



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/01/2013 to 07/01/2013

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
2013/01/07	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	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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2013/01/07	2025	07/02/2013			Bond Future	114.5010	114.5010	114.5109	114.5109	0.009	0.0000	0.0000	0
2013/01/07	2025	07/02/2013	110.99	Call	Bond Future	3,511.0400	3.5110	3,520.8700	3.5209	0.280	0	0	0
2013/01/07	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	2025	07/02/2013	111.00	Call	Bond Future	3,501.0400	3.5010	3,510.8700	3.5109	0.281	0	0	0
2013/01/07	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	2025	07/02/2013	111.01	Call	Bond Future	3,491.0400	3.4910	3,500.8700	3.5009	0.282	0	0	0
2013/01/07	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	2038	07/02/2013			Bond Future	114.2080	114.2080	114.8903	114.8903	0.597	0.0000	0.0000	0
2013/01/07	2038	07/02/2013	105.99	Call	Bond Future	8,217.9700	8.2180	8,900.3500	8.9003	8.304	0	0	0
2013/01/07	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	2038	07/02/2013	106.00	Call	Bond Future	8,207.9700	8.2080	8,890.3500	8.8903	8.314	0	0	0
2013/01/07	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	2038	07/02/2013	106.01	Call	Bond Future	8,197.9700	8.1980	8,880.3500	8.8803	8.324	0	0	0
2013/01/07	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	2050	07/02/2013			Bond Future	119.4380	119.4380	120.3708	120.3708	0.781	0.0000	0.0000	122
2013/01/07	2050	07/02/2013	112.99	Call	Bond Future	6,448.0400	6.4480	7,380.8300	7.3808	14.466	0	0	0
2013/01/07	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	2050	07/02/2013	113.00	Call	Bond Future	6,438.0400	6.4380	7,370.8300	7.3708	14.489	0	0	0
2013/01/07	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	2050	07/02/2013	113.01	Call	Bond Future	6,428.0400	6.4280	7,360.8300	7.3608	14.511	0	0	0
2013/01/07	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	AL7T	07/02/2013			Index Future	487.3470	487.3470	489.1450	489.1450	0.369	0.0000	0.0000	12
2013/01/07	AL7T	02/05/2013			Index Future	493.4880	493.4880	495.3110	495.3110	0.369	0.0000	0.0000	0
2013/01/07	ALBI	07/02/2013			Index Future	434.0640	434.0640	436.3500	436.3500	0.527	0.0000	0.0000	1,070
2013/01/07	ALBI	02/05/2013			Index Future	439.5330	439.5330	441.8510	441.8510	0.527	0.0000	0.0000	0
2013/01/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	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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2013/01/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/07	EL28	07/02/2013			Bond Future	114.0657	114.0657	114.5145	114.5145	0.393	0.0000	0.0000	0
2013/01/07	EL28	07/02/2013	112.99	Call	Bond Future	1,075.7100	1.0757	1,524.4900	1.5245	41.719	0	0	0
2013/01/07	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	EL28	07/02/2013	113.00	Call	Bond Future	1,065.7100	1.0657	1,514.4900	1.5145	42.111	0	0	0
2013/01/07	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	EL28	07/02/2013	113.01	Call	Bond Future	1,055.7100	1.0557	1,504.4900	1.5045	42.510	0	0	0
2013/01/07	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	ES33	07/02/2013			Bond Future	8.8089	90.7567	8.7068	91.6339	(1.159)	0.0000	0.0000	303
2013/01/07	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/07	ES33	07/02/2013	8.54	Put	Bond Future	2,339.2300		2.3392	1,462.0100	1.4620	(37.500)	0	0	0
2013/01/07	ES33	07/02/2013	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	ES33	07/02/2013	8.55	Put	Bond Future	2,250.5400		2.2505	1,373.3200	1.3733	(38.978)	0	0	0
2013/01/07	ES33	07/02/2013	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	ES33	07/02/2013	8.56	Put	Bond Future	2,161.9800		2.1620	1,284.7600	1.2848	(40.575)	0	0	0
2013/01/07	GOVI	07/02/2013			GOVI	434.1290		434.1290	436.4090	436.4090	0.525	0.0000	0.0000	335
2013/01/07	GOVI	07/02/2013	432.99	Call	GOVI	11,390.0000		1.1390	34,190.0000	3.4190	200.176	0	0	0
2013/01/07	GOVI	07/02/2013	432.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	GOVI	07/02/2013	433.00	Call	GOVI	11,290.0000		1.1290	34,090.0000	3.4090	201.949	0	0	0
2013/01/07	GOVI	07/02/2013	433.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	GOVI	07/02/2013	433.01	Call	GOVI	11,190.0000		1.1190	33,990.0000	3.3990	203.753	0	0	0
2013/01/07	GOVI	07/02/2013	433.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	GOVI	02/05/2013			GOVI	439.5990		439.5990	441.9110	441.9110	0.526	0.0000	0.0000	0
2013/01/07	GOVI	02/05/2013	432.99	Call	GOVI	66,090.0000		6.6090	89,210.0000	8.9210	34.983	0	0	0
2013/01/07	GOVI	02/05/2013	432.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	GOVI	02/05/2013	433.00	Call	GOVI	65,990.0000		6.5990	89,110.0000	8.9110	35.036	0	0	0
2013/01/07	GOVI	02/05/2013	433.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	GOVI	02/05/2013	433.01	Call	GOVI	65,890.0000		6.5890	89,010.0000	8.9010	35.089	0	0	0
2013/01/07	GOVI	02/05/2013	433.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/07	IGOV	07/02/2013			Index Future	200.4650		200.4650	200.9860	200.9860	0.260	0.0000	0.0000	608
2013/01/07	IGOV	02/05/2013			Index Future	202.9900		202.9900	203.5200	203.5200	0.261	0.0000	0.0000	0
2013/01/07	ILBI	07/02/2013			Index Future	542.8110		542.8110	542.8110	542.8110	0.000	0.0000	0.0000	183
2013/01/07	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/07	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/07	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/07	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/01/07	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/07	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/07	JBAF	16/01/2013			Jibar Tradeable Future	5.1200		94.8800	5.1000	94.9000	(0.391)	0.0000	0.0000	0
2013/01/07	JBAF	20/02/2013			Jibar Tradeable Future	5.0300		94.9700	5.0500	94.9500	0.398	0.0000	0.0000	0
2013/01/07	JBAF	20/03/2013			Jibar Tradeable Future	4.9900		95.0100	5.0200	94.9800	0.601	0.0000	0.0000	1,000
2013/01/07	JBAF	17/04/2013			Jibar Tradeable Future	4.9600		95.0400	4.9800	95.0200	0.403	0.0000	0.0000	0
2013/01/07	JBAF	15/05/2013			Jibar Tradeable Future	4.9400		95.0600	4.9700	95.0300	0.607	0.0000	0.0000	0
2013/01/07	JBAF	19/06/2013			Jibar Tradeable Future	4.9200		95.0800	4.9500	95.0500	0.610	0.0000	0.0000	500
2013/01/07	JBAF	18/09/2013			Jibar Tradeable Future	4.9100		95.0900	4.9500	95.0500	0.815	0.0000	0.0000	2,200

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2013/01/07	JBAF	18/12/2013			Jibar Tradeable Future	4.9500	95.0500	5.0000	95.0000	1.010	0.0000	0.0000	2,000
2013/01/07	JBAF	19/03/2014			Jibar Tradeable Future	5.0500	94.9500	5.1000	94.9000	0.990	0.0000	0.0000	500
2013/01/07	JBAF	18/06/2014			Jibar Tradeable Future	5.1600	94.8400	5.2300	94.7700	1.357	0.0000	0.0000	800
2013/01/07	JBAF	17/09/2014			Jibar Tradeable Future	5.3000	94.7000	5.3700	94.6300	1.321	0.0000	0.0000	0
2013/01/07	JBAF	17/12/2014			Jibar Tradeable Future	5.4400	94.5600	5.5500	94.4500	2.022	0.0000	0.0000	0
2013/01/07	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/07	R023	07/02/2013			Bond Future	6.8510	109.9786	6.7896	110.4387	(0.897)	0.0000	0.0000	1,630
2013/01/07	R023	07/02/2013	7.04	Call	Bond Future	1,399.8600	1.3999	1,860.0100	1.8600	32.871	0	0	0
2013/01/07	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R023	07/02/2013	7.05	Call	Bond Future	1,473.2800	1.4733	1,933.4300	1.9334	31.233	0	0	0
2013/01/07	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R023	07/02/2013	7.06	Call	Bond Future	1,546.6300	1.5466	2,006.7800	2.0068	29.752	0	0	0
2013/01/07	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R023	02/05/2013			Bond Future	6.9013	107.3958	6.8377	107.8625	(0.922)	0.0000	0.0000	2
2013/01/07	R023	02/05/2013	7.04	Call	Bond Future	1,008.0200	1.0080	1,474.7400	1.4747	46.301	0	0	0
2013/01/07	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R023	02/05/2013	7.05	Call	Bond Future	1,080.2400	1.0802	1,546.9600	1.5470	43.205	0	0	0
2013/01/07	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R023	02/05/2013	7.06	Call	Bond Future	1,152.4000	1.1524	1,619.1200	1.6191	40.500	0	0	0
2013/01/07	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R023	01/08/2013			Bond Future	6.9567	108.8165	6.8909	109.2876	(0.945)	0.0000	0.0000	0
2013/01/07	R023	01/08/2013	7.29	Call	Bond Future	2,346.6400	2.3466	2,817.7600	2.8178	20.076	0	0	0
2013/01/07	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R023	01/08/2013	7.30	Call	Bond Future	2,416.0100	2.4160	2,887.1300	2,8871	19.500	0	0	0
2013/01/07	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R023	01/08/2013	7.31	Call	Bond Future	2,485.3200	2.4853	2,956.4400	2,9564	18.956	0	0	0
2013/01/07	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R157	07/02/2013			Bond Future	5.3902	124.9126	5.3432	125.0384	(0.873)	0.0000	0.0000	7,467
2013/01/07	R157	07/02/2013	6.28	Call	Bond Future	2,346.8600	2.3469	2,472.3700	2.4724	5.348	0	0	0
2013/01/07	R157	07/02/2013	6.28	Put	Bond Future	0.3400	0.0003	0.1100	0.0001	(67.647)	0	0	0
2013/01/07	R157	07/02/2013	6.50	Call	Bond Future	2,917.5700	2.9176	3,043.2900	3.0433	4.309	0	0	0
2013/01/07	R157	07/02/2013	6.50	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2013/01/07	R157	07/02/2013	6.70	Call	Bond Future	3,433.5500	3.4336	3,559.2900	3.5593	3.662	0	0	0
2013/01/07	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R157	07/02/2013	6.75	Call	Bond Future	3,562.0900	3.5621	3,687.8300	3.6878	3.530	0	0	0
2013/01/07	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R157	07/02/2013	6.80	Call	Bond Future	3,690.4500	3.6905	3,816.1900	3.8162	3.407	0	0	0
2013/01/07	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R157	02/05/2013			Bond Future	5.4001	119.6219	5.3474	119.7502	(0.977)	0.0000	0.0000	13,141
2013/01/07	R157	02/05/2013	5.35	Call	Bond Future	486.3300	0.4863	541.6600	0.5417	11.377	0	0	0
2013/01/07	R157	02/05/2013	5.35	Put	Bond Future	608.2600	0.6083	535.2400	0.5352	(12.005)	0	0	0
2013/01/07	R157	02/05/2013	5.36	Call	Bond Future	497.9300	0.4979	554.1700	0.5542	11.295	0	0	0
2013/01/07	R157	02/05/2013	5.36	Put	Bond Future	595.5300	0.5955	523.4200	0.5234	(12.109)	0	0	0
2013/01/07	R157	02/05/2013	5.34	Call	Bond Future	474.9000	0.4749	529.3200	0.5293	11.459	0	0	0
2013/01/07	R157	02/05/2013	5.34	Put	Bond Future	621.1700	0.6212	547.2400	0.5472	(11.902)	0	0	0

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2013/01/07	R157	07/11/2013			Bond Future	5.4258	116.1015	5.3565	116.2326	(1.278)	0.0000	0.0000	0
2013/01/07	R157	07/11/2013	5.60	Call	Bond Future	964.9000	0.9649	1,037.4700	1.0375	7.521	0	0	0
2013/01/07	R157	07/11/2013	5.60	Put	Bond Future	636.4400	0.6364	577.8800	0.5779	(9.201)	0	0	0
2013/01/07	R157	07/11/2013	5.61	Call	Bond Future	975.9400	0.9759	1,049.0000	1.0490	7.486	0	0	0
2013/01/07	R157	07/11/2013	5.61	Put	Bond Future	628.6600	0.6287	570.5900	0.5706	(9.237)	0	0	0
2013/01/07	R157	07/11/2013	5.59	Call	Bond Future	953.9300	0.9539	1,026.0100	1.0260	7.556	0	0	0
2013/01/07	R157	07/11/2013	5.59	Put	Bond Future	644.2900	0.6443	585.2400	0.5852	(9.165)	0	0	0
2013/01/07	R186	07/02/2013			Bond Future	7.3887	128.2073	7.2818	129.2979	(1.447)	0.0000	0.0000	57,188
2013/01/07	R186	07/02/2013	7.00	Call	Bond Future	559.6100	0.5596	753.0200	0.7530	34.562	0	0	10,300
2013/01/07	R186	07/02/2013	7.00	Put	Bond Future	4,587.7700	4.5878	3,690.5000	3.6905	(19.558)	0	0	0
2013/01/07	R186	07/02/2013	7.25	Call	Bond Future	1,313.1000	1.3131	1,701.4700	1.7015	29.577	0	0	670
2013/01/07	R186	07/02/2013	7.25	Put	Bond Future	2,730.5300	2.7305	2,028.2200	2.0282	(25.721)	0	0	0
2013/01/07	R186	07/02/2013	7.29	Call	Bond Future	1,478.8100	1.4788	1,903.3500	1.9034	28.708	0	0	0
2013/01/07	R186	07/02/2013	7.29	Put	Bond Future	2,485.2900	2.4853	1,819.1500	1.8191	(26.803)	0	0	100
2013/01/07	R186	07/02/2013	8.50	Call	Bond Future	10,622.3500	10.6223	11,697.0800	11.6971	10.118	0	0	0
2013/01/07	R186	07/02/2013	8.50	Put	Bond Future	25.0400	0.0250	9.0900	0.0091	(63.698)	0	0	0
2013/01/07	R186	07/02/2013	8.55	Call	Bond Future	11,063.1400	11.0631	12,141.4600	12.1415	9.747	0	0	0
2013/01/07	R186	07/02/2013	8.55	Put	Bond Future	18.9600	0.0190	6.6000	0.0066	(65.190)	0	0	0
2013/01/07	R186	07/02/2013	8.32	Call	Bond Future	9,032.2100	9.0322	10,085.5500	10.0855	11.662	0	0	0
2013/01/07	R186	07/02/2013	8.32	Put	Bond Future	64.1600	0.0642	26.8200	0.0268	(58.198)	0	0	2,000
2013/01/07	R186	07/02/2013	8.45	Call	Bond Future	10,180.7900	10.1808	11,251.0600	11.2511	10.513	0	0	0
2013/01/07	R186	07/02/2013	8.45	Put	Bond Future	32.8200	0.0328	12.4100	0.0124	(62.188)	0	0	0
2013/01/07	R186	07/02/2013	8.47	Call	Bond Future	10,357.4800	10.3575	11,429.6400	11.4296	10.352	0	0	0
2013/01/07	R186	07/02/2013	8.47	Put	Bond Future	29.4800	0.0295	10.9600	0.0110	(62.822)	0	0	0
2013/01/07	R186	07/02/2013	7.50	Call	Bond Future	2,555.9500	2.5559	3,175.2200	3.1752	24.229	0	0	575
2013/01/07	R186	07/02/2013	7.50	Put	Bond Future	1,434.8800	1.4349	963.4700	0.9635	(32.854)	0	0	0
2013/01/07	R186	07/02/2013	7.75	Call	Bond Future	4,247.0000	4.2470	5,070.9900	5.0710	19.402	0	0	1,000
2013/01/07	R186	07/02/2013	7.75	Put	Bond Future	657.3600	0.6574	390.6700	0.3907	(40.570)	0	0	0
2013/01/07	R186	07/02/2013	8.00	Call	Bond Future	6,251.8000	6.2518	7,215.9700	7.2160	15.422	0	0	0
2013/01/07	R186	07/02/2013	8.00	Put	Bond Future	261.3300	0.2613	134.8200	0.1348	(48.410)	0	0	150
2013/01/07	R186	02/05/2013			Bond Future	7.4502	129.7581	7.3399	130.8630	(1.481)	0.0000	0.0000	12
2013/01/07	R186	02/05/2013	7.40	Call	Bond Future	3,454.5100	3.4545	3,977.7000	3.9777	15.145	0	0	0
2013/01/07	R186	02/05/2013	7.40	Put	Bond Future	3,955.5500	3.9556	3,373.7900	3.3738	(14.707)	0	0	0
2013/01/07	R186	02/05/2013	7.41	Call	Bond Future	3,502.0500	3.5020	4,030.0100	4.0300	15.076	0	0	0
2013/01/07	R186	02/05/2013	7.41	Put	Bond Future	3,903.0800	3.9031	3,326.0900	3.3261	(14.783)	0	0	0
2013/01/07	R186	02/05/2013	7.39	Call	Bond Future	3,407.3600	3.4074	3,925.7700	3.9258	15.214	0	0	0
2013/01/07	R186	02/05/2013	7.39	Put	Bond Future	4,008.5200	4.0085	3,421.9800	3.4220	(14.632)	0	0	0
2013/01/07	R186	07/11/2013			Bond Future	7.5952	127.9636	7.4769	129.0982	(1.557)	0.0000	0.0000	0
2013/01/07	R186	07/11/2013	8.15	Call	Bond Future	9,179.9300	9.1799	9,905.0300	9.9050	7.899	0	0	0
2013/01/07	R186	07/11/2013	8.15	Put	Bond Future	4,043.6000	4.0436	3,634.1000	3.6341	(10.127)	0	0	0
2013/01/07	R186	07/11/2013	8.16	Call	Bond Future	9,236.8600	9.2369	9,964.3800	9.9644	7.876	0	0	0
2013/01/07	R186	07/11/2013	8.16	Put	Bond Future	4,010.7100	4.0107	3,603.6300	3.6036	(10.150)	0	0	0
2013/01/07	R186	07/11/2013	8.75	Call	Bond Future	12,742.2900	12.7423	13,599.7800	13.5998	6.729	0	0	0
2013/01/07	R186	07/11/2013	8.75	Put	Bond Future	2,381.2800	2.3813	2,104.1700	2.1042	(11.637)	0	0	130
2013/01/07	R186	07/11/2013	8.14	Call	Bond Future	9,123.1200	9.1231	9,845.8000	9.8458	7.921	0	0	0
2013/01/07	R186	07/11/2013	8.14	Put	Bond Future	4,076.7100	4.0767	3,664.7900	3.6648	(10.104)	0	0	0

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2013/01/07	R189	07/02/2013			Bond Future	217.9266	217.9266	217.9343	217.9343	0.004	0.0000	0.0000	154
2013/01/07	R189	07/02/2013	212.99	Call	Bond Future	4,936.6400	4.9366	4,944.2900	4.9443	0.155	0	0	0
2013/01/07	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R189	07/02/2013	213.00	Call	Bond Future	4,926.6400	4.9266	4,934.2900	4.9343	0.155	0	0	0
2013/01/07	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R189	07/02/2013	213.01	Call	Bond Future	4,916.6400	4.9166	4,924.2900	4.9243	0.156	0	0	0
2013/01/07	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R197	07/02/2013			Bond Future	287.1065	287.1065	287.1304	287.1304	0.008	0.0000	0.0000	2,633
2013/01/07	R197	07/02/2013	278.99	Call	Bond Future	8,116.4600	8.1165	8,140.4400	8.1404	0.295	0	0	0
2013/01/07	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R197	07/02/2013	279.00	Call	Bond Future	8,106.4600	8.1065	8,130.4400	8.1304	0.296	0	0	0
2013/01/07	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R197	07/02/2013	279.01	Call	Bond Future	8,096.4600	8.0965	8,120.4400	8.1204	0.296	0	0	0
2013/01/07	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R197	02/05/2013	282.39	Call	Bond Future	290.7235	290.7235	290.7501	290.7501	0.009	0.0000	0.0000	40
2013/01/07	R197	02/05/2013	282.39	Put	Bond Future	8,333.5400	8.3335	8,360.1300	8.3601	0.319	0	0	0
2013/01/07	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R197	02/05/2013	282.40	Call	Bond Future	8,323.5400	8.3235	8,350.1300	8.3501	0.319	0	0	0
2013/01/07	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R197	02/05/2013	282.41	Call	Bond Future	8,313.5400	8.3135	8,340.1300	8.3401	0.320	0	0	0
2013/01/07	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R201	07/02/2013			Bond Future	5.0844	107.6722	5.0584	107.7196	(0.512)	0.0000	0.0000	1,540
2013/01/07	R201	07/02/2013	4.98	Call	Bond Future	101.2600	0.1013	110.4600	0.1105	9.086	0	0	0
2013/01/07	R201	07/02/2013	4.98	Put	Bond Future	291.9100	0.2919	253.6500	0.2536	(13.107)	0	0	0
2013/01/07	R201	07/02/2013	5.60	Call	Bond Future	939.1100	0.9391	984.6200	0.9846	4.846	0	0	0
2013/01/07	R201	07/02/2013	5.60	Put	Bond Future	4.4000	0.0044	2.4500	0.0025	(44.318)	0	0	0
2013/01/07	R201	07/02/2013	6.20	Call	Bond Future	2,008.9600	2.0090	2,056.4200	2.0564	2.362	0	0	0
2013/01/07	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R201	07/02/2013	6.25	Call	Bond Future	2,097.8300	2.0978	2,145.2900	2.1453	2.262	0	0	0
2013/01/07	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R201	07/02/2013	6.30	Call	Bond Future	2,186.6000	2.1866	2,234.0600	2.2341	2.170	0	0	0
2013/01/07	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R201	02/05/2013			Bond Future	5.0547	108.9746	5.0241	109.0235	(0.605)	0.0000	0.0000	4
2013/01/07	R201	02/05/2013	4.05	Call	Bond Future	3.0000	0.0030	3.3300	0.0033	11.000	0	0	0
2013/01/07	R201	02/05/2013	4.05	Put	Bond Future	1,627.6700	1.6277	1,579.0400	1.5790	(2.988)	0	0	0
2013/01/07	R201	02/05/2013	4.06	Call	Bond Future	3.2200	0.0032	3.5700	0.0036	10.870	0	0	0
2013/01/07	R201	02/05/2013	4.06	Put	Bond Future	1,611.5500	1.6116	1,562.9400	1.5629	(3.016)	0	0	0
2013/01/07	R201	02/05/2013	4.04	Call	Bond Future	2.7900	0.0028	3.1000	0.0031	11.111	0	0	0
2013/01/07	R201	02/05/2013	4.04	Put	Bond Future	1,643.7900	1.6438	1,595.1400	1.5951	(2.960)	0	0	0
2013/01/07	R201	07/11/2013			Bond Future	4.9269	107.5023	4.8817	107.5520	(0.918)	0.0000	0.0000	0
2013/01/07	R201	07/11/2013	4.80	Call	Bond Future	341.0300	0.3410	361.7500	0.3617	6.076	0	0	0
2013/01/07	R201	07/11/2013	4.80	Put	Bond Future	480.4800	0.4805	451.5300	0.4515	(6.025)	0	0	0
2013/01/07	R201	07/11/2013	4.81	Call	Bond Future	346.3300	0.3463	367.2600	0.3673	6.043	0	0	0
2013/01/07	R201	07/11/2013	4.81	Put	Bond Future	474.7800	0.4748	446.0400	0.4460	(6.053)	0	0	0
2013/01/07	R201	07/11/2013	4.79	Call	Bond Future	335.7800	0.3358	356.2900	0.3563	6.108	0	0	0
2013/01/07	R201	07/11/2013	4.79	Put	Bond Future	486.2300	0.4862	457.0700	0.4571	(5.997)	0	0	0

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2013/01/07	R202	07/02/2013			Bond Future	217.8176	217.8176	219.2193	219.2193	0.643	0.0000	0.0000	51,536
2013/01/07	R202	07/02/2013	204.99	Call	Bond Future	12,827.6200	12.8276	14,229.2600	14.2293	10.927	0	0	0
2013/01/07	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R202	07/02/2013	205.00	Call	Bond Future	12,817.6200	12.8176	14,219.2600	14.2193	10.935	0	0	0
2013/01/07	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R202	07/02/2013	205.01	Call	Bond Future	12,807.6200	12.8076	14,209.2600	14.2093	10.944	0	0	0
2013/01/07	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R202	07/02/2013			Bond Future	220.5619	220.5619	221.9828	221.9828	0.644	0.0000	0.0000	1
2013/01/07	R202	02/05/2013	211.04	Call	Bond Future	9,521.9100	9.5219	10,942.8500	10.9429	14.923	0	0	0
2013/01/07	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R202	02/05/2013	211.05	Call	Bond Future	9,511.9100	9.5119	10,932.8500	10.9329	14.939	0	0	0
2013/01/07	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R202	02/05/2013	211.06	Call	Bond Future	9,501.9100	9.5019	10,922.8500	10.9229	14.954	0	0	0
2013/01/07	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R203	07/02/2013			Bond Future	5.8337	113.0105	5.7821	113.2276	(0.885)	0.0000	0.0000	19,398
2013/01/07	R203	07/02/2013	5.54	Call	Bond Future	151.2300	0.1512	178.4000	0.1784	17.966	0	0	10,000
2013/01/07	R203	07/02/2013	5.54	Put	Bond Future	1,394.0900	1.3941	1,204.1000	1.2041	(13.628)	0	0	0
2013/01/07	R203	07/02/2013	6.11	Call	Bond Future	1,329.3400	1.3293	1,488.7200	1.4887	11.989	0	0	12,600
2013/01/07	R203	07/02/2013	6.11	Put	Bond Future	175.6900	0.1757	117.9100	0.1179	(32.887)	0	0	3,254
2013/01/07	R203	07/02/2013	6.45	Call	Bond Future	2,577.7500	2.5777	2,783.1500	2.7831	7.968	0	0	0
2013/01/07	R203	07/02/2013	6.45	Put	Bond Future	24.7200	0.0247	12.9600	0.0130	(47.573)	0	0	0
2013/01/07	R203	07/02/2013	6.94	Call	Bond Future	4,531.6900	4.5317	4,748.4900	4.7485	4.784	0	0	0
2013/01/07	R203	07/02/2013	6.94	Put	Bond Future	0.5400	0.0005	0.1800	0.0002	(66.667)	0	0	0
2013/01/07	R203	07/02/2013	7.15	Call	Bond Future	5,365.2800	5.3653	5,582.3900	5.5824	4.047	0	0	0
2013/01/07	R203	07/02/2013	7.15	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2013/01/07	R203	07/02/2013	6.50	Call	Bond Future	2,774.6200	2.7746	2,983.0000	2.9830	7.510	0	0	0
2013/01/07	R203	07/02/2013	6.50	Put	Bond Future	17.6700	0.0177	8.8900	0.0089	(49.689)	0	0	0
2013/01/07	R203	07/02/2013	6.55	Call	Bond Future	2,972.8400	2.9728	3,183.5500	3.1836	7.088	0	0	0
2013/01/07	R203	07/02/2013	6.55	Put	Bond Future	12.4400	0.0124	5.9900	0.0060	(51.849)	0	0	0
2013/01/07	R203	07/02/2013	6.65	Call	Bond Future	3,371.8200	3.3718	3,585.6500	3.5856	6.342	0	0	0
2013/01/07	R203	07/02/2013	6.65	Put	Bond Future	5.9400	0.0059	2.6100	0.0026	(56.061)	0	0	30,250
2013/01/07	R203	02/05/2013			Bond Future	5.8668	110.2209	5.8117	110.4417	(0.939)	0.0000	0.0000	22
2013/01/07	R203	02/05/2013	5.90	Call	Bond Future	1,143.0800	1.1431	1,248.8100	1.2488	9.250	0	0	0
2013/01/07	R203	02/05/2013	5.90	Put	Bond Future	1,010.3300	1.0103	895.2700	0.8953	(11.388)	0	0	0
2013/01/07	R203	02/05/2013	5.91	Call	Bond Future	1,164.2600	1.1643	1,271.3200	1.2713	9.196	0	0	0
2013/01/07	R203	02/05/2013	5.91	Put	Bond Future	991.5500	0.9916	877.8200	0.8778	(11.470)	0	0	0
2013/01/07	R203	02/05/2013	5.89	Call	Bond Future	1,122.1200	1.1221	1,226.5300	1.2265	9.305	0	0	0
2013/01/07	R203	02/05/2013	5.89	Put	Bond Future	1,029.3500	1.0294	912.9700	0.9130	(11.306)	0	0	0
2013/01/07	R203	07/11/2013			Bond Future	5.9533	109.0897	5.8896	109.3158	(1.069)	0.0000	0.0000	0
2013/01/07	R203	07/11/2013	6.00	Call	Bond Future	1,822.8700	1.8229	1,935.0200	1.9350	6.152	0	0	0
2013/01/07	R203	07/11/2013	6.00	Put	Bond Future	1,657.2000	1.6572	1,543.1900	1.5432	(6.880)	0	0	0
2013/01/07	R203	07/11/2013	6.01	Call	Bond Future	1,841.6800	1.8417	1,954.5600	1.9546	6.129	0	0	0
2013/01/07	R203	07/11/2013	6.01	Put	Bond Future	1,640.6000	1.6406	1,527.3200	1.5273	(6.905)	0	0	0
2013/01/07	R203	07/11/2013	5.99	Call	Bond Future	1,804.5600	1.8046	1,915.9700	1.9160	6.174	0	0	0
2013/01/07	R203	07/11/2013	5.99	Put	Bond Future	1,674.3200	1.6743	1,559.5700	1.5596	(6.854)	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
2013/01/07	R204	07/02/2013			Bond Future	6.0750		110.5182	6.0236	110.7828	(0.846)	0.0000	0.0000	16,672
2013/01/07	R204	07/02/2013	7.29	Call	Bond Future	6,033.9300		6.0339	6,298.0100	6.2980	4.377	0	0	0
2013/01/07	R204	07/02/2013	7.29	Put	Bond Future	0.8300		0.0008	0.2900	0.0003	(65.060)	0	0	0
2013/01/07	R204	07/02/2013	7.45	Call	Bond Future	6,796.9800		6.7970	7,061.4600	7.0615	3.891	0	0	0
2013/01/07	R204	07/02/2013	7.45	Put	Bond Future	0.2000		0.0002	0.0600	0.0001	(70.000)	0	0	0
2013/01/07	R204	07/02/2013	7.95	Call	Bond Future	9,138.9100		9.1389	9,403.5300	9.4035	2.896	0	0	0
2013/01/07	R204	07/02/2013	7.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R204	07/02/2013	8.00	Call	Bond Future	9,369.4700		9.3695	9,634.0900	9.6341	2.824	0	0	0
2013/01/07	R204	07/02/2013	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R204	07/02/2013	8.05	Call	Bond Future	9,599.3900		9.5994	9,864.0100	9.8640	2.757	0	0	0
2013/01/07	R204	07/02/2013	8.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R204	02/05/2013			Bond Future	6.1154		111.8550	6.0612	112.1238	(0.887)	0.0000	0.0000	24
2013/01/07	R204	02/05/2013	6.30	Call	Bond Future	2,005.5400		2.0055	2,152.5300	2.1525	7.329	0	0	0
2013/01/07	R204	02/05/2013	6.30	Put	Bond Future	1,096.2800		1.0963	974.4700	0.9745	(11.111)	0	0	0
2013/01/07	R204	02/05/2013	6.31	Call	Bond Future	2,035.2200		2.0352	2,183.6000	2.1836	7.291	0	0	0
2013/01/07	R204	02/05/2013	6.31	Put	Bond Future	1,076.9800		1.0770	956.5600	0.9566	(11.181)	0	0	0
2013/01/07	R204	02/05/2013	6.29	Call	Bond Future	1,976.0800		1.9761	2,121.6800	2.1217	7.368	0	0	0
2013/01/07	R204	02/05/2013	6.29	Put	Bond Future	1,115.8300		1.1158	992.6300	0.9926	(11.041)	0	0	0
2013/01/07	R204	07/11/2013			Bond Future	6.2153		110.8448	6.1545	111.1204	(0.979)	0.0000	0.0000	0
2013/01/07	R204	07/11/2013	6.30	Call	Bond Future	2,639.0800		2.6391	2,777.2700	2.7773	5.236	0	0	0
2013/01/07	R204	07/11/2013	6.30	Put	Bond Future	2,257.1900		2.2572	2,119.8500	2.1199	(6.085)	0	0	0
2013/01/07	R204	07/11/2013	6.31	Call	Bond Future	2,663.4800		2.6635	2,802.4700	2.8025	5.218	0	0	0
2013/01/07	R204	07/11/2013	6.31	Put	Bond Future	2,236.5900		2.2366	2,100.0500	2.1000	(6.105)	0	0	0
2013/01/07	R204	07/11/2013	7.00	Call	Bond Future	4,615.5100		4.6155	4,805.6300	4.8056	4.119	0	0	0
2013/01/07	R204	07/11/2013	7.00	Put	Bond Future	1,138.9100		1.1389	1,053.5000	1.0535	(7.499)	0	0	180
2013/01/07	R204	07/11/2013	6.29	Call	Bond Future	2,614.8100		2.6148	2,752.1800	2.7522	5.254	0	0	0
2013/01/07	R204	07/11/2013	6.29	Put	Bond Future	2,277.9400		2.2779	2,139.7800	2.1398	(6.065)	0	0	0
2013/01/07	R206	07/02/2013			Bond Future	5.0871		102.7222	5.0603	102.7465	(0.527)	0.0000	0.0000	1,120
2013/01/07	R206	07/02/2013	4.76	Call	Bond Future	4.9800		0.0050	5.4600	0.0055	9.639	0	0	0
2013/01/07	R206	07/02/2013	4.76	Put	Bond Future	302.1600		0.3022	278.3300	0.2783	(7.887)	0	0	0
2013/01/07	R206	07/02/2013	5.00	Call	Bond Future	44.3800		0.0444	49.9200	0.0499	12.483	0	0	0
2013/01/07	R206	07/02/2013	5.00	Put	Bond Future	123.4100		0.1234	104.6400	0.1046	(15.209)	0	0	0
2013/01/07	R206	07/02/2013	5.95	Call	Bond Future	777.4400		0.7774	801.7400	0.8017	3.126	0	0	0
2013/01/07	R206	07/02/2013	5.95	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/01/07	R206	07/02/2013	6.00	Call	Bond Future	822.1900		0.8222	846.5000	0.8465	2.957	0	0	0
2013/01/07	R206	07/02/2013	6.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R206	07/02/2013	6.05	Call	Bond Future	866.9300		0.8669	891.2400	0.8912	2.804	0	0	0
2013/01/07	R206	07/02/2013	6.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R206	02/05/2013			Bond Future	5.0313		103.9647	4.9939	103.9902	(0.743)	0.0000	0.0000	23
2013/01/07	R206	02/05/2013	3.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R206	02/05/2013	3.40	Put	Bond Future	1,123.5200		1.1235	1,098.0100	1.0980	(2.271)	0	0	0
2013/01/07	R206	02/05/2013	3.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R206	02/05/2013	3.41	Put	Bond Future	1,116.5700		1.1166	1,091.0600	1.0911	(2.285)	0	0	0
2013/01/07	R206	02/05/2013	3.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R206	02/05/2013	3.39	Put	Bond Future	1,130.4700		1.1305	1,104.9600	1.1050	(2.257)	0	0	0
2013/01/07	R206	07/11/2013			Bond Future	4.1183		103.0062	3.9756	103.0318	(3.464)	0.0000	0.0000	0
2013/01/07	R206	07/11/2013	4.30	Call	Bond Future	71.3700		0.0714	87.3200	0.0873	22.348	0	0	0

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2013/01/07	R206	07/11/2013	4.30	Put	Bond Future	38.7900	0.0388	29.1500	0.0292	(24.852)	0	0	0
2013/01/07	R206	07/11/2013	4.31	Call	Bond Future	72.4400	0.0724	88.5200	0.0885	22.198	0	0	0
2013/01/07	R206	07/11/2013	4.31	Put	Bond Future	38.0700	0.0381	28.5600	0.0286	(24.980)	0	0	0
2013/01/07	R206	07/11/2013	4.29	Call	Bond Future	70.3000	0.0703	86.1200	0.0861	22.504	0	0	0
2013/01/07	R206	07/11/2013	4.29	Put	Bond Future	39.5200	0.0395	29.7500	0.0298	(24.722)	0	0	0
2013/01/07	R207	07/02/2013			Bond Future	6.3477	105.5451	6.2913	105.8672	(0.888)	0.0000	0.0000	11,309
2013/01/07	R207	07/02/2013	7.66	Call	Bond Future	7,165.2700	7.1653	7,486.9800	7.4870	4.490	0	0	0
2013/01/07	R207	07/02/2013	7.66	Put	Bond Future	0.5600	0.0006	0.1800	0.0002	(67.857)	0	0	0
2013/01/07	R207	07/02/2013	7.80	Call	Bond Future	7,893.1500	7.8932	8,215.1200	8.2151	4.079	0	0	0
2013/01/07	R207	07/02/2013	7.80	Put	Bond Future	0.1600	0.0002	0.0400	0.0000	(75.000)	0	0	0
2013/01/07	R207	07/02/2013	8.20	Call	Bond Future	9,937.1700	9.9372	10,259.2600	10.2593	3.241	0	0	0
2013/01/07	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R207	07/02/2013	8.25	Call	Bond Future	10,188.9300	10.1889	10,511.0200	10.5110	3.161	0	0	0
2013/01/07	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R207	07/02/2013	8.30	Call	Bond Future	10,439.8700	10.4399	10,761.9600	10.7620	3.085	0	0	0
2013/01/07	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R207	02/05/2013			Bond Future	6.3956	106.8218	6.3365	107.1487	(0.923)	0.0000	0.0000	0
2013/01/07	R207	02/05/2013	6.45	Call	Bond Future	1,910.6800	1.9107	2,068.2500	2.0682	8.247	0	0	0
2013/01/07	R207	02/05/2013	6.45	Put	Bond Future	1,610.5700	1.6106	1,441.1800	1.4412	(10.517)	0	0	0
2013/01/07	R207	02/05/2013	6.46	Call	Bond Future	1,939.8700	1.9399	2,099.0900	2.0991	8.208	0	0	0
2013/01/07	R207	02/05/2013	6.46	Put	Bond Future	1,584.7100	1.5847	1,416.9700	1.4170	(10.585)	0	0	0
2013/01/07	R207	02/05/2013	6.44	Call	Bond Future	1,881.7500	1.8818	2,037.6600	2.0377	8.285	0	0	0
2013/01/07	R207	02/05/2013	6.44	Put	Bond Future	1,636.7300	1.6367	1,465.6800	1.4657	(10.451)	0	0	0
2013/01/07	R207	07/11/2013			Bond Future	6.5091	106.0690	6.4439	106.4042	(1.002)	0.0000	0.0000	0
2013/01/07	R207	07/11/2013	6.70	Call	Bond Future	3,418.2800	3.4183	3,597.3100	3.5973	5.237	0	0	0
2013/01/07	R207	07/11/2013	6.70	Put	Bond Future	2,443.9100	2.4439	2,287.6600	2.2877	(6.393)	0	0	0
2013/01/07	R207	07/11/2013	6.71	Call	Bond Future	3,447.2400	3.4472	3,627.2000	3.6272	5.220	0	0	0
2013/01/07	R207	07/11/2013	6.71	Put	Bond Future	2,422.1500	2.4222	2,266.8300	2.2668	(6.412)	0	0	0
2013/01/07	R207	07/11/2013	6.69	Call	Bond Future	3,389.4300	3.3894	3,567.5400	3.5675	5.255	0	0	0
2013/01/07	R207	07/11/2013	6.69	Put	Bond Future	2,465.8200	2.4658	2,308.6500	2.3087	(6.374)	0	0	0
2013/01/07	R208	07/02/2013			Bond Future	6.4876	104.1304	6.4313	104.4864	(0.868)	0.0000	0.0000	19,911
2013/01/07	R208	07/02/2013	6.00	Call	Bond Future	144.9600	0.1450	165.7100	0.1657	14.314	0	0	12,250
2013/01/07	R208	07/02/2013	6.00	Put	Bond Future	3,278.0500	3.2781	2,942.8500	2.9429	(10.226)	0	0	0
2013/01/07	R208	07/02/2013	7.78	Call	Bond Future	7,761.1100	7.7611	8,116.2100	8.1162	4.575	0	0	0
2013/01/07	R208	07/02/2013	7.78	Put	Bond Future	1.3300	0.0013	0.4800	0.0005	(63.910)	0	0	0
2013/01/07	R208	07/02/2013	7.85	Call	Bond Future	8,159.4600	8.1595	8,514.9100	8.5149	4.356	0	0	0
2013/01/07	R208	07/02/2013	7.85	Put	Bond Future	0.7600	0.0008	0.2600	0.0003	(65.789)	0	0	0
2013/01/07	R208	07/02/2013	8.83	Call	Bond Future	13,527.5900	13.5276	13,883.5400	13.8835	2.631	0	0	0
2013/01/07	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R208	07/02/2013	7.95	Call	Bond Future	8,725.2700	8.7253	9,080.9900	9.0810	4.077	0	0	0
2013/01/07	R208	07/02/2013	7.95	Put	Bond Future	0.3300	0.0003	0.1000	0.0001	(69.697)	0	0	0
2013/01/07	R208	07/02/2013	8.00	Call	Bond Future	9,006.6700	9.0067	9,362.4600	9.3625	3.950	0	0	0
2013/01/07	R208	07/02/2013	8.00	Put	Bond Future	0.2200	0.0002	0.0600	0.0001	(72.727)	0	0	0
2013/01/07	R208	07/02/2013	8.05	Call	Bond Future	9,287.0400	9.2870	9,642.8900	9.6429	3.832	0	0	0
2013/01/07	R208	07/02/2013	8.05	Put	Bond Future	0.1400	0.0001	0.0400	0.0000	(71.429)	0	0	0
2013/01/07	R208	02/05/2013			Bond Future	6.5329	101.9969	6.4742	102.3582	(0.898)	0.0000	0.0000	47

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
2013/01/07	R208	02/05/2013	6.66	Call	Bond Future	2,435.8600	2.4359	2,621.7600	2.6218	7.632	0	0	0
2013/01/07	R208	02/05/2013	6.66	Put	Bond Future	1,658.3800	1.6584	1,483.0400	1.4830	(10.573)	0	0	0
2013/01/07	R208	02/05/2013	6.64	Call	Bond Future	2,367.4700	2.3675	2,549.8600	2.5499	7.704	0	0	0
2013/01/07	R208	02/05/2013	6.64	Put	Bond Future	1,711.8300	1.7118	1,532.9800	1.5330	(10.448)	0	0	0
2013/01/07	R208	02/05/2013	6.65	Call	Bond Future	2,401.5400	2.4015	2,585.6800	2.5857	7.668	0	0	0
2013/01/07	R208	02/05/2013	6.65	Put	Bond Future	1,684.9500	1.6850	1,507.8500	1.5078	(10.511)	0	0	0
2013/01/07	R208	07/11/2013			Bond Future	6.6431	101.4035	6.5792	101.7740	(0.962)	0.0000	0.0000	0
2013/01/07	R208	07/11/2013	6.81	Call	Bond Future	3,892.4800	3.8925	4,087.2800	4.0873	5.005	0	0	0
2013/01/07	R208	07/11/2013	6.81	Put	Bond Future	2,932.5800	2.9326	2,756.8800	2.7569	(5.991)	0	0	0
2013/01/07	R208	07/11/2013	7.50	Call	Bond Future	6,369.3600	6.3694	6,626.8100	6.6268	4.042	0	0	0
2013/01/07	R208	07/11/2013	7.50	Put	Bond Future	1,559.1300	1.5591	1,446.0800	1.4461	(7.251)	0	0	230
2013/01/07	R208	07/11/2013	6.79	Call	Bond Future	3,829.4200	3.8294	4,022.2300	4.0222	5.035	0	0	0
2013/01/07	R208	07/11/2013	6.79	Put	Bond Future	2,983.9300	2.9839	2,806.2400	2.8062	(5.955)	0	0	0
2013/01/07	R208	07/11/2013	6.80	Call	Bond Future	3,860.8900	3.8609	4,054.7000	4.0547	5.020	0	0	0
2013/01/07	R208	07/11/2013	6.80	Put	Bond Future	2,958.1700	2.9582	2,781.4800	2.7815	(5.973)	0	0	0
2013/01/07	R209	07/02/2013			Bond Future	8.1997	82.2348	8.0980	83.1243	(1.240)	0.0000	0.0000	11,334
2013/01/07	R209	07/02/2013	8.63	Call	Bond Future	3,962.8100	3.9628	4,691.1100	4.6911	18.378	0	0	0
2013/01/07	R209	07/02/2013	8.63	Put	Bond Future	362.4300	0.3624	201.2300	0.2012	(44.478)	0	0	11,000
2013/01/07	R209	07/02/2013	8.83	Call	Bond Future	5,344.1200	5.3441	6,153.5500	6.1536	15.146	0	0	0
2013/01/07	R209	07/02/2013	8.83	Put	Bond Future	156.0200	0.1560	75.9500	0.0759	(51.320)	0	0	14,000
2013/01/07	R209	07/02/2013	8.95	Call	Bond Future	6,205.2300	6.2052	7,045.3100	7.0453	13.538	0	0	0
2013/01/07	R209	07/02/2013	8.95	Put	Bond Future	89.3400	0.0893	39.9200	0.0399	(55.317)	0	0	0
2013/01/07	R209	07/02/2013	9.10	Call	Bond Future	7,292.4800	7.2925	8,156.5900	8.1566	11.849	0	0	0
2013/01/07	R209	07/02/2013	9.10	Put	Bond Future	42.2500	0.0422	16.8600	0.0169	(60.095)	0	0	0
2013/01/07	R209	07/02/2013	9.00	Call	Bond Future	6,567.1400	6.5671	7,416.7600	7.4168	12.937	0	0	0
2013/01/07	R209	07/02/2013	9.00	Put	Bond Future	70.0300	0.0700	30.1500	0.0302	(56.947)	0	0	0
2013/01/07	R209	07/02/2013	9.05	Call	Bond Future	6,929.7800	6.9298	7,787.3400	7.7873	12.375	0	0	0
2013/01/07	R209	07/02/2013	9.05	Put	Bond Future	54.5700	0.0546	22.6300	0.0226	(58.530)	0	0	0
2013/01/07	R209	07/02/2013	9.06	Call	Bond Future	7,002.3300	7.0023	7,861.3100	7.8613	12.267	0	0	0
2013/01/07	R209	07/02/2013	9.06	Put	Bond Future	51.8700	0.0519	21.3500	0.0213	(58.839)	0	0	0
2013/01/07	R209	02/05/2013			Bond Future	8.2615	80.0878	8.1572	80.9888	(1.263)	0.0000	0.0000	33
2013/01/07	R209	02/05/2013	8.01	Call	Bond Future	2,281.8200	2.2818	2,632.6800	2.6327	15.376	0	0	0
2013/01/07	R209	02/05/2013	8.01	Put	Bond Future	4,481.2200	4.4812	3,931.0900	3.9311	(12.276)	0	0	0
2013/01/07	R209	02/05/2013	7.99	Call	Bond Future	2,213.9000	2.2139	2,557.2200	2.5572	15.507	0	0	0
2013/01/07	R209	02/05/2013	7.99	Put	Bond Future	4,592.2100	4.5922	4,034.5400	4.0345	(12.144)	0	0	0
2013/01/07	R209	02/05/2013	8.00	Call	Bond Future	2,247.7900	2.2478	2,594.8800	2.5949	15.441	0	0	0
2013/01/07	R209	02/05/2013	8.00	Put	Bond Future	4,536.5700	4.5366	3,982.6700	3.9827	(12.210)	0	0	0
2013/01/07	R209	07/11/2013			Bond Future	8.4055	79.1438	8.2953	80.0691	(1.311)	0.0000	0.0000	0
2013/01/07	R209	07/11/2013	8.81	Call	Bond Future	7,822.7600	7.8228	8,380.5700	8.3806	7.131	0	0	0
2013/01/07	R209	07/11/2013	8.81	Put	Bond Future	4,566.4800	4.5665	4,198.9800	4.1990	(8.048)	0	0	0
2013/01/07	R209	07/11/2013	9.50	Call	Bond Future	11,031.7600	11.0318	11,705.2900	11.7053	6.105	0	0	0
2013/01/07	R209	07/11/2013	9.50	Put	Bond Future	2,688.1200	2.6881	2,436.3400	2.4363	(9.366)	0	0	180
2013/01/07	R209	07/11/2013	8.79	Call	Bond Future	7,733.4200	7.7334	8,287.5300	8.2875	7.165	0	0	0
2013/01/07	R209	07/11/2013	8.79	Put	Bond Future	4,633.1800	4.6332	4,261.9800	4.2620	(8.012)	0	0	0
2013/01/07	R209	07/11/2013	8.80	Call	Bond Future	7,778.0500	7.7780	8,334.0100	8.3340	7.148	0	0	0
2013/01/07	R209	07/11/2013	8.80	Put	Bond Future	4,599.7300	4.5997	4,230.3800	4.2304	(8.030)	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
2013/01/07	R210	07/02/2013			Bond Future	166.3261		166.3261	166.3418	0.009	0.0000	0.0000	1,212
2013/01/07	R210	07/02/2013	156.99	Call	Bond Future	9,336.0700	9.3361	9,351.8400	9.3518	0.169	0	0	0
2013/01/07	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R210	07/02/2013	157.00	Call	Bond Future	9,326.0700	9.3261	9,341.8400	9.3418	0.169	0	0	0
2013/01/07	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R210	07/02/2013	157.01	Call	Bond Future	9,316.0700	9.3161	9,331.8400	9.3318	0.169	0	0	0
2013/01/07	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R210	02/05/2013			Bond Future	166.5643	166.5643	166.5816	166.5816	0.010	0.0000	0.0000	7
2013/01/07	R210	02/05/2013	161.14	Call	Bond Future	5,424.2800	5.4243	5,441.6300	5.4416	0.320	0	0	0
2013/01/07	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R210	02/05/2013	161.15	Call	Bond Future	5,414.2800	5.4143	5,431.6300	5.4316	0.320	0	0	0
2013/01/07	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R210	02/05/2013	161.16	Call	Bond Future	5,404.2800	5.4043	5,421.6300	5.4216	0.321	0	0	0
2013/01/07	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R211	07/02/2013			Bond Future	126.2725	126.2725	126.2795	126.2795	0.006	0.0000	0.0000	522
2013/01/07	R211	07/02/2013	122.99	Call	Bond Future	3,282.4700	3.2825	3,289.4800	3.2895	0.214	0	0	0
2013/01/07	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R211	07/02/2013	123.00	Call	Bond Future	3,272.4700	3.2725	3,279.4800	3.2795	0.214	0	0	0
2013/01/07	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R211	07/02/2013	123.01	Call	Bond Future	3,262.4700	3.2625	3,269.4800	3.2695	0.215	0	0	0
2013/01/07	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R211	02/05/2013			Bond Future	127.8633	127.8633	127.8714	127.8714	0.006	0.0000	0.0000	7
2013/01/07	R211	02/05/2013	125.69	Call	Bond Future	2,173.3400	2.1733	2,181.4000	2.1814	0.371	0	0	0
2013/01/07	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R211	02/05/2013	125.70	Call	Bond Future	2,163.3400	2.1633	2,171.4000	2.1714	0.373	0	0	0
2013/01/07	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R211	02/05/2013	125.71	Call	Bond Future	2,153.3400	2.1533	2,161.4000	2.1614	0.374	0	0	0
2013/01/07	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R212	07/02/2013			Bond Future	132.2956	132.2956	132.3067	132.3067	0.008	0.0000	0.0000	9,064
2013/01/07	R212	07/02/2013	128.99	Call	Bond Future	3,305.6000	3.3056	3,316.6800	3.3167	0.335	0	0	0
2013/01/07	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R212	07/02/2013	129.00	Call	Bond Future	3,295.6000	3.2956	3,306.6800	3.3067	0.336	0	0	0
2013/01/07	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R212	07/02/2013	129.01	Call	Bond Future	3,285.6000	3.2856	3,296.6800	3.2967	0.337	0	0	0
2013/01/07	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R212	02/05/2013			Bond Future	133.9624	133.9624	133.9746	133.9746	0.009	0.0000	0.0000	11
2013/01/07	R212	02/05/2013	131.09	Call	Bond Future	2,872.3600	2.8724	2,884.6100	2.8846	0.426	0	0	0
2013/01/07	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R212	02/05/2013	131.10	Call	Bond Future	2,862.3600	2.8624	2,874.6100	2.8746	0.428	0	0	0
2013/01/07	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R212	02/05/2013	131.11	Call	Bond Future	2,852.3600	2.8524	2,864.6100	2.8646	0.429	0	0	0
2013/01/07	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/07	R213	07/02/2013			Bond Future	7.9001	94.6063	7.8085	95.4306	(1.160)	0.0000	0.0000	10,414
2013/01/07	R213	07/02/2013	8.90	Call	Bond Future	8,375.6800	8.3757	9,176.6700	9.1767	9.563	0	0	0
2013/01/07	R213	07/02/2013	8.90	Put	Bond Future	41.5100	0.0415	18.1900	0.0182	(56.179)	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
2013/01/07	R213	07/02/2013	8.95	Call	Bond Future	8,753.3400	8.7533	9,559.1200	9.5591	9.205	0	0	0
2013/01/07	R213	07/02/2013	8.95	Put	Bond Future	32.1100	0.0321	13.5800	0.0136	(57.708)	0	0	0
2013/01/07	R213	07/02/2013	9.00	Call	Bond Future	9,130.2900	9.1303	9,939.9900	9.9400	8.868	0	0	0
2013/01/07	R213	07/02/2013	9.00	Put	Bond Future	24.6700	0.0247	10.0600	0.0101	(59.222)	0	0	0
2013/01/07	R213	07/02/2013	9.05	Call	Bond Future	9,506.2000	9.5062	10,319.0800	10.3191	8.551	0	0	0
2013/01/07	R213	07/02/2013	9.05	Put	Bond Future	18.8300	0.0188	7.4000	0.0074	(60.701)	0	0	0
2013/01/07	R213	02/05/2013			Bond Future	7.9604	92.2162	7.8662	93.0514	(1.183)	0.0000	0.0000	5
2013/01/07	R213	02/05/2013	7.86	Call	Bond Future	2,996.5300	2.9965	3,367.2700	3.3673	12.372	0	0	0
2013/01/07	R213	02/05/2013	7.86	Put	Bond Future	3,887.3800	3.8874	3,422.9300	3.4229	(11.948)	0	0	0
2013/01/07	R213	02/05/2013	7.84	Call	Bond Future	2,916.7600	2.9168	3,280.5700	3.2806	12.473	0	0	0
2013/01/07	R213	02/05/2013	7.84	Put	Bond Future	3,986.6300	3.9866	3,515.2500	3.5152	(11.824)	0	0	0
2013/01/07	R213	02/05/2013	7.85	Call	Bond Future	2,956.4800	2.9565	3,323.7600	3.3238	12.423	0	0	0
2013/01/07	R213	02/05/2013	7.85	Put	Bond Future	3,936.7800	3.9368	3,468.8700	3.4689	(11.886)	0	0	0
2013/01/07	R213	07/11/2013			Bond Future	8.1047	91.2129	8.0049	92.0706	(1.231)	0.0000	0.0000	0
2013/01/07	R213	07/11/2013	8.61	Call	Bond Future	8,166.2200	8.1662	8,699.5900	8.6996	6.531	0	0	0
2013/01/07	R213	07/11/2013	8.61	Put	Bond Future	3,998.3500	3.9983	3,674.1000	3.6741	(8.110)	0	0	0
2013/01/07	R213	07/11/2013	8.59	Call	Bond Future	8,069.6200	8.0696	8,599.4200	8.5994	6.565	0	0	0
2013/01/07	R213	07/11/2013	8.59	Put	Bond Future	4,061.3500	4.0613	3,733.5300	3.7335	(8.072)	0	0	0
2013/01/07	R213	07/11/2013	8.60	Call	Bond Future	8,117.8700	8.1179	8,649.4600	8.6495	6.548	0	0	0
2013/01/07	R213	07/11/2013	8.60	Put	Bond Future	4,029.7400	4.0297	3,703.7100	3.7037	(8.091)	0	0	0
2013/01/07	R214	07/02/2013			Bond Future	8.2396	84.0385	8.1328	85.0274	(1.296)	0.0000	0.0000	1,714
2013/01/07	R214	07/02/2013	8.59	Call	Bond Future	3,694.2800	3.6943	4,443.6000	4.4436	20.283	0	0	0
2013/01/07	R214	07/02/2013	8.59	Put	Bond Future	582.6000	0.5826	343.1000	0.3431	(41.109)	0	0	0
2013/01/07	R214	07/02/2013	8.60	Call	Bond Future	3,760.0800	3.7601	4,515.8100	4.5158	20.099	0	0	0
2013/01/07	R214	07/02/2013	8.60	Put	Bond Future	562.5200	0.5625	329.4300	0.3294	(41.437)	0	0	0
2013/01/07	R214	07/02/2013	8.61	Call	Bond Future	3,826.2800	3.8263	4,588.3200	4.5883	19.916	0	0	0
2013/01/07	R214	07/02/2013	8.61	Put	Bond Future	543.0100	0.5430	316.2300	0.3162	(41.764)	0	0	0

Total

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