



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/01/2013 to 11/01/2013

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
2013/01/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	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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2013/01/11	2025	07/02/2013			Bond Future	114.5600	114.5600	114.4462	114.4462	(0.099)	0.0000	0.0000	0
2013/01/11	2025	07/02/2013	110.99	Call	Bond Future	3,569.9900	3.5700	3,456.1800	3.4562	(3.188)	0	0	0
2013/01/11	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	2025	07/02/2013	111.00	Call	Bond Future	3,559.9900	3.5600	3,446.1800	3.4462	(3.197)	0	0	0
2013/01/11	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	2025	07/02/2013	111.01	Call	Bond Future	3,549.9900	3.5500	3,436.1800	3.4362	(3.206)	0	0	0
2013/01/11	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	2038	07/02/2013			Bond Future	114.9504	114.9504	114.2920	114.2920	(0.573)	0.0000	0.0000	0
2013/01/11	2038	07/02/2013	105.99	Call	Bond Future	8,960.4000	8.9604	8,301.9800	8.3020	(7.348)	0	0	0
2013/01/11	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	2038	07/02/2013	106.00	Call	Bond Future	8,950.4000	8.9504	8,291.9800	8.2920	(7.356)	0	0	0
2013/01/11	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	2038	07/02/2013	106.01	Call	Bond Future	8,940.4000	8.9404	8,281.9800	8.2820	(7.365)	0	0	0
2013/01/11	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	2050	07/02/2013			Bond Future	120.4368	120.4368	119.8358	119.8358	(0.499)	0.0000	0.0000	122
2013/01/11	2050	07/02/2013	112.99	Call	Bond Future	7,446.8100	7.4468	6,845.8400	6.8458	(8.070)	0	0	0
2013/01/11	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	2050	07/02/2013	113.00	Call	Bond Future	7,436.8100	7.4368	6,835.8400	6.8358	(8.081)	0	0	0
2013/01/11	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	2050	07/02/2013	113.01	Call	Bond Future	7,426.8100	7.4268	6,825.8400	6.8258	(8.092)	0	0	0
2013/01/11	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	AL7T	07/02/2013			Index Future	492.9110	492.9110	491.2070	491.2070	(0.346)	0.0000	0.0000	12
2013/01/11	AL7T	02/05/2013			Index Future	499.1240	499.1240	497.3990	497.3990	(0.346)	0.0000	0.0000	0
2013/01/11	ALBI	07/02/2013			Index Future	440.1200	440.1200	438.6990	438.6990	(0.323)	0.0000	0.0000	1,070
2013/01/11	ALBI	02/05/2013			Index Future	445.6680	445.6680	444.2290	444.2290	(0.323)	0.0000	0.0000	0
2013/01/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	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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2013/01/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/11	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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2013/01/11	EL28	07/02/2013			Bond Future	114.5773	114.5773	114.2989	114.2989	(0.243)	0.0000	0.0000	0
2013/01/11	EL28	07/02/2013	112.99	Call	Bond Future	1,587.2800	1.5873	1,308.9400	1.3089	(17.536)	0	0	0
2013/01/11	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	EL28	07/02/2013	113.00	Call	Bond Future	1,577.2800	1.5773	1,298.9400	1.2989	(17.647)	0	0	0
2013/01/11	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	EL28	07/02/2013	113.01	Call	Bond Future	1,567.2800	1.5673	1,288.9400	1.2889	(17.759)	0	0	0
2013/01/11	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	ES33	07/02/2013			Bond Future	8.5354	93.1365	8.5698	92.8317	0.403	0.0000	0.0000	303
2013/01/11	ES33	07/02/2013	8.54	Call	Bond Future	40.5800	0.0406	0.0000	0.0000	(100.000)	0	0	0
2013/01/11	ES33	07/02/2013	8.54	Put	Bond Future	0.0000	0.0000	264.1800	0.2642	100.000	0	0	0
2013/01/11	ES33	07/02/2013	8.55	Call	Bond Future	129.2700	0.1293	0.0000	0.0000	(100.000)	0	0	0
2013/01/11	ES33	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	175.4900	0.1755	100.000	0	0	0
2013/01/11	ES33	07/02/2013	8.56	Call	Bond Future	217.8300	0.2178	0.0000	0.0000	(100.000)	0	0	0
2013/01/11	ES33	07/02/2013	8.56	Put	Bond Future	0.0000	0.0000	86.9300	0.0869	100.000	0	0	0
2013/01/11	GOVI	07/02/2013			GOVI	440.0690	440.0690	438.6640	438.6640	(0.319)	0.0000	0.0000	335
2013/01/11	GOVI	07/02/2013	432.99	Call	GOVI	70,790.0000	7.0790	56,740.0000	5.6740	(19.847)	0	0	0
2013/01/11	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	GOVI	07/02/2013	433.00	Call	GOVI	70,690.0000	7.0690	56,640.0000	5.6640	(19.876)	0	0	0
2013/01/11	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	GOVI	07/02/2013	433.01	Call	GOVI	70,590.0000	7.0590	56,540.0000	5.6540	(19.904)	0	0	0
2013/01/11	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	GOVI	02/05/2013			GOVI	445.6160	445.6160	444.1940	444.1940	(0.319)	0.0000	0.0000	0
2013/01/11	GOVI	02/05/2013	432.99	Call	GOVI	126,260.0000	12.6260	112,040.0000	11.2040	(11.262)	0	0	0
2013/01/11	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	GOVI	02/05/2013	433.00	Call	GOVI	126,160.0000	12.6160	111,940.0000	11.1940	(11.271)	0	0	0
2013/01/11	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	GOVI	02/05/2013	433.01	Call	GOVI	126,060.0000	12.6060	111,840.0000	11.1840	(11.280)	0	0	0
2013/01/11	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/11	IGOV	07/02/2013			Index Future	200.9860	200.9860	201.2550	201.2550	0.134	0.0000	0.0000	608
2013/01/11	IGOV	02/05/2013			Index Future	203.5200	203.5200	203.7920	203.7920	0.134	0.0000	0.0000	0
2013/01/11	ILBI	07/02/2013			Index Future	544.4450	544.4450	544.4450	544.4450	0.000	0.0000	0.0000	183
2013/01/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/11	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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2013/01/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/11	JBAF	16/01/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/01/11	JBAF	20/02/2013			Jibar Tradeable Future	5.0300	94.9700	5.0400	94.9600	0.199	0.0000	0.0000	0
2013/01/11	JBAF	20/03/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	1,000
2013/01/11	JBAF	17/04/2013			Jibar Tradeable Future	4.9400	95.0600	4.9800	95.0200	0.810	0.0000	0.0000	0
2013/01/11	JBAF	15/05/2013			Jibar Tradeable Future	4.9300	95.0700	4.9600	95.0400	0.609	0.0000	0.0000	0
2013/01/11	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.9400	95.0600	0.816	0.0000	0.0000	500
2013/01/11	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.9500	95.0500	1.227	0.0000	0.0000	2,200
2013/01/11	JBAF	18/12/2013			Jibar Tradeable Future	4.9300	95.0700	5.0100	94.9900	1.623	0.0000	0.0000	2,000
2013/01/11	JBAF	19/03/2014			Jibar Tradeable Future	5.0200	94.9800	5.1000	94.9000	1.594	0.0000	0.0000	1,500
2013/01/11	JBAF	18/06/2014			Jibar Tradeable Future	5.1300	94.8700	5.2200	94.7800	1.754	0.0000	0.0000	800
2013/01/11	JBAF	17/09/2014			Jibar Tradeable Future	5.2600	94.7400	5.3600	94.6400	1.901	0.0000	0.0000	0
2013/01/11	JBAF	17/12/2014			Jibar Tradeable Future	5.4000	94.6000	5.5300	94.4700	2.407	0.0000	0.0000	0
2013/01/11	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/11	R023	07/02/2013			Bond Future	6.6197	111.7247	6.6748	111.3057	0.832	0.0000	0.0000	1,630
2013/01/11	R023	07/02/2013	7.04	Call	Bond Future	3,146.0100	3.1460	2,726.9400	2.7269	(13.321)	0	0	0
2013/01/11	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R023	07/02/2013	7.05	Call	Bond Future	3,219.4300	3.2194	2,800.3600	2.8004	(13.017)	0	0	0
2013/01/11	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R023	07/02/2013	7.06	Call	Bond Future	3,292.7800	3.2928	2,873.7100	2.8737	(12.727)	0	0	0
2013/01/11	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R023	02/05/2013			Bond Future	6.6621	109.1647	6.7190	108.7406	0.854	0.0000	0.0000	2
2013/01/11	R023	02/05/2013	7.04	Call	Bond Future	2,776.8600	2.7769	2,352.8300	2.3528	(15.270)	0	0	0
2013/01/11	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R023	02/05/2013	7.05	Call	Bond Future	2,849.0800	2.8491	2,425.0500	2.4250	(14.883)	0	0	0
2013/01/11	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R023	02/05/2013	7.06	Call	Bond Future	2,921.2400	2.9212	2,497.2100	2.4972	(14.515)	0	0	0
2013/01/11	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R023	01/08/2013			Bond Future	6.7087	110.6072	6.7677	110.1776	0.880	0.0000	0.0000	0
2013/01/11	R023	01/08/2013	7.29	Call	Bond Future	4,137.4200	4.1374	3,707.8000	3.7078	(10.384)	0	0	0
2013/01/11	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R023	01/08/2013	7.30	Call	Bond Future	4,206.7900	4.2068	3,777.1700	3.7772	(10.213)	0	0	0
2013/01/11	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R023	01/08/2013	7.31	Call	Bond Future	4,276.1000	4.2761	3,846.4800	3.8465	(10.047)	0	0	0
2013/01/11	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R157	07/02/2013			Bond Future	5.3116	125.1230	5.3425	125.0401	0.583	0.0000	0.0000	7,423
2013/01/11	R157	07/02/2013	6.28	Call	Bond Future	2,556.8700	2.5569	2,474.0400	2.4740	(3.240)	0	0	0
2013/01/11	R157	07/02/2013	6.28	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2013/01/11	R157	07/02/2013	6.50	Call	Bond Future	3,127.8700	3.1279	3,045.0400	3.0450	(2.648)	0	0	0
2013/01/11	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R157	07/02/2013	6.70	Call	Bond Future	3,643.8800	3.6439	3,561.0500	3.5611	(2.273)	0	0	0
2013/01/11	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/11	R157	07/02/2013	6.75	Call	Bond Future	3,772.4200	3.7724	3,689.5900	3.6896	(2.196)	0	0	0
2013/01/11	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R157	07/02/2013	6.80	Call	Bond Future	3,900.7800	3.9008	3,817.9500	3.8180	(2.123)	0	0	0
2013/01/11	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R157	02/05/2013			Bond Future	5.3119	119.8365	5.3463	119.7528	0.647	0.0000	0.0000	13,141
2013/01/11	R157	02/05/2013	5.35	Call	Bond Future	541.7100	0.5417	496.1100	0.4961	(8.418)	0	0	0
2013/01/11	R157	02/05/2013	5.35	Put	Bond Future	449.0000	0.4490	487.1100	0.4871	8.488	0	0	0
2013/01/11	R157	02/05/2013	5.36	Call	Bond Future	555.1700	0.5552	508.9100	0.5089	(8.333)	0	0	0
2013/01/11	R157	02/05/2013	5.36	Put	Bond Future	438.1300	0.4381	475.5800	0.4756	8.548	0	0	0
2013/01/11	R157	02/05/2013	5.34	Call	Bond Future	528.4300	0.5284	483.4800	0.4835	(8.506)	0	0	0
2013/01/11	R157	02/05/2013	5.34	Put	Bond Future	460.0600	0.4601	498.8200	0.4988	8.425	0	0	0
2013/01/11	R157	07/11/2013			Bond Future	5.3090	116.3224	5.3543	116.2367	0.853	0.0000	0.0000	0
2013/01/11	R157	07/11/2013	5.60	Call	Bond Future	1,011.5600	1.0116	957.6000	0.9576	(5.334)	0	0	0
2013/01/11	R157	07/11/2013	5.60	Put	Bond Future	462.1200	0.4621	493.9100	0.4939	6.879	0	0	0
2013/01/11	R157	07/11/2013	5.61	Call	Bond Future	1,023.6500	1.0236	969.3600	0.9694	(5.304)	0	0	0
2013/01/11	R157	07/11/2013	5.61	Put	Bond Future	455.3900	0.4554	486.8500	0.4869	6.908	0	0	0
2013/01/11	R157	07/11/2013	5.59	Call	Bond Future	999.5300	0.9995	945.9200	0.9459	(5.364)	0	0	0
2013/01/11	R157	07/11/2013	5.59	Put	Bond Future	468.9100	0.4689	501.0500	0.5010	6.854	0	0	0
2013/01/11	R186	07/02/2013			Bond Future	7.1068	131.1112	7.1668	130.4858	0.844	0.0000	0.0000	57,247
2013/01/11	R186	07/02/2013	7.00	Call	Bond Future	1,169.3400	1.1693	909.3400	0.9093	(22.235)	0	0	10,300
2013/01/11	R186	07/02/2013	7.00	Put	Bond Future	2,293.5200	2.2935	2,658.9300	2.6589	15.932	0	0	0
2013/01/11	R186	07/02/2013	7.25	Call	Bond Future	2,515.6200	2.5156	2,100.5900	2.1006	(16.498)	0	0	670
2013/01/11	R186	07/02/2013	7.25	Put	Bond Future	1,029.0700	1.0291	1,239.4500	1.2394	20.444	0	0	0
2013/01/11	R186	07/02/2013	7.29	Call	Bond Future	2,786.3800	2.7864	2,349.0200	2.3490	(15.696)	0	0	0
2013/01/11	R186	07/02/2013	7.29	Put	Bond Future	888.8800	0.8889	1,076.9300	1.0769	21.156	0	0	100
2013/01/11	R186	07/02/2013	8.50	Call	Bond Future	13,502.0000	13.5020	12,876.8300	12.8768	(4.630)	0	0	0
2013/01/11	R186	07/02/2013	8.50	Put	Bond Future	0.7100	0.0007	0.9500	0.0010	33.803	0	0	0
2013/01/11	R186	07/02/2013	8.55	Call	Bond Future	13,948.6200	13.9486	13,323.3700	13.3234	(4.483)	0	0	0
2013/01/11	R186	07/02/2013	8.55	Put	Bond Future	0.4600	0.0005	0.6200	0.0006	34.783	0	0	0
2013/01/11	R186	07/02/2013	8.32	Call	Bond Future	11,875.0700	11.8751	11,250.6800	11.2507	(5.258)	0	0	0
2013/01/11	R186	07/02/2013	8.32	Put	Bond Future	3.0400	0.0030	4.0600	0.0041	33.553	0	0	2,000
2013/01/11	R186	07/02/2013	8.45	Call	Bond Future	13,053.0300	13.0530	12,427.9800	12.4280	(4.789)	0	0	0
2013/01/11	R186	07/02/2013	8.45	Put	Bond Future	1.0800	0.0011	1.4400	0.0014	33.333	0	0	0
2013/01/11	R186	07/02/2013	8.47	Call	Bond Future	13,232.8900	13.2329	12,607.7900	12.6078	(4.724)	0	0	0
2013/01/11	R186	07/02/2013	8.47	Put	Bond Future	0.9100	0.0009	1.2200	0.0012	34.066	0	0	0
2013/01/11	R186	07/02/2013	7.50	Call	Bond Future	4,402.0400	4.4020	3,869.9800	3.8700	(12.087)	0	0	540
2013/01/11	R186	07/02/2013	7.50	Put	Bond Future	376.9900	0.3770	470.3400	0.4703	24.762	0	0	0
2013/01/11	R186	07/02/2013	7.75	Call	Bond Future	6,605.0800	6.6051	6,011.4300	6.0114	(8.988)	0	0	1,000
2013/01/11	R186	07/02/2013	7.75	Put	Bond Future	111.4600	0.1115	143.2200	0.1432	28.495	0	0	0
2013/01/11	R186	07/02/2013	8.00	Call	Bond Future	8,921.1100	8.9211	8,304.0300	8.3040	(6.917)	0	0	0
2013/01/11	R186	07/02/2013	8.00	Put	Bond Future	26.6600	0.0267	34.9900	0.0350	31.245	0	0	150
2013/01/11	R186	02/05/2013			Bond Future	7.1594	132.6990	7.2212	132.0662	0.863	0.0000	0.0000	27
2013/01/11	R186	02/05/2013	7.40	Call	Bond Future	4,811.3200	4.8113	4,410.4600	4.4105	(8.332)	0	0	0
2013/01/11	R186	02/05/2013	7.40	Put	Bond Future	2,371.3900	2.3714	2,603.3600	2.6034	9.782	0	0	0
2013/01/11	R186	02/05/2013	7.41	Call	Bond Future	4,873.0400	4.8730	4,469.4100	4.4694	(8.283)	0	0	0
2013/01/11	R186	02/05/2013	7.41	Put	Bond Future	2,333.1000	2.3331	2,562.3000	2.5623	9.824	0	0	0
2013/01/11	R186	02/05/2013	7.39	Call	Bond Future	4,749.9700	4.7500	4,351.8800	4.3519	(8.381)	0	0	0

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2013/01/11	R186	02/05/2013	7.39	Put	Bond Future	2,410.1600	2.4102	2,644.9000	2.6449	9.740	0	0	0
2013/01/11	R186	07/11/2013			Bond Future	7.2835	130.9858	7.3496	130.3359	0.908	0.0000	0.0000	0
2013/01/11	R186	07/11/2013	8.15	Call	Bond Future	10,833.5200	10.8335	10,355.4000	10.3554	(4.413)	0	0	0
2013/01/11	R186	07/11/2013	8.15	Put	Bond Future	2,674.9400	2.6749	2,846.7500	2.8468	6.423	0	0	0
2013/01/11	R186	07/11/2013	8.16	Call	Bond Future	10,897.9400	10.8979	10,418.5200	10.4185	(4.399)	0	0	0
2013/01/11	R186	07/11/2013	8.16	Put	Bond Future	2,649.5400	2.6495	2,820.0500	2.8200	6.435	0	0	0
2013/01/11	R186	07/11/2013	8.75	Call	Bond Future	14,815.6600	14.8157	14,270.0500	14.2701	(3.683)	0	0	0
2013/01/11	R186	07/11/2013	8.75	Put	Bond Future	1,432.4000	1.4324	1,536.7200	1.5367	7.283	0	0	130
2013/01/11	R186	07/11/2013	8.14	Call	Bond Future	10,769.2100	10.7692	10,292.3900	10.2924	(4.428)	0	0	0
2013/01/11	R186	07/11/2013	8.14	Put	Bond Future	2,700.5500	2.7006	2,873.6600	2.8737	6.410	0	0	0
2013/01/11	R189	07/02/2013			Bond Future	217.9723	217.9723	217.9798	217.9798	0.003	0.0000	0.0000	154
2013/01/11	R189	07/02/2013	212.99	Call	Bond Future	4,982.2700	4.9823	4,989.8300	4.9898	0.152	0	0	0
2013/01/11	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R189	07/02/2013	213.00	Call	Bond Future	4,972.2700	4.9723	4,979.8300	4.9798	0.152	0	0	0
2013/01/11	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R189	07/02/2013	213.01	Call	Bond Future	4,962.2700	4.9623	4,969.8300	4.9698	0.152	0	0	0
2013/01/11	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R197	07/02/2013			Bond Future	286.9978	286.9978	287.0215	287.0215	0.008	0.0000	0.0000	2,633
2013/01/11	R197	07/02/2013	278.99	Call	Bond Future	8,007.8400	8.0078	8,031.5500	8.0315	0.296	0	0	0
2013/01/11	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R197	07/02/2013	279.00	Call	Bond Future	7,997.8400	7.9978	8,021.5500	8.0215	0.296	0	0	0
2013/01/11	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R197	07/02/2013	279.01	Call	Bond Future	7,987.8400	7.9878	8,011.5500	8.0115	0.297	0	0	0
2013/01/11	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R197	02/05/2013			Bond Future	290.6155	290.6155	290.6396	290.6396	0.008	0.0000	0.0000	40
2013/01/11	R197	02/05/2013	282.39	Call	Bond Future	8,225.5000	8.2255	8,249.6100	8.2496	0.293	0	0	0
2013/01/11	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R197	02/05/2013	282.40	Call	Bond Future	8,215.5000	8.2155	8,239.6100	8.2396	0.293	0	0	0
2013/01/11	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R197	02/05/2013	282.41	Call	Bond Future	8,205.5000	8.2055	8,229.6100	8.2296	0.294	0	0	0
2013/01/11	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R201	07/02/2013			Bond Future	5.0392	107.7547	5.0604	107.7160	0.421	0.0000	0.0000	1,540
2013/01/11	R201	07/02/2013	4.98	Call	Bond Future	99.6800	0.0997	83.0600	0.0831	(16.673)	0	0	0
2013/01/11	R201	07/02/2013	4.98	Put	Bond Future	207.8000	0.2078	229.9200	0.2299	10.645	0	0	0
2013/01/11	R201	07/02/2013	5.60	Call	Bond Future	1,017.7900	1.0178	979.1400	0.9791	(3.797)	0	0	0
2013/01/11	R201	07/02/2013	5.60	Put	Bond Future	0.5500	0.0006	0.6400	0.0006	16.364	0	0	0
2013/01/11	R201	07/02/2013	6.20	Call	Bond Future	2,091.4900	2.0915	2,052.7500	2.0528	(1.852)	0	0	0
2013/01/11	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R201	07/02/2013	6.25	Call	Bond Future	2,180.3600	2.1804	2,141.6200	2.1416	(1.777)	0	0	0
2013/01/11	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R201	07/02/2013	6.30	Call	Bond Future	2,269.1300	2.2691	2,230.3900	2.2304	(1.707)	0	0	0
2013/01/11	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R201	02/05/2013			Bond Future	5.0016	109.0596	5.0260	109.0205	0.488	0.0000	0.0000	4
2013/01/11	R201	02/05/2013	4.05	Call	Bond Future	1.2500	0.0013	0.9800	0.0010	(21.600)	0	0	0
2013/01/11	R201	02/05/2013	4.05	Put	Bond Future	1,540.8800	1.5409	1,579.7000	1.5797	2.519	0	0	0

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2013/01/11	R201	02/05/2013	4.06	Call	Bond Future	1.3700	0.0014	1.0800	0.0011	(21.168)	0	0	0
2013/01/11	R201	02/05/2013	4.06	Put	Bond Future	1,524.6600	1.5247	1,563.4600	1.5635	2.545	0	0	0
2013/01/11	R201	02/05/2013	4.04	Call	Bond Future	1.1400	0.0011	0.9000	0.0009	(21.053)	0	0	0
2013/01/11	R201	02/05/2013	4.04	Put	Bond Future	1,557.1000	1.5571	1,595.9500	1.5959	2.495	0	0	0
2013/01/11	R201	07/11/2013			Bond Future	4.8470	107.5901	4.8834	107.5501	0.750	0.0000	0.0000	0
2013/01/11	R201	07/11/2013	4.80	Call	Bond Future	327.2000	0.3272	307.8600	0.3079	(5.911)	0	0	0
2013/01/11	R201	07/11/2013	4.80	Put	Bond Future	378.8900	0.3789	399.5200	0.3995	5.445	0	0	0
2013/01/11	R201	07/11/2013	4.81	Call	Bond Future	332.8500	0.3328	313.3000	0.3133	(5.874)	0	0	0
2013/01/11	R201	07/11/2013	4.81	Put	Bond Future	373.5400	0.3735	393.9600	0.3940	5.467	0	0	0
2013/01/11	R201	07/11/2013	4.79	Call	Bond Future	321.6200	0.3216	302.4800	0.3025	(5.951)	0	0	0
2013/01/11	R201	07/11/2013	4.79	Put	Bond Future	384.3100	0.3843	405.1400	0.4051	5.420	0	0	0
2013/01/11	R202	07/02/2013			Bond Future	219.3308	219.3308	220.7422	220.7422	0.644	0.0000	0.0000	50,656
2013/01/11	R202	07/02/2013	204.99	Call	Bond Future	14,340.7700	14.3408	15,752.1800	15.7522	9.842	0	0	0
2013/01/11	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R202	07/02/2013	205.00	Call	Bond Future	14,330.7700	14.3308	15,742.1800	15.7422	9.849	0	0	0
2013/01/11	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R202	07/02/2013	205.01	Call	Bond Future	14,320.7700	14.3208	15,732.1800	15.7322	9.856	0	0	0
2013/01/11	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R202	02/05/2013			Bond Future	222.0954	222.0954	223.5246	223.5246	0.644	0.0000	0.0000	1
2013/01/11	R202	02/05/2013	211.04	Call	Bond Future	11,055.4100	11.0554	12,484.6300	12.4846	12.928	0	0	0
2013/01/11	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R202	02/05/2013	211.05	Call	Bond Future	11,045.4100	11.0454	12,474.6300	12.4746	12.939	0	0	0
2013/01/11	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R202	02/05/2013	211.06	Call	Bond Future	11,035.4100	11.0354	12,464.6300	12.4646	12.951	0	0	0
2013/01/11	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R203	07/02/2013			Bond Future	5.6680	113.7096	5.7289	113.4521	1.074	0.0000	0.0000	19,398
2013/01/11	R203	07/02/2013	5.54	Call	Bond Future	279.9600	0.2800	195.2500	0.1952	(30.258)	0	0	10,000
2013/01/11	R203	07/02/2013	5.54	Put	Bond Future	823.7000	0.8237	996.4700	0.9965	20.975	0	0	0
2013/01/11	R203	07/02/2013	6.11	Call	Bond Future	1,897.3700	1.8974	1,659.0500	1.6591	(12.561)	0	0	12,600
2013/01/11	R203	07/02/2013	6.11	Put	Bond Future	44.6000	0.0446	63.7600	0.0638	42.960	0	0	3,254
2013/01/11	R203	07/02/2013	6.45	Call	Bond Future	3,255.0700	3.2551	2,999.1800	2.9992	(7.861)	0	0	0
2013/01/11	R203	07/02/2013	6.45	Put	Bond Future	2.9200	0.0029	4.5100	0.0045	54.452	0	0	0
2013/01/11	R203	07/02/2013	6.94	Call	Bond Future	5,230.2800	5.2303	4,972.8100	4.9728	(4.923)	0	0	0
2013/01/11	R203	07/02/2013	6.94	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2013/01/11	R203	07/02/2013	7.15	Call	Bond Future	6,064.3300	6.0643	5,806.8500	5.8068	(4.246)	0	0	0
2013/01/11	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R203	07/02/2013	6.50	Call	Bond Future	3,457.9100	3.4579	3,201.4500	3.2014	(7.417)	0	0	0
2013/01/11	R203	07/02/2013	6.50	Put	Bond Future	1.8400	0.0018	2.8600	0.0029	55.435	0	0	0
2013/01/11	R203	07/02/2013	6.55	Call	Bond Future	3,660.6600	3.6607	3,403.8300	3.4038	(7.016)	0	0	0
2013/01/11	R203	07/02/2013	6.55	Put	Bond Future	1.1400	0.0011	1.7900	0.0018	57.018	0	0	0
2013/01/11	R203	07/02/2013	6.65	Call	Bond Future	4,065.4200	4.0654	3,808.1900	3.8082	(6.327)	0	0	0
2013/01/11	R203	07/02/2013	6.65	Put	Bond Future	0.4200	0.0004	0.6700	0.0007	59.524	0	0	30,250
2013/01/11	R203	02/05/2013			Bond Future	5.6903	110.9300	5.7550	110.6696	1.136	0.0000	0.0000	22
2013/01/11	R203	02/05/2013	5.90	Call	Bond Future	1,480.8000	1.4808	1,316.0700	1.3161	(11.124)	0	0	0
2013/01/11	R203	02/05/2013	5.90	Put	Bond Future	638.8800	0.6389	734.6000	0.7346	14.982	0	0	0
2013/01/11	R203	02/05/2013	5.91	Call	Bond Future	1,506.6500	1.5066	1,340.3800	1.3404	(11.036)	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	
2013/01/11	R203	02/05/2013	5.91	Put	Bond Future	624.7700	0.6248	718.9500	0.7189	15.074	0	0	0
2013/01/11	R203	02/05/2013	5.89	Call	Bond Future	1,455.1700	1.4552	1,292.0000	1.2920	(11.213)	0	0	0
2013/01/11	R203	02/05/2013	5.89	Put	Bond Future	653.2300	0.6532	750.5100	0.7505	14.892	0	0	0
2013/01/11	R203	07/11/2013			Bond Future	5.7487	109.8187	5.8235	109.5513	1.302	0.0000	0.0000	0
2013/01/11	R203	07/11/2013	571.00	Call	Bond Future	107,589.2100	107.5892	107,321.7900	107.3218	(0.249)	0	0	0
2013/01/11	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R203	07/11/2013	5.99	Call	Bond Future	2,050.8900	2.0509	1,893.2900	1.8933	(7.684)	0	0	0
2013/01/11	R203	07/11/2013	5.99	Put	Bond Future	1,191.5900	1.1916	1,301.4100	1.3014	9.216	0	0	0
2013/01/11	R203	07/11/2013	6.00	Call	Bond Future	2,072.2300	2.0722	1,913.7000	1.9137	(7.650)	0	0	0
2013/01/11	R203	07/11/2013	6.00	Put	Bond Future	1,177.5000	1.1775	1,286.3900	1.2864	9.248	0	0	0
2013/01/11	R203	07/11/2013	6.01	Call	Bond Future	2,094.0500	2.0941	1,934.6100	1.9346	(7.614)	0	0	0
2013/01/11	R203	07/11/2013	6.01	Put	Bond Future	1,163.9100	1.1639	1,271.8900	1.2719	9.277	0	0	0
2013/01/11	R203	07/11/2013	5.71	Call	Bond Future	1,498.2000	1.4982	1,367.3900	1.3674	(8.731)	0	0	15
2013/01/11	R203	07/11/2013	5.71	Put	Bond Future	1,636.6700	1.6367	1,773.2800	1.7733	8.347	0	0	0
2013/01/11	R204	07/02/2013			Bond Future	5.9199	111.3191	5.9703	111.0580	0.852	0.0000	0.0000	16,672
2013/01/11	R204	07/02/2013	7.29	Call	Bond Future	6,834.0600	6.8341	6,572.9300	6.5729	(3.821)	0	0	0
2013/01/11	R204	07/02/2013	7.29	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2013/01/11	R204	07/02/2013	7.45	Call	Bond Future	7,597.7200	7.5977	7,336.5800	7.3366	(3.437)	0	0	0
2013/01/11	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R204	07/02/2013	7.95	Call	Bond Future	9,939.8500	9.9399	9,678.7100	9.6787	(2.627)	0	0	0
2013/01/11	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R204	07/02/2013	8.00	Call	Bond Future	10,170.4100	10.1704	9,909.2700	9.9093	(2.568)	0	0	0
2013/01/11	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R204	07/02/2013	8.05	Call	Bond Future	10,400.3300	10.4003	10,139.1900	10.1392	(2.511)	0	0	0
2013/01/11	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R204	02/05/2013			Bond Future	5.9520	112.6672	6.0050	112.4030	0.890	0.0000	0.0000	24
2013/01/11	R204	02/05/2013	6.30	Call	Bond Future	2,401.7200	2.4017	2,215.5300	2.2155	(7.752)	0	0	0
2013/01/11	R204	02/05/2013	6.30	Put	Bond Future	680.2800	0.6803	758.3000	0.7583	11.469	0	0	0
2013/01/11	R204	02/05/2013	6.31	Call	Bond Future	2,436.1000	2.4361	2,248.6200	2.2486	(7.696)	0	0	0
2013/01/11	R204	02/05/2013	6.31	Put	Bond Future	665.6800	0.6657	742.4100	0.7424	11.527	0	0	0
2013/01/11	R204	02/05/2013	6.29	Call	Bond Future	2,367.5600	2.3676	2,182.6700	2.1827	(7.809)	0	0	0
2013/01/11	R204	02/05/2013	6.29	Put	Bond Future	695.1300	0.6951	774.4500	0.7744	11.411	0	0	0
2013/01/11	R204	07/11/2013			Bond Future	6.0315	111.6798	6.0910	111.4085	0.987	0.0000	0.0000	0
2013/01/11	R204	07/11/2013	6.30	Call	Bond Future	2,865.6900	2.8657	2,702.7700	2.7028	(5.685)	0	0	0
2013/01/11	R204	07/11/2013	6.30	Put	Bond Future	1,648.8900	1.6489	1,757.2300	1.7572	6.570	0	0	0
2013/01/11	R204	07/11/2013	6.31	Call	Bond Future	2,893.3200	2.8933	2,729.5500	2.7295	(5.660)	0	0	0
2013/01/11	R204	07/11/2013	6.31	Put	Bond Future	1,631.5200	1.6315	1,739.0100	1.7390	6.588	0	0	0
2013/01/11	R204	07/11/2013	7.00	Call	Bond Future	5,044.2700	5.0443	4,830.6100	4.8306	(4.236)	0	0	0
2013/01/11	R204	07/11/2013	7.00	Put	Bond Future	732.7600	0.7328	790.3600	0.7904	7.861	0	0	180
2013/01/11	R204	07/11/2013	6.29	Call	Bond Future	2,838.1900	2.8382	2,676.1200	2.6761	(5.710)	0	0	0
2013/01/11	R204	07/11/2013	6.29	Put	Bond Future	1,666.4100	1.6664	1,775.6000	1.7756	6.552	0	0	0
2013/01/11	R206	07/02/2013			Bond Future	5.0588	102.7479	5.0810	102.7277	0.439	0.0000	0.0000	1,120
2013/01/11	R206	07/02/2013	4.76	Call	Bond Future	1.5500	0.0016	0.9400	0.0009	(39.355)	0	0	0
2013/01/11	R206	07/02/2013	4.76	Put	Bond Future	273.0300	0.2730	292.5500	0.2925	7.149	0	0	0
2013/01/11	R206	07/02/2013	5.00	Call	Bond Future	35.1200	0.0351	27.5300	0.0275	(21.612)	0	0	0
2013/01/11	R206	07/02/2013	5.00	Put	Bond Future	88.4500	0.0885	100.9900	0.1010	14.178	0	0	0

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2013/01/11	R206	07/02/2013	5.95	Call	Bond Future	803.1300		0.8031	783.0000	0.7830	(2.506)	0	0	0
2013/01/11	R206	07/02/2013	5.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R206	07/02/2013	6.00	Call	Bond Future	847.8900		0.8479	827.7600	0.8278	(2.374)	0	0	0
2013/01/11	R206	07/02/2013	6.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R206	07/02/2013	6.05	Call	Bond Future	892.6300		0.8926	872.5000	0.8725	(2.255)	0	0	0
2013/01/11	R206	07/02/2013	6.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R206	02/05/2013			Bond Future	4.9910		103.9922	5.0207	103.9719	0.594	0.0000	0.0000	23
2013/01/11	R206	02/05/2013	3.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R206	02/05/2013	3.40	Put	Bond Future	1,096.0700		1.0961	1,116.3200	1.1163	1.848	0	0	0
2013/01/11	R206	02/05/2013	3.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R206	02/05/2013	3.41	Put	Bond Future	1,089.1200		1.0891	1,109.3700	1.1094	1.859	0	0	0
2013/01/11	R206	02/05/2013	3.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R206	02/05/2013	3.39	Put	Bond Future	1,103.0200		1.1030	1,123.2700	1.1233	1.836	0	0	0
2013/01/11	R206	07/11/2013			Bond Future	3.9591		103.0347	4.0740	103.0141	2.902	0.0000	0.0000	0
2013/01/11	R206	07/11/2013	4.30	Call	Bond Future	85.7400		0.0857	72.0700	0.0721	(15.944)	0	0	0
2013/01/11	R206	07/11/2013	4.30	Put	Bond Future	24.6100		0.0246	31.5400	0.0315	28.159	0	0	0
2013/01/11	R206	07/11/2013	4.31	Call	Bond Future	86.9800		0.0870	73.2000	0.0732	(15.843)	0	0	0
2013/01/11	R206	07/11/2013	4.31	Put	Bond Future	24.0600		0.0241	30.8800	0.0309	28.346	0	0	0
2013/01/11	R206	07/11/2013	4.29	Call	Bond Future	84.5000		0.0845	70.9400	0.0709	(16.047)	0	0	0
2013/01/11	R206	07/11/2013	4.29	Put	Bond Future	25.1700		0.0252	32.2100	0.0322	27.970	0	0	0
2013/01/11	R207	07/02/2013			Bond Future	6.1623		106.6088	6.2227	106.2611	0.980	0.0000	0.0000	11,309
2013/01/11	R207	07/02/2013	7.66	Call	Bond Future	8,228.4400		8.2284	7,880.6900	7.8807	(4.226)	0	0	0
2013/01/11	R207	07/02/2013	7.66	Put	Bond Future	0.0100		0.0000	0.0200	0.0000	100.000	0	0	0
2013/01/11	R207	07/02/2013	7.80	Call	Bond Future	8,956.7100		8.9567	8,608.9500	8.6089	(3.883)	0	0	0
2013/01/11	R207	07/02/2013	7.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R207	07/02/2013	8.20	Call	Bond Future	11,000.8900		11.0009	10,653.1300	10.6531	(3.161)	0	0	0
2013/01/11	R207	07/02/2013	8.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R207	07/02/2013	8.25	Call	Bond Future	11,252.6500		11.2527	10,904.8900	10.9049	(3.090)	0	0	0
2013/01/11	R207	07/02/2013	8.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R207	07/02/2013	8.30	Call	Bond Future	11,503.5900		11.5036	11,155.8300	11.1558	(3.023)	0	0	0
2013/01/11	R207	07/02/2013	8.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R207	02/05/2013			Bond Future	6.2017		107.8999	6.2647	107.5480	1.016	0.0000	0.0000	0
2013/01/11	R207	02/05/2013	6.45	Call	Bond Future	2,456.6200		2.4566	2,231.1900	2.2312	(9.176)	0	0	0
2013/01/11	R207	02/05/2013	6.45	Put	Bond Future	1,078.4100		1.0784	1,204.8300	1.2048	11.723	0	0	0
2013/01/11	R207	02/05/2013	6.46	Call	Bond Future	2,491.6100		2.4916	2,264.4600	2.2645	(9.117)	0	0	0
2013/01/11	R207	02/05/2013	6.46	Put	Bond Future	1,058.3500		1.0583	1,183.0500	1.1831	11.782	0	0	0
2013/01/11	R207	02/05/2013	6.44	Call	Bond Future	2,421.8700		2.4219	2,198.1800	2.1982	(9.236)	0	0	0
2013/01/11	R207	02/05/2013	6.44	Put	Bond Future	1,098.7500		1.0988	1,226.9100	1.2269	11.664	0	0	0
2013/01/11	R207	07/11/2013			Bond Future	6.2946		107.1770	6.3642	106.8157	1.106	0.0000	0.0000	0
2013/01/11	R207	07/11/2013	6.70	Call	Bond Future	3,907.9100		3.9079	3,678.9700	3.6790	(5.858)	0	0	0
2013/01/11	R207	07/11/2013	6.70	Put	Bond Future	1,825.4500		1.8254	1,957.8200	1.9578	7.251	0	0	0
2013/01/11	R207	07/11/2013	6.71	Call	Bond Future	3,940.2100		3.9402	3,710.2800	3.7103	(5.835)	0	0	0
2013/01/11	R207	07/11/2013	6.71	Put	Bond Future	1,807.0300		1.8070	1,938.4100	1.9384	7.270	0	0	0
2013/01/11	R207	07/11/2013	6.69	Call	Bond Future	3,875.7200		3.8757	3,647.7800	3.6478	(5.881)	0	0	0
2013/01/11	R207	07/11/2013	6.69	Put	Bond Future	1,844.0200		1.8440	1,977.3900	1.9774	7.233	0	0	0
2013/01/11	R208	07/02/2013			Bond Future	6.3023		105.3077	6.3625	104.9231	0.956	0.0000	0.0000	19,911

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2013/01/11	R208	07/02/2013	6.00	Call	Bond Future	242.7400	0.2427	166.3600	0.1664	(31.466)	0	0	12,250
2013/01/11	R208	07/02/2013	6.00	Put	Bond Future	2,198.5200	2.1985	2,506.7800	2.5068	14.021	0	0	0
2013/01/11	R208	07/02/2013	7.78	Call	Bond Future	8,937.1200	8.9371	8,552.4900	8.5525	(4.304)	0	0	0
2013/01/11	R208	07/02/2013	7.78	Put	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2013/01/11	R208	07/02/2013	7.85	Call	Bond Future	9,336.0200	9.3360	8,951.3900	8.9514	(4.120)	0	0	0
2013/01/11	R208	07/02/2013	7.85	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2013/01/11	R208	07/02/2013	8.83	Call	Bond Future	14,704.9000	14.7049	14,320.2600	14.3203	(2.616)	0	0	0
2013/01/11	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R208	07/02/2013	7.95	Call	Bond Future	9,902.2500	9.9023	9,517.6200	9.5176	(3.884)	0	0	0
2013/01/11	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2013/01/11	R208	07/02/2013	8.00	Call	Bond Future	10,183.7600	10.1838	9,799.1200	9.7991	(3.777)	0	0	0
2013/01/11	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R208	07/02/2013	8.05	Call	Bond Future	10,464.2100	10.4642	10,079.5700	10.0796	(3.676)	0	0	0
2013/01/11	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R208	02/05/2013			Bond Future	6.3401	103.1900	6.4027	102.8008	0.987	0.0000	0.0000	47
2013/01/11	R208	02/05/2013	6.66	Call	Bond Future	3,009.8100	3.0098	2,746.3300	2.7463	(8.754)	0	0	0
2013/01/11	R208	02/05/2013	6.66	Put	Bond Future	1,039.2300	1.0392	1,164.9600	1.1650	12.098	0	0	0
2013/01/11	R208	02/05/2013	6.64	Call	Bond Future	2,928.8900	2.9289	2,669.0900	2.6691	(8.870)	0	0	0
2013/01/11	R208	02/05/2013	6.64	Put	Bond Future	1,080.1500	1.0802	1,209.5600	1.2096	11.981	0	0	0
2013/01/11	R208	02/05/2013	6.65	Call	Bond Future	2,969.2300	2.9692	2,707.5800	2.7076	(8.812)	0	0	0
2013/01/11	R208	02/05/2013	6.65	Put	Bond Future	1,059.5400	1.0595	1,187.1000	1.1871	12.039	0	0	0
2013/01/11	R208	07/11/2013			Bond Future	6.4326	102.6297	6.5009	102.2300	1.061	0.0000	0.0000	0
2013/01/11	R208	07/11/2013	6.81	Call	Bond Future	4,335.8600	4.3359	4,085.0000	4.0850	(5.786)	0	0	0
2013/01/11	R208	07/11/2013	6.81	Put	Bond Future	2,149.7600	2.1498	2,298.5600	2.2986	6.922	0	0	0
2013/01/11	R208	07/11/2013	7.50	Call	Bond Future	7,066.9800	7.0670	6,751.0200	6.7510	(4.471)	0	0	0
2013/01/11	R208	07/11/2013	7.50	Put	Bond Future	1,030.5500	1.0306	1,114.2500	1.1142	8.122	0	0	230
2013/01/11	R208	07/11/2013	6.79	Call	Bond Future	4,264.5500	4.2645	4,015.9000	4.0159	(5.831)	0	0	0
2013/01/11	R208	07/11/2013	6.79	Put	Bond Future	2,192.8600	2.1929	2,343.8700	2.3439	6.886	0	0	0
2013/01/11	R208	07/11/2013	6.80	Call	Bond Future	4,300.1400	4.3001	4,050.3900	4.0504	(5.808)	0	0	0
2013/01/11	R208	07/11/2013	6.80	Put	Bond Future	2,171.2200	2.1712	2,321.1300	2.3211	6.904	0	0	0
2013/01/11	R209	07/02/2013			Bond Future	7.9282	84.6442	7.9628	84.3308	0.437	0.0000	0.0000	11,384
2013/01/11	R209	07/02/2013	8.63	Call	Bond Future	6,071.3800	6.0714	5,765.6700	5.7657	(5.035)	0	0	0
2013/01/11	R209	07/02/2013	8.63	Put	Bond Future	61.6000	0.0616	69.2500	0.0692	12.419	0	0	11,000
2013/01/11	R209	07/02/2013	8.83	Call	Bond Future	7,615.7000	7.6157	7,304.5200	7.3045	(4.086)	0	0	0
2013/01/11	R209	07/02/2013	8.83	Put	Bond Future	18.2000	0.0182	20.3800	0.0204	11.978	0	0	14,000
2013/01/11	R209	07/02/2013	8.95	Call	Bond Future	8,533.4700	8.5335	8,221.0400	8.2210	(3.661)	0	0	0
2013/01/11	R209	07/02/2013	8.95	Put	Bond Future	8.1800	0.0082	9.1100	0.0091	11.369	0	0	0
2013/01/11	R209	07/02/2013	9.10	Call	Bond Future	9,662.3500	9.6624	9,349.2700	9.3493	(3.240)	0	0	0
2013/01/11	R209	07/02/2013	9.10	Put	Bond Future	2.7200	0.0027	3.0000	0.0030	10.294	0	0	0
2013/01/11	R209	07/02/2013	9.00	Call	Bond Future	8,912.2800	8.9123	8,599.5700	8.5996	(3.509)	0	0	0
2013/01/11	R209	07/02/2013	9.00	Put	Bond Future	5.7700	0.0058	6.4200	0.0064	11.265	0	0	0
2013/01/11	R209	07/02/2013	9.05	Call	Bond Future	9,288.5900	9.2886	8,975.6600	8.9757	(3.369)	0	0	0
2013/01/11	R209	07/02/2013	9.05	Put	Bond Future	3.9800	0.0040	4.4100	0.0044	10.804	0	0	0
2013/01/11	R209	07/02/2013	9.06	Call	Bond Future	9,363.5500	9.3636	9,050.5900	9.0506	(3.342)	0	0	0
2013/01/11	R209	07/02/2013	9.06	Put	Bond Future	3.6900	0.0037	4.0900	0.0041	10.840	0	0	0
2013/01/11	R209	02/05/2013			Bond Future	7.9832	82.5275	8.0186	82.2105	0.444	0.0000	0.0000	33
2013/01/11	R209	02/05/2013	8.01	Call	Bond Future	3,190.6000	3.1906	3,011.1200	3.0111	(5.625)	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
2013/01/11	R209	02/05/2013	8.01	Put	Bond Future	2,950.2700	2.9503	3,087.8700	3.0879	4.664	0	0	0
2013/01/11	R209	02/05/2013	7.99	Call	Bond Future	3,100.7100	3.1007	2,924.1800	2.9242	(5.693)	0	0	0
2013/01/11	R209	02/05/2013	7.99	Put	Bond Future	3,039.2900	3.0393	3,179.8400	3.1798	4.624	0	0	0
2013/01/11	R209	02/05/2013	8.00	Call	Bond Future	3,145.2100	3.1452	2,967.2000	2.9672	(5.660)	0	0	0
2013/01/11	R209	02/05/2013	8.00	Put	Bond Future	2,994.2600	2.9943	3,133.3300	3.1333	4.645	0	0	0
2013/01/11	R209	07/11/2013			Bond Future	8.1114	81.6509	8.1488	81.3253	0.461	0.0000	0.0000	0
2013/01/11	R209	07/11/2013	8.81	Call	Bond Future	9,018.8800	9.0189	8,786.8600	8.7869	(2.573)	0	0	0
2013/01/11	R209	07/11/2013	8.81	Put	Bond Future	3,255.5200	3.2555	3,349.1100	3.3491	2.875	0	0	0
2013/01/11	R209	07/11/2013	9.50	Call	Bond Future	12,613.3600	12.6134	12,344.7400	12.3447	(2.130)	0	0	0
2013/01/11	R209	07/11/2013	9.50	Put	Bond Future	1,762.6400	1.7626	1,819.6300	1.8196	3.233	0	0	180
2013/01/11	R209	07/11/2013	8.79	Call	Bond Future	8,917.2400	8.9172	8,686.4700	8.6865	(2.588)	0	0	0
2013/01/11	R209	07/11/2013	8.79	Put	Bond Future	3,309.9200	3.3099	3,404.7600	3.4048	2.865	0	0	0
2013/01/11	R209	07/11/2013	8.80	Call	Bond Future	8,968.0200	8.9680	8,736.6200	8.7366	(2.580)	0	0	0
2013/01/11	R209	07/11/2013	8.80	Put	Bond Future	3,282.6200	3.2826	3,376.8300	3.3768	2.870	0	0	0
2013/01/11	R210	07/02/2013			Bond Future	166.4213	166.4213	166.4371	166.4371	0.009	0.0000	0.0000	1,237
2013/01/11	R210	07/02/2013	156.99	Call	Bond Future	9,431.3300	9.4313	9,447.1100	9.4471	0.167	0	0	0
2013/01/11	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R210	07/02/2013	157.00	Call	Bond Future	9,421.3300	9.4213	9,437.1100	9.4371	0.167	0	0	0
2013/01/11	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R210	07/02/2013	157.01	Call	Bond Future	9,411.3300	9.4113	9,427.1100	9.4271	0.168	0	0	0
2013/01/11	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R210	02/05/2013			Bond Future	166.6619	166.6619	166.6778	166.6778	0.010	0.0000	0.0000	7
2013/01/11	R210	02/05/2013	161.14	Call	Bond Future	5,521.9000	5.5219	5,537.7900	5.5378	0.288	0	0	0
2013/01/11	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R210	02/05/2013	161.15	Call	Bond Future	5,511.9000	5.5119	5,527.7900	5.5278	0.288	0	0	0
2013/01/11	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R210	02/05/2013	161.16	Call	Bond Future	5,501.9000	5.5019	5,517.7900	5.5178	0.289	0	0	0
2013/01/11	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R211	07/02/2013			Bond Future	126.0691	126.0691	126.0762	126.0762	0.006	0.0000	0.0000	522
2013/01/11	R211	07/02/2013	122.99	Call	Bond Future	3,079.1100	3.0791	3,086.2200	3.0862	0.231	0	0	0
2013/01/11	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R211	07/02/2013	123.00	Call	Bond Future	3,069.1100	3.0691	3,076.2200	3.0762	0.232	0	0	0
2013/01/11	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R211	07/02/2013	123.01	Call	Bond Future	3,059.1100	3.0591	3,066.2200	3.0662	0.232	0	0	0
2013/01/11	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R211	02/05/2013			Bond Future	127.6583	127.6583	127.6654	127.6654	0.006	0.0000	0.0000	7
2013/01/11	R211	02/05/2013	125.69	Call	Bond Future	1,968.2600	1.9683	1,975.4300	1.9754	0.364	0	0	0
2013/01/11	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R211	02/05/2013	125.70	Call	Bond Future	1,958.2600	1.9583	1,965.4300	1.9654	0.366	0	0	0
2013/01/11	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R211	02/05/2013	125.71	Call	Bond Future	1,948.2600	1.9483	1,955.4300	1.9554	0.368	0	0	0
2013/01/11	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R212	07/02/2013			Bond Future	132.9007	132.9007	132.6956	132.6956	(0.154)	0.0000	0.0000	10,659
2013/01/11	R212	07/02/2013	128.99	Call	Bond Future	3,910.7000	3.9107	3,705.5900	3.7056	(5.245)	0	0	0
2013/01/11	R212	07/02/2013	128.99	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
2013/01/11	R212	07/02/2013	129.00	Call	Bond Future	3,900.7000		3.9007	3,695.5900	3.6956	(5.258)	0	0	0
2013/01/11	R212	07/02/2013	129.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R212	07/02/2013	129.01	Call	Bond Future	3,890.7000		3.8907	3,685.5900	3.6856	(5.272)	0	0	0
2013/01/11	R212	07/02/2013	129.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R212	02/05/2013			Bond Future	134.5760		134.5760	134.3683	134.3683	(0.154)	0.0000	0.0000	11
2013/01/11	R212	02/05/2013	131.09	Call	Bond Future	3,485.9900		3.4860	3,278.2900	3.2783	(5.958)	0	0	0
2013/01/11	R212	02/05/2013	131.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R212	02/05/2013	131.10	Call	Bond Future	3,475.9900		3.4760	3,268.2900	3.2683	(5.975)	0	0	0
2013/01/11	R212	02/05/2013	131.10	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R212	02/05/2013	131.11	Call	Bond Future	3,465.9900		3.4660	3,258.2900	3.2583	(5.993)	0	0	0
2013/01/11	R212	02/05/2013	131.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/11	R213	07/02/2013			Bond Future	7.6485		96.8946	7.7033	96.3892	0.716	0.0000	0.0000	10,414
2013/01/11	R213	07/02/2013	8.90	Call	Bond Future	10,626.5600		10.6266	10,122.1800	10.1222	(4.746)	0	0	0
2013/01/11	R213	07/02/2013	8.90	Put	Bond Future	4.0700		0.0041	5.0700	0.0051	24.570	0	0	0
2013/01/11	R213	07/02/2013	8.95	Call	Bond Future	11,012.4200		11.0124	10,507.7500	10.5078	(4.583)	0	0	0
2013/01/11	R213	07/02/2013	8.95	Put	Bond Future	2.8700		0.0029	3.5800	0.0036	24.739	0	0	0
2013/01/11	R213	07/02/2013	9.00	Call	Bond Future	11,395.9400		11.3959	10,891.0600	10.8911	(4.430)	0	0	0
2013/01/11	R213	07/02/2013	9.00	Put	Bond Future	2.0000		0.0020	2.5000	0.0025	25.000	0	0	0
2013/01/11	R213	07/02/2013	9.05	Call	Bond Future	11,777.0800		11.7771	11,272.0400	11.2720	(4.288)	0	0	0
2013/01/11	R213	07/02/2013	9.05	Put	Bond Future	1.3900		0.0014	1.7300	0.0017	24.460	0	0	0
2013/01/11	R213	02/05/2013			Bond Future	7.7022		94.5336	7.7583	94.0222	0.729	0.0000	0.0000	5
2013/01/11	R213	02/05/2013	7.86	Call	Bond Future	4,106.7500		4.1068	3,798.8200	3.7988	(7.498)	0	0	0
2013/01/11	R213	02/05/2013	7.86	Put	Bond Future	2,680.1900		2.6802	2,883.6400	2.8836	7.591	0	0	0
2013/01/11	R213	02/05/2013	7.84	Call	Bond Future	4,006.6100		4.0066	3,702.9600	3.7030	(7.579)	0	0	0
2013/01/11	R213	02/05/2013	7.84	Put	Bond Future	2,759.0700		2.7591	2,966.8000	2.9668	7.529	0	0	0
2013/01/11	R213	02/05/2013	7.85	Call	Bond Future	4,056.5300		4.0565	3,750.7300	3.7507	(7.538)	0	0	0
2013/01/11	R213	02/05/2013	7.85	Put	Bond Future	2,719.4200		2.7194	2,925.0000	2.9250	7.560	0	0	0
2013/01/11	R213	07/11/2013			Bond Future	7.8309		93.5943	7.8904	93.0691	0.760	0.0000	0.0000	0
2013/01/11	R213	07/11/2013	8.61	Call	Bond Future	9,560.0600		9.5601	9,184.6700	9.1847	(3.927)	0	0	0
2013/01/11	R213	07/11/2013	8.61	Put	Bond Future	3,010.7700		3.0108	3,160.6000	3.1606	4.976	0	0	0
2013/01/11	R213	07/11/2013	8.59	Call	Bond Future	9,452.9000		9.4529	9,079.5400	9.0795	(3.950)	0	0	0
2013/01/11	R213	07/11/2013	8.59	Put	Bond Future	3,063.2100		3.0632	3,215.0700	3.2151	4.958	0	0	0
2013/01/11	R213	07/11/2013	8.60	Call	Bond Future	9,506.4400		9.5064	9,132.0600	9.1321	(3.938)	0	0	0
2013/01/11	R213	07/11/2013	8.60	Put	Bond Future	3,036.8900		3.0369	3,187.7300	3.1877	4.967	0	0	0
2013/01/11	R214	07/02/2013			Bond Future	7.9680		86.5930	8.0027	86.2600	0.435	0.0000	0.0000	1,714
2013/01/11	R214	07/02/2013	8.59	Call	Bond Future	5,800.8800		5.8009	5,482.7500	5.4827	(5.484)	0	0	0
2013/01/11	R214	07/02/2013	8.59	Put	Bond Future	134.6900		0.1347	149.6400	0.1496	11.100	0	0	0
2013/01/11	R214	07/02/2013	8.60	Call	Bond Future	5,880.2800		5.8803	5,561.4300	5.5614	(5.422)	0	0	0
2013/01/11	R214	07/02/2013	8.60	Put	Bond Future	128.2100		0.1282	142.4400	0.1424	11.099	0	0	0
2013/01/11	R214	07/02/2013	8.61	Call	Bond Future	5,959.7900		5.9598	5,640.2500	5.6402	(5.362)	0	0	0
2013/01/11	R214	07/02/2013	8.61	Put	Bond Future	122.0100		0.1220	135.5500	0.1355	11.097	0	0	0

Total

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