



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 16/01/2013 to 16/01/2013

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/16	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/16	2025	07/02/2013			Bond Future	114.3424	114.3424	114.3727	114.3727	0.026	0.0000	0.0000	0
2013/01/16	2025	07/02/2013	110.99	Call	Bond Future	3,352.4200	3.3524	3,382.7000	3.3827	0.903	0	0	0
2013/01/16	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	2025	07/02/2013	111.00	Call	Bond Future	3,342.4200	3.3424	3,372.7000	3.3727	0.906	0	0	0
2013/01/16	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	2025	07/02/2013	111.01	Call	Bond Future	3,332.4200	3.3324	3,362.7000	3.3627	0.909	0	0	0
2013/01/16	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	2038	07/02/2013			Bond Future	114.3159	114.3159	114.3532	114.3532	0.033	0.0000	0.0000	0
2013/01/16	2038	07/02/2013	105.99	Call	Bond Future	8,325.9300	8.3259	8,363.2000	8.3632	0.448	0	0	0
2013/01/16	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	2038	07/02/2013	106.00	Call	Bond Future	8,315.9300	8.3159	8,353.2000	8.3532	0.448	0	0	0
2013/01/16	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	2038	07/02/2013	106.01	Call	Bond Future	8,305.9300	8.3059	8,343.2000	8.3432	0.449	0	0	0
2013/01/16	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	2050	07/02/2013			Bond Future	119.8621	119.8621	119.9017	119.9017	0.033	0.0000	0.0000	122
2013/01/16	2050	07/02/2013	112.99	Call	Bond Future	6,872.0700	6.8721	6,911.7500	6.9117	0.577	0	0	0
2013/01/16	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	2050	07/02/2013	113.00	Call	Bond Future	6,862.0700	6.8621	6,901.7500	6.9017	0.578	0	0	0
2013/01/16	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	2050	07/02/2013	113.01	Call	Bond Future	6,852.0700	6.8521	6,891.7500	6.8917	0.579	0	0	0
2013/01/16	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	AL7T	07/02/2013			Index Future	491.6550	491.6550	490.9030	490.9030	(0.153)	0.0000	0.0000	12
2013/01/16	AL7T	02/05/2013			Index Future	497.8520	497.8520	497.0910	497.0910	(0.153)	0.0000	0.0000	0
2013/01/16	ALBI	07/02/2013			Index Future	439.4700	439.4700	438.7200	438.7200	(0.171)	0.0000	0.0000	1,070
2013/01/16	ALBI	02/05/2013			Index Future	445.0090	445.0090	444.2510	444.2510	(0.170)	0.0000	0.0000	0
2013/01/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/16	EL28	07/02/2013			Bond Future	114.3241	114.3241	114.3617	114.3617	0.033	0.0000	0.0000	0
2013/01/16	EL28	07/02/2013	112.99	Call	Bond Future	1,334.0500	1.3341	1,371.7400	1.3717	2.825	0	0	0
2013/01/16	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	EL28	07/02/2013	113.00	Call	Bond Future	1,324.0500	1.3241	1,361.7400	1.3617	2.847	0	0	0
2013/01/16	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	EL28	07/02/2013	113.01	Call	Bond Future	1,314.0500	1.3141	1,351.7400	1.3517	2.868	0	0	0
2013/01/16	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	ES33	07/02/2013			Bond Future	8.5377	93.1160	8.5551	92.9617	0.204	0.0000	0.0000	303
2013/01/16	ES33	07/02/2013	8.54	Call	Bond Future	20.0700	0.0201	0.0000	0.0000	(100.000)	0	0	0
2013/01/16	ES33	07/02/2013	8.54	Put	Bond Future	0.0000	0.0000	134.2300	0.1342	100.000	0	0	0
2013/01/16	ES33	07/02/2013	8.55	Call	Bond Future	108.7600	0.1088	0.0000	0.0000	(100.000)	0	0	0
2013/01/16	ES33	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	45.5400	0.0455	100.000	0	0	0
2013/01/16	ES33	07/02/2013	8.56	Call	Bond Future	197.3200	0.1973	43.0200	0.0430	(78.198)	0	0	0
2013/01/16	ES33	07/02/2013	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	GOVI	07/02/2013			GOVI	439.4540	439.4540	438.7240	438.7240	(0.166)	0.0000	0.0000	335
2013/01/16	GOVI	07/02/2013	432.99	Call	GOVI	64,640.0000	6.4640	57,340.0000	5.7340	(11.293)	0	0	0
2013/01/16	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	GOVI	07/02/2013	433.00	Call	GOVI	64,540.0000	6.4540	57,240.0000	5.7240	(11.311)	0	0	0
2013/01/16	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	GOVI	07/02/2013	433.01	Call	GOVI	64,440.0000	6.4440	57,140.0000	5.7140	(11.328)	0	0	0
2013/01/16	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	GOVI	02/05/2013			GOVI	444.9940	444.9940	444.2550	444.2550	(0.166)	0.0000	0.0000	0
2013/01/16	GOVI	02/05/2013	432.99	Call	GOVI	120,040.0000	12.0040	112,650.0000	11.2650	(6.156)	0	0	0
2013/01/16	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	GOVI	02/05/2013	433.00	Call	GOVI	119,940.0000	11.9940	112,550.0000	11.2550	(6.161)	0	0	0
2013/01/16	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	GOVI	02/05/2013	433.01	Call	GOVI	119,840.0000	11.9840	112,450.0000	11.2450	(6.167)	0	0	0
2013/01/16	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/16	IGOV	07/02/2013			Index Future	201.1490	201.1490	200.9350	200.9350	(0.106)	0.0000	0.0000	608
2013/01/16	IGOV	02/05/2013			Index Future	203.6840	203.6840	203.4680	203.4680	(0.106)	0.0000	0.0000	0
2013/01/16	ILBI	07/02/2013			Index Future	544.4640	544.4640	544.6160	544.6160	0.028	0.0000	0.0000	183
2013/01/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2013/01/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/16	JBAF	16/01/2013			Jibar Tradeable Future	5.0800	94.9200	5.0810	94.9190	0.020	0.0000	0.0000	0
2013/01/16	JBAF	20/02/2013			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2013/01/16	JBAF	20/03/2013			Jibar Tradeable Future	5.0200	94.9800	5.0500	94.9500	0.598	0.0000	0.0000	1,000
2013/01/16	JBAF	17/04/2013			Jibar Tradeable Future	4.9900	95.0100	5.0000	95.0000	0.200	0.0000	0.0000	0
2013/01/16	JBAF	15/05/2013			Jibar Tradeable Future	4.9700	95.0300	5.0000	95.0000	0.604	0.0000	0.0000	0
2013/01/16	JBAF	19/06/2013			Jibar Tradeable Future	4.9500	95.0500	4.9700	95.0300	0.404	0.0000	0.0000	500
2013/01/16	JBAF	18/09/2013			Jibar Tradeable Future	4.9400	95.0600	4.9600	95.0400	0.405	0.0000	0.0000	2,200
2013/01/16	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	2,000
2013/01/16	JBAF	19/03/2014			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	1,500
2013/01/16	JBAF	18/06/2014			Jibar Tradeable Future	5.2000	94.8000	5.2200	94.7800	0.385	0.0000	0.0000	800
2013/01/16	JBAF	17/09/2014			Jibar Tradeable Future	5.3400	94.6600	5.3600	94.6400	0.375	0.0000	0.0000	0
2013/01/16	JBAF	17/12/2014			Jibar Tradeable Future	5.4800	94.5200	5.5100	94.4900	0.547	0.0000	0.0000	0
2013/01/16	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/16	R023	07/02/2013			Bond Future	6.6687	111.3524	6.6973	111.1353	0.429	0.0000	0.0000	1,630
2013/01/16	R023	07/02/2013	7.04	Call	Bond Future	2,773.6400	2.7736	2,556.5500	2.5566	(7.827)	0	0	0
2013/01/16	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R023	07/02/2013	7.05	Call	Bond Future	2,847.0600	2.8471	2,629.9700	2.6300	(7.625)	0	0	0
2013/01/16	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R023	07/02/2013	7.06	Call	Bond Future	2,920.4100	2.9204	2,703.3200	2.7033	(7.434)	0	0	0
2013/01/16	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R023	02/05/2013			Bond Future	6.7126	108.7881	6.7421	108.5688	0.440	0.0000	0.0000	2
2013/01/16	R023	02/05/2013	7.04	Call	Bond Future	2,400.3400	2.4003	2,181.0000	2.1810	(9.138)	0	0	0
2013/01/16	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R023	02/05/2013	7.05	Call	Bond Future	2,472.5600	2.4726	2,253.2200	2.2532	(8.871)	0	0	0
2013/01/16	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R023	02/05/2013	7.06	Call	Bond Future	2,544.7200	2.5447	2,325.3800	2.3254	(8.619)	0	0	0
2013/01/16	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R023	01/08/2013			Bond Future	6.7631	110.2112	6.7937	109.9893	0.452	0.0000	0.0000	0
2013/01/16	R023	01/08/2013	7.29	Call	Bond Future	3,741.3500	3.7413	3,519.5200	3.5195	(5.929)	0	0	0
2013/01/16	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R023	01/08/2013	7.30	Call	Bond Future	3,810.7200	3.8107	3,588.8900	3.5889	(5.821)	0	0	0
2013/01/16	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R023	01/08/2013	7.31	Call	Bond Future	3,880.0300	3.8800	3,658.2000	3.6582	(5.717)	0	0	0
2013/01/16	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R157	07/02/2013			Bond Future	5.3217	125.0959	5.3163	125.1103	(0.101)	0.0000	0.0000	6,033
2013/01/16	R157	07/02/2013	6.28	Call	Bond Future	2,529.7800	2.5298	2,544.1800	2.5442	0.569	0	0	0
2013/01/16	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R157	07/02/2013	6.50	Call	Bond Future	3,100.8000	3.1008	3,115.2000	3.1152	0.464	0	0	0
2013/01/16	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R157	07/02/2013	6.70	Call	Bond Future	3,616.8100	3.6168	3,631.2100	3.6312	0.398	0	0	0
2013/01/16	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/16	R157	07/02/2013	6.75	Call	Bond Future	3,745.3500		3.7454	3,759.7500	3.7598	0.384	0	0	0
2013/01/16	R157	07/02/2013	6.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R157	07/02/2013	6.80	Call	Bond Future	3,873.7100		3.8737	3,888.1100	3.8881	0.372	0	0	0
2013/01/16	R157	07/02/2013	6.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R157	02/05/2013			Bond Future	5.3230		119.8095	5.3169	119.8245	(0.115)	0.0000	0.0000	13,241
2013/01/16	R157	02/05/2013	5.35	Call	Bond Future	516.3300		0.5163	518.3400	0.5183	0.389	0	0	0
2013/01/16	R157	02/05/2013	5.35	Put	Bond Future	450.6300		0.4506	437.6900	0.4377	(2.872)	0	0	0
2013/01/16	R157	02/05/2013	5.36	Call	Bond Future	529.5800		0.5296	531.4700	0.5315	0.357	0	0	0
2013/01/16	R157	02/05/2013	5.36	Put	Bond Future	439.5500		0.4395	426.4900	0.4265	(2.971)	0	0	0
2013/01/16	R157	02/05/2013	5.34	Call	Bond Future	503.2600		0.5033	505.4100	0.5054	0.427	0	0	0
2013/01/16	R157	02/05/2013	5.34	Put	Bond Future	461.9000		0.4619	449.1000	0.4491	(2.771)	0	0	0
2013/01/16	R157	07/11/2013			Bond Future	5.3360		116.2714	5.3274	116.2877	(0.162)	0.0000	0.0000	0
2013/01/16	R157	07/11/2013	5.60	Call	Bond Future	974.2700		0.9743	971.2800	0.9713	(0.307)	0	0	0
2013/01/16	R157	07/11/2013	5.60	Put	Bond Future	475.9000		0.4759	456.5700	0.4566	(4.062)	0	0	0
2013/01/16	R157	07/11/2013	5.61	Call	Bond Future	986.1800		0.9862	983.3000	0.9833	(0.292)	0	0	0
2013/01/16	R157	07/11/2013	5.61	Put	Bond Future	468.9900		0.4690	449.7700	0.4498	(4.098)	0	0	0
2013/01/16	R157	07/11/2013	5.59	Call	Bond Future	962.4400		0.9624	959.3400	0.9593	(0.322)	0	0	0
2013/01/16	R157	07/11/2013	5.59	Put	Bond Future	482.8900		0.4829	463.4500	0.4634	(4.026)	0	0	0
2013/01/16	R186	07/02/2013			Bond Future	7.1352		130.8140	7.1586	130.5707	0.327	0.0000	0.0000	60,847
2013/01/16	R186	07/02/2013	7.00	Call	Bond Future	907.6500		0.9077	776.7500	0.7767	(14.422)	0	0	10,300
2013/01/16	R186	07/02/2013	7.00	Put	Bond Future	2,329.0600		2.3291	2,441.4900	2,4415	4.827	0	0	0
2013/01/16	R186	07/02/2013	7.25	Call	Bond Future	2,178.6500		2.1787	1,980.4600	1.9805	(9.097)	0	0	670
2013/01/16	R186	07/02/2013	7.25	Put	Bond Future	989.3300		0.9893	1,034.4700	1,0345	4.563	0	0	0
2013/01/16	R186	07/02/2013	7.29	Call	Bond Future	2,443.8400		2.4438	2,237.1500	2,2372	(8.458)	0	0	0
2013/01/16	R186	07/02/2013	7.29	Put	Bond Future	843.5700		0.8436	880.2100	0.8802	4.343	0	0	100
2013/01/16	R186	07/02/2013	8.50	Call	Bond Future	13,204.3000		13.2043	12,960.9100	12,9609	(1.843)	0	0	0
2013/01/16	R186	07/02/2013	8.50	Put	Bond Future	0.2400		0.0002	0.1800	0.0002	(25.000)	0	0	0
2013/01/16	R186	07/02/2013	8.55	Call	Bond Future	13,651.0700		13.6511	13,407.7100	13,4077	(1.783)	0	0	0
2013/01/16	R186	07/02/2013	8.55	Put	Bond Future	0.1400		0.0001	0.1100	0.0001	(21.429)	0	0	0
2013/01/16	R186	07/02/2013	8.32	Call	Bond Future	11,576.1000		11.5761	11,332.5600	11,3326	(2.104)	0	0	0
2013/01/16	R186	07/02/2013	8.32	Put	Bond Future	1.3000		0.0013	1.0900	0.0011	(16.154)	0	0	2,000
2013/01/16	R186	07/02/2013	8.45	Call	Bond Future	12,755.1100		12.7551	12,511.7000	12,5117	(1.908)	0	0	0
2013/01/16	R186	07/02/2013	8.45	Put	Bond Future	0.3900		0.0004	0.3100	0.0003	(20.513)	0	0	0
2013/01/16	R186	07/02/2013	8.47	Call	Bond Future	12,935.0700		12.9351	12,691.6700	12,6917	(1.882)	0	0	0
2013/01/16	R186	07/02/2013	8.47	Put	Bond Future	0.3200		0.0003	0.2500	0.0003	(21.875)	0	0	0
2013/01/16	R186	07/02/2013	7.50	Call	Bond Future	4,055.1900		4.0552	3,819.6700	3,8197	(5.808)	0	0	540
2013/01/16	R186	07/02/2013	7.50	Put	Bond Future	327.3700		0.3274	335.1800	0.3352	2.386	0	0	0
2013/01/16	R186	07/02/2013	7.75	Call	Bond Future	6,279.3600		6.2794	6,034.7400	6,0347	(3.896)	0	0	1,000
2013/01/16	R186	07/02/2013	7.75	Put	Bond Future	82.9700		0.0830	81.6800	0.0817	(1.555)	0	0	0
2013/01/16	R186	07/02/2013	8.00	Call	Bond Future	8,613.3300		8.6133	8,368.8400	8,3688	(2.839)	0	0	0
2013/01/16	R186	07/02/2013	8.00	Put	Bond Future	16.1100		0.0161	14.9500	0.0150	(7.200)	0	0	150
2013/01/16	R186	02/05/2013			Bond Future	7.1887		132.3985	7.2127	132.1527	0.334	0.0000	0.0000	122
2013/01/16	R186	02/05/2013	7.39	Call	Bond Future	4,490.2100		4.4902	4,304.7100	4,3047	(4.131)	0	0	0
2013/01/16	R186	02/05/2013	7.39	Put	Bond Future	2,450.9200		2.4509	2,511.2400	2,5112	2.461	0	0	0
2013/01/16	R186	02/05/2013	7.40	Call	Bond Future	4,550.4300		4.5504	4,363.9200	4,3639	(4.099)	0	0	0
2013/01/16	R186	02/05/2013	7.40	Put	Bond Future	2,411.0200		2.4110	2,470.3300	2,4703	2.460	0	0	0
2013/01/16	R186	02/05/2013	7.41	Call	Bond Future	4,611.0500		4.6111	4,423.5300	4,4235	(4.067)	0	0	0

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2013/01/16	R186	02/05/2013	7.41	Put	Bond Future	2,371.6300	2.3716	2,429.9300	2.4299	2.458	0	0	0
2013/01/16	R186	02/05/2013	6.75	Call	Bond Future	1,574.8700	1.5749	1,468.0800	1.4681	(6.781)	0	0	114
2013/01/16	R186	02/05/2013	6.75	Put	Bond Future	6,179.9200	6.1799	6,318.9500	6.3189	2.250	0	0	0
2013/01/16	R186	07/11/2013			Bond Future	7.3174	130.6517	7.3430	130.4002	0.350	0.0000	0.0000	0
2013/01/16	R186	07/11/2013	8.75	Call	Bond Future	14,505.2100	14.5052	14,284.1500	14.2841	(1.524)	0	0	0
2013/01/16	R186	07/11/2013	8.75	Put	Bond Future	1,456.0400	1.4560	1,486.4800	1.4865	2.091	0	0	130
2013/01/16	R186	07/11/2013	8.14	Call	Bond Future	10,484.8200	10.4848	10,285.1200	10.2851	(1.905)	0	0	0
2013/01/16	R186	07/11/2013	8.14	Put	Bond Future	2,750.2500	2.7502	2,802.0500	2.8020	1.883	0	0	0
2013/01/16	R186	07/11/2013	8.15	Call	Bond Future	10,548.5900	10.5486	10,348.4300	10.3484	(1.898)	0	0	0
2013/01/16	R186	07/11/2013	8.15	Put	Bond Future	2,724.1000	2.7241	2,775.4400	2.7754	1.885	0	0	0
2013/01/16	R186	07/11/2013	8.16	Call	Bond Future	10,612.4700	10.6125	10,411.8600	10.4119	(1.890)	0	0	0
2013/01/16	R186	07/11/2013	8.16	Put	Bond Future	2,698.1600	2.6982	2,749.0500	2.7490	1.886	0	0	0
2013/01/16	R189	07/02/2013			Bond Future	217.9949	217.9949	218.0174	218.0174	0.010	0.0000	0.0000	154
2013/01/16	R189	07/02/2013	212.99	Call	Bond Future	5,004.9000	5.0049	5,027.4100	5.0274	0.450	0	0	0
2013/01/16	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R189	07/02/2013	213.00	Call	Bond Future	4,994.9000	4.9949	5,017.4100	5.0174	0.451	0	0	0
2013/01/16	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R189	07/02/2013	213.01	Call	Bond Future	4,984.9000	4.9849	5,007.4100	5.0074	0.452	0	0	0
2013/01/16	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R197	07/02/2013			Bond Future	287.5732	287.5732	287.6443	287.6443	0.025	0.0000	0.0000	2,633
2013/01/16	R197	07/02/2013	278.99	Call	Bond Future	8,583.2300	8.5832	8,654.3200	8.6543	0.828	0	0	0
2013/01/16	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R197	07/02/2013	279.00	Call	Bond Future	8,573.2300	8.5732	8,644.3200	8.6443	0.829	0	0	0
2013/01/16	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R197	07/02/2013	279.01	Call	Bond Future	8,563.2300	8.5632	8,634.3200	8.6343	0.830	0	0	0
2013/01/16	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R197	02/05/2013			Bond Future	291.1981	291.1981	291.2699	291.2699	0.025	0.0000	0.0000	40
2013/01/16	R197	02/05/2013	282.39	Call	Bond Future	8,808.1400	8.8081	8,879.9200	8.8799	0.815	0	0	0
2013/01/16	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R197	02/05/2013	282.40	Call	Bond Future	8,798.1400	8.7981	8,869.9200	8.8699	0.816	0	0	0
2013/01/16	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R197	02/05/2013	282.41	Call	Bond Future	8,788.1400	8.7881	8,859.9200	8.8599	0.817	0	0	0
2013/01/16	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R201	07/02/2013			Bond Future	5.0507	107.7337	5.0466	107.7412	(0.081)	0.0000	0.0000	1,540
2013/01/16	R201	07/02/2013	4.98	Call	Bond Future	78.8900	0.0789	76.8200	0.0768	(2.624)	0	0	0
2013/01/16	R201	07/02/2013	4.98	Put	Bond Future	208.0100	0.2080	198.4800	0.1985	(4.582)	0	0	0
2013/01/16	R201	07/02/2013	5.60	Call	Bond Future	996.4900	0.9965	1,003.8500	1.0039	0.739	0	0	0
2013/01/16	R201	07/02/2013	5.60	Put	Bond Future	0.2500	0.0003	0.1500	0.0002	(40.000)	0	0	0
2013/01/16	R201	07/02/2013	6.20	Call	Bond Future	2,070.4900	2.0705	2,077.9500	2.0779	0.360	0	0	0
2013/01/16	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R201	07/02/2013	6.25	Call	Bond Future	2,159.3600	2.1594	2,166.8200	2.1668	0.345	0	0	0
2013/01/16	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R201	07/02/2013	6.30	Call	Bond Future	2,248.1300	2.2481	2,255.5900	2.2556	0.332	0	0	0
2013/01/16	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R201	02/05/2013			Bond Future	5.0146	109.0387	5.0097	109.0466	(0.099)	0.0000	0.0000	4

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2013/01/16	R201	02/05/2013	4.05	Call	Bond Future	0.9200	0.0009	0.9100	0.0009	(1.087)	0	0	0
2013/01/16	R201	02/05/2013	4.05	Put	Bond Future	1,561.4700	1.5615	1,553.5500	1.5535	(0.507)	0	0	0
2013/01/16	R201	02/05/2013	4.06	Call	Bond Future	1.0100	0.0010	1.0100	0.0010	0.000	0	0	0
2013/01/16	R201	02/05/2013	4.06	Put	Bond Future	1,545.2200	1.5452	1,537.3100	1.5373	(0.512)	0	0	0
2013/01/16	R201	02/05/2013	4.04	Call	Bond Future	0.8300	0.0008	0.8300	0.0008	0.000	0	0	0
2013/01/16	R201	02/05/2013	4.04	Put	Bond Future	1,577.7100	1.5777	1,569.8000	1.5698	(0.501)	0	0	0
2013/01/16	R201	07/11/2013			Bond Future	4.8856	107.5477	4.8774	107.5567	(0.167)	0.0000	0.0000	0
2013/01/16	R201	07/11/2013	4.80	Call	Bond Future	304.4200	0.3044	304.1200	0.3041	(0.099)	0	0	0
2013/01/16	R201	07/11/2013	4.80	Put	Bond Future	398.4700	0.3985	389.2200	0.3892	(2.321)	0	0	0
2013/01/16	R201	07/11/2013	4.81	Call	Bond Future	309.8500	0.3098	309.5800	0.3096	(0.087)	0	0	0
2013/01/16	R201	07/11/2013	4.81	Put	Bond Future	392.9000	0.3929	383.6800	0.3837	(2.347)	0	0	0
2013/01/16	R201	07/11/2013	4.79	Call	Bond Future	299.0500	0.2991	298.7100	0.2987	(0.114)	0	0	0
2013/01/16	R201	07/11/2013	4.79	Put	Bond Future	404.1000	0.4041	394.8100	0.3948	(2.299)	0	0	0
2013/01/16	R202	07/02/2013			Bond Future	219.3972	219.3972	218.7733	218.7733	(0.284)	0.0000	0.0000	50,656
2013/01/16	R202	07/02/2013	204.99	Call	Bond Future	14,407.2200	14.4072	13,783.2500	13.7833	(4.331)	0	0	0
2013/01/16	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R202	07/02/2013	205.00	Call	Bond Future	14,397.2200	14.3972	13,773.2500	13.7733	(4.334)	0	0	0
2013/01/16	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R202	07/02/2013	205.01	Call	Bond Future	14,387.2200	14.3872	13,763.2500	13.7633	(4.337)	0	0	0
2013/01/16	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R202	02/05/2013			Bond Future	222.1627	222.1627	221.5306	221.5306	(0.285)	0.0000	0.0000	1
2013/01/16	R202	02/05/2013	211.04	Call	Bond Future	11,122.7100	11.1227	10,490.5500	10.4906	(5.684)	0	0	0
2013/01/16	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R202	02/05/2013	211.05	Call	Bond Future	11,112.7100	11.1127	10,480.5500	10.4806	(5.689)	0	0	0
2013/01/16	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R202	02/05/2013	211.06	Call	Bond Future	11,102.7100	11.1027	10,470.5500	10.4706	(5.694)	0	0	0
2013/01/16	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R203	07/02/2013			Bond Future	5.7129	113.5195	5.7374	113.4163	0.428	0.0000	0.0000	19,398
2013/01/16	R203	07/02/2013	5.54	Call	Bond Future	181.8000	0.1818	143.4200	0.1434	(21.111)	0	0	10,000
2013/01/16	R203	07/02/2013	5.54	Put	Bond Future	915.6300	0.9156	980.4500	0.9805	7.079	0	0	0
2013/01/16	R203	07/02/2013	6.11	Call	Bond Future	1,704.2400	1.7042	1,602.9600	1.6030	(5.943)	0	0	12,600
2013/01/16	R203	07/02/2013	6.11	Put	Bond Future	41.5600	0.0416	43.4800	0.0435	4.620	0	0	3,254
2013/01/16	R203	07/02/2013	6.45	Call	Bond Future	3,064.0100	3.0640	2,960.7000	2.9607	(3.372)	0	0	0
2013/01/16	R203	07/02/2013	6.45	Put	Bond Future	1.9500	0.0020	1.8400	0.0018	(5.641)	0	0	0
2013/01/16	R203	07/02/2013	6.94	Call	Bond Future	5,040.1800	5.0402	4,936.9800	4.9370	(2.048)	0	0	0
2013/01/16	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R203	07/02/2013	7.15	Call	Bond Future	5,874.2400	5.8742	5,771.0400	5.7710	(1.757)	0	0	0
2013/01/16	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R203	07/02/2013	6.50	Call	Bond Future	3,267.1300	3.2671	3,163.8400	3.1638	(3.161)	0	0	0
2013/01/16	R203	07/02/2013	6.50	Put	Bond Future	1.1500	0.0012	1.0600	0.0011	(7.826)	0	0	0
2013/01/16	R203	07/02/2013	6.55	Call	Bond Future	3,470.0900	3.4701	3,366.8300	3.3668	(2.976)	0	0	0
2013/01/16	R203	07/02/2013	6.55	Put	Bond Future	0.6600	0.0007	0.6000	0.0006	(9.091)	0	0	0
2013/01/16	R203	07/02/2013	6.65	Call	Bond Future	3,875.1200	3.8751	3,771.8900	3.7719	(2.664)	0	0	0
2013/01/16	R203	07/02/2013	6.65	Put	Bond Future	0.2100	0.0002	0.1800	0.0002	(14.286)	0	0	30,250
2013/01/16	R203	02/05/2013			Bond Future	5.7380	110.7380	5.7639	110.6339	0.451	0.0000	0.0000	22
2013/01/16	R203	02/05/2013	5.90	Call	Bond Future	1,339.6500	1.3397	1,269.0000	1.2690	(5.274)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/16	R203	02/05/2013	5.90	Put	Bond Future	689.8100	0.6898	723.2100	0.7232	4.842	0	0	0
2013/01/16	R203	02/05/2013	5.91	Call	Bond Future	1,364.4400	1.3644	1,292.9400	1.2929	(5.240)	0	0	0
2013/01/16	R203	02/05/2013	5.91	Put	Bond Future	674.6400	0.6746	707.1900	0.7072	4.825	0	0	0
2013/01/16	R203	02/05/2013	5.89	Call	Bond Future	1,315.1000	1.3151	1,245.3000	1.2453	(5.308)	0	0	0
2013/01/16	R203	02/05/2013	5.89	Put	Bond Future	705.2400	0.7052	739.4900	0.7395	4.857	0	0	0
2013/01/16	R203	07/11/2013			Bond Future	5.8099	109.5998	5.8397	109.4938	0.512	0.0000	0.0000	0
2013/01/16	R203	07/11/2013	571.00	Call	Bond Future	107,370.2900	107.3703	107,264.2400	107.2642	(0.099)	0	0	0
2013/01/16	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R203	07/11/2013	5.99	Call	Bond Future	1,910.4500	1.9104	1,824.4700	1.8245	(4.501)	0	0	0
2013/01/16	R203	07/11/2013	5.99	Put	Bond Future	1,270.0700	1.2701	1,290.1400	1.2901	1.580	0	0	0
2013/01/16	R203	07/11/2013	6.00	Call	Bond Future	1,931.0400	1.9310	1,844.7300	1.8447	(4.470)	0	0	0
2013/01/16	R203	07/11/2013	6.00	Put	Bond Future	1,255.2300	1.2552	1,274.9700	1.2750	1.573	0	0	0
2013/01/16	R203	07/11/2013	6.01	Call	Bond Future	1,952.1300	1.9521	1,865.0900	1.8651	(4.459)	0	0	0
2013/01/16	R203	07/11/2013	6.01	Put	Bond Future	1,240.9100	1.2409	1,259.9200	1.2599	1.532	0	0	0
2013/01/16	R203	07/11/2013	5.71	Call	Bond Future	1,379.6900	1.3797	1,304.3400	1.3043	(5.461)	0	0	15
2013/01/16	R203	07/11/2013	5.71	Put	Bond Future	1,737.0800	1.7371	1,767.7800	1.7678	1.767	0	0	0
2013/01/16	R204	07/02/2013			Bond Future	5.9594	111.1145	5.9988	110.9109	0.661	0.0000	0.0000	16,672
2013/01/16	R204	07/02/2013	7.29	Call	Bond Future	6,629.4100	6.6294	6,425.8900	6.4259	(3.070)	0	0	0
2013/01/16	R204	07/02/2013	7.29	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/16	R204	07/02/2013	7.45	Call	Bond Future	7,393.0800	7.3931	7,189.5700	7.1896	(2.753)	0	0	0
2013/01/16	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R204	07/02/2013	7.95	Call	Bond Future	9,735.2100	9.7352	9,531.7000	9.5317	(2.090)	0	0	0
2013/01/16	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R204	07/02/2013	8.00	Call	Bond Future	9,965.7700	9.9658	9,762.2600	9.7623	(2.042)	0	0	0
2013/01/16	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R204	07/02/2013	8.05	Call	Bond Future	10,195.6900	10.1957	9,992.1800	9.9922	(1.996)	0	0	0
2013/01/16	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R204	02/05/2013			Bond Future	5.9935	112.4604	6.0348	112.2548	0.689	0.0000	0.0000	24
2013/01/16	R204	02/05/2013	6.30	Call	Bond Future	2,231.7500	2.2318	2,084.0600	2.0841	(6.618)	0	0	0
2013/01/16	R204	02/05/2013	6.30	Put	Bond Future	717.0800	0.7171	775.0300	0.7750	8.081	0	0	0
2013/01/16	R204	02/05/2013	6.31	Call	Bond Future	2,265.2700	2.2653	2,116.5700	2.1166	(6.564)	0	0	0
2013/01/16	R204	02/05/2013	6.31	Put	Bond Future	701.6200	0.7016	758.5600	0.7586	8.116	0	0	0
2013/01/16	R204	02/05/2013	6.29	Call	Bond Future	2,198.4600	2.1985	2,051.8000	2.0518	(6.671)	0	0	0
2013/01/16	R204	02/05/2013	6.29	Put	Bond Future	732.8000	0.7328	791.7800	0.7918	8.049	0	0	0
2013/01/16	R204	07/11/2013			Bond Future	6.0828	111.4457	6.1291	111.2353	0.761	0.0000	0.0000	0
2013/01/16	R204	07/11/2013	6.30	Call	Bond Future	2,709.8600	2.7099	2,565.9100	2.5659	(5.312)	0	0	0
2013/01/16	R204	07/11/2013	6.30	Put	Bond Future	1,727.1000	1.7271	1,793.5200	1.7935	3.846	0	0	0
2013/01/16	R204	07/11/2013	6.31	Call	Bond Future	2,736.7700	2.7368	2,592.1800	2.5922	(5.283)	0	0	0
2013/01/16	R204	07/11/2013	6.31	Put	Bond Future	1,709.0100	1.7090	1,774.7900	1.7748	3.849	0	0	0
2013/01/16	R204	07/11/2013	7.00	Call	Bond Future	4,847.6800	4.8477	4,667.7200	4.6677	(3.712)	0	0	0
2013/01/16	R204	07/11/2013	7.00	Put	Bond Future	770.2100	0.7702	800.6200	0.8006	3.948	0	0	180
2013/01/16	R204	07/11/2013	6.29	Call	Bond Future	2,683.0800	2.6831	2,539.7800	2.5398	(5.341)	0	0	0
2013/01/16	R204	07/11/2013	6.29	Put	Bond Future	1,745.3400	1.7453	1,812.4100	1.8124	3.843	0	0	0
2013/01/16	R206	07/02/2013			Bond Future	5.0766	102.7317	5.0781	102.7303	0.030	0.0000	0.0000	1,120
2013/01/16	R206	07/02/2013	4.76	Call	Bond Future	0.5800	0.0006	0.4100	0.0004	(29.310)	0	0	0
2013/01/16	R206	07/02/2013	4.76	Put	Bond Future	288.2100	0.2882	289.4200	0.2894	0.420	0	0	0

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2013/01/16	R206	07/02/2013	5.00	Call	Bond Future	24.9000	0.0249	22.6300	0.0226	(9.116)	0	0	0
2013/01/16	R206	07/02/2013	5.00	Put	Bond Future	94.3800	0.0944	93.4900	0.0935	(0.943)	0	0	0
2013/01/16	R206	07/02/2013	5.95	Call	Bond Future	786.9800	0.7870	785.6000	0.7856	(0.175)	0	0	0
2013/01/16	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R206	07/02/2013	6.00	Call	Bond Future	831.7400	0.8317	830.3600	0.8304	(0.166)	0	0	0
2013/01/16	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R206	07/02/2013	6.05	Call	Bond Future	876.4800	0.8765	875.1000	0.8751	(0.157)	0	0	0
2013/01/16	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R206	02/05/2013			Bond Future	5.0145	103.9762	5.0161	103.9751	0.031	0.0000	0.0000	23
2013/01/16	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R206	02/05/2013	3.40	Put	Bond Future	1,112.0800	1.1121	1,113.1500	1.1131	0.096	0	0	0
2013/01/16	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R206	02/05/2013	3.41	Put	Bond Future	1,105.1300	1.1051	1,106.2000	1.1062	0.097	0	0	0
2013/01/16	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R206	02/05/2013	3.39	Put	Bond Future	1,119.0300	1.1190	1,120.1000	1.1201	0.096	0	0	0
2013/01/16	R206	07/11/2013			Bond Future	4.1623	102.9983	4.1640	102.9980	0.043	0.0000	0.0000	0
2013/01/16	R206	07/11/2013	4.30	Call	Bond Future	62.1800	0.0622	61.1800	0.0612	(1.608)	0	0	0
2013/01/16	R206	07/11/2013	4.30	Put	Bond Future	37.4800	0.0375	36.8100	0.0368	(1.788)	0	0	0
2013/01/16	R206	07/11/2013	4.31	Call	Bond Future	63.2200	0.0632	62.2300	0.0622	(1.566)	0	0	0
2013/01/16	R206	07/11/2013	4.31	Put	Bond Future	36.7300	0.0367	36.0700	0.0361	(1.797)	0	0	0
2013/01/16	R206	07/11/2013	4.29	Call	Bond Future	61.1400	0.0611	60.1400	0.0601	(1.636)	0	0	0
2013/01/16	R206	07/11/2013	4.29	Put	Bond Future	38.2400	0.0382	37.5700	0.0376	(1.752)	0	0	0
2013/01/16	R207	07/02/2013			Bond Future	6.2116	106.3248	6.2304	106.2166	0.303	0.0000	0.0000	11,309
2013/01/16	R207	07/02/2013	7.66	Call	Bond Future	7,944.3900	7.9444	7,836.1900	7.8362	(1.362)	0	0	0
2013/01/16	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R207	07/02/2013	7.80	Call	Bond Future	8,672.6700	8.6727	8,564.4700	8.5645	(1.248)	0	0	0
2013/01/16	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R207	07/02/2013	8.20	Call	Bond Future	10,716.8500	10.7168	10,608.6500	10.6087	(1.010)	0	0	0
2013/01/16	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R207	07/02/2013	8.25	Call	Bond Future	10,968.6100	10.9686	10,860.4100	10.8604	(0.986)	0	0	0
2013/01/16	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R207	07/02/2013	8.30	Call	Bond Future	11,219.5500	11.2195	11,111.3500	11.1113	(0.964)	0	0	0
2013/01/16	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R207	02/05/2013			Bond Future	6.2531	107.6127	6.2727	107.5036	0.313	0.0000	0.0000	0
2013/01/16	R207	02/05/2013	6.45	Call	Bond Future	2,241.1800	2.2412	2,155.8600	2.1559	(3.807)	0	0	0
2013/01/16	R207	02/05/2013	6.45	Put	Bond Future	1,150.1400	1.1501	1,173.9600	1.1740	2.071	0	0	0
2013/01/16	R207	02/05/2013	6.46	Call	Bond Future	2,274.8700	2.2749	2,189.2800	2.1893	(3.762)	0	0	0
2013/01/16	R207	02/05/2013	6.46	Put	Bond Future	1,128.7800	1.1288	1,152.3300	1.1523	2.086	0	0	0
2013/01/16	R207	02/05/2013	6.44	Call	Bond Future	2,207.7400	2.2077	2,122.7000	2.1227	(3.852)	0	0	0
2013/01/16	R207	02/05/2013	6.44	Put	Bond Future	1,171.7900	1.1718	1,195.8900	1.1959	2.057	0	0	0
2013/01/16	R207	07/11/2013			Bond Future	6.3554	106.8613	6.3769	106.7500	0.338	0.0000	0.0000	0
2013/01/16	R207	07/11/2013	6.70	Call	Bond Future	3,689.2300	3.6892	3,594.5800	3.5946	(2.566)	0	0	0
2013/01/16	R207	07/11/2013	6.70	Put	Bond Future	1,922.5000	1.9225	1,939.1700	1.9392	0.867	0	0	0
2013/01/16	R207	07/11/2013	6.71	Call	Bond Future	3,720.7000	3.7207	3,625.7900	3.6258	(2.551)	0	0	0
2013/01/16	R207	07/11/2013	6.71	Put	Bond Future	1,903.2500	1.9032	1,919.6600	1.9197	0.862	0	0	0
2013/01/16	R207	07/11/2013	6.69	Call	Bond Future	3,657.8800	3.6579	3,563.5000	3.5635	(2.580)	0	0	0
2013/01/16	R207	07/11/2013	6.69	Put	Bond Future	1,941.9100	1.9419	1,958.8500	1.9588	0.872	0	0	0

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2013/01/16	R208	07/02/2013			Bond Future	6.3464	105.0257	6.3602	104.9380	0.217	0.0000	0.0000	19,911
2013/01/16	R208	07/02/2013	6.00	Call	Bond Future	142.7700	0.1428	116.9300	0.1169	(18.099)	0	0	12,250
2013/01/16	R208	07/02/2013	6.00	Put	Bond Future	2,380.6300	2.3806	2,442.4500	2.4425	2.597	0	0	0
2013/01/16	R208	07/02/2013	7.78	Call	Bond Future	8,655.0200	8.6550	8,567.3500	8.5674	(1.013)	0	0	0
2013/01/16	R208	07/02/2013	7.78	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/16	R208	07/02/2013	7.85	Call	Bond Future	9,053.9300	9.0539	8,966.2700	8.9663	(0.968)	0	0	0
2013/01/16	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R208	07/02/2013	8.83	Call	Bond Future	14,422.8200	14.4228	14,335.1600	14.3352	(0.608)	0	0	0
2013/01/16	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R208	07/02/2013	7.95	Call	Bond Future	9,620.1700	9.6202	9,532.5100	9.5325	(0.911)	0	0	0
2013/01/16	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R208	07/02/2013	8.00	Call	Bond Future	9,901.6800	9.9017	9,814.0200	9.8140	(0.885)	0	0	0
2013/01/16	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R208	07/02/2013	8.05	Call	Bond Future	10,182.1300	10.1821	10,094.4700	10.0945	(0.861)	0	0	0
2013/01/16	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R208	02/05/2013			Bond Future	6.3860	102.9048	6.4002	102.8164	0.223	0.0000	0.0000	47
2013/01/16	R208	02/05/2013	6.66	Call	Bond Future	2,782.0900	2.7821	2,706.4400	2.7064	(2.719)	0	0	0
2013/01/16	R208	02/05/2013	6.66	Put	Bond Future	1,096.7100	1.0967	1,109.4300	1.1094	1.160	0	0	0
2013/01/16	R208	02/05/2013	6.64	Call	Bond Future	2,703.5600	2.7036	2,628.6100	2.6286	(2.772)	0	0	0
2013/01/16	R208	02/05/2013	6.64	Put	Bond Future	1,140.0200	1.1400	1,153.4400	1.1534	1.177	0	0	0
2013/01/16	R208	02/05/2013	6.65	Call	Bond Future	2,742.6900	2.7427	2,667.3900	2.6674	(2.745)	0	0	0
2013/01/16	R208	02/05/2013	6.65	Put	Bond Future	1,118.2000	1.1182	1,131.2700	1.1313	1.169	0	0	0
2013/01/16	R208	07/11/2013			Bond Future	6.4861	102.3166	6.5015	102.2266	0.237	0.0000	0.0000	0
2013/01/16	R208	07/11/2013	6.81	Call	Bond Future	4,117.3900	4.1174	4,049.4400	4.0494	(1.650)	0	0	0
2013/01/16	R208	07/11/2013	6.81	Put	Bond Future	2,244.3800	2.2444	2,266.4500	2.2665	0.983	0	0	0
2013/01/16	R208	07/11/2013	7.50	Call	Bond Future	6,801.8100	6.8018	6,719.5500	6.7196	(1.209)	0	0	0
2013/01/16	R208	07/11/2013	7.50	Put	Bond Future	1,078.4700	1.0785	1,086.2300	1.0862	0.720	0	0	230
2013/01/16	R208	07/11/2013	6.79	Call	Bond Future	4,047.7500	4.0477	3,980.9700	3.9810	(1.650)	0	0	0
2013/01/16	R208	07/11/2013	6.79	Put	Bond Future	2,289.1500	2.2891	2,312.3900	2.3124	1.015	0	0	0
2013/01/16	R208	07/11/2013	6.80	Call	Bond Future	4,082.5100	4.0825	4,015.1400	4.0151	(1.650)	0	0	0
2013/01/16	R208	07/11/2013	6.80	Put	Bond Future	2,266.6800	2.2667	2,289.3300	2.2893	0.999	0	0	0
2013/01/16	R209	07/02/2013			Bond Future	7.9312	84.6161	7.9494	84.4515	0.229	0.0000	0.0000	11,384
2013/01/16	R209	07/02/2013	8.63	Call	Bond Future	6,018.2400	6.0182	5,853.4700	5.8535	(2.738)	0	0	0
2013/01/16	R209	07/02/2013	8.63	Put	Bond Future	36.5000	0.0365	36.3400	0.0363	(0.438)	0	0	11,000
2013/01/16	R209	07/02/2013	8.83	Call	Bond Future	7,578.2300	7.5782	7,413.3100	7.4133	(2.176)	0	0	0
2013/01/16	R209	07/02/2013	8.83	Put	Bond Future	8.7700	0.0088	8.4600	0.0085	(3.535)	0	0	14,000
2013/01/16	R209	07/02/2013	8.95	Call	Bond Future	8,500.6700	8.5007	8,335.8700	8.3359	(1.939)	0	0	0
2013/01/16	R209	07/02/2013	8.95	Put	Bond Future	3.4200	0.0034	3.2300	0.0032	(5.556)	0	0	0
2013/01/16	R209	07/02/2013	9.10	Call	Bond Future	9,632.5200	9.6325	9,467.8300	9.4678	(1.710)	0	0	0
2013/01/16	R209	07/02/2013	9.10	Put	Bond Future	0.9300	0.0009	0.8500	0.0009	(8.602)	0	0	0
2013/01/16	R209	07/02/2013	9.00	Call	Bond Future	8,880.7400	8.8807	8,715.9800	8.7160	(1.855)	0	0	0
2013/01/16	R209	07/02/2013	9.00	Put	Bond Future	2.2700	0.0023	2.1200	0.0021	(6.608)	0	0	0
2013/01/16	R209	07/02/2013	9.05	Call	Bond Future	9,258.0300	9.2580	9,093.3100	9.0933	(1.779)	0	0	0
2013/01/16	R209	07/02/2013	9.05	Put	Bond Future	1.4600	0.0015	1.3500	0.0014	(7.534)	0	0	0
2013/01/16	R209	07/02/2013	9.06	Call	Bond Future	9,333.1600	9.3332	9,168.4500	9.1685	(1.765)	0	0	0
2013/01/16	R209	07/02/2013	9.06	Put	Bond Future	1.3400	0.0013	1.2400	0.0012	(7.463)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/16	R209	02/05/2013			Bond Future	7.9863	82.4994	8.0049	82.3331	0.233	0.0000	0.0000	33
2013/01/16	R209	02/05/2013	8.01	Call	Bond Future	3,106.5100	3.1065	3,003.3900	3.0034	(3.319)	0	0	0
2013/01/16	R209	02/05/2013	8.01	Put	Bond Future	2,894.2600	2.8943	2,957.4700	2.9575	2.184	0	0	0
2013/01/16	R209	02/05/2013	7.99	Call	Bond Future	3,016.8400	3.0168	2,915.2900	2.9153	(3.366)	0	0	0
2013/01/16	R209	02/05/2013	7.99	Put	Bond Future	2,983.5000	2.9835	3,048.2800	3.0483	2.171	0	0	0
2013/01/16	R209	02/05/2013	8.00	Call	Bond Future	3,061.2300	3.0612	2,958.9000	2.9589	(3.343)	0	0	0
2013/01/16	R209	02/05/2013	8.00	Put	Bond Future	2,938.3600	2.9384	3,002.3600	3.0024	2.178	0	0	0
2013/01/16	R209	07/11/2013			Bond Future	8.1165	81.6058	8.1361	81.4357	0.241	0.0000	0.0000	0
2013/01/16	R209	07/11/2013	8.81	Call	Bond Future	8,944.3300	8.9443	8,815.1900	8.8152	(1.444)	0	0	0
2013/01/16	R209	07/11/2013	8.81	Put	Bond Future	3,226.0000	3.2260	3,267.0400	3.2670	1.272	0	0	0
2013/01/16	R209	07/11/2013	9.50	Call	Bond Future	12,542.6100	12.5426	12,396.5100	12.3965	(1.165)	0	0	0
2013/01/16	R209	07/11/2013	9.50	Put	Bond Future	1,736.9200	1.7369	1,761.0000	1.7610	1.386	0	0	180
2013/01/16	R209	07/11/2013	8.79	Call	Bond Future	8,842.6700	8.8427	8,714.6600	8.7147	(1.448)	0	0	0
2013/01/16	R209	07/11/2013	8.79	Put	Bond Future	3,280.3800	3.2804	3,322.5500	3.3225	1.286	0	0	0
2013/01/16	R209	07/11/2013	8.80	Call	Bond Future	8,893.4600	8.8935	8,764.8800	8.7649	(1.446)	0	0	0
2013/01/16	R209	07/11/2013	8.80	Put	Bond Future	3,253.0900	3.2531	3,294.6900	3.2947	1.279	0	0	0
2013/01/16	R210	07/02/2013			Bond Future	166.4689	166.4689	166.5162	166.5162	0.028	0.0000	0.0000	1,237
2013/01/16	R210	07/02/2013	156.99	Call	Bond Future	9,478.8800	9.4789	9,526.2300	9.5262	0.500	0	0	0
2013/01/16	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R210	07/02/2013	157.00	Call	Bond Future	9,468.8800	9.4689	9,516.2300	9.5162	0.500	0	0	0
2013/01/16	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R210	07/02/2013	157.01	Call	Bond Future	9,458.8800	9.4589	9,506.2300	9.5062	0.501	0	0	0
2013/01/16	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R210	02/05/2013			Bond Future	166.7098	166.7098	166.7577	166.7577	0.029	0.0000	0.0000	7
2013/01/16	R210	02/05/2013	161.14	Call	Bond Future	5,569.7900	5.5698	5,617.7000	5.6177	0.860	0	0	0
2013/01/16	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R210	02/05/2013	161.15	Call	Bond Future	5,559.7900	5.5598	5,607.7000	5.6077	0.862	0	0	0
2013/01/16	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R210	02/05/2013	161.16	Call	Bond Future	5,549.7900	5.5498	5,597.7000	5.5977	0.863	0	0	0
2013/01/16	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R211	07/02/2013			Bond Future	126.0904	126.0904	126.1125	126.1125	0.017	0.0000	0.0000	522
2013/01/16	R211	07/02/2013	122.99	Call	Bond Future	3,100.4300	3.1004	3,122.4800	3.1225	0.711	0	0	0
2013/01/16	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R211	07/02/2013	123.00	Call	Bond Future	3,090.4300	3.0904	3,112.4800	3.1125	0.713	0	0	0
2013/01/16	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R211	07/02/2013	123.01	Call	Bond Future	3,080.4300	3.0804	3,102.4800	3.1025	0.716	0	0	0
2013/01/16	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R211	02/05/2013			Bond Future	127.6798	127.6798	127.7020	127.7020	0.017	0.0000	0.0000	7
2013/01/16	R211	02/05/2013	125.69	Call	Bond Future	1,989.7800	1.9898	2,012.0200	2.0120	1.118	0	0	0
2013/01/16	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R211	02/05/2013	125.70	Call	Bond Future	1,979.7800	1.9798	2,002.0200	2.0020	1.123	0	0	0
2013/01/16	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R211	02/05/2013	125.71	Call	Bond Future	1,969.7800	1.9698	1,992.0200	1.9920	1.129	0	0	0
2013/01/16	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R212	07/02/2013			Bond Future	132.7174	132.7174	132.7512	132.7512	0.025	0.0000	0.0000	10,659

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2013/01/16	R212	07/02/2013	128.99	Call	Bond Future	3,727.3900		3.7274	3,761.1700	3.7612	0.906	0	0	0
2013/01/16	R212	07/02/2013	128.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R212	07/02/2013	129.00	Call	Bond Future	3,717.3900		3.7174	3,751.1700	3.7512	0.909	0	0	0
2013/01/16	R212	07/02/2013	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R212	07/02/2013	129.01	Call	Bond Future	3,707.3900		3.7074	3,741.1700	3.7412	0.911	0	0	0
2013/01/16	R212	07/02/2013	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R212	02/05/2013			Bond Future	134.3902		134.3902	134.4244	134.4244	0.025	0.0000	0.0000	11
2013/01/16	R212	02/05/2013	131.09	Call	Bond Future	3,300.2500		3.3002	3,334.4100	3.3344	1.035	0	0	0
2013/01/16	R212	02/05/2013	131.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R212	02/05/2013	131.10	Call	Bond Future	3,290.2500		3.2902	3,324.4100	3.3244	1.038	0	0	0
2013/01/16	R212	02/05/2013	131.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R212	02/05/2013	131.11	Call	Bond Future	3,280.2500		3.2802	3,314.4100	3.3144	1.041	0	0	0
2013/01/16	R212	02/05/2013	131.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/16	R213	07/02/2013			Bond Future	7.6768		96.6336	7.6999	96.4205	0.302	0.0000	0.0000	10,414
2013/01/16	R213	07/02/2013	8.90	Call	Bond Future	10,363.3700		10.3634	10,150.1400	10.1501	(2.058)	0	0	0
2013/01/16	R213	07/02/2013	8.90	Put	Bond Future	1.8100		0.0018	1.7000	0.0017	(6.077)	0	0	0
2013/01/16	R213	07/02/2013	8.95	Call	Bond Future	10,749.8300		10.7498	10,536.6200	10.5366	(1.983)	0	0	0
2013/01/16	R213	07/02/2013	8.95	Put	Bond Future	1.2100		0.0012	1.1200	0.0011	(7.438)	0	0	0
2013/01/16	R213	07/02/2013	9.00	Call	Bond Future	11,133.8000		11.1338	10,920.6200	10.9206	(1.915)	0	0	0
2013/01/16	R213	07/02/2013	9.00	Put	Bond Future	0.7900		0.0008	0.7300	0.0007	(7.595)	0	0	0
2013/01/16	R213	07/02/2013	9.05	Call	Bond Future	11,515.2800		11.5153	11,302.1100	11.3021	(1.851)	0	0	0
2013/01/16	R213	07/02/2013	9.05	Put	Bond Future	0.5200		0.0005	0.4700	0.0005	(9.615)	0	0	0
2013/01/16	R213	02/05/2013			Bond Future	7.7311		94.2698	7.7548	94.0544	0.307	0.0000	0.0000	5
2013/01/16	R213	02/05/2013	7.86	Call	Bond Future	3,879.4300		3.8794	3,733.8000	3.7338	(3.754)	0	0	0
2013/01/16	R213	02/05/2013	7.86	Put	Bond Future	2,716.6200		2.7166	2,786.4300	2.7864	2.570	0	0	0
2013/01/16	R213	02/05/2013	7.84	Call	Bond Future	3,781.2800		3.7813	3,637.4500	3.6375	(3.804)	0	0	0
2013/01/16	R213	02/05/2013	7.84	Put	Bond Future	2,797.4900		2.7975	2,869.1000	2.8691	2.560	0	0	0
2013/01/16	R213	02/05/2013	7.85	Call	Bond Future	3,830.2000		3.8302	3,685.4600	3.6855	(3.779)	0	0	0
2013/01/16	R213	02/05/2013	7.85	Put	Bond Future	2,756.8400		2.7568	2,827.5400	2.8275	2.565	0	0	0
2013/01/16	R213	07/11/2013			Bond Future	7.8637		93.3050	7.8887	93.0845	0.318	0.0000	0.0000	0
2013/01/16	R213	07/11/2013	8.61	Call	Bond Future	9,314.2700		9.3143	9,140.3300	9.1403	(1.867)	0	0	0
2013/01/16	R213	07/11/2013	8.61	Put	Bond Future	3,054.2900		3.0543	3,100.8800	3.1009	1.525	0	0	0
2013/01/16	R213	07/11/2013	8.59	Call	Bond Future	9,208.0300		9.2080	9,034.8600	9.0349	(1.881)	0	0	0
2013/01/16	R213	07/11/2013	8.59	Put	Bond Future	3,107.6500		3.1076	3,155.0100	3.1550	1.524	0	0	0
2013/01/16	R213	07/11/2013	8.60	Call	Bond Future	9,261.1000		9.2611	9,087.5500	9.0875	(1.874)	0	0	0
2013/01/16	R213	07/11/2013	8.60	Put	Bond Future	3,080.8600		3.0809	3,127.8400	3.1278	1.525	0	0	0
2013/01/16	R214	07/02/2013			Bond Future	7.9661		86.6118	7.9893	86.3881	0.291	0.0000	0.0000	1,714
2013/01/16	R214	07/02/2013	8.59	Call	Bond Future	5,770.9200		5.7709	5,550.0700	5.5501	(3.827)	0	0	0
2013/01/16	R214	07/02/2013	8.59	Put	Bond Future	86.0100		0.0860	88.8200	0.0888	3.267	0	0	0
2013/01/16	R214	07/02/2013	8.60	Call	Bond Future	5,852.0100		5.8520	5,630.9200	5.6309	(3.778)	0	0	0
2013/01/16	R214	07/02/2013	8.60	Put	Bond Future	81.2200		0.0812	83.7900	0.0838	3.164	0	0	0
2013/01/16	R214	07/02/2013	8.61	Call	Bond Future	5,933.1700		5.9332	5,711.8600	5.7119	(3.730)	0	0	0
2013/01/16	R214	07/02/2013	8.61	Put	Bond Future	76.6700		0.0767	79.0200	0.0790	3.065	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											361018	