



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/02/2013 to 19/02/2013

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
2013/02/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	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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2013/02/19	2025	02/05/2013			Bond Future	113.9640	113.9640	113.9618	113.9618	(0.002)	0.0000	0.0000	0
2013/02/19	2025	02/05/2013	113.41	Call	Bond Future	550.2800	0.5503	548.1300	0.5481	(0.391)	0	0	0
2013/02/19	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	2038	02/05/2013			Bond Future	112.7597	112.7597	112.7597	112.7597	0.000	0.0000	0.0000	0
2013/02/19	2038	02/05/2013	111.60	Call	Bond Future	1,155.2200	1.1552	1,155.2200	1.1552	0.000	0	0	0
2013/02/19	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	2050	02/05/2013			Bond Future	119.6587	119.6587	119.6590	119.6590	0.000	0.0000	0.0000	122
2013/02/19	2050	02/05/2013	117.60	Call	Bond Future	2,060.9000	2.0609	2,061.2000	2.0612	0.015	0	0	0
2013/02/19	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	AL7T	02/05/2013			Index Future	494.1480	494.1480	495.2510	495.2510	0.223	0.0000	0.0000	12
2013/02/19	AL7T	01/08/2013			Index Future	500.6960	500.6960	501.8120	501.8120	0.223	0.0000	0.0000	0
2013/02/19	AL7T	07/11/2013			Index Future	507.9230	507.9230	509.0540	509.0540	0.223	0.0000	0.0000	0
2013/02/19	ALBI	02/05/2013			Index Future	440.6870	440.6870	441.7370	441.7370	0.238	0.0000	0.0000	925
2013/02/19	ALBI	01/08/2013			Index Future	446.5270	446.5270	447.5890	447.5890	0.238	0.0000	0.0000	79
2013/02/19	ALBI	07/11/2013			Index Future	452.9720	452.9720	454.0480	454.0480	0.238	0.0000	0.0000	85
2013/02/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/02/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/19	EL28	02/05/2013			Bond Future	113.6594	113.6594	113.6599	113.6599	0.000	0.0000	0.0000	0
2013/02/19	EL28	02/05/2013	113.32	Call	Bond Future	343.2500	0.3433	343.6700	0.3437	0.122	0	0	0
2013/02/19	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	ES33	02/05/2013			Bond Future	8.8130	88.7398	8.7659	89.1413	(0.535)	0.0000	0.0000	3,363
2013/02/19	ES33	02/05/2013	91.02	Call	Bond Future	79,559.5100	79.5595	79,961.0300	79.9610	0.505	0	0	0
2013/02/19	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	ES33	01/08/2013			Bond Future	8.9007	89.9159	8.8521	90.3224	(0.545)	0.0000	0.0000	0
2013/02/19	ES33	01/08/2013	9.00	Call	Bond Future	823.6700	0.8237	1,230.2400	1.2302	49.361	0	0	0
2013/02/19	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/02/19	ES33	01/08/2013	91.02	Call	Bond Future	78,864.5400	78.8645	79,271.1100	79.2711	0.516	0	0	0
2013/02/19	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GOVI	02/05/2013			GOVI	440.6220	440.6220	441.6090	441.6090	0.224	0.0000	0.0000	97
2013/02/19	GOVI	02/05/2013	432.99	Call	GOVI	76,320.0000	7.6320	86,190.0000	8.6190	12.932	0	0	0
2013/02/19	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GOVI	02/05/2013	433.00	Call	GOVI	76,220.0000	7.6220	86,090.0000	8.6090	12.949	0	0	0
2013/02/19	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GOVI	02/05/2013	433.01	Call	GOVI	76,120.0000	7.6120	85,990.0000	8.5990	12.966	0	0	0
2013/02/19	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GOVI	01/08/2013			GOVI	446.4610	446.4610	447.4600	447.4600	0.224	0.0000	0.0000	280
2013/02/19	GOVI	01/08/2013	445.99	Call	GOVI	4,710.0000	0.4710	14,700.0000	1.4700	212.102	0	0	0
2013/02/19	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GOVI	01/08/2013	446.00	Call	GOVI	4,610.0000	0.4610	14,600.0000	1.4600	216.703	0	0	0
2013/02/19	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GOVI	01/08/2013	446.01	Call	GOVI	4,510.0000	0.4510	14,500.0000	1.4500	221.508	0	0	0
2013/02/19	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GOVI	07/11/2013			GOVI	452.9050	452.9050	453.9180	453.9180	0.224	0.0000	0.0000	0
2013/02/19	GOVI	07/11/2013	445.99	Call	GOVI	69,150.0000	6.9150	79,280.0000	7.9280	14.649	0	0	0
2013/02/19	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GOVI	07/11/2013	446.00	Call	GOVI	69,050.0000	6.9050	79,180.0000	7.9180	14.671	0	0	0
2013/02/19	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GOVI	07/11/2013	446.01	Call	GOVI	68,950.0000	6.8950	79,080.0000	7.9080	14.692	0	0	0
2013/02/19	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/19	IGOV	02/05/2013			Index Future	201.1840	201.1840	201.1200	201.1200	(0.032)	0.0000	0.0000	459
2013/02/19	IGOV	01/08/2013			Index Future	203.8740	203.8740	203.8090	203.8090	(0.032)	0.0000	0.0000	147
2013/02/19	IGOV	07/11/2013			Index Future	206.8430	206.8430	206.7760	206.7760	(0.032)	0.0000	0.0000	7
2013/02/19	ILBI	02/05/2013			Index Future	544.4850	544.4850	544.6190	544.6190	0.025	0.0000	0.0000	183
2013/02/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/19	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/19	JBAF	20/03/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	1,000

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2013/02/19	JBAF	17/04/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	0
2013/02/19	JBAF	15/05/2013			Jibar Tradeable Future	5.0500	94.9500	5.0400	94.9600	(0.198)	0.0000	0.0000	0
2013/02/19	JBAF	19/06/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	500
2013/02/19	JBAF	17/07/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/02/19	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	2,200
2013/02/19	JBAF	18/12/2013			Jibar Tradeable Future	5.0800	94.9200	5.0700	94.9300	(0.197)	0.0000	0.0000	2,000
2013/02/19	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	400
2013/02/19	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	800
2013/02/19	JBAF	17/09/2014			Jibar Tradeable Future	5.4400	94.5600	5.4600	94.5400	0.368	0.0000	0.0000	0
2013/02/19	JBAF	17/12/2014			Jibar Tradeable Future	5.6000	94.4000	5.6200	94.3800	0.357	0.0000	0.0000	0
2013/02/19	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/19	R023	02/05/2013			Bond Future	6.8394	107.8500	6.7925	108.1960	(0.686)	0.0000	0.0000	3,490
2013/02/19	R023	02/05/2013	7.04	Call	Bond Future	1,462.2400	1.4622	1,808.1800	1.8082	23.658	0	0	0
2013/02/19	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R023	02/05/2013	7.05	Call	Bond Future	1,534.4600	1.5345	1,880.4000	1.8804	22.545	0	0	0
2013/02/19	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R023	02/05/2013	7.06	Call	Bond Future	1,606.6200	1.6066	1,952.5600	1.9526	21.532	0	0	0
2013/02/19	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R023	01/08/2013			Bond Future	6.8921	109.2793	6.8434	109.6296	(0.706)	0.0000	0.0000	0
2013/02/19	R023	01/08/2013	7.29	Call	Bond Future	2,809.5000	2.8095	3,159.7500	3.1598	12.467	0	0	0
2013/02/19	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R023	01/08/2013	7.30	Call	Bond Future	2,878.8700	2.8789	3,229.1200	3.2291	12.166	0	0	0
2013/02/19	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R023	01/08/2013	7.31	Call	Bond Future	2,948.1800	2.9482	3,298.4300	3.2984	11.880	0	0	0
2013/02/19	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R157	02/05/2013			Bond Future	5.3493	119.7456	5.3217	119.8128	(0.517)	0.0000	0.0000	19,451
2013/02/19	R157	02/05/2013	5.34	Call	Bond Future	359.2900	0.3593	390.8000	0.3908	8.770	0	0	0
2013/02/19	R157	02/05/2013	5.34	Put	Bond Future	381.9000	0.3819	346.1500	0.3462	(9.361)	0	0	0
2013/02/19	R157	02/05/2013	5.35	Call	Bond Future	371.7500	0.3717	403.9500	0.4040	8.662	0	0	0
2013/02/19	R157	02/05/2013	5.35	Put	Bond Future	370.0200	0.3700	334.9600	0.3350	(9.475)	0	0	0
2013/02/19	R157	02/05/2013	5.36	Call	Bond Future	384.4400	0.3844	417.3600	0.4174	8.563	0	0	0
2013/02/19	R157	02/05/2013	5.36	Put	Bond Future	358.3800	0.3584	324.0400	0.3240	(9.582)	0	0	0
2013/02/19	R157	01/08/2013			Bond Future	5.3430	121.3326	5.3118	121.4004	(0.584)	0.0000	0.0000	0
2013/02/19	R157	01/08/2013	116.11	Call	Bond Future	91,876.9800	91.8770	91,944.8000	91.9448	0.074	0	0	0
2013/02/19	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R157	07/11/2013			Bond Future	5.3333	116.2764	5.2971	116.3450	(0.679)	0.0000	0.0000	0
2013/02/19	R157	07/11/2013	5.59	Call	Bond Future	862.4200	0.8624	905.2400	0.9052	4.965	0	0	0
2013/02/19	R157	07/11/2013	5.59	Put	Bond Future	377.8500	0.3778	352.1100	0.3521	(6.812)	0	0	0
2013/02/19	R157	07/11/2013	5.60	Call	Bond Future	874.6200	0.8746	917.7600	0.9178	4.932	0	0	0
2013/02/19	R157	07/11/2013	5.60	Put	Bond Future	371.2300	0.3712	345.8100	0.3458	(6.848)	0	0	0
2013/02/19	R157	07/11/2013	5.61	Call	Bond Future	886.9100	0.8869	930.3800	0.9304	4.901	0	0	0
2013/02/19	R157	07/11/2013	5.61	Put	Bond Future	364.7000	0.3647	339.6100	0.3396	(6.880)	0	0	0
2013/02/19	R186	02/05/2013			Bond Future	7.3541	130.7199	7.3123	131.1413	(0.568)	0.0000	0.0000	68,926
2013/02/19	R186	02/05/2013	6.75	Call	Bond Future	626.6700	0.6267	693.8800	0.6939	10.725	0	0	350

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
2013/02/19	R186	02/05/2013	6.75	Put	Bond Future	6,910.3500		6.9103	6,556.1900	6.5562	(5.125)	0	0	0
2013/02/19	R186	02/05/2013	7.39	Call	Bond Future	2,836.4300		2.8364	3,047.6500	3.0476	7.447	0	0	0
2013/02/19	R186	02/05/2013	7.39	Put	Bond Future	2,475.7700		2.4758	2,265.6200	2.2656	(8.488)	0	0	0
2013/02/19	R186	02/05/2013	7.40	Call	Bond Future	2,888.6300		2.8886	3,102.4100	3.1024	7.401	0	0	0
2013/02/19	R186	02/05/2013	7.40	Put	Bond Future	2,427.8500		2.4278	2,220.2600	2.2203	(8.550)	0	0	150
2013/02/19	R186	02/05/2013	7.41	Call	Bond Future	2,941.3800		2.9414	3,157.7100	3.1577	7.355	0	0	0
2013/02/19	R186	02/05/2013	7.41	Put	Bond Future	2,380.5900		2.3806	2,175.5500	2.1756	(8.613)	0	0	0
2013/02/19	R186	02/05/2013	7.75	Call	Bond Future	5,045.9400		5.0459	5,342.8000	5.3428	5.883	0	0	0
2013/02/19	R186	02/05/2013	7.75	Put	Bond Future	1,149.5900		1.1496	1,025.0800	1.0251	(10.831)	0	0	100
2013/02/19	R186	01/08/2013			Bond Future	7.4177		127.1673	7.3746	127.5939	(0.582)	0.0000	0.0000	0
2013/02/19	R186	01/08/2013	7.25	Call	Bond Future	3,650.2500		3.6502	3,835.2300	3.8352	5.068	0	0	4,215
2013/02/19	R186	01/08/2013	7.25	Put	Bond Future	5,318.8500		5.3188	5,077.2500	5.0773	(4.542)	0	0	0
2013/02/19	R186	01/08/2013	128.26	Call	Bond Future	117,894.9300		117.8949	118,321.5100	118.3215	0.362	0	0	0
2013/02/19	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R186	07/11/2013			Bond Future	7.4868		129.0029	7.4421	129.4354	(0.597)	0.0000	0.0000	480
2013/02/19	R186	07/11/2013	8.15	Call	Bond Future	9,191.3100		9.1913	9,482.8000	9.4828	3.171	0	0	0
2013/02/19	R186	07/11/2013	8.15	Put	Bond Future	3,015.6300		3.0156	2,874.6300	2.8746	(4.676)	0	0	0
2013/02/19	R186	07/11/2013	8.16	Call	Bond Future	9,252.1600		9.2522	9,544.6400	9.5446	3.161	0	0	0
2013/02/19	R186	07/11/2013	8.16	Put	Bond Future	2,986.6600		2.9867	2,846.6500	2.8467	(4.688)	0	0	0
2013/02/19	R186	07/11/2013	8.75	Call	Bond Future	13,003.0800		13.0031	13,347.7900	13.3478	2.651	0	0	0
2013/02/19	R186	07/11/2013	8.75	Put	Bond Future	1,602.7200		1.6027	1,514.9400	1.5149	(5.477)	0	0	130
2013/02/19	R186	07/11/2013	8.14	Call	Bond Future	9,130.6000		9.1306	9,421.0900	9.4211	3.181	0	0	0
2013/02/19	R186	07/11/2013	8.14	Put	Bond Future	3,044.8400		3.0448	2,902.8400	2.9028	(4.664)	0	0	0
2013/02/19	R197	02/05/2013			Bond Future	289.4579		289.4579	289.4510	289.4510	(0.002)	0.0000	0.0000	2,633
2013/02/19	R197	02/05/2013	282.39	Call	Bond Future	7,067.8600		7.0679	7,061.0000	7.0610	(0.097)	0	0	0
2013/02/19	R197	02/05/2013	282.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R197	02/05/2013	282.40	Call	Bond Future	7,057.8600		7.0579	7,051.0000	7.0510	(0.097)	0	0	0
2013/02/19	R197	02/05/2013	282.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R197	02/05/2013	282.41	Call	Bond Future	7,047.8600		7.0479	7,041.0000	7.0410	(0.097)	0	0	0
2013/02/19	R197	02/05/2013	282.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R201	02/05/2013			Bond Future	5.2035		108.7368	5.2036	108.7366	0.002	0.0000	0.0000	4
2013/02/19	R201	02/05/2013	4.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R201	02/05/2013	4.04	Put	Bond Future	1,878.8000		1.8788	1,878.9500	1.8790	0.008	0	0	0
2013/02/19	R201	02/05/2013	4.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R201	02/05/2013	4.05	Put	Bond Future	1,862.4700		1.8625	1,862.6200	1.8626	0.008	0	0	0
2013/02/19	R201	02/05/2013	4.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R201	02/05/2013	4.06	Put	Bond Future	1,846.1300		1.8461	1,846.2800	1.8463	0.008	0	0	0
2013/02/19	R201	01/08/2013			Bond Future	5.1749		105.7736	5.1752	105.7732	0.006	0.0000	0.0000	0
2013/02/19	R201	01/08/2013	107.45	Call	Bond Future	68,527.9600		68.5280	68,527.5300	68.5275	(0.001)	0	0	0
2013/02/19	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R201	07/11/2013			Bond Future	5.1111		107.3005	5.1117	107.2998	0.012	0.0000	0.0000	0
2013/02/19	R201	07/11/2013	4.79	Call	Bond Future	158.1900		0.1582	157.4500	0.1574	(0.468)	0	0	0
2013/02/19	R201	07/11/2013	4.79	Put	Bond Future	510.5100		0.5105	510.4400	0.5104	(0.014)	0	0	0
2013/02/19	R201	07/11/2013	4.80	Call	Bond Future	161.7300		0.1617	160.9900	0.1610	(0.458)	0	0	0
2013/02/19	R201	07/11/2013	4.80	Put	Bond Future	503.0500		0.5030	502.9800	0.5030	(0.014)	0	0	0
2013/02/19	R201	07/11/2013	4.81	Call	Bond Future	165.3300		0.1653	164.5900	0.1646	(0.448)	0	0	0

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2013/02/19	R201	07/11/2013	4.81	Put	Bond Future	495.6500	0.4956	495.5800	0.4956	(0.014)	0	0	0
2013/02/19	R202	02/05/2013			Bond Future	215.4809	215.4809	215.4805	215.4805	0.000	0.0000	0.0000	49,442
2013/02/19	R202	02/05/2013	211.04	Call	Bond Future	4,440.8700	4.4409	4,440.5400	4.4405	(0.007)	0	0	0
2013/02/19	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R202	02/05/2013	211.05	Call	Bond Future	4,430.8700	4.4309	4,430.5400	4.4305	(0.007)	0	0	0
2013/02/19	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R202	02/05/2013	211.06	Call	Bond Future	4,420.8700	4.4209	4,420.5400	4.4205	(0.007)	0	0	0
2013/02/19	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R203	02/05/2013			Bond Future	5.8307	110.3657	5.7880	110.5368	(0.731)	0.0000	0.0000	10,716
2013/02/19	R203	02/05/2013	5.89	Call	Bond Future	899.1800	0.8992	991.4200	0.9914	10.258	0	0	0
2013/02/19	R203	02/05/2013	5.89	Put	Bond Future	661.5500	0.6616	582.6700	0.5827	(11.924)	0	0	0
2013/02/19	R203	02/05/2013	5.90	Call	Bond Future	921.5300	0.9215	1,015.1700	1.0152	10.161	0	0	0
2013/02/19	R203	02/05/2013	5.90	Put	Bond Future	643.9200	0.6439	566.4400	0.5664	(12.033)	0	0	0
2013/02/19	R203	02/05/2013	5.91	Call	Bond Future	944.1900	0.9442	1,039.2300	1.0392	10.066	0	0	0
2013/02/19	R203	02/05/2013	5.91	Put	Bond Future	626.6200	0.6266	550.5400	0.5505	(12.141)	0	0	0
2013/02/19	R203	01/08/2013			Bond Future	5.8615	111.8284	5.8159	112.0015	(0.778)	0.0000	0.0000	0
2013/02/19	R203	01/08/2013	109.11	Call	Bond Future	98,615.2300	98.6152	98,788.3100	98.7883	0.176	0	0	0
2013/02/19	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R203	07/11/2013			Bond Future	5.8990	109.2824	5.8498	109.4578	(0.835)	0.0000	0.0000	0
2013/02/19	R203	07/11/2013	6.01	Call	Bond Future	1,559.8600	1.5599	1,655.9300	1.6559	6.159	0	0	0
2013/02/19	R203	07/11/2013	6.01	Put	Bond Future	1,166.0200	1.1660	1,086.7600	1.0868	(6.797)	0	0	0
2013/02/19	R203	07/11/2013	571.00	Call	Bond Future	107,052.9100	107.0529	107,228.2400	107.2282	0.164	0	0	0
2013/02/19	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R203	07/11/2013	5.71	Call	Bond Future	1,036.1800	1.0362	1,110.2700	1.1103	7.150	0	0	15
2013/02/19	R203	07/11/2013	5.71	Put	Bond Future	1,710.9500	1.7109	1,609.7100	1.6097	(5.917)	0	0	0
2013/02/19	R203	07/11/2013	5.99	Call	Bond Future	1,520.8000	1.5208	1,615.4200	1.6154	6.222	0	0	0
2013/02/19	R203	07/11/2013	5.99	Put	Bond Future	1,197.8000	1.1978	1,117.0900	1.1171	(6.738)	0	0	0
2013/02/19	R203	07/11/2013	6.00	Call	Bond Future	1,540.0800	1.5401	1,635.4300	1.6354	6.191	0	0	0
2013/02/19	R203	07/11/2013	6.00	Put	Bond Future	1,181.6500	1.1817	1,101.6700	1.1017	(6.769)	0	0	0
2013/02/19	R204	02/05/2013			Bond Future	6.0982	111.9400	6.0664	112.0979	(0.522)	0.0000	0.0000	6,807
2013/02/19	R204	02/05/2013	6.29	Call	Bond Future	1,621.9700	1.6220	1,717.9500	1.7179	5.917	0	0	0
2013/02/19	R204	02/05/2013	6.29	Put	Bond Future	676.6900	0.6767	614.7700	0.6148	(9.150)	0	0	0
2013/02/19	R204	02/05/2013	6.30	Call	Bond Future	1,653.6400	1.6536	1,750.7100	1.7507	5.870	0	0	0
2013/02/19	R204	02/05/2013	6.30	Put	Bond Future	659.3500	0.6594	598.5200	0.5985	(9.226)	0	0	0
2013/02/19	R204	02/05/2013	6.31	Call	Bond Future	1,685.6200	1.6856	1,783.7700	1.7838	5.823	0	0	0
2013/02/19	R204	02/05/2013	6.31	Put	Bond Future	642.3500	0.6423	582.6000	0.5826	(9.302)	0	0	0
2013/02/19	R204	01/08/2013			Bond Future	6.1407	109.3969	6.1071	109.5566	(0.547)	0.0000	0.0000	0
2013/02/19	R204	01/08/2013	110.75	Call	Bond Future	100,513.3700	100.5134	100,673.0800	100.6731	0.159	0	0	0
2013/02/19	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R204	07/11/2013			Bond Future	6.1863	110.9760	6.1506	111.1377	(0.577)	0.0000	0.0000	0
2013/02/19	R204	07/11/2013	7.00	Call	Bond Future	4,300.2100	4.3002	4,422.8400	4.4228	2.852	0	0	0
2013/02/19	R204	07/11/2013	7.00	Put	Bond Future	692.4700	0.6925	653.3500	0.6533	(5.649)	0	0	180
2013/02/19	R204	07/11/2013	6.29	Call	Bond Future	2,186.5700	2.1866	2,272.4200	2.2724	3.926	0	0	0
2013/02/19	R204	07/11/2013	6.29	Put	Bond Future	1,718.5600	1.7186	1,642.6600	1.6427	(4.416)	0	0	0
2013/02/19	R204	07/11/2013	6.30	Call	Bond Future	2,211.6100	2.2116	2,298.0500	2.2981	3.908	0	0	0

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2013/02/19	R204	07/11/2013	6.30	Put	Bond Future	1,698.5800	1.6986	1,623.2700	1.6233	(4.434)	0	0	0
2013/02/19	R204	07/11/2013	6.31	Call	Bond Future	2,236.8000	2.2368	2,323.8300	2.3238	3.891	0	0	0
2013/02/19	R204	07/11/2013	6.31	Put	Bond Future	1,678.7700	1.6788	1,604.0500	1.6041	(4.451)	0	0	0
2013/02/19	R206	02/05/2013			Bond Future	5.2040	103.8470	5.2041	103.8469	0.002	0.0000	0.0000	23
2013/02/19	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R206	02/05/2013	3.39	Put	Bond Future	1,248.2000	1.2482	1,248.2700	1.2483	0.006	0	0	0
2013/02/19	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R206	02/05/2013	3.40	Put	Bond Future	1,241.2500	1.2413	1,241.3200	1.2413	0.006	0	0	0
2013/02/19	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R206	02/05/2013	3.41	Put	Bond Future	1,234.3000	1.2343	1,234.3700	1.2344	0.006	0	0	0
2013/02/19	R206	01/08/2013			Bond Future	5.0824	101.4613	5.0832	101.4609	0.016	0.0000	0.0000	0
2013/02/19	R206	01/08/2013	103.94	Call	Bond Future	30,463.1600	30.4632	30,462.8200	30.4628	(0.001)	0	0	0
2013/02/19	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R206	07/11/2013			Bond Future	4.5666	102.9258	4.5698	102.9253	0.070	0.0000	0.0000	0
2013/02/19	R206	07/11/2013	4.29	Call	Bond Future	21.5700	0.0216	21.3200	0.0213	(1.159)	0	0	0
2013/02/19	R206	07/11/2013	4.29	Put	Bond Future	71.1300	0.0711	71.4400	0.0714	0.436	0	0	0
2013/02/19	R206	07/11/2013	4.30	Call	Bond Future	22.1500	0.0221	21.9000	0.0219	(1.129)	0	0	0
2013/02/19	R206	07/11/2013	4.30	Put	Bond Future	69.9100	0.0699	70.2200	0.0702	0.443	0	0	0
2013/02/19	R206	07/11/2013	4.31	Call	Bond Future	22.7300	0.0227	22.4800	0.0225	(1.100)	0	0	0
2013/02/19	R206	07/11/2013	4.31	Put	Bond Future	68.7000	0.0687	69.0100	0.0690	0.451	0	0	0
2013/02/19	R207	02/05/2013			Bond Future	6.3485	107.0826	6.3220	107.2298	(0.418)	0.0000	0.0000	5,051
2013/02/19	R207	02/05/2013	6.44	Call	Bond Future	1,556.6900	1.5567	1,632.9500	1.6329	4.899	0	0	0
2013/02/19	R207	02/05/2013	6.44	Put	Bond Future	1,050.8700	1.0509	979.9400	0.9799	(6.750)	0	0	0
2013/02/19	R207	02/05/2013	6.45	Call	Bond Future	1,588.2700	1.5883	1,665.5400	1.6655	4.865	0	0	0
2013/02/19	R207	02/05/2013	6.45	Put	Bond Future	1,027.3600	1.0274	957.4400	0.9574	(6.806)	0	0	0
2013/02/19	R207	02/05/2013	6.46	Call	Bond Future	1,620.2000	1.6202	1,698.4700	1.6985	4.831	0	0	0
2013/02/19	R207	02/05/2013	6.46	Put	Bond Future	1,004.2400	1.0042	935.3200	0.9353	(6.863)	0	0	0
2013/02/19	R207	01/08/2013			Bond Future	6.3984	104.8651	6.3707	105.0140	(0.434)	0.0000	0.0000	0
2013/02/19	R207	01/08/2013	106.18	Call	Bond Future	97,293.9100	97.2939	97,442.7700	97.4428	0.153	0	0	0
2013/02/19	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R207	07/11/2013			Bond Future	6.4488	106.3788	6.4196	106.5296	(0.453)	0.0000	0.0000	0
2013/02/19	R207	07/11/2013	6.69	Call	Bond Future	3,064.6500	3.0646	3,150.2300	3.1502	2.792	0	0	0
2013/02/19	R207	07/11/2013	6.69	Put	Bond Future	1,831.1600	1.8312	1,765.9700	1.7660	(3.560)	0	0	0
2013/02/19	R207	07/11/2013	6.70	Call	Bond Future	3,095.0700	3.0951	3,181.1500	3.1812	2.781	0	0	0
2013/02/19	R207	07/11/2013	6.70	Put	Bond Future	1,810.8200	1.8108	1,746.1300	1.7461	(3.572)	0	0	0
2013/02/19	R207	07/11/2013	6.71	Call	Bond Future	3,125.6400	3.1256	3,212.2000	3.2122	2.769	0	0	0
2013/02/19	R207	07/11/2013	6.71	Put	Bond Future	1,790.6700	1.7907	1,726.4600	1.7265	(3.586)	0	0	0
2013/02/19	R208	02/05/2013			Bond Future	6.4963	102.2224	6.4647	102.4172	(0.486)	0.0000	0.0000	18,418
2013/02/19	R208	02/05/2013	6.64	Call	Bond Future	1,941.1800	1.9412	2,050.8500	2.0509	5.650	0	0	0
2013/02/19	R208	02/05/2013	6.64	Put	Bond Future	1,060.0500	1.0600	974.9400	0.9749	(8.029)	0	0	0
2013/02/19	R208	02/05/2013	6.65	Call	Bond Future	1,977.9300	1.9779	2,088.8800	2.0889	5.609	0	0	0
2013/02/19	R208	02/05/2013	6.65	Put	Bond Future	1,035.8500	1.0358	952.0200	0.9520	(8.093)	0	0	0
2013/02/19	R208	02/05/2013	6.66	Call	Bond Future	2,015.0400	2.0150	2,127.2700	2.1273	5.570	0	0	0
2013/02/19	R208	02/05/2013	6.66	Put	Bond Future	1,012.0700	1.0121	929.5200	0.9295	(8.157)	0	0	0
2013/02/19	R208	01/08/2013			Bond Future	6.5434	103.5772	6.5105	103.7743	(0.502)	0.0000	0.0000	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
2013/02/19	R208	01/08/2013	101.40	Call	Bond Future	94,532.7400		94.5327	94,729.8200	94.7298	0.208	0	0	0
2013/02/19	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R208	07/11/2013			Bond Future	6.5960		101.6760	6.5617	101.8756	(0.521)	0.0000	0.0000	0
2013/02/19	R208	07/11/2013	7.50	Call	Bond Future	6,115.2100		6.1152	6,265.4600	6.2655	2.457	0	0	0
2013/02/19	R208	07/11/2013	7.50	Put	Bond Future	1,032.5000		1.0325	983.1000	0.9831	(4.785)	0	0	230
2013/02/19	R208	07/11/2013	6.79	Call	Bond Future	3,429.7500		3.4298	3,540.5600	3.5406	3.231	0	0	0
2013/02/19	R208	07/11/2013	6.79	Put	Bond Future	2,311.7800		2.3118	2,222.9400	2.2229	(3.843)	0	0	0
2013/02/19	R208	07/11/2013	6.80	Call	Bond Future	3,462.9200		3.4629	3,574.3700	3.5744	3.218	0	0	0
2013/02/19	R208	07/11/2013	6.80	Put	Bond Future	2,287.7200		2.2877	2,199.5200	2.1995	(3.855)	0	0	0
2013/02/19	R208	07/11/2013	6.81	Call	Bond Future	3,496.2400		3.4962	3,608.3200	3.6083	3.206	0	0	0
2013/02/19	R208	07/11/2013	6.81	Put	Bond Future	2,263.8600		2.2639	2,176.2900	2.1763	(3.868)	0	0	0
2013/02/19	R209	02/05/2013			Bond Future	8.2307		80.3526	8.1839	80.7564	(0.568)	0.0000	0.0000	8,814
2013/02/19	R209	02/05/2013	7.99	Call	Bond Future	1,537.1600		1.5372	1,679.4100	1.6794	9.254	0	0	0
2013/02/19	R209	02/05/2013	7.99	Put	Bond Future	3,650.7200		3.6507	3,389.1100	3.3891	(7.166)	0	0	0
2013/02/19	R209	02/05/2013	8.00	Call	Bond Future	1,569.5400		1.5695	1,713.9900	1.7140	9.203	0	0	0
2013/02/19	R209	02/05/2013	8.00	Put	Bond Future	3,593.5700		3.5936	3,334.1600	3.3342	(7.219)	0	0	0
2013/02/19	R209	02/05/2013	8.01	Call	Bond Future	1,602.3500		1.6024	1,749.0000	1.7490	9.152	0	0	0
2013/02/19	R209	02/05/2013	8.01	Put	Bond Future	3,537.0000		3.5370	3,279.7900	3.2798	(7.272)	0	0	0
2013/02/19	R209	01/08/2013			Bond Future	8.2966		81.4175	8.2486	81.8265	(0.578)	0.0000	0.0000	0
2013/02/19	R209	01/08/2013	79.36	Call	Bond Future	71,468.4200		71.4684	71,877.4200	71.8774	0.572	0	0	0
2013/02/19	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R209	07/11/2013			Bond Future	8.3691		79.4480	8.3197	79.8627	(0.590)	0.0000	0.0000	0
2013/02/19	R209	07/11/2013	9.50	Call	Bond Future	10,699.9200		10.6999	11,013.1700	11.0132	2.928	0	0	0
2013/02/19	R209	07/11/2013	9.50	Put	Bond Future	2,052.0700		2.0521	1,950.6600	1.9507	(4.942)	0	0	180
2013/02/19	R209	07/11/2013	8.79	Call	Bond Future	7,199.4000		7.1994	7,454.6200	7.4546	3.545	0	0	0
2013/02/19	R209	07/11/2013	8.79	Put	Bond Future	3,794.9500		3.7950	3,635.5100	3.6355	(4.201)	0	0	0
2013/02/19	R209	07/11/2013	8.80	Call	Bond Future	7,245.7900		7.2458	7,501.9400	7.5019	3.535	0	0	0
2013/02/19	R209	07/11/2013	8.80	Put	Bond Future	3,763.2600		3.7633	3,604.7500	3.6048	(4.212)	0	0	0
2013/02/19	R209	07/11/2013	8.81	Call	Bond Future	7,292.2800		7.2923	7,549.3600	7.5494	3.525	0	0	0
2013/02/19	R209	07/11/2013	8.81	Put	Bond Future	3,731.7900		3.7318	3,574.2100	3.5742	(4.223)	0	0	0
2013/02/19	R210	02/05/2013			Bond Future	164.3686		164.3686	164.3669	164.3669	(0.001)	0.0000	0.0000	1,244
2013/02/19	R210	02/05/2013	161.14	Call	Bond Future	3,228.5900		3.2286	3,226.9400	3.2269	(0.051)	0	0	0
2013/02/19	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R210	02/05/2013	161.15	Call	Bond Future	3,218.5900		3.2186	3,216.9400	3.2169	(0.051)	0	0	0
2013/02/19	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R210	02/05/2013	161.16	Call	Bond Future	3,208.5900		3.2086	3,206.9400	3.2069	(0.051)	0	0	0
2013/02/19	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R211	02/05/2013			Bond Future	128.6415		128.6415	128.6340	128.6340	(0.006)	0.0000	0.0000	529
2013/02/19	R211	02/05/2013	125.69	Call	Bond Future	2,951.5200		2.9515	2,944.0200	2.9440	(0.254)	0	0	0
2013/02/19	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R211	02/05/2013	125.70	Call	Bond Future	2,941.5200		2.9415	2,934.0200	2.9340	(0.255)	0	0	0
2013/02/19	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R211	02/05/2013	125.71	Call	Bond Future	2,931.5200		2.9315	2,924.0200	2.9240	(0.256)	0	0	0
2013/02/19	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/02/19	R212	02/05/2013			Bond Future	134.8283	134.8283	134.5003	134.5003	(0.243)	0.0000	0.0000	20,170
2013/02/19	R212	02/05/2013	131.09	Call	Bond Future	3,738.3500	3.7383	3,410.3300	3.4103	(8.774)	0	0	0
2013/02/19	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R212	02/05/2013	131.10	Call	Bond Future	3,728.3500	3.7283	3,400.3300	3.4003	(8.798)	0	0	0
2013/02/19	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R212	02/05/2013	131.11	Call	Bond Future	3,718.3500	3.7183	3,390.3300	3.3903	(8.822)	0	0	0
2013/02/19	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R213	02/05/2013			Bond Future	7.9288	92.4949	7.8872	92.8646	(0.525)	0.0000	0.0000	10,514
2013/02/19	R213	02/05/2013	7.84	Call	Bond Future	2,147.0300	2.1470	2,305.4600	2.3055	7.379	0	0	0
2013/02/19	R213	02/05/2013	7.84	Put	Bond Future	2,938.1300	2.9381	2,726.8700	2.7269	(7.190)	0	0	0
2013/02/19	R213	02/05/2013	7.85	Call	Bond Future	2,187.0600	2.1871	2,347.5600	2.3476	7.339	0	0	0
2013/02/19	R213	02/05/2013	7.85	Put	Bond Future	2,888.5900	2.8886	2,679.4000	2.6794	(7.242)	0	0	0
2013/02/19	R213	02/05/2013	7.86	Call	Bond Future	2,227.5400	2.2275	2,390.1200	2.3901	7.299	0	0	0
2013/02/19	R213	02/05/2013	7.86	Put	Bond Future	2,839.6200	2.8396	2,632.5100	2.6325	(7.294)	0	0	0
2013/02/19	R213	01/08/2013			Bond Future	7.9939	93.7208	7.9511	94.0951	(0.535)	0.0000	0.0000	0
2013/02/19	R213	01/08/2013	91.25	Call	Bond Future	83,105.7300	83.1057	83,480.1000	83.4801	0.450	0	0	0
2013/02/19	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R213	07/11/2013			Bond Future	8.0670	91.5359	8.0229	91.9155	(0.547)	0.0000	0.0000	0
2013/02/19	R213	07/11/2013	8.59	Call	Bond Future	7,589.6400	7.5896	7,832.4100	7.8324	3.199	0	0	0
2013/02/19	R213	07/11/2013	8.59	Put	Bond Future	3,258.4000	3.2584	3,121.5700	3.1216	(4.199)	0	0	0
2013/02/19	R213	07/11/2013	8.60	Call	Bond Future	7,639.9700	7.6400	7,883.6200	7.8836	3.189	0	0	0
2013/02/19	R213	07/11/2013	8.60	Put	Bond Future	3,228.8700	3.2289	3,092.9200	3.0929	(4.210)	0	0	0
2013/02/19	R213	07/11/2013	8.61	Call	Bond Future	7,690.4200	7.6904	7,934.9400	7.9349	3.180	0	0	0
2013/02/19	R213	07/11/2013	8.61	Put	Bond Future	3,199.5800	3.1996	3,064.5000	3.0645	(4.222)	0	0	0
2013/02/19	R214	02/05/2013			Bond Future	8.2571	82.1473	8.2104	82.5753	(0.565)	0.0000	0.0000	2,034
2013/02/19	R214	02/05/2013	84.31	Call	Bond Future	73,367.7000	73.3677	73,795.6400	73.7956	0.583	0	0	0
2013/02/19	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/19	R214	01/08/2013			Bond Future	8.3202	83.2360	8.2723	83.6694	(0.576)	0.0000	0.0000	0
2013/02/19	R214	01/08/2013	84.31	Call	Bond Future	72,788.1000	72.7881	73,221.5000	73.2215	0.595	0	0	0
2013/02/19	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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