



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/01/2013 to 15/01/2013

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
2013/01/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	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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2013/01/15	2025	07/02/2013			Bond Future	114.3325	114.3325	114.3424	114.3424	0.009	0.0000	0.0000	0
2013/01/15	2025	07/02/2013	110.99	Call	Bond Future	3,342.4900	3.3425	3,352.4200	3.3524	0.297	0	0	0
2013/01/15	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	2025	07/02/2013	111.00	Call	Bond Future	3,332.4900	3.3325	3,342.4200	3.3424	0.298	0	0	0
2013/01/15	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	2025	07/02/2013	111.01	Call	Bond Future	3,322.4900	3.3225	3,332.4200	3.3324	0.299	0	0	0
2013/01/15	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	2038	07/02/2013			Bond Future	114.3040	114.3040	114.3159	114.3159	0.010	0.0000	0.0000	0
2013/01/15	2038	07/02/2013	105.99	Call	Bond Future	8,313.9600	8.3140	8,325.9300	8.3259	0.144	0	0	0
2013/01/15	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	2038	07/02/2013	106.00	Call	Bond Future	8,303.9600	8.3040	8,315.9300	8.3159	0.144	0	0	0
2013/01/15	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	2038	07/02/2013	106.01	Call	Bond Future	8,293.9600	8.2940	8,305.9300	8.3059	0.144	0	0	0
2013/01/15	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	2050	07/02/2013			Bond Future	119.8490	119.8490	119.8621	119.8621	0.011	0.0000	0.0000	122
2013/01/15	2050	07/02/2013	112.99	Call	Bond Future	6,858.9600	6.8590	6,872.0700	6.8721	0.191	0	0	0
2013/01/15	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	2050	07/02/2013	113.00	Call	Bond Future	6,848.9600	6.8490	6,862.0700	6.8621	0.191	0	0	0
2013/01/15	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	2050	07/02/2013	113.01	Call	Bond Future	6,838.9600	6.8390	6,852.0700	6.8521	0.192	0	0	0
2013/01/15	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	AL7T	07/02/2013			Index Future	492.5020	492.5020	491.6550	491.6550	(0.172)	0.0000	0.0000	12
2013/01/15	AL7T	02/05/2013			Index Future	498.7110	498.7110	497.8520	497.8520	(0.172)	0.0000	0.0000	0
2013/01/15	ALBI	07/02/2013			Index Future	440.1720	440.1720	439.4700	439.4700	(0.159)	0.0000	0.0000	1,070
2013/01/15	ALBI	02/05/2013			Index Future	445.7200	445.7200	445.0090	445.0090	(0.160)	0.0000	0.0000	0
2013/01/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	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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2013/01/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/15	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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2013/01/15	EL28	07/02/2013			Bond Future	114.3115	114.3115	114.3241	114.3241	0.011	0.0000	0.0000	0
2013/01/15	EL28	07/02/2013	112.99	Call	Bond Future	1,321.5000	1.3215	1,334.0500	1.3341	0.950	0	0	0
2013/01/15	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	EL28	07/02/2013	113.00	Call	Bond Future	1,311.5000	1.3115	1,324.0500	1.3241	0.957	0	0	0
2013/01/15	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	EL28	07/02/2013	113.01	Call	Bond Future	1,301.5000	1.3015	1,314.0500	1.3141	0.964	0	0	0
2013/01/15	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	ES33	07/02/2013			Bond Future	8.5134	93.3322	8.5377	93.1160	0.285	0.0000	0.0000	303
2013/01/15	ES33	07/02/2013	8.54	Call	Bond Future	236.2200	0.2362	20.0700	0.0201	(91.504)	0	0	0
2013/01/15	ES33	07/02/2013	8.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	ES33	07/02/2013	8.55	Call	Bond Future	324.9100	0.3249	108.7600	0.1088	(66.526)	0	0	0
2013/01/15	ES33	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	ES33	07/02/2013	8.56	Call	Bond Future	413.4700	0.4135	197.3200	0.1973	(52.277)	0	0	0
2013/01/15	ES33	07/02/2013	8.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	GOVI	07/02/2013			GOVI	440.1320	440.1320	439.4540	439.4540	(0.154)	0.0000	0.0000	335
2013/01/15	GOVI	07/02/2013	432.99	Call	GOVI	71,420.0000	7.1420	64,640.0000	6.4640	(9.493)	0	0	0
2013/01/15	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	GOVI	07/02/2013	433.00	Call	GOVI	71,320.0000	7.1320	64,540.0000	6.4540	(9.506)	0	0	0
2013/01/15	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	GOVI	07/02/2013	433.01	Call	GOVI	71,220.0000	7.1220	64,440.0000	6.4440	(9.520)	0	0	0
2013/01/15	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	GOVI	02/05/2013			GOVI	445.6800	445.6800	444.9940	444.9940	(0.154)	0.0000	0.0000	0
2013/01/15	GOVI	02/05/2013	432.99	Call	GOVI	126,900.0000	12.6900	120,040.0000	12.0040	(5.406)	0	0	0
2013/01/15	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	GOVI	02/05/2013	433.00	Call	GOVI	126,800.0000	12.6800	119,940.0000	11.9940	(5.410)	0	0	0
2013/01/15	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	GOVI	02/05/2013	433.01	Call	GOVI	126,700.0000	12.6700	119,840.0000	11.9840	(5.414)	0	0	0
2013/01/15	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/15	IGOV	07/02/2013			Index Future	201.1310	201.1310	201.1490	201.1490	0.009	0.0000	0.0000	608
2013/01/15	IGOV	02/05/2013			Index Future	203.6660	203.6660	203.6840	203.6840	0.009	0.0000	0.0000	0
2013/01/15	ILBI	07/02/2013			Index Future	545.0490	545.0490	544.4640	544.4640	(0.107)	0.0000	0.0000	183
2013/01/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/15	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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2013/01/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/15	JBAF	16/01/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/01/15	JBAF	20/02/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0
2013/01/15	JBAF	20/03/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	1,000
2013/01/15	JBAF	17/04/2013			Jibar Tradeable Future	4.9800	95.0200	4.9900	95.0100	0.201	0.0000	0.0000	0
2013/01/15	JBAF	15/05/2013			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	0
2013/01/15	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9500	95.0500	0.202	0.0000	0.0000	500
2013/01/15	JBAF	18/09/2013			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	2,200
2013/01/15	JBAF	18/12/2013			Jibar Tradeable Future	4.9800	95.0200	5.0000	95.0000	0.402	0.0000	0.0000	2,000
2013/01/15	JBAF	19/03/2014			Jibar Tradeable Future	5.0700	94.9300	5.0900	94.9100	0.394	0.0000	0.0000	1,500
2013/01/15	JBAF	18/06/2014			Jibar Tradeable Future	5.1800	94.8200	5.2000	94.8000	0.386	0.0000	0.0000	800
2013/01/15	JBAF	17/09/2014			Jibar Tradeable Future	5.3200	94.6800	5.3400	94.6600	0.376	0.0000	0.0000	0
2013/01/15	JBAF	17/12/2014			Jibar Tradeable Future	5.4700	94.5300	5.4800	94.5200	0.183	0.0000	0.0000	0
2013/01/15	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/15	R023	07/02/2013			Bond Future	6.6338	111.6173	6.6687	111.3524	0.525	0.0000	0.0000	1,630
2013/01/15	R023	07/02/2013	7.04	Call	Bond Future	3,038.5200	3.0385	2,773.6400	2.7736	(8.717)	0	0	0
2013/01/15	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R023	07/02/2013	7.05	Call	Bond Future	3,111.9400	3.1119	2,847.0600	2.8471	(8.512)	0	0	0
2013/01/15	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R023	07/02/2013	7.06	Call	Bond Future	3,185.2900	3.1853	2,920.4100	2.9204	(8.316)	0	0	0
2013/01/15	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R023	02/05/2013			Bond Future	6.6766	109.0561	6.7126	108.7881	0.539	0.0000	0.0000	2
2013/01/15	R023	02/05/2013	7.04	Call	Bond Future	2,668.3000	2.6683	2,400.3400	2.4003	(10.042)	0	0	0
2013/01/15	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R023	02/05/2013	7.05	Call	Bond Future	2,740.5200	2.7405	2,472.5600	2.4726	(9.778)	0	0	0
2013/01/15	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R023	02/05/2013	7.06	Call	Bond Future	2,812.6800	2.8127	2,544.7200	2.5447	(9.527)	0	0	0
2013/01/15	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R023	01/08/2013			Bond Future	6.7238	110.4973	6.7631	110.2112	0.585	0.0000	0.0000	0
2013/01/15	R023	01/08/2013	7.29	Call	Bond Future	4,027.5100	4.0275	3,741.3500	3.7413	(7.105)	0	0	0
2013/01/15	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R023	01/08/2013	7.30	Call	Bond Future	4,096.8800	4.0969	3,810.7200	3.8107	(6.985)	0	0	0
2013/01/15	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R023	01/08/2013	7.31	Call	Bond Future	4,166.1900	4.1662	3,880.0300	3.8800	(6.869)	0	0	0
2013/01/15	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R157	07/02/2013			Bond Future	5.3063	125.1372	5.3217	125.0959	0.290	0.0000	0.0000	6,033
2013/01/15	R157	07/02/2013	6.28	Call	Bond Future	2,571.0400	2.5710	2,529.7800	2.5298	(1.605)	0	0	0
2013/01/15	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R157	07/02/2013	6.50	Call	Bond Future	3,142.0600	3.1421	3,100.8000	3.1008	(1.313)	0	0	0
2013/01/15	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R157	07/02/2013	6.70	Call	Bond Future	3,658.0700	3.6581	3,616.8100	3.6168	(1.128)	0	0	0
2013/01/15	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
2013/01/15	R157	07/02/2013	6.75	Call	Bond Future	3,786.6100	3.7866	3,745.3500	3.7454	(1.090)	0	0	0
2013/01/15	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R157	07/02/2013	6.80	Call	Bond Future	3,914.9700	3.9150	3,873.7100	3.8737	(1.054)	0	0	0
2013/01/15	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R157	02/05/2013			Bond Future	5.3059	119.8511	5.3230	119.8095	0.322	0.0000	0.0000	13,241
2013/01/15	R157	02/05/2013	5.35	Call	Bond Future	540.6500	0.5406	516.3300	0.5163	(4.498)	0	0	0
2013/01/15	R157	02/05/2013	5.35	Put	Bond Future	433.3300	0.4333	450.6300	0.4506	3.992	0	0	0
2013/01/15	R157	02/05/2013	5.36	Call	Bond Future	554.2300	0.5542	529.5800	0.5296	(4.448)	0	0	0
2013/01/15	R157	02/05/2013	5.36	Put	Bond Future	422.5800	0.4226	439.5500	0.4395	4.016	0	0	0
2013/01/15	R157	02/05/2013	5.34	Call	Bond Future	527.2500	0.5273	503.2600	0.5033	(4.550)	0	0	0
2013/01/15	R157	02/05/2013	5.34	Put	Bond Future	444.2700	0.4443	461.9000	0.4619	3.968	0	0	0
2013/01/15	R157	07/11/2013			Bond Future	5.3008	116.3379	5.3360	116.2714	0.663	0.0000	0.0000	0
2013/01/15	R157	07/11/2013	5.60	Call	Bond Future	1,016.8200	1.0168	974.2700	0.9743	(4.185)	0	0	0
2013/01/15	R157	07/11/2013	5.60	Put	Bond Future	451.8800	0.4519	475.9000	0.4759	5.316	0	0	0
2013/01/15	R157	07/11/2013	5.61	Call	Bond Future	1,029.0000	1.0290	986.1800	0.9862	(4.161)	0	0	0
2013/01/15	R157	07/11/2013	5.61	Put	Bond Future	445.2400	0.4452	468.9900	0.4690	5.334	0	0	0
2013/01/15	R157	07/11/2013	5.59	Call	Bond Future	1,004.7300	1.0047	962.4400	0.9624	(4.209)	0	0	0
2013/01/15	R157	07/11/2013	5.59	Put	Bond Future	458.6100	0.4586	482.8900	0.4829	5.294	0	0	0
2013/01/15	R186	07/02/2013			Bond Future	7.1106	131.0710	7.1352	130.8140	0.346	0.0000	0.0000	57,647
2013/01/15	R186	07/02/2013	7.00	Call	Bond Future	1,034.4200	1.0344	907.6500	0.9077	(12.255)	0	0	10,300
2013/01/15	R186	07/02/2013	7.00	Put	Bond Future	2,198.7800	2.1988	2,329.0600	2.3291	5.925	0	0	0
2013/01/15	R186	07/02/2013	7.25	Call	Bond Future	2,373.8200	2.3738	2,178.6500	2.1787	(8.222)	0	0	670
2013/01/15	R186	07/02/2013	7.25	Put	Bond Future	927.4500	0.9275	989.3300	0.9893	6.672	0	0	0
2013/01/15	R186	07/02/2013	7.29	Call	Bond Future	2,647.8300	2.6478	2,443.8400	2.4438	(7.704)	0	0	0
2013/01/15	R186	07/02/2013	7.29	Put	Bond Future	790.5100	0.7905	843.5700	0.8436	6.712	0	0	100
2013/01/15	R186	07/02/2013	8.50	Call	Bond Future	13,461.3600	13.4614	13,204.3000	13.2043	(1.910)	0	0	0
2013/01/15	R186	07/02/2013	8.50	Put	Bond Future	0.2500	0.0003	0.2400	0.0002	(4.000)	0	0	0
2013/01/15	R186	07/02/2013	8.55	Call	Bond Future	13,908.1300	13.9081	13,651.0700	13.6511	(1.848)	0	0	0
2013/01/15	R186	07/02/2013	8.55	Put	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	0
2013/01/15	R186	07/02/2013	8.32	Call	Bond Future	11,833.1800	11.8332	11,576.1000	11.5761	(2.173)	0	0	0
2013/01/15	R186	07/02/2013	8.32	Put	Bond Future	1.3300	0.0013	1.3000	0.0013	(2.256)	0	0	2,000
2013/01/15	R186	07/02/2013	8.45	Call	Bond Future	13,012.1800	13.0122	12,755.1100	12.7551	(1.976)	0	0	0
2013/01/15	R186	07/02/2013	8.45	Put	Bond Future	0.4100	0.0004	0.3900	0.0004	(4.878)	0	0	0
2013/01/15	R186	07/02/2013	8.47	Call	Bond Future	13,192.1400	13.1921	12,935.0700	12.9351	(1.949)	0	0	0
2013/01/15	R186	07/02/2013	8.47	Put	Bond Future	0.3400	0.0003	0.3200	0.0003	(5.882)	0	0	0
2013/01/15	R186	07/02/2013	7.50	Call	Bond Future	4,292.3200	4.2923	4,055.1900	4.0552	(5.525)	0	0	540
2013/01/15	R186	07/02/2013	7.50	Put	Bond Future	307.4500	0.3075	327.3700	0.3274	6.479	0	0	0
2013/01/15	R186	07/02/2013	7.75	Call	Bond Future	6,532.3700	6.5324	6,279.3600	6.2794	(3.873)	0	0	1,000
2013/01/15	R186	07/02/2013	7.75	Put	Bond Future	78.9300	0.0789	82.9700	0.0830	5.118	0	0	0
2013/01/15	R186	07/02/2013	8.00	Call	Bond Future	8,869.9900	8.8700	8,613.3300	8.6133	(2.894)	0	0	0
2013/01/15	R186	07/02/2013	8.00	Put	Bond Future	15.7200	0.0157	16.1100	0.0161	2.481	0	0	150
2013/01/15	R186	02/05/2013			Bond Future	7.1633	132.6587	7.1887	132.3985	0.354	0.0000	0.0000	122
2013/01/15	R186	02/05/2013	7.39	Call	Bond Future	4,664.9800	4.6650	4,490.2100	4.4902	(3.746)	0	0	0
2013/01/15	R186	02/05/2013	7.39	Put	Bond Future	2,365.5500	2.3656	2,450.9200	2.4509	3.609	0	0	0
2013/01/15	R186	02/05/2013	7.40	Call	Bond Future	4,726.3400	4.7263	4,550.4300	4.5504	(3.722)	0	0	0
2013/01/15	R186	02/05/2013	7.40	Put	Bond Future	2,326.7900	2.3268	2,411.0200	2.4110	3.620	0	0	0
2013/01/15	R186	02/05/2013	7.41	Call	Bond Future	4,788.0700	4.7881	4,611.0500	4.6111	(3.697)	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
2013/01/15	R186	02/05/2013	7.41	Put	Bond Future	2,288.5100		2.2885	2,371.6300	2.3716	3.632	0	0	0
2013/01/15	R186	02/05/2013	6.75	Call	Bond Future	0.0000		0.0000	1,574.8700	1.5749	100.000	0	0	114
2013/01/15	R186	02/05/2013	6.75	Put	Bond Future	0.0000		0.0000	6,179.9200	6.1799	100.000	0	0	0
2013/01/15	R186	07/11/2013			Bond Future	7.2876		130.9448	7.3174	130.6517	0.409	0.0000	0.0000	0
2013/01/15	R186	07/11/2013	8.75	Call	Bond Future	14,755.8600		14.7559	14,505.2100	14.5052	(1.699)	0	0	0
2013/01/15	R186	07/11/2013	8.75	Put	Bond Future	1,413.6000		1.4136	1,456.0400	1.4560	3.002	0	0	130
2013/01/15	R186	07/11/2013	8.14	Call	Bond Future	10,705.7200		10.7057	10,484.8200	10.4848	(2.063)	0	0	0
2013/01/15	R186	07/11/2013	8.14	Put	Bond Future	2,678.0600		2.6781	2,750.2500	2.7502	2.696	0	0	0
2013/01/15	R186	07/11/2013	8.15	Call	Bond Future	10,770.0500		10.7701	10,548.5900	10.5486	(2.056)	0	0	0
2013/01/15	R186	07/11/2013	8.15	Put	Bond Future	2,652.4700		2.6525	2,724.1000	2.7241	2.701	0	0	0
2013/01/15	R186	07/11/2013	8.16	Call	Bond Future	10,834.5000		10.8345	10,612.4700	10.6125	(2.049)	0	0	0
2013/01/15	R186	07/11/2013	8.16	Put	Bond Future	2,627.1000		2.6271	2,698.1600	2.6982	2.705	0	0	0
2013/01/15	R189	07/02/2013			Bond Future	217.9874		217.9874	217.9949	217.9949	0.003	0.0000	0.0000	154
2013/01/15	R189	07/02/2013	212.99	Call	Bond Future	4,997.3700		4.9974	5,004.9000	5.0049	0.151	0	0	0
2013/01/15	R189	07/02/2013	212.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R189	07/02/2013	213.00	Call	Bond Future	4,987.3700		4.9874	4,994.9000	4.9949	0.151	0	0	0
2013/01/15	R189	07/02/2013	213.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R189	07/02/2013	213.01	Call	Bond Future	4,977.3700		4.9774	4,984.9000	4.9849	0.151	0	0	0
2013/01/15	R189	07/02/2013	213.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R197	07/02/2013			Bond Future	287.5495		287.5495	287.5732	287.5732	0.008	0.0000	0.0000	2,633
2013/01/15	R197	07/02/2013	278.99	Call	Bond Future	8,559.4600		8.5595	8,583.2300	8.5832	0.278	0	0	0
2013/01/15	R197	07/02/2013	278.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R197	07/02/2013	279.00	Call	Bond Future	8,549.4600		8.5495	8,573.2300	8.5732	0.278	0	0	0
2013/01/15	R197	07/02/2013	279.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R197	07/02/2013	279.01	Call	Bond Future	8,539.4600		8.5395	8,563.2300	8.5632	0.278	0	0	0
2013/01/15	R197	07/02/2013	279.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R197	02/05/2013			Bond Future	291.1742		291.1742	291.1981	291.1981	0.008	0.0000	0.0000	40
2013/01/15	R197	02/05/2013	282.39	Call	Bond Future	8,784.2100		8.7842	8,808.1400	8.8081	0.272	0	0	0
2013/01/15	R197	02/05/2013	282.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R197	02/05/2013	282.40	Call	Bond Future	8,774.2100		8.7742	8,798.1400	8.7981	0.273	0	0	0
2013/01/15	R197	02/05/2013	282.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R197	02/05/2013	282.41	Call	Bond Future	8,764.2100		8.7642	8,788.1400	8.7881	0.273	0	0	0
2013/01/15	R197	02/05/2013	282.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R201	07/02/2013			Bond Future	5.0347		107.7628	5.0507	107.7337	0.317	0.0000	0.0000	1,540
2013/01/15	R201	07/02/2013	4.98	Call	Bond Future	92.3300		0.0923	78.8900	0.0789	(14.556)	0	0	0
2013/01/15	R201	07/02/2013	4.98	Put	Bond Future	192.3100		0.1923	208.0100	0.2080	8.164	0	0	0
2013/01/15	R201	07/02/2013	5.60	Call	Bond Future	1,025.6200		1.0256	996.4900	0.9965	(2.840)	0	0	0
2013/01/15	R201	07/02/2013	5.60	Put	Bond Future	0.2400		0.0002	0.2500	0.0003	4.167	0	0	0
2013/01/15	R201	07/02/2013	6.20	Call	Bond Future	2,099.6300		2.0996	2,070.4900	2.0705	(1.388)	0	0	0
2013/01/15	R201	07/02/2013	6.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R201	07/02/2013	6.25	Call	Bond Future	2,188.5000		2.1885	2,159.3600	2.1594	(1.332)	0	0	0
2013/01/15	R201	07/02/2013	6.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R201	07/02/2013	6.30	Call	Bond Future	2,277.2700		2.2773	2,248.1300	2.2481	(1.280)	0	0	0
2013/01/15	R201	07/02/2013	6.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R201	02/05/2013			Bond Future	4.9963		109.0681	5.0146	109.0387	0.367	0.0000	0.0000	4

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2013/01/15	R201	02/05/2013	4.05	Call	Bond Future	1.1100	0.0011	0.9200	0.0009	(17.117)	0	0	0
2013/01/15	R201	02/05/2013	4.05	Put	Bond Future	1,532.2600	1.5323	1,561.4700	1.5615	1.906	0	0	0
2013/01/15	R201	02/05/2013	4.06	Call	Bond Future	1.2200	0.0012	1.0100	0.0010	(17.213)	0	0	0
2013/01/15	R201	02/05/2013	4.06	Put	Bond Future	1,516.0300	1.5160	1,545.2200	1.5452	1.925	0	0	0
2013/01/15	R201	02/05/2013	4.04	Call	Bond Future	1.0200	0.0010	0.8300	0.0008	(18.627)	0	0	0
2013/01/15	R201	02/05/2013	4.04	Put	Bond Future	1,548.5000	1.5485	1,577.7100	1.5777	1.886	0	0	0
2013/01/15	R201	07/11/2013			Bond Future	4.8387	107.5992	4.8856	107.5477	0.968	0.0000	0.0000	0
2013/01/15	R201	07/11/2013	4.80	Call	Bond Future	329.2300	0.3292	304.4200	0.3044	(7.536)	0	0	0
2013/01/15	R201	07/11/2013	4.80	Put	Bond Future	371.8100	0.3718	398.4700	0.3985	7.170	0	0	0
2013/01/15	R201	07/11/2013	4.81	Call	Bond Future	334.9200	0.3349	309.8500	0.3098	(7.485)	0	0	0
2013/01/15	R201	07/11/2013	4.81	Put	Bond Future	366.5000	0.3665	392.9000	0.3929	7.203	0	0	0
2013/01/15	R201	07/11/2013	4.79	Call	Bond Future	323.6000	0.3236	299.0500	0.2991	(7.587)	0	0	0
2013/01/15	R201	07/11/2013	4.79	Put	Bond Future	377.1800	0.3772	404.1000	0.4041	7.137	0	0	0
2013/01/15	R202	07/02/2013			Bond Future	219.3748	219.3748	219.3972	219.3972	0.010	0.0000	0.0000	50,656
2013/01/15	R202	07/02/2013	204.99	Call	Bond Future	14,384.8400	14.3848	14,407.2200	14.4072	0.156	0	0	0
2013/01/15	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R202	07/02/2013	205.00	Call	Bond Future	14,374.8400	14.3748	14,397.2200	14.3972	0.156	0	0	0
2013/01/15	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R202	07/02/2013	205.01	Call	Bond Future	14,364.8400	14.3648	14,387.2200	14.3872	0.156	0	0	0
2013/01/15	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R202	02/05/2013			Bond Future	222.1401	222.1401	222.1627	222.1627	0.010	0.0000	0.0000	1
2013/01/15	R202	02/05/2013	211.04	Call	Bond Future	11,100.0500	11.1001	11,122.7100	11.1227	0.204	0	0	0
2013/01/15	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R202	02/05/2013	211.05	Call	Bond Future	11,090.0500	11.0901	11,112.7100	11.1127	0.204	0	0	0
2013/01/15	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R202	02/05/2013	211.06	Call	Bond Future	11,080.0500	11.0801	11,102.7100	11.1027	0.205	0	0	0
2013/01/15	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R203	07/02/2013			Bond Future	5.6776	113.6689	5.7129	113.5195	0.622	0.0000	0.0000	19,398
2013/01/15	R203	07/02/2013	5.54	Call	Bond Future	233.0700	0.2331	181.8000	0.1818	(21.998)	0	0	10,000
2013/01/15	R203	07/02/2013	5.54	Put	Bond Future	817.4600	0.8175	915.6300	0.9156	12.009	0	0	0
2013/01/15	R203	07/02/2013	6.11	Call	Bond Future	1,846.5200	1.8465	1,704.2400	1.7042	(7.705)	0	0	12,600
2013/01/15	R203	07/02/2013	6.11	Put	Bond Future	34.4000	0.0344	41.5600	0.0416	20.814	0	0	3,254
2013/01/15	R203	07/02/2013	6.45	Call	Bond Future	3,213.1100	3.2131	3,064.0100	3.0640	(4.640)	0	0	0
2013/01/15	R203	07/02/2013	6.45	Put	Bond Future	1.6100	0.0016	1.9500	0.0020	21.118	0	0	0
2013/01/15	R203	07/02/2013	6.94	Call	Bond Future	5,189.6200	5.1896	5,040.1800	5.0402	(2.880)	0	0	0
2013/01/15	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R203	07/02/2013	7.15	Call	Bond Future	6,023.6800	6.0237	5,874.2400	5.8742	(2.481)	0	0	0
2013/01/15	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R203	07/02/2013	6.50	Call	Bond Future	3,416.3700	3.4164	3,267.1300	3.2671	(4.368)	0	0	0
2013/01/15	R203	07/02/2013	6.50	Put	Bond Future	0.9500	0.0010	1.1500	0.0012	21.053	0	0	0
2013/01/15	R203	07/02/2013	6.55	Call	Bond Future	3,619.4200	3.6194	3,470.0900	3.4701	(4.126)	0	0	0
2013/01/15	R203	07/02/2013	6.55	Put	Bond Future	0.5500	0.0006	0.6600	0.0007	20.000	0	0	0
2013/01/15	R203	07/02/2013	6.65	Call	Bond Future	4,024.5300	4.0245	3,875.1200	3.8751	(3.712)	0	0	0
2013/01/15	R203	07/02/2013	6.65	Put	Bond Future	0.1800	0.0002	0.2100	0.0002	16.667	0	0	30,250
2013/01/15	R203	02/05/2013			Bond Future	5.7005	110.8891	5.7380	110.7380	0.658	0.0000	0.0000	22
2013/01/15	R203	02/05/2013	5.90	Call	Bond Future	1,437.7600	1.4378	1,339.6500	1.3397	(6.824)	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
2013/01/15	R203	02/05/2013	5.90	Put	Bond Future	636.7400	0.6367	689.8100	0.6898	8.335	0	0	0
2013/01/15	R203	02/05/2013	5.91	Call	Bond Future	1,463.4500	1.4634	1,364.4400	1.3644	(6.766)	0	0	0
2013/01/15	R203	02/05/2013	5.91	Put	Bond Future	622.4700	0.6225	674.6400	0.6746	8.381	0	0	0
2013/01/15	R203	02/05/2013	5.89	Call	Bond Future	1,412.2900	1.4123	1,315.1000	1.3151	(6.882)	0	0	0
2013/01/15	R203	02/05/2013	5.89	Put	Bond Future	651.2500	0.6513	705.2400	0.7052	8.290	0	0	0
2013/01/15	R203	07/11/2013			Bond Future	5.7603	109.7772	5.8099	109.5998	0.862	0.0000	0.0000	0
2013/01/15	R203	07/11/2013	571.00	Call	Bond Future	107,547.6400	107.5476	107,370.2900	107.3703	(0.165)	0	0	0
2013/01/15	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R203	07/11/2013	5.99	Call	Bond Future	2,016.0000	2.0160	1,910.4500	1.9104	(5.236)	0	0	0
2013/01/15	R203	07/11/2013	5.99	Put	Bond Future	1,198.2700	1.1983	1,270.0700	1.2701	5.992	0	0	0
2013/01/15	R203	07/11/2013	6.00	Call	Bond Future	2,037.2100	2.0372	1,931.0400	1.9310	(5.212)	0	0	0
2013/01/15	R203	07/11/2013	6.00	Put	Bond Future	1,184.0500	1.1841	1,255.2300	1.2552	6.012	0	0	0
2013/01/15	R203	07/11/2013	6.01	Call	Bond Future	2,058.9100	2.0589	1,952.1300	1.9521	(5.186)	0	0	0
2013/01/15	R203	07/11/2013	6.01	Put	Bond Future	1,170.3400	1.1703	1,240.9100	1.2409	6.030	0	0	0
2013/01/15	R203	07/11/2013	5.71	Call	Bond Future	1,467.3600	1.4674	1,379.6900	1.3797	(5.975)	0	0	15
2013/01/15	R203	07/11/2013	5.71	Put	Bond Future	1,647.4000	1.6474	1,737.0800	1.7371	5.444	0	0	0
2013/01/15	R204	07/02/2013			Bond Future	5.9293	111.2701	5.9594	111.1145	0.507	0.0000	0.0000	16,672
2013/01/15	R204	07/02/2013	7.29	Call	Bond Future	6,785.1000	6.7851	6,629.4100	6.6294	(2.295)	0	0	0
2013/01/15	R204	07/02/2013	7.29	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2013/01/15	R204	07/02/2013	7.45	Call	Bond Future	7,548.7700	7.5488	7,393.0800	7.3931	(2.062)	0	0	0
2013/01/15	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R204	07/02/2013	7.95	Call	Bond Future	9,890.9000	9.8909	9,735.2100	9.7352	(1.574)	0	0	0
2013/01/15	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R204	07/02/2013	8.00	Call	Bond Future	10,121.4600	10.1215	9,965.7700	9.9658	(1.538)	0	0	0
2013/01/15	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R204	07/02/2013	8.05	Call	Bond Future	10,351.3800	10.3514	10,195.6900	10.1957	(1.504)	0	0	0
2013/01/15	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R204	02/05/2013			Bond Future	5.9619	112.6179	5.9935	112.4604	0.530	0.0000	0.0000	24
2013/01/15	R204	02/05/2013	6.30	Call	Bond Future	2,345.5600	2.3456	2,231.7500	2.2318	(4.852)	0	0	0
2013/01/15	R204	02/05/2013	6.30	Put	Bond Future	673.4100	0.6734	717.0800	0.7171	6.485	0	0	0
2013/01/15	R204	02/05/2013	6.31	Call	Bond Future	2,379.8500	2.3799	2,265.2700	2.2653	(4.815)	0	0	0
2013/01/15	R204	02/05/2013	6.31	Put	Bond Future	658.7200	0.6587	701.6200	0.7016	6.513	0	0	0
2013/01/15	R204	02/05/2013	6.29	Call	Bond Future	2,311.5000	2.3115	2,198.4600	2.1985	(4.890)	0	0	0
2013/01/15	R204	02/05/2013	6.29	Put	Bond Future	688.3600	0.6884	732.8000	0.7328	6.456	0	0	0
2013/01/15	R204	07/11/2013			Bond Future	6.0425	111.6295	6.0828	111.4457	0.668	0.0000	0.0000	0
2013/01/15	R204	07/11/2013	6.30	Call	Bond Future	2,821.4500	2.8214	2,709.8600	2.7099	(3.955)	0	0	0
2013/01/15	R204	07/11/2013	6.30	Put	Bond Future	1,654.8700	1.6549	1,727.1000	1.7271	4.365	0	0	0
2013/01/15	R204	07/11/2013	6.31	Call	Bond Future	2,848.9300	2.8489	2,736.7700	2.7368	(3.937)	0	0	0
2013/01/15	R204	07/11/2013	6.31	Put	Bond Future	1,637.3500	1.6374	1,709.0100	1.7090	4.377	0	0	0
2013/01/15	R204	07/11/2013	7.00	Call	Bond Future	4,993.6000	4.9936	4,847.6800	4.8477	(2.922)	0	0	0
2013/01/15	R204	07/11/2013	7.00	Put	Bond Future	732.3100	0.7323	770.2100	0.7702	5.175	0	0	180
2013/01/15	R204	07/11/2013	6.29	Call	Bond Future	2,794.0900	2.7941	2,683.0800	2.6831	(3.973)	0	0	0
2013/01/15	R204	07/11/2013	6.29	Put	Bond Future	1,672.5300	1.6725	1,745.3400	1.7453	4.353	0	0	0
2013/01/15	R206	07/02/2013			Bond Future	5.0545	102.7518	5.0766	102.7317	0.437	0.0000	0.0000	1,120
2013/01/15	R206	07/02/2013	4.76	Call	Bond Future	1.0400	0.0010	0.5800	0.0006	(44.231)	0	0	0
2013/01/15	R206	07/02/2013	4.76	Put	Bond Future	268.6200	0.2686	288.2100	0.2882	7.293	0	0	0

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2013/01/15	R206	07/02/2013	5.00	Call	Bond Future	32.4900	0.0325	24.9000	0.0249	(23.361)	0	0	0
2013/01/15	R206	07/02/2013	5.00	Put	Bond Future	81.9200	0.0819	94.3800	0.0944	15.210	0	0	0
2013/01/15	R206	07/02/2013	5.95	Call	Bond Future	807.0300	0.8070	786.9800	0.7870	(2.484)	0	0	0
2013/01/15	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R206	07/02/2013	6.00	Call	Bond Future	851.7900	0.8518	831.7400	0.8317	(2.354)	0	0	0
2013/01/15	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R206	07/02/2013	6.05	Call	Bond Future	896.5300	0.8965	876.4800	0.8765	(2.236)	0	0	0
2013/01/15	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R206	02/05/2013			Bond Future	4.9849	103.9963	5.0145	103.9762	0.593	0.0000	0.0000	23
2013/01/15	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R206	02/05/2013	3.40	Put	Bond Future	1,091.9100	1.0919	1,112.0800	1.1121	1.847	0	0	0
2013/01/15	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R206	02/05/2013	3.41	Put	Bond Future	1,084.9600	1.0850	1,105.1300	1.1051	1.859	0	0	0
2013/01/15	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R206	02/05/2013	3.39	Put	Bond Future	1,098.8600	1.0989	1,119.0300	1.1190	1.836	0	0	0
2013/01/15	R206	07/11/2013			Bond Future	3.9331	103.0394	4.1623	102.9983	5.828	0.0000	0.0000	0
2013/01/15	R206	07/11/2013	4.30	Call	Bond Future	88.7100	0.0887	62.1800	0.0622	(29.906)	0	0	0
2013/01/15	R206	07/11/2013	4.30	Put	Bond Future	22.9000	0.0229	37.4800	0.0375	63.668	0	0	0
2013/01/15	R206	07/11/2013	4.31	Call	Bond Future	89.9800	0.0900	63.2200	0.0632	(29.740)	0	0	0
2013/01/15	R206	07/11/2013	4.31	Put	Bond Future	22.3800	0.0224	36.7300	0.0367	64.120	0	0	0
2013/01/15	R206	07/11/2013	4.29	Call	Bond Future	87.4500	0.0874	61.1400	0.0611	(30.086)	0	0	0
2013/01/15	R206	07/11/2013	4.29	Put	Bond Future	23.4400	0.0234	38.2400	0.0382	63.140	0	0	0
2013/01/15	R207	07/02/2013			Bond Future	6.1867	106.4679	6.2116	106.3248	0.402	0.0000	0.0000	11,309
2013/01/15	R207	07/02/2013	7.66	Call	Bond Future	8,087.5300	8.0875	7,944.3900	7.9444	(1.770)	0	0	0
2013/01/15	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R207	07/02/2013	7.80	Call	Bond Future	8,815.8100	8.8158	8,672.6700	8.6727	(1.624)	0	0	0
2013/01/15	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R207	07/02/2013	8.20	Call	Bond Future	10,859.9900	10.8600	10,716.8500	10.7168	(1.318)	0	0	0
2013/01/15	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R207	07/02/2013	8.25	Call	Bond Future	11,111.7500	11.1117	10,968.6100	10.9686	(1.288)	0	0	0
2013/01/15	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R207	07/02/2013	8.30	Call	Bond Future	11,362.6900	11.3627	11,219.5500	11.2195	(1.260)	0	0	0
2013/01/15	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R207	02/05/2013			Bond Future	6.2272	107.7575	6.2531	107.6127	0.416	0.0000	0.0000	0
2013/01/15	R207	02/05/2013	6.45	Call	Bond Future	2,338.0600	2.3381	2,241.1800	2.2412	(4.144)	0	0	0
2013/01/15	R207	02/05/2013	6.45	Put	Bond Future	1,102.2700	1.1023	1,150.1400	1.1501	4.343	0	0	0
2013/01/15	R207	02/05/2013	6.46	Call	Bond Future	2,372.4600	2.3725	2,274.8700	2.2749	(4.113)	0	0	0
2013/01/15	R207	02/05/2013	6.46	Put	Bond Future	1,081.6200	1.0816	1,128.7800	1.1288	4.360	0	0	0
2013/01/15	R207	02/05/2013	6.44	Call	Bond Future	2,303.9100	2.3039	2,207.7400	2.2077	(4.174)	0	0	0
2013/01/15	R207	02/05/2013	6.44	Put	Bond Future	1,123.2100	1.1232	1,171.7900	1.1718	4.325	0	0	0
2013/01/15	R207	07/11/2013			Bond Future	6.3227	107.0311	6.3554	106.8613	0.518	0.0000	0.0000	0
2013/01/15	R207	07/11/2013	6.70	Call	Bond Future	3,798.8400	3.7988	3,689.2300	3.6892	(2.885)	0	0	0
2013/01/15	R207	07/11/2013	6.70	Put	Bond Future	1,862.2700	1.8623	1,922.5000	1.9225	3.234	0	0	0
2013/01/15	R207	07/11/2013	6.71	Call	Bond Future	3,830.7800	3.8308	3,720.7000	3.7207	(2.874)	0	0	0
2013/01/15	R207	07/11/2013	6.71	Put	Bond Future	1,843.4900	1.8435	1,903.2500	1.9032	3.242	0	0	0
2013/01/15	R207	07/11/2013	6.69	Call	Bond Future	3,767.0200	3.7670	3,657.8800	3.6579	(2.897)	0	0	0
2013/01/15	R207	07/11/2013	6.69	Put	Bond Future	1,881.2100	1.8812	1,941.9100	1.9419	3.227	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
2013/01/15	R208	07/02/2013			Bond Future	6.3216	105.1841	6.3464	105.0257	0.393	0.0000	0.0000	19,911
2013/01/15	R208	07/02/2013	6.00	Call	Bond Future	176.9100	0.1769	142.7700	0.1428	(19.298)	0	0	12,250
2013/01/15	R208	07/02/2013	6.00	Put	Bond Future	2,256.3500	2.2563	2,380.6300	2.3806	5.508	0	0	0
2013/01/15	R208	07/02/2013	7.78	Call	Bond Future	8,813.4400	8.8134	8,655.0200	8.6550	(1.797)	0	0	0
2013/01/15	R208	07/02/2013	7.78	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2013/01/15	R208	07/02/2013	7.85	Call	Bond Future	9,212.3500	9.2124	9,053.9300	9.0539	(1.720)	0	0	0
2013/01/15	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R208	07/02/2013	8.83	Call	Bond Future	14,581.2400	14.5812	14,422.8200	14.4228	(1.086)	0	0	0
2013/01/15	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R208	07/02/2013	7.95	Call	Bond Future	9,778.5900	9.7786	9,620.1700	9.6202	(1.620)	0	0	0
2013/01/15	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R208	07/02/2013	8.00	Call	Bond Future	10,060.1000	10.0601	9,901.6800	9.9017	(1.575)	0	0	0
2013/01/15	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R208	07/02/2013	8.05	Call	Bond Future	10,340.5500	10.3406	10,182.1300	10.1821	(1.532)	0	0	0
2013/01/15	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R208	02/05/2013			Bond Future	6.3602	103.0650	6.3860	102.9048	0.405	0.0000	0.0000	47
2013/01/15	R208	02/05/2013	6.66	Call	Bond Future	2,895.5000	2.8955	2,782.0900	2.7821	(3.917)	0	0	0
2013/01/15	R208	02/05/2013	6.66	Put	Bond Future	1,049.9000	1.0499	1,096.7100	1.0967	4.459	0	0	0
2013/01/15	R208	02/05/2013	6.64	Call	Bond Future	2,815.4600	2.8155	2,703.5600	2.7036	(3.974)	0	0	0
2013/01/15	R208	02/05/2013	6.64	Put	Bond Future	1,091.7000	1.0917	1,140.0200	1.1400	4.426	0	0	0
2013/01/15	R208	02/05/2013	6.65	Call	Bond Future	2,855.3500	2.8554	2,742.6900	2.7427	(3.946)	0	0	0
2013/01/15	R208	02/05/2013	6.65	Put	Bond Future	1,070.6400	1.0706	1,118.2000	1.1182	4.442	0	0	0
2013/01/15	R208	07/11/2013			Bond Future	6.4545	102.5017	6.4861	102.3166	0.490	0.0000	0.0000	0
2013/01/15	R208	07/11/2013	6.81	Call	Bond Future	4,236.2500	4.2363	4,117.3900	4.1174	(2.806)	0	0	0
2013/01/15	R208	07/11/2013	6.81	Put	Bond Future	2,178.1000	2.1781	2,244.3800	2.2444	3.043	0	0	0
2013/01/15	R208	07/11/2013	7.50	Call	Bond Future	6,950.4700	6.9505	6,801.8100	6.8018	(2.139)	0	0	0
2013/01/15	R208	07/11/2013	7.50	Put	Bond Future	1,041.9900	1.0420	1,078.4700	1.0785	3.501	0	0	230
2013/01/15	R208	07/11/2013	6.79	Call	Bond Future	4,165.5800	4.1656	4,047.7500	4.0477	(2.829)	0	0	0
2013/01/15	R208	07/11/2013	6.79	Put	Bond Future	2,221.8400	2.2218	2,289.1500	2.2891	3.029	0	0	0
2013/01/15	R208	07/11/2013	6.80	Call	Bond Future	4,200.8500	4.2008	4,082.5100	4.0825	(2.817)	0	0	0
2013/01/15	R208	07/11/2013	6.80	Put	Bond Future	2,199.8800	2.1999	2,266.6800	2.2667	3.037	0	0	0
2013/01/15	R209	07/02/2013			Bond Future	7.9067	84.8392	7.9312	84.6161	0.310	0.0000	0.0000	11,384
2013/01/15	R209	07/02/2013	8.63	Call	Bond Future	6,239.7000	6.2397	6,018.2400	6.0182	(3.549)	0	0	0
2013/01/15	R209	07/02/2013	8.63	Put	Bond Future	34.8400	0.0348	36.5000	0.0365	4.765	0	0	11,000
2013/01/15	R209	07/02/2013	8.83	Call	Bond Future	7,801.1400	7.8011	7,578.2300	7.5782	(2.857)	0	0	0
2013/01/15	R209	07/02/2013	8.83	Put	Bond Future	8.5600	0.0086	8.7700	0.0088	2.453	0	0	14,000
2013/01/15	R209	07/02/2013	8.95	Call	Bond Future	8,723.7700	8.7238	8,500.6700	8.5007	(2.557)	0	0	0
2013/01/15	R209	07/02/2013	8.95	Put	Bond Future	3.4000	0.0034	3.4200	0.0034	0.588	0	0	0
2013/01/15	R209	07/02/2013	9.10	Call	Bond Future	9,855.6600	9.8557	9,632.5200	9.6325	(2.264)	0	0	0
2013/01/15	R209	07/02/2013	9.10	Put	Bond Future	0.9500	0.0010	0.9300	0.0009	(2.105)	0	0	0
2013/01/15	R209	07/02/2013	9.00	Call	Bond Future	9,103.8600	9.1039	8,880.7400	8.8807	(2.451)	0	0	0
2013/01/15	R209	07/02/2013	9.00	Put	Bond Future	2.2700	0.0023	2.2700	0.0023	0.000	0	0	0
2013/01/15	R209	07/02/2013	9.05	Call	Bond Future	9,481.1700	9.4812	9,258.0300	9.2580	(2.354)	0	0	0
2013/01/15	R209	07/02/2013	9.05	Put	Bond Future	1.4800	0.0015	1.4600	0.0015	(1.351)	0	0	0
2013/01/15	R209	07/02/2013	9.06	Call	Bond Future	9,556.3000	9.5563	9,333.1600	9.3332	(2.335)	0	0	0
2013/01/15	R209	07/02/2013	9.06	Put	Bond Future	1.3600	0.0014	1.3400	0.0013	(1.471)	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
2013/01/15	R209	02/05/2013			Bond Future	7.9612		82.7251	7.9863	82.4994	0.315	0.0000	0.0000	33
2013/01/15	R209	02/05/2013	8.01	Call	Bond Future	3,241.2700		3.2413	3,106.5100	3.1065	(4.158)	0	0	0
2013/01/15	R209	02/05/2013	8.01	Put	Bond Future	2,803.4000		2.8034	2,894.2600	2.8943	3.241	0	0	0
2013/01/15	R209	02/05/2013	7.99	Call	Bond Future	3,149.4800		3.1495	3,016.8400	3.0168	(4.211)	0	0	0
2013/01/15	R209	02/05/2013	7.99	Put	Bond Future	2,890.5200		2.8905	2,983.5000	2.9835	3.217	0	0	0
2013/01/15	R209	02/05/2013	8.00	Call	Bond Future	3,194.9300		3.1949	3,061.2300	3.0612	(4.185)	0	0	0
2013/01/15	R209	02/05/2013	8.00	Put	Bond Future	2,846.4400		2.8464	2,938.3600	2.9384	3.229	0	0	0
2013/01/15	R209	07/11/2013			Bond Future	8.0881		81.8543	8.1165	81.6058	0.351	0.0000	0.0000	0
2013/01/15	R209	07/11/2013	8.81	Call	Bond Future	9,125.0400		9.1250	8,944.3300	8.9443	(1.980)	0	0	0
2013/01/15	R209	07/11/2013	8.81	Put	Bond Future	3,158.3000		3.1583	3,226.0000	3.2260	2.144	0	0	0
2013/01/15	R209	07/11/2013	9.50	Call	Bond Future	12,750.5400		12.7505	12,542.6100	12.5426	(1.631)	0	0	0
2013/01/15	R209	07/11/2013	9.50	Put	Bond Future	1,696.4400		1.6964	1,736.9200	1.7369	2.386	0	0	180
2013/01/15	R209	07/11/2013	8.79	Call	Bond Future	9,022.4300		9.0224	8,842.6700	8.8427	(1.992)	0	0	0
2013/01/15	R209	07/11/2013	8.79	Put	Bond Future	3,211.7300		3.2117	3,280.3800	3.2804	2.137	0	0	0
2013/01/15	R209	07/11/2013	8.80	Call	Bond Future	9,073.6900		9.0737	8,893.4600	8.8935	(1.986)	0	0	0
2013/01/15	R209	07/11/2013	8.80	Put	Bond Future	3,184.9100		3.1849	3,253.0900	3.2531	2.141	0	0	0
2013/01/15	R210	07/02/2013			Bond Future	166.4529		166.4529	166.4689	166.4689	0.010	0.0000	0.0000	1,237
2013/01/15	R210	07/02/2013	156.99	Call	Bond Future	9,462.8900		9.4629	9,478.8800	9.4789	0.169	0	0	0
2013/01/15	R210	07/02/2013	156.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R210	07/02/2013	157.00	Call	Bond Future	9,452.8900		9.4529	9,468.8800	9.4689	0.169	0	0	0
2013/01/15	R210	07/02/2013	157.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R210	07/02/2013	157.01	Call	Bond Future	9,442.8900		9.4429	9,458.8800	9.4589	0.169	0	0	0
2013/01/15	R210	07/02/2013	157.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R210	02/05/2013			Bond Future	166.6939		166.6939	166.7098	166.7098	0.010	0.0000	0.0000	7
2013/01/15	R210	02/05/2013	161.14	Call	Bond Future	5,553.9000		5.5539	5,569.7900	5.5698	0.286	0	0	0
2013/01/15	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R210	02/05/2013	161.15	Call	Bond Future	5,543.9000		5.5439	5,559.7900	5.5598	0.287	0	0	0
2013/01/15	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R210	02/05/2013	161.16	Call	Bond Future	5,533.9000		5.5339	5,549.7900	5.5498	0.287	0	0	0
2013/01/15	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R211	07/02/2013			Bond Future	126.0833		126.0833	126.0904	126.0904	0.006	0.0000	0.0000	522
2013/01/15	R211	07/02/2013	122.99	Call	Bond Future	3,093.3300		3.0933	3,100.4300	3.1004	0.230	0	0	0
2013/01/15	R211	07/02/2013	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R211	07/02/2013	123.00	Call	Bond Future	3,083.3300		3.0833	3,090.4300	3.0904	0.230	0	0	0
2013/01/15	R211	07/02/2013	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R211	07/02/2013	123.01	Call	Bond Future	3,073.3300		3.0733	3,080.4300	3.0804	0.231	0	0	0
2013/01/15	R211	07/02/2013	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R211	02/05/2013			Bond Future	127.6726		127.6726	127.6798	127.6798	0.006	0.0000	0.0000	7
2013/01/15	R211	02/05/2013	125.69	Call	Bond Future	1,982.6100		1.9826	1,989.7800	1.9898	0.362	0	0	0
2013/01/15	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R211	02/05/2013	125.70	Call	Bond Future	1,972.6100		1.9726	1,979.7800	1.9798	0.363	0	0	0
2013/01/15	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R211	02/05/2013	125.71	Call	Bond Future	1,962.6100		1.9626	1,969.7800	1.9698	0.365	0	0	0
2013/01/15	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R212	07/02/2013			Bond Future	132.7065		132.7065	132.7174	132.7174	0.008	0.0000	0.0000	10,659

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
2013/01/15	R212	07/02/2013	128.99	Call	Bond Future	3,716.4900	3.7165	3,727.3900	3.7274	0.293	0	0	0
2013/01/15	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R212	07/02/2013	129.00	Call	Bond Future	3,706.4900	3.7065	3,717.3900	3.7174	0.294	0	0	0
2013/01/15	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R212	07/02/2013	129.01	Call	Bond Future	3,696.4900	3.6965	3,707.3900	3.7074	0.295	0	0	0
2013/01/15	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R212	02/05/2013			Bond Future	134.3793	134.3793	134.3902	134.3902	0.008	0.0000	0.0000	11
2013/01/15	R212	02/05/2013	131.09	Call	Bond Future	3,289.3200	3.2893	3,300.2500	3.3002	0.332	0	0	0
2013/01/15	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R212	02/05/2013	131.10	Call	Bond Future	3,279.3200	3.2793	3,290.2500	3.2902	0.333	0	0	0
2013/01/15	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R212	02/05/2013	131.11	Call	Bond Future	3,269.3200	3.2693	3,280.2500	3.2802	0.334	0	0	0
2013/01/15	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/15	R213	07/02/2013			Bond Future	7.6523	96.8602	7.6768	96.6336	0.321	0.0000	0.0000	10,414
2013/01/15	R213	07/02/2013	8.90	Call	Bond Future	10,590.0300	10.5900	10,363.3700	10.3634	(2.140)	0	0	0
2013/01/15	R213	07/02/2013	8.90	Put	Bond Future	1.8700	0.0019	1.8100	0.0018	(3.209)	0	0	0
2013/01/15	R213	07/02/2013	8.95	Call	Bond Future	10,976.4700	10.9765	10,749.8300	10.7498	(2.065)	0	0	0
2013/01/15	R213	07/02/2013	8.95	Put	Bond Future	1.2500	0.0013	1.2100	0.0012	(3.200)	0	0	0
2013/01/15	R213	07/02/2013	9.00	Call	Bond Future	11,360.4400	11.3604	11,133.8000	11.1338	(1.995)	0	0	0
2013/01/15	R213	07/02/2013	9.00	Put	Bond Future	0.8300	0.0008	0.7900	0.0008	(4.819)	0	0	0
2013/01/15	R213	07/02/2013	9.05	Call	Bond Future	11,741.9100	11.7419	11,515.2800	11.5153	(1.930)	0	0	0
2013/01/15	R213	07/02/2013	9.05	Put	Bond Future	0.5500	0.0006	0.5200	0.0005	(5.455)	0	0	0
2013/01/15	R213	02/05/2013			Bond Future	7.7059	94.4990	7.7311	94.2698	0.326	0.0000	0.0000	5
2013/01/15	R213	02/05/2013	7.86	Call	Bond Future	4,027.1800	4.0272	3,879.4300	3.8794	(3.669)	0	0	0
2013/01/15	R213	02/05/2013	7.86	Put	Bond Future	2,635.1600	2.6352	2,716.6200	2.7166	3.091	0	0	0
2013/01/15	R213	02/05/2013	7.84	Call	Bond Future	3,927.1200	3.9271	3,781.2800	3.7813	(3.714)	0	0	0
2013/01/15	R213	02/05/2013	7.84	Put	Bond Future	2,714.1200	2.7141	2,797.4900	2.7975	3.072	0	0	0
2013/01/15	R213	02/05/2013	7.85	Call	Bond Future	3,976.9900	3.9770	3,830.2000	3.8302	(3.691)	0	0	0
2013/01/15	R213	02/05/2013	7.85	Put	Bond Future	2,674.4200	2.6744	2,756.8400	2.7568	3.082	0	0	0
2013/01/15	R213	07/11/2013			Bond Future	7.8349	93.5592	7.8637	93.3050	0.367	0.0000	0.0000	0
2013/01/15	R213	07/11/2013	8.61	Call	Bond Future	9,501.1700	9.5012	9,314.2700	9.3143	(1.967)	0	0	0
2013/01/15	R213	07/11/2013	8.61	Put	Bond Future	2,987.0500	2.9870	3,054.2900	3.0543	2.251	0	0	0
2013/01/15	R213	07/11/2013	8.59	Call	Bond Future	9,393.9700	9.3940	9,208.0300	9.2080	(1.979)	0	0	0
2013/01/15	R213	07/11/2013	8.59	Put	Bond Future	3,039.4500	3.0394	3,107.6500	3.1076	2.244	0	0	0
2013/01/15	R213	07/11/2013	8.60	Call	Bond Future	9,447.5300	9.4475	9,261.1000	9.2611	(1.973)	0	0	0
2013/01/15	R213	07/11/2013	8.60	Put	Bond Future	3,013.1500	3.0131	3,080.8600	3.0809	2.247	0	0	0
2013/01/15	R214	07/02/2013			Bond Future	7.9466	86.8003	7.9661	86.6118	0.245	0.0000	0.0000	1,714
2013/01/15	R214	07/02/2013	8.59	Call	Bond Future	5,958.1300	5.9581	5,770.9200	5.7709	(3.142)	0	0	0
2013/01/15	R214	07/02/2013	8.59	Put	Bond Future	84.6400	0.0846	86.0100	0.0860	1.619	0	0	0
2013/01/15	R214	07/02/2013	8.60	Call	Bond Future	6,039.3700	6.0394	5,852.0100	5.8520	(3.102)	0	0	0
2013/01/15	R214	07/02/2013	8.60	Put	Bond Future	80.0000	0.0800	81.2200	0.0812	1.525	0	0	0
2013/01/15	R214	07/02/2013	8.61	Call	Bond Future	6,120.6700	6.1207	5,933.1700	5.9332	(3.063)	0	0	0
2013/01/15	R214	07/02/2013	8.61	Put	Bond Future	75.5900	0.0756	76.6700	0.0767	1.429	0	0	0

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Total												357818
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