



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 18/01/2013 to 18/01/2013

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
2013/01/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	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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2013/01/18	2025	07/02/2013			Bond Future	113.7678	113.7678	113.7776	113.7776	0.009	0.0000	0.0000	0
2013/01/18	2025	07/02/2013	110.99	Call	Bond Future	2,777.7700	2.7778	2,787.6500	2.7876	0.356	0	0	0
2013/01/18	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	2025	07/02/2013	111.00	Call	Bond Future	2,767.7700	2.7678	2,777.6500	2.7776	0.357	0	0	0
2013/01/18	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	2025	07/02/2013	111.01	Call	Bond Future	2,757.7700	2.7578	2,767.6500	2.7676	0.358	0	0	0
2013/01/18	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	2038	07/02/2013			Bond Future	114.3650	114.3650	113.9327	113.9327	(0.378)	0.0000	0.0000	0
2013/01/18	2038	07/02/2013	105.99	Call	Bond Future	8,374.9700	8.3750	7,942.7500	7.9427	(5.161)	0	0	0
2013/01/18	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	2038	07/02/2013	106.00	Call	Bond Future	8,364.9700	8.3650	7,932.7500	7.9327	(5.167)	0	0	0
2013/01/18	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	2038	07/02/2013	106.01	Call	Bond Future	8,354.9700	8.3550	7,922.7500	7.9227	(5.173)	0	0	0
2013/01/18	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	2050	07/02/2013			Bond Future	119.9149	119.9149	120.5422	120.5422	0.523	0.0000	0.0000	122
2013/01/18	2050	07/02/2013	112.99	Call	Bond Future	6,924.8700	6.9249	7,552.1600	7.5522	9.059	0	0	0
2013/01/18	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	2050	07/02/2013	113.00	Call	Bond Future	6,914.8700	6.9149	7,542.1600	7.5422	9.072	0	0	0
2013/01/18	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	2050	07/02/2013	113.01	Call	Bond Future	6,904.8700	6.9049	7,532.1600	7.5322	9.085	0	0	0
2013/01/18	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	AL7T	07/02/2013			Index Future	490.5890	490.5890	490.0690	490.0690	(0.106)	0.0000	0.0000	12
2013/01/18	AL7T	02/05/2013			Index Future	496.7720	496.7720	496.2460	496.2460	(0.106)	0.0000	0.0000	0
2013/01/18	ALBI	07/02/2013			Index Future	438.1620	438.1620	437.3420	437.3420	(0.187)	0.0000	0.0000	1,064
2013/01/18	ALBI	02/05/2013			Index Future	443.6850	443.6850	442.8550	442.8550	(0.187)	0.0000	0.0000	0
2013/01/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	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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2013/01/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/18	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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2013/01/18	EL28	07/02/2013			Bond Future	114.3743	114.3743	114.6773	114.6773	0.265	0.0000	0.0000	0
2013/01/18	EL28	07/02/2013	112.99	Call	Bond Future	1,384.3000	1.3843	1,687.3300	1.6873	21.890	0	0	0
2013/01/18	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	EL28	07/02/2013	113.00	Call	Bond Future	1,374.3000	1.3743	1,677.3300	1.6773	22.050	0	0	0
2013/01/18	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	EL28	07/02/2013	113.01	Call	Bond Future	1,364.3000	1.3643	1,667.3300	1.6673	22.211	0	0	0
2013/01/18	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	ES33	07/02/2013			Bond Future	8.5794	92.7473	8.6187	92.4012	0.459	0.0000	0.0000	303
2013/01/18	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	ES33	07/02/2013	8.54	Put	Bond Future	348.6800	0.3487	694.7700	0.6948	99.257	0	0	0
2013/01/18	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	ES33	07/02/2013	8.55	Put	Bond Future	259.9900	0.2600	606.0800	0.6061	133.117	0	0	0
2013/01/18	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	ES33	07/02/2013	8.56	Put	Bond Future	171.4300	0.1714	517.5200	0.5175	201.884	0	0	0
2013/01/18	GOVI	07/02/2013			GOVI	438.1530	438.1530	437.3150	437.3150	(0.191)	0.0000	0.0000	335
2013/01/18	GOVI	07/02/2013	432.99	Call	GOVI	51,630.0000	5.1630	43,250.0000	4.3250	(16.231)	0	0	0
2013/01/18	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	GOVI	07/02/2013	433.00	Call	GOVI	51,530.0000	5.1530	43,150.0000	4.3150	(16.262)	0	0	0
2013/01/18	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	GOVI	07/02/2013	433.01	Call	GOVI	51,430.0000	5.1430	43,050.0000	4.3050	(16.294)	0	0	0
2013/01/18	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	GOVI	02/05/2013			GOVI	443.6760	443.6760	442.8280	442.8280	(0.191)	0.0000	0.0000	0
2013/01/18	GOVI	02/05/2013	432.99	Call	GOVI	106,860.0000	10.6860	98,380.0000	9.8380	(7.936)	0	0	0
2013/01/18	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	GOVI	02/05/2013	433.00	Call	GOVI	106,760.0000	10.6760	98,280.0000	9.8280	(7.943)	0	0	0
2013/01/18	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	GOVI	02/05/2013	433.01	Call	GOVI	106,660.0000	10.6660	98,180.0000	9.8180	(7.950)	0	0	0
2013/01/18	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/18	IGOV	07/02/2013			Index Future	201.0590	201.0590	200.7740	200.7740	(0.142)	0.0000	0.0000	608
2013/01/18	IGOV	02/05/2013			Index Future	203.5930	203.5930	203.3050	203.3050	(0.141)	0.0000	0.0000	0
2013/01/18	ILBI	07/02/2013			Index Future	544.2050	544.2050	544.5400	544.5400	0.062	0.0000	0.0000	183
2013/01/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/18	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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2013/01/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/18	JBAF	20/02/2013			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2013/01/18	JBAF	20/03/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	1,000
2013/01/18	JBAF	17/04/2013			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	0
2013/01/18	JBAF	15/05/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2013/01/18	JBAF	19/06/2013			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	500
2013/01/18	JBAF	17/07/2013			Jibar Tradeable Future	4.9500	95.0500	4.9600	95.0400	0.202	0.0000	0.0000	0
2013/01/18	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	4.9600	95.0400	0.202	0.0000	0.0000	2,200
2013/01/18	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	2,000
2013/01/18	JBAF	19/03/2014			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	1,500
2013/01/18	JBAF	18/06/2014			Jibar Tradeable Future	5.2000	94.8000	5.2200	94.7800	0.385	0.0000	0.0000	800
2013/01/18	JBAF	17/09/2014			Jibar Tradeable Future	5.3400	94.6600	5.3600	94.6400	0.375	0.0000	0.0000	0
2013/01/18	JBAF	17/12/2014			Jibar Tradeable Future	5.4900	94.5100	5.5100	94.4900	0.364	0.0000	0.0000	0
2013/01/18	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/18	R023	07/02/2013			Bond Future	6.7068	111.0632	6.7214	110.9531	0.217	0.0000	0.0000	1,630
2013/01/18	R023	07/02/2013	7.04	Call	Bond Future	2,484.4600	2.4845	2,374.3300	2.3743	(4.433)	0	0	0
2013/01/18	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R023	07/02/2013	7.05	Call	Bond Future	2,557.8800	2.5579	2,447.7500	2.4478	(4.306)	0	0	0
2013/01/18	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R023	07/02/2013	7.06	Call	Bond Future	2,631.2300	2.6312	2,521.1000	2.5211	(4.185)	0	0	0
2013/01/18	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R023	02/05/2013			Bond Future	6.7519	108.4959	6.7680	108.3769	0.238	0.0000	0.0000	2
2013/01/18	R023	02/05/2013	7.04	Call	Bond Future	2,108.1100	2.1081	1,989.0900	1.9891	(5.646)	0	0	0
2013/01/18	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R023	02/05/2013	7.05	Call	Bond Future	2,180.3300	2.1803	2,061.3100	2.0613	(5.459)	0	0	0
2013/01/18	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R023	02/05/2013	7.06	Call	Bond Future	2,252.4900	2.2525	2,133.4700	2.1335	(5.284)	0	0	0
2013/01/18	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R023	01/08/2013			Bond Future	6.8038	109.9156	6.8194	109.8030	0.229	0.0000	0.0000	0
2013/01/18	R023	01/08/2013	7.29	Call	Bond Future	3,445.8100	3.4458	3,333.1900	3.3332	(3.268)	0	0	0
2013/01/18	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R023	01/08/2013	7.30	Call	Bond Future	3,515.1800	3.5152	3,402.5600	3.4026	(3.204)	0	0	0
2013/01/18	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R023	01/08/2013	7.31	Call	Bond Future	3,584.4900	3.5845	3,471.8700	3.4719	(3.142)	0	0	0
2013/01/18	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R157	07/02/2013			Bond Future	5.3214	125.0967	5.3418	125.0421	0.384	0.0000	0.0000	6,033
2013/01/18	R157	07/02/2013	6.28	Call	Bond Future	2,530.6100	2.5306	2,475.9800	2.4760	(2.159)	0	0	0
2013/01/18	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R157	07/02/2013	6.50	Call	Bond Future	3,101.6300	3.1016	3,047.0000	3.0470	(1.761)	0	0	0
2013/01/18	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R157	07/02/2013	6.70	Call	Bond Future	3,617.6400	3.6176	3,563.0100	3.5630	(1.510)	0	0	0
2013/01/18	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/18	R157	07/02/2013	6.75	Call	Bond Future	3,746.1800		3.7462	3,691.5500	3.6915	(1.458)	0	0	0
2013/01/18	R157	07/02/2013	6.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R157	07/02/2013	6.80	Call	Bond Future	3,874.5400		3.8745	3,819.9100	3.8199	(1.410)	0	0	0
2013/01/18	R157	07/02/2013	6.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R157	02/05/2013			Bond Future	5.3224		119.8109	5.3487	119.7471	0.493	0.0000	0.0000	13,241
2013/01/18	R157	02/05/2013	5.35	Call	Bond Future	508.9500		0.5090	473.8900	0.4739	(6.889)	0	0	0
2013/01/18	R157	02/05/2013	5.35	Put	Bond Future	441.8600		0.4419	470.6300	0.4706	6.511	0	0	0
2013/01/18	R157	02/05/2013	5.36	Call	Bond Future	521.9700		0.5220	486.3900	0.4864	(6.816)	0	0	0
2013/01/18	R157	02/05/2013	5.36	Put	Bond Future	430.5500		0.4305	458.8000	0.4588	6.561	0	0	0
2013/01/18	R157	02/05/2013	5.34	Call	Bond Future	496.1200		0.4961	461.5900	0.4616	(6.960)	0	0	0
2013/01/18	R157	02/05/2013	5.34	Put	Bond Future	453.3700		0.4534	482.6700	0.4827	6.463	0	0	0
2013/01/18	R157	07/11/2013			Bond Future	5.3346		116.2741	5.3643	116.2177	0.558	0.0000	0.0000	0
2013/01/18	R157	07/11/2013	5.60	Call	Bond Future	961.7200		0.9617	926.1200	0.9261	(3.702)	0	0	0
2013/01/18	R157	07/11/2013	5.60	Put	Bond Future	460.6600		0.4607	481.4200	0.4814	4.507	0	0	0
2013/01/18	R157	07/11/2013	5.61	Call	Bond Future	973.6800		0.9737	937.8500	0.9378	(3.680)	0	0	0
2013/01/18	R157	07/11/2013	5.61	Put	Bond Future	453.8000		0.4538	474.3300	0.4743	4.524	0	0	0
2013/01/18	R157	07/11/2013	5.59	Call	Bond Future	949.8300		0.9498	914.4600	0.9145	(3.724)	0	0	0
2013/01/18	R157	07/11/2013	5.59	Put	Bond Future	467.5900		0.4676	488.5800	0.4886	4.489	0	0	0
2013/01/18	R186	07/02/2013			Bond Future	7.1832		130.3155	7.2329	129.8010	0.692	0.0000	0.0000	60,947
2013/01/18	R186	07/02/2013	7.00	Call	Bond Future	666.7000		0.6667	497.8400	0.4978	(25.328)	0	0	10,300
2013/01/18	R186	07/02/2013	7.00	Put	Bond Future	2,586.5900		2.5866	2,932.2200	2.9322	13.362	0	0	0
2013/01/18	R186	07/02/2013	7.25	Call	Bond Future	1,796.0000		1.7960	1,476.8900	1.4769	(17.768)	0	0	670
2013/01/18	R186	07/02/2013	7.25	Put	Bond Future	1,105.1600		1.1052	1,300.5400	1.3005	17.679	0	0	0
2013/01/18	R186	07/02/2013	7.29	Call	Bond Future	2,042.6500		2.0426	1,700.7700	1.7008	(16.737)	0	0	0
2013/01/18	R186	07/02/2013	7.29	Put	Bond Future	940.8600		0.9409	1,113.4700	1.1135	18.346	0	0	100
2013/01/18	R186	07/02/2013	8.50	Call	Bond Future	12,705.7500		12.7058	12,191.2900	12.1913	(4.049)	0	0	0
2013/01/18	R186	07/02/2013	8.50	Put	Bond Future	0.1700		0.0002	0.2000	0.0002	17.647	0	0	0
2013/01/18	R186	07/02/2013	8.55	Call	Bond Future	13,152.5500		13.1526	12,638.0800	12.6381	(3.912)	0	0	0
2013/01/18	R186	07/02/2013	8.55	Put	Bond Future	0.1000		0.0001	0.1200	0.0001	20.000	0	0	0
2013/01/18	R186	07/02/2013	8.32	Call	Bond Future	11,077.3700		11.0774	10,563.1200	10.5631	(4.642)	0	0	0
2013/01/18	R186	07/02/2013	8.32	Put	Bond Future	1.0500		0.0011	1.2900	0.0013	22.857	0	0	2,000
2013/01/18	R186	07/02/2013	8.45	Call	Bond Future	12,256.5300		12.2565	11,742.1000	11.7421	(4.197)	0	0	0
2013/01/18	R186	07/02/2013	8.45	Put	Bond Future	0.2900		0.0003	0.3500	0.0004	20.690	0	0	0
2013/01/18	R186	07/02/2013	8.47	Call	Bond Future	12,436.5000		12.4365	11,922.0600	11.9221	(4.137)	0	0	0
2013/01/18	R186	07/02/2013	8.47	Put	Bond Future	0.2300		0.0002	0.2800	0.0003	21.739	0	0	0
2013/01/18	R186	07/02/2013	7.50	Call	Bond Future	3,586.8900		3.5869	3,149.3300	3.1493	(12.199)	0	0	540
2013/01/18	R186	07/02/2013	7.50	Put	Bond Future	357.5500		0.3576	434.4800	0.4345	21.516	0	0	0
2013/01/18	R186	07/02/2013	7.75	Call	Bond Future	5,783.7600		5.7838	5,289.9000	5.2899	(8.539)	0	0	1,000
2013/01/18	R186	07/02/2013	7.75	Put	Bond Future	85.8500		0.0859	106.4800	0.1065	24.030	0	0	0
2013/01/18	R186	07/02/2013	8.00	Call	Bond Future	8,113.9900		8.1140	7,603.2600	7.6033	(6.294)	0	0	0
2013/01/18	R186	07/02/2013	8.00	Put	Bond Future	15.2500		0.0152	19.0100	0.0190	24.656	0	0	150
2013/01/18	R186	02/05/2013			Bond Future	7.2380		131.8946	7.2902	131.3648	0.721	0.0000	0.0000	3,850
2013/01/18	R186	02/05/2013	7.39	Call	Bond Future	4,136.5900		4.1366	3,817.2300	3.8172	(7.720)	0	0	0
2013/01/18	R186	02/05/2013	7.39	Put	Bond Future	2,601.2300		2.6012	2,811.6200	2.8116	8.088	0	0	0
2013/01/18	R186	02/05/2013	7.40	Call	Bond Future	4,194.6400		4.1946	3,872.7900	3.8728	(7.673)	0	0	0
2013/01/18	R186	02/05/2013	7.40	Put	Bond Future	2,559.1600		2.5592	2,767.0600	2.7671	8.124	0	0	0
2013/01/18	R186	02/05/2013	7.41	Call	Bond Future	4,253.0900		4.2531	3,928.7800	3.9288	(7.625)	0	0	0

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2013/01/18	R186	02/05/2013	7.41	Put	Bond Future	2,517.6000	2.5176	2,723.0400	2.7230	8.160	0	0	0
2013/01/18	R186	02/05/2013	6.75	Call	Bond Future	1,380.8700	1.3809	1,225.2900	1.2253	(11.267)	0	0	114
2013/01/18	R186	02/05/2013	6.75	Put	Bond Future	6,489.8500	6.4899	6,864.0200	6.8640	5.765	0	0	0
2013/01/18	R186	07/11/2013			Bond Future	7.3701	130.1354	7.4250	129.6010	0.744	0.0000	0.0000	0
2013/01/18	R186	07/11/2013	8.75	Call	Bond Future	14,058.8900	14.0589	13,614.5400	13.6145	(3.161)	0	0	0
2013/01/18	R186	07/11/2013	8.75	Put	Bond Future	1,526.1000	1.5261	1,616.1000	1.6161	5.897	0	0	130
2013/01/18	R186	07/11/2013	8.14	Call	Bond Future	10,087.4600	10.0875	9,702.1700	9.7022	(3.819)	0	0	0
2013/01/18	R186	07/11/2013	8.14	Put	Bond Future	2,869.2700	2.8693	3,018.3300	3.0183	5.195	0	0	0
2013/01/18	R186	07/11/2013	8.15	Call	Bond Future	10,150.2400	10.1502	9,763.8300	9.7638	(3.807)	0	0	0
2013/01/18	R186	07/11/2013	8.15	Put	Bond Future	2,842.1300	2.8421	2,990.0700	2.9901	5.205	0	0	0
2013/01/18	R186	07/11/2013	8.16	Call	Bond Future	10,213.1400	10.2131	9,825.6200	9.8256	(3.794)	0	0	0
2013/01/18	R186	07/11/2013	8.16	Put	Bond Future	2,815.2100	2.8152	2,962.0400	2.9620	5.216	0	0	0
2013/01/18	R189	07/02/2013			Bond Future	218.0249	218.0249	217.8921	217.8921	(0.061)	0.0000	0.0000	154
2013/01/18	R189	07/02/2013	212.99	Call	Bond Future	5,034.8900	5.0349	4,902.1400	4.9021	(2.637)	0	0	0
2013/01/18	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R189	07/02/2013	213.00	Call	Bond Future	5,024.8900	5.0249	4,892.1400	4.8921	(2.642)	0	0	0
2013/01/18	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R189	07/02/2013	213.01	Call	Bond Future	5,014.8900	5.0149	4,882.1400	4.8821	(2.647)	0	0	0
2013/01/18	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R197	07/02/2013			Bond Future	287.6681	287.6681	287.1884	287.1884	(0.167)	0.0000	0.0000	2,633
2013/01/18	R197	07/02/2013	278.99	Call	Bond Future	8,678.1000	8.6781	8,198.4000	8.1984	(5.528)	0	0	0
2013/01/18	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R197	07/02/2013	279.00	Call	Bond Future	8,668.1000	8.6681	8,188.4000	8.1884	(5.534)	0	0	0
2013/01/18	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R197	07/02/2013	279.01	Call	Bond Future	8,658.1000	8.6581	8,178.4000	8.1784	(5.540)	0	0	0
2013/01/18	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R197	02/05/2013			Bond Future	291.2939	291.2939	290.8080	290.8080	(0.167)	0.0000	0.0000	40
2013/01/18	R197	02/05/2013	282.39	Call	Bond Future	8,903.8600	8.9039	8,417.9900	8.4180	(5.457)	0	0	0
2013/01/18	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R197	02/05/2013	282.40	Call	Bond Future	8,893.8600	8.8939	8,407.9900	8.4080	(5.463)	0	0	0
2013/01/18	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R197	02/05/2013	282.41	Call	Bond Future	8,883.8600	8.8839	8,397.9900	8.3980	(5.469)	0	0	0
2013/01/18	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R201	07/02/2013			Bond Future	5.0521	107.7311	5.0731	107.6928	0.415	0.0000	0.0000	1,540
2013/01/18	R201	07/02/2013	4.98	Call	Bond Future	70.6000	0.0706	55.8700	0.0559	(20.864)	0	0	0
2013/01/18	R201	07/02/2013	4.98	Put	Bond Future	202.3500	0.2023	225.9200	0.2259	11.648	0	0	0
2013/01/18	R201	07/02/2013	5.60	Call	Bond Future	993.7400	0.9937	955.4600	0.9555	(3.852)	0	0	0
2013/01/18	R201	07/02/2013	5.60	Put	Bond Future	0.1300	0.0001	0.1500	0.0002	15.385	0	0	0
2013/01/18	R201	07/02/2013	6.20	Call	Bond Future	2,067.8600	2.0679	2,029.5600	2.0296	(1.852)	0	0	0
2013/01/18	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R201	07/02/2013	6.25	Call	Bond Future	2,156.7300	2.1567	2,118.4300	2.1184	(1.776)	0	0	0
2013/01/18	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R201	07/02/2013	6.30	Call	Bond Future	2,245.5000	2.2455	2,207.2000	2.2072	(1.706)	0	0	0
2013/01/18	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R201	02/05/2013			Bond Future	5.0160	109.0365	5.0449	108.9902	0.576	0.0000	0.0000	4

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2013/01/18	R201	02/05/2013	4.05	Call	Bond Future	0.8300	0.0008	0.6100	0.0006	(26.506)	0	0	0
2013/01/18	R201	02/05/2013	4.05	Put	Bond Future	1,563.5900	1.5636	1,609.6500	1.6097	2.946	0	0	0
2013/01/18	R201	02/05/2013	4.06	Call	Bond Future	0.9100	0.0009	0.6800	0.0007	(25.275)	0	0	0
2013/01/18	R201	02/05/2013	4.06	Put	Bond Future	1,547.3300	1.5473	1,593.3800	1.5934	2.976	0	0	0
2013/01/18	R201	02/05/2013	4.04	Call	Bond Future	0.7500	0.0008	0.5600	0.0006	(25.333)	0	0	0
2013/01/18	R201	02/05/2013	4.04	Put	Bond Future	1,579.8400	1.5798	1,625.9300	1.6259	2.917	0	0	0
2013/01/18	R201	07/11/2013			Bond Future	4.8866	107.5466	4.9225	107.5072	0.735	0.0000	0.0000	0
2013/01/18	R201	07/11/2013	4.80	Call	Bond Future	298.8900	0.2989	280.6200	0.2806	(6.113)	0	0	0
2013/01/18	R201	07/11/2013	4.80	Put	Bond Future	394.0900	0.3941	415.2500	0.4152	5.369	0	0	0
2013/01/18	R201	07/11/2013	4.81	Call	Bond Future	304.3000	0.3043	285.8300	0.2858	(6.070)	0	0	0
2013/01/18	R201	07/11/2013	4.81	Put	Bond Future	388.5000	0.3885	409.4600	0.4095	5.395	0	0	0
2013/01/18	R201	07/11/2013	4.79	Call	Bond Future	293.5400	0.2935	275.4700	0.2755	(6.156)	0	0	0
2013/01/18	R201	07/11/2013	4.79	Put	Bond Future	399.7400	0.3997	421.1000	0.4211	5.343	0	0	0
2013/01/18	R202	07/02/2013			Bond Future	218.7952	218.7952	218.1299	218.1299	(0.304)	0.0000	0.0000	50,656
2013/01/18	R202	07/02/2013	204.99	Call	Bond Future	13,805.2200	13.8052	13,139.9000	13.1399	(4.819)	0	0	0
2013/01/18	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R202	07/02/2013	205.00	Call	Bond Future	13,795.2200	13.7952	13,129.9000	13.1299	(4.823)	0	0	0
2013/01/18	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R202	07/02/2013	205.01	Call	Bond Future	13,785.2200	13.7852	13,119.9000	13.1199	(4.826)	0	0	0
2013/01/18	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R202	02/05/2013			Bond Future	221.5531	221.5531	220.8791	220.8791	(0.304)	0.0000	0.0000	1
2013/01/18	R202	02/05/2013	211.04	Call	Bond Future	10,513.1400	10.5131	9,839.1000	9.8391	(6.411)	0	0	0
2013/01/18	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R202	02/05/2013	211.05	Call	Bond Future	10,503.1400	10.5031	9,829.1000	9.8291	(6.418)	0	0	0
2013/01/18	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R202	02/05/2013	211.06	Call	Bond Future	10,493.1400	10.4931	9,819.1000	9.8191	(6.424)	0	0	0
2013/01/18	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R203	07/02/2013			Bond Future	5.7725	113.2679	5.7823	113.2267	0.169	0.0000	0.0000	19,398
2013/01/18	R203	07/02/2013	5.54	Call	Bond Future	106.0100	0.1060	92.1800	0.0922	(13.046)	0	0	10,000
2013/01/18	R203	07/02/2013	5.54	Put	Bond Future	1,091.4700	1.0915	1,118.8500	1.1189	2.509	0	0	0
2013/01/18	R203	07/02/2013	6.11	Call	Bond Future	1,463.7900	1.4638	1,422.0000	1.4220	(2.855)	0	0	12,600
2013/01/18	R203	07/02/2013	6.11	Put	Bond Future	52.7400	0.0527	52.1600	0.0522	(1.100)	0	0	3,254
2013/01/18	R203	07/02/2013	6.45	Call	Bond Future	2,812.6600	2.8127	2,771.2400	2.7712	(1.473)	0	0	0
2013/01/18	R203	07/02/2013	6.45	Put	Bond Future	2.2300	0.0022	2.0200	0.0020	(9.417)	0	0	0
2013/01/18	R203	07/02/2013	6.94	Call	Bond Future	4,788.5500	4.7886	4,747.3400	4.7473	(0.861)	0	0	0
2013/01/18	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R203	07/02/2013	7.15	Call	Bond Future	5,622.6100	5.6226	5,581.4000	5.5814	(0.733)	0	0	0
2013/01/18	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R203	07/02/2013	6.50	Call	Bond Future	3,015.6300	3.0156	2,974.2800	2.9743	(1.371)	0	0	0
2013/01/18	R203	07/02/2013	6.50	Put	Bond Future	1.2800	0.0013	1.1400	0.0011	(10.938)	0	0	0
2013/01/18	R203	07/02/2013	6.55	Call	Bond Future	3,218.5200	3.2185	3,177.2200	3.1772	(1.283)	0	0	0
2013/01/18	R203	07/02/2013	6.55	Put	Bond Future	0.7200	0.0007	0.6300	0.0006	(12.500)	0	0	0
2013/01/18	R203	07/02/2013	6.65	Call	Bond Future	3,623.4900	3.6235	3,582.2500	3.5823	(1.138)	0	0	0
2013/01/18	R203	07/02/2013	6.65	Put	Bond Future	0.2100	0.0002	0.1800	0.0002	(14.286)	0	0	30,250
2013/01/18	R203	02/05/2013			Bond Future	5.8012	110.4838	5.8136	110.4343	0.212	0.0000	0.0000	22
2013/01/18	R203	02/05/2013	5.90	Call	Bond Future	1,177.2400	1.1772	1,144.7200	1.1447	(2.762)	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
2013/01/18	R203	02/05/2013	5.90	Put	Bond Future	781.6000	0.7816	798.5300	0.7985	2.166	0	0	0
2013/01/18	R203	02/05/2013	5.91	Call	Bond Future	1,200.2300	1.2002	1,167.4100	1.1674	(2.734)	0	0	0
2013/01/18	R203	02/05/2013	5.91	Put	Bond Future	764.6300	0.7646	781.2600	0.7813	2.175	0	0	0
2013/01/18	R203	02/05/2013	5.89	Call	Bond Future	1,154.4900	1.1545	1,122.2900	1.1223	(2.789)	0	0	0
2013/01/18	R203	02/05/2013	5.89	Put	Bond Future	798.8300	0.7988	816.0800	0.8161	2.159	0	0	0
2013/01/18	R203	07/11/2013			Bond Future	5.8829	109.3398	5.8948	109.2974	0.203	0.0000	0.0000	0
2013/01/18	R203	07/11/2013	571.00	Call	Bond Future	107,110.2900	107.1103	107,067.8800	107.0679	(0.040)	0	0	0
2013/01/18	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R203	07/11/2013	5.99	Call	Bond Future	1,736.5700	1.7366	1,710.8900	1.7109	(1.479)	0	0	0
2013/01/18	R203	07/11/2013	5.99	Put	Bond Future	1,356.1900	1.3562	1,372.9200	1.3729	1.234	0	0	0
2013/01/18	R203	07/11/2013	6.00	Call	Bond Future	1,756.2700	1.7563	1,730.4300	1.7304	(1.471)	0	0	0
2013/01/18	R203	07/11/2013	6.00	Put	Bond Future	1,340.4600	1.3405	1,357.0300	1.3570	1.236	0	0	0
2013/01/18	R203	07/11/2013	6.01	Call	Bond Future	1,776.0800	1.7761	1,750.1000	1.7501	(1.463)	0	0	0
2013/01/18	R203	07/11/2013	6.01	Put	Bond Future	1,324.8600	1.3249	1,341.2900	1.3413	1.240	0	0	0
2013/01/18	R203	07/11/2013	5.71	Call	Bond Future	1,232.4100	1.2324	1,211.1800	1.2112	(1.723)	0	0	15
2013/01/18	R203	07/11/2013	5.71	Put	Bond Future	1,849.8000	1.8498	1,870.9800	1.8710	1.145	0	0	0
2013/01/18	R204	07/02/2013			Bond Future	6.0186	110.8086	6.0283	110.7585	0.161	0.0000	0.0000	16,672
2013/01/18	R204	07/02/2013	7.29	Call	Bond Future	6,323.5100	6.3235	6,273.4900	6.2735	(0.791)	0	0	0
2013/01/18	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R204	07/02/2013	7.45	Call	Bond Future	7,087.1900	7.0872	7,037.1700	7.0372	(0.706)	0	0	0
2013/01/18	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R204	07/02/2013	7.95	Call	Bond Future	9,429.3200	9.4293	9,379.3000	9.3793	(0.530)	0	0	0
2013/01/18	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R204	07/02/2013	8.00	Call	Bond Future	9,659.8800	9.6599	9,609.8600	9.6099	(0.518)	0	0	0
2013/01/18	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R204	07/02/2013	8.05	Call	Bond Future	9,889.8000	9.8898	9,839.7800	9.8398	(0.506)	0	0	0
2013/01/18	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R204	02/05/2013			Bond Future	6.0556	112.1513	6.0674	112.0929	0.194	0.0000	0.0000	24
2013/01/18	R204	02/05/2013	6.30	Call	Bond Future	2,010.6600	2.0107	1,967.1000	1.9671	(2.166)	0	0	0
2013/01/18	R204	02/05/2013	6.30	Put	Bond Future	805.0900	0.8051	819.9200	0.8199	1.842	0	0	0
2013/01/18	R204	02/05/2013	6.31	Call	Bond Future	2,042.6300	2.0426	1,998.7900	1.9988	(2.146)	0	0	0
2013/01/18	R204	02/05/2013	6.31	Put	Bond Future	788.0800	0.7881	802.6300	0.8026	1.846	0	0	0
2013/01/18	R204	02/05/2013	6.29	Call	Bond Future	1,978.9200	1.9789	1,935.6600	1.9357	(2.186)	0	0	0
2013/01/18	R204	02/05/2013	6.29	Put	Bond Future	822.3600	0.8224	837.4900	0.8375	1.840	0	0	0
2013/01/18	R204	07/11/2013			Bond Future	6.1525	111.1293	6.1639	111.0777	0.185	0.0000	0.0000	0
2013/01/18	R204	07/11/2013	6.30	Call	Bond Future	2,502.6300	2.5026	2,470.2600	2.4703	(1.293)	0	0	0
2013/01/18	R204	07/11/2013	6.30	Put	Bond Future	1,836.2800	1.8363	1,855.5000	1.8555	1.047	0	0	0
2013/01/18	R204	07/11/2013	6.31	Call	Bond Future	2,528.5500	2.5285	2,496.0200	2.4960	(1.287)	0	0	0
2013/01/18	R204	07/11/2013	6.31	Put	Bond Future	1,817.2000	1.8172	1,836.2600	1.8363	1.049	0	0	0
2013/01/18	R204	07/11/2013	7.00	Call	Bond Future	4,583.9700	4.5840	4,541.8700	4.5419	(0.918)	0	0	0
2013/01/18	R204	07/11/2013	7.00	Put	Bond Future	822.9100	0.8229	832.4000	0.8324	1.153	0	0	180
2013/01/18	R204	07/11/2013	6.29	Call	Bond Future	2,476.8400	2.4768	2,444.6400	2.4446	(1.300)	0	0	0
2013/01/18	R204	07/11/2013	6.29	Put	Bond Future	1,855.5100	1.8555	1,874.9000	1.8749	1.045	0	0	0
2013/01/18	R206	07/02/2013			Bond Future	5.0786	102.7299	5.0951	102.7150	0.324	0.0000	0.0000	1,120
2013/01/18	R206	07/02/2013	4.76	Call	Bond Future	0.3300	0.0003	0.1800	0.0002	(45.455)	0	0	0
2013/01/18	R206	07/02/2013	4.76	Put	Bond Future	289.8000	0.2898	304.5500	0.3045	5.090	0	0	0

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2013/01/18	R206	07/02/2013	5.00	Call	Bond Future	21.5200	0.0215	16.7000	0.0167	(22.398)	0	0	0
2013/01/18	R206	07/02/2013	5.00	Put	Bond Future	92.8400	0.0928	102.9200	0.1029	10.857	0	0	0
2013/01/18	R206	07/02/2013	5.95	Call	Bond Future	785.1400	0.7851	770.2400	0.7702	(1.898)	0	0	0
2013/01/18	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R206	07/02/2013	6.00	Call	Bond Future	829.9000	0.8299	815.0000	0.8150	(1.795)	0	0	0
2013/01/18	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R206	07/02/2013	6.05	Call	Bond Future	874.6400	0.8746	859.7400	0.8597	(1.704)	0	0	0
2013/01/18	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R206	02/05/2013			Bond Future	5.0166	103.9747	5.0492	103.9525	0.651	0.0000	0.0000	23
2013/01/18	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R206	02/05/2013	3.40	Put	Bond Future	1,113.5100	1.1135	1,135.7800	1.1358	2.000	0	0	0
2013/01/18	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R206	02/05/2013	3.41	Put	Bond Future	1,106.5600	1.1066	1,128.8300	1.1288	2.013	0	0	0
2013/01/18	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R206	02/05/2013	3.39	Put	Bond Future	1,120.4600	1.1205	1,142.7300	1.1427	1.988	0	0	0
2013/01/18	R206	07/11/2013			Bond Future	4.1646	102.9979	4.2489	102.9827	2.025	0.0000	0.0000	0
2013/01/18	R206	07/11/2013	4.30	Call	Bond Future	61.0500	0.0611	52.5600	0.0526	(13.907)	0	0	0
2013/01/18	R206	07/11/2013	4.30	Put	Bond Future	36.7700	0.0368	43.4100	0.0434	18.058	0	0	0
2013/01/18	R206	07/11/2013	4.31	Call	Bond Future	62.0900	0.0621	53.5200	0.0535	(13.803)	0	0	0
2013/01/18	R206	07/11/2013	4.31	Put	Bond Future	36.0200	0.0360	42.5800	0.0426	18.212	0	0	0
2013/01/18	R206	07/11/2013	4.29	Call	Bond Future	60.0100	0.0600	51.6200	0.0516	(13.981)	0	0	0
2013/01/18	R206	07/11/2013	4.29	Put	Bond Future	37.5300	0.0375	44.2700	0.0443	17.959	0	0	0
2013/01/18	R207	07/02/2013			Bond Future	6.2501	106.1033	6.2648	106.0192	0.235	0.0000	0.0000	11,309
2013/01/18	R207	07/02/2013	7.66	Call	Bond Future	7,722.9000	7.7229	7,638.7600	7.6388	(1.089)	0	0	0
2013/01/18	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R207	07/02/2013	7.80	Call	Bond Future	8,451.1800	8.4512	8,367.0400	8.3670	(0.996)	0	0	0
2013/01/18	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R207	07/02/2013	8.20	Call	Bond Future	10,495.3600	10.4954	10,411.2200	10.4112	(0.802)	0	0	0
2013/01/18	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R207	07/02/2013	8.25	Call	Bond Future	10,747.1200	10.7471	10,662.9800	10.6630	(0.783)	0	0	0
2013/01/18	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R207	07/02/2013	8.30	Call	Bond Future	10,998.0600	10.9981	10,913.9200	10.9139	(0.765)	0	0	0
2013/01/18	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R207	02/05/2013			Bond Future	6.2933	107.3890	6.3100	107.2964	0.265	0.0000	0.0000	0
2013/01/18	R207	02/05/2013	6.45	Call	Bond Future	2,079.9300	2.0799	2,017.9600	2.0180	(2.979)	0	0	0
2013/01/18	R207	02/05/2013	6.45	Put	Bond Future	1,212.6000	1.2126	1,243.2000	1.2432	2.524	0	0	0
2013/01/18	R207	02/05/2013	6.46	Call	Bond Future	2,112.7700	2.1128	2,050.3300	2.0503	(2.955)	0	0	0
2013/01/18	R207	02/05/2013	6.46	Put	Bond Future	1,190.3900	1.1904	1,220.5200	1.2205	2.531	0	0	0
2013/01/18	R207	02/05/2013	6.44	Call	Bond Future	2,047.3500	2.0474	1,985.8500	1.9859	(3.004)	0	0	0
2013/01/18	R207	02/05/2013	6.44	Put	Bond Future	1,235.1100	1.2351	1,266.1800	1.2662	2.516	0	0	0
2013/01/18	R207	07/11/2013			Bond Future	6.3996	106.6326	6.4165	106.5455	0.263	0.0000	0.0000	0
2013/01/18	R207	07/11/2013	6.70	Call	Bond Future	3,518.9900	3.5190	3,462.2600	3.4623	(1.612)	0	0	0
2013/01/18	R207	07/11/2013	6.70	Put	Bond Future	1,981.0000	1.9810	2,011.3400	2.0113	1.532	0	0	0
2013/01/18	R207	07/11/2013	6.71	Call	Bond Future	3,549.8600	3.5499	3,492.8900	3.4929	(1.605)	0	0	0
2013/01/18	R207	07/11/2013	6.71	Put	Bond Future	1,961.1500	1.9612	1,991.2500	1.9913	1.535	0	0	0
2013/01/18	R207	07/11/2013	6.69	Call	Bond Future	3,488.2400	3.4882	3,431.7600	3.4318	(1.619)	0	0	0
2013/01/18	R207	07/11/2013	6.69	Put	Bond Future	2,001.0100	2.0010	2,031.6000	2.0316	1.529	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
2013/01/18	R208	07/02/2013			Bond Future	6.3698	104.8768	6.3895	104.7514	0.309	0.0000	0.0000	19,911
2013/01/18	R208	07/02/2013	6.00	Call	Bond Future	101.0400	0.1010	80.1600	0.0802	(20.665)	0	0	12,250
2013/01/18	R208	07/02/2013	6.00	Put	Bond Future	2,487.7900	2.4878	2,592.2300	2.5922	4.198	0	0	0
2013/01/18	R208	07/02/2013	7.78	Call	Bond Future	8,506.1200	8.5061	8,380.8000	8.3808	(1.473)	0	0	0
2013/01/18	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R208	07/02/2013	7.85	Call	Bond Future	8,905.0400	8.9050	8,779.7200	8.7797	(1.407)	0	0	0
2013/01/18	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R208	07/02/2013	8.83	Call	Bond Future	14,273.9300	14.2739	14,148.6100	14.1486	(0.878)	0	0	0
2013/01/18	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R208	07/02/2013	7.95	Call	Bond Future	9,471.2800	9.4713	9,345.9600	9.3460	(1.323)	0	0	0
2013/01/18	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R208	07/02/2013	8.00	Call	Bond Future	9,752.7900	9.7528	9,627.4700	9.6275	(1.285)	0	0	0
2013/01/18	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R208	07/02/2013	8.05	Call	Bond Future	10,033.2400	10.0332	9,907.9200	9.9079	(1.249)	0	0	0
2013/01/18	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R208	02/05/2013			Bond Future	6.4102	102.7545	6.4318	102.6205	0.337	0.0000	0.0000	47
2013/01/18	R208	02/05/2013	6.66	Call	Bond Future	2,658.5400	2.6585	2,565.0700	2.5651	(3.516)	0	0	0
2013/01/18	R208	02/05/2013	6.66	Put	Bond Future	1,123.4500	1.1234	1,164.0300	1.1640	3.612	0	0	0
2013/01/18	R208	02/05/2013	6.64	Call	Bond Future	2,581.2700	2.5813	2,489.1100	2.4891	(3.570)	0	0	0
2013/01/18	R208	02/05/2013	6.64	Put	Bond Future	1,168.0200	1.1680	1,209.9100	1.2099	3.586	0	0	0
2013/01/18	R208	02/05/2013	6.65	Call	Bond Future	2,619.7700	2.6198	2,526.9500	2.5269	(3.543)	0	0	0
2013/01/18	R208	02/05/2013	6.65	Put	Bond Future	1,145.5700	1.1456	1,186.8000	1.1868	3.599	0	0	0
2013/01/18	R208	07/11/2013			Bond Future	6.5123	102.1632	6.5346	102.0334	0.342	0.0000	0.0000	0
2013/01/18	R208	07/11/2013	6.81	Call	Bond Future	4,006.0500	4.0061	3,923.0500	3.9231	(2.072)	0	0	0
2013/01/18	R208	07/11/2013	6.81	Put	Bond Future	2,286.4200	2.2864	2,333.2700	2.3333	2.049	0	0	0
2013/01/18	R208	07/11/2013	7.50	Call	Bond Future	6,666.3600	6.6664	6,562.0600	6.5621	(1.565)	0	0	0
2013/01/18	R208	07/11/2013	7.50	Put	Bond Future	1,096.4000	1.0964	1,121.9500	1.1219	2.330	0	0	230
2013/01/18	R208	07/11/2013	6.79	Call	Bond Future	3,937.9300	3.9379	3,855.6600	3.8557	(2.089)	0	0	0
2013/01/18	R208	07/11/2013	6.79	Put	Bond Future	2,332.7100	2.3327	2,380.2900	2.3803	2.040	0	0	0
2013/01/18	R208	07/11/2013	6.80	Call	Bond Future	3,971.9200	3.9719	3,889.2800	3.8893	(2.081)	0	0	0
2013/01/18	R208	07/11/2013	6.80	Put	Bond Future	2,309.4700	2.3095	2,356.6800	2.3567	2.044	0	0	0
2013/01/18	R209	07/02/2013			Bond Future	7.9739	84.2305	8.0135	83.8752	0.496	0.0000	0.0000	8,087
2013/01/18	R209	07/02/2013	8.63	Call	Bond Future	5,634.0100	5.6340	5,285.0100	5.2850	(6.195)	0	0	0
2013/01/18	R209	07/02/2013	8.63	Put	Bond Future	37.9500	0.0380	44.2100	0.0442	16.495	0	0	11,000
2013/01/18	R209	07/02/2013	8.83	Call	Bond Future	7,192.3800	7.1924	6,838.4500	6.8385	(4.921)	0	0	0
2013/01/18	R209	07/02/2013	8.83	Put	Bond Future	8.6000	0.0086	9.9300	0.0099	15.465	0	0	14,000
2013/01/18	R209	07/02/2013	8.95	Call	Bond Future	8,114.7900	8.1148	7,759.9800	7.7600	(4.372)	0	0	0
2013/01/18	R209	07/02/2013	8.95	Put	Bond Future	3.2200	0.0032	3.6700	0.0037	13.975	0	0	0
2013/01/18	R209	07/02/2013	9.10	Call	Bond Future	9,246.7300	9.2467	8,891.5700	8.8916	(3.841)	0	0	0
2013/01/18	R209	07/02/2013	9.10	Put	Bond Future	0.8200	0.0008	0.9200	0.0009	12.195	0	0	0
2013/01/18	R209	07/02/2013	9.00	Call	Bond Future	8,494.8800	8.4949	8,139.9100	8.1399	(4.179)	0	0	0
2013/01/18	R209	07/02/2013	9.00	Put	Bond Future	2.0900	0.0021	2.3800	0.0024	13.876	0	0	0
2013/01/18	R209	07/02/2013	9.05	Call	Bond Future	8,872.2100	8.8722	8,517.1200	8.5171	(4.002)	0	0	0
2013/01/18	R209	07/02/2013	9.05	Put	Bond Future	1.3200	0.0013	1.4900	0.0015	12.879	0	0	0
2013/01/18	R209	07/02/2013	9.06	Call	Bond Future	8,947.3400	8.9473	8,592.2400	8.5922	(3.969)	0	0	0
2013/01/18	R209	07/02/2013	9.06	Put	Bond Future	1.2000	0.0012	1.3600	0.0014	13.333	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
2013/01/18	R209	02/05/2013			Bond Future	8.0299		82.1094	8.0711	81.7441	0.513	0.0000	0.0000	33
2013/01/18	R209	02/05/2013	8.01	Call	Bond Future	2,874.2200		2.8742	2,677.9600	2.6780	(6.828)	0	0	0
2013/01/18	R209	02/05/2013	8.01	Put	Bond Future	3,052.0000		3.0520	3,221.1000	3.2211	5.541	0	0	0
2013/01/18	R209	02/05/2013	7.99	Call	Bond Future	2,788.2600		2.7883	2,595.5500	2.5956	(6.911)	0	0	0
2013/01/18	R209	02/05/2013	7.99	Put	Bond Future	3,144.9500		3.1450	3,317.6000	3.3176	5.490	0	0	0
2013/01/18	R209	02/05/2013	8.00	Call	Bond Future	2,830.8000		2.8308	2,636.3100	2.6363	(6.870)	0	0	0
2013/01/18	R209	02/05/2013	8.00	Put	Bond Future	3,097.9600		3.0980	3,268.8300	3.2688	5.516	0	0	0
2013/01/18	R209	07/11/2013			Bond Future	8.1625		81.2061	8.2053	80.8370	0.524	0.0000	0.0000	0
2013/01/18	R209	07/11/2013	8.81	Call	Bond Future	8,649.6000		8.6496	8,391.3500	8.3913	(2.986)	0	0	0
2013/01/18	R209	07/11/2013	8.81	Put	Bond Future	3,331.0300		3.3310	3,441.8400	3.4418	3.327	0	0	0
2013/01/18	R209	07/11/2013	9.50	Call	Bond Future	12,205.2600		12.2053	11,903.9400	11.9039	(2.469)	0	0	0
2013/01/18	R209	07/11/2013	9.50	Put	Bond Future	1,799.3300		1.7993	1,867.0700	1.8671	3.765	0	0	180
2013/01/18	R209	07/11/2013	8.79	Call	Bond Future	8,549.9600		8.5500	8,293.1700	8.2932	(3.003)	0	0	0
2013/01/18	R209	07/11/2013	8.79	Put	Bond Future	3,387.4300		3.3874	3,499.7000	3.4997	3.314	0	0	0
2013/01/18	R209	07/11/2013	8.80	Call	Bond Future	8,599.7300		8.5997	8,342.2100	8.3422	(2.995)	0	0	0
2013/01/18	R209	07/11/2013	8.80	Put	Bond Future	3,359.1200		3.3591	3,470.6600	3.4707	3.321	0	0	0
2013/01/18	R210	07/02/2013			Bond Future	166.6377		166.6377	166.6535	166.6535	0.009	0.0000	0.0000	1,237
2013/01/18	R210	07/02/2013	156.99	Call	Bond Future	9,647.7400		9.6477	9,663.5400	9.6635	0.164	0	0	0
2013/01/18	R210	07/02/2013	156.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R210	07/02/2013	157.00	Call	Bond Future	9,637.7400		9.6377	9,653.5400	9.6535	0.164	0	0	0
2013/01/18	R210	07/02/2013	157.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R210	07/02/2013	157.01	Call	Bond Future	9,627.7400		9.6277	9,643.5400	9.6435	0.164	0	0	0
2013/01/18	R210	07/02/2013	157.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R210	02/05/2013			Bond Future	166.8808		166.8808	166.8969	166.8969	0.010	0.0000	0.0000	7
2013/01/18	R210	02/05/2013	161.14	Call	Bond Future	5,740.7900		5.7408	5,756.9100	5.7569	0.281	0	0	0
2013/01/18	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R210	02/05/2013	161.15	Call	Bond Future	5,730.7900		5.7308	5,746.9100	5.7469	0.281	0	0	0
2013/01/18	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R210	02/05/2013	161.16	Call	Bond Future	5,720.7900		5.7208	5,736.9100	5.7369	0.282	0	0	0
2013/01/18	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R211	07/02/2013			Bond Future	126.3636		126.3636	126.1752	126.1752	(0.149)	0.0000	0.0000	522
2013/01/18	R211	07/02/2013	122.99	Call	Bond Future	3,373.6200		3.3736	3,185.2100	3.1852	(5.585)	0	0	0
2013/01/18	R211	07/02/2013	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R211	07/02/2013	123.00	Call	Bond Future	3,363.6200		3.3636	3,175.2100	3.1752	(5.601)	0	0	0
2013/01/18	R211	07/02/2013	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R211	07/02/2013	123.01	Call	Bond Future	3,353.6200		3.3536	3,165.2100	3.1652	(5.618)	0	0	0
2013/01/18	R211	07/02/2013	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R211	02/05/2013			Bond Future	127.9563		127.9563	127.7655	127.7655	(0.149)	0.0000	0.0000	7
2013/01/18	R211	02/05/2013	125.69	Call	Bond Future	2,266.3000		2.2663	2,075.5000	2.0755	(8.419)	0	0	0
2013/01/18	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R211	02/05/2013	125.70	Call	Bond Future	2,256.3000		2.2563	2,065.5000	2.0655	(8.456)	0	0	0
2013/01/18	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R211	02/05/2013	125.71	Call	Bond Future	2,246.3000		2.2463	2,055.5000	2.0555	(8.494)	0	0	0
2013/01/18	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R212	07/02/2013			Bond Future	133.1393		133.1393	133.1499	133.1499	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
2013/01/18	R212	07/02/2013	128.99	Call	Bond Future	4,149.3100	4.1493	4,159.9300	4.1599	0.256	0	0	0
2013/01/18	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R212	07/02/2013	129.00	Call	Bond Future	4,139.3100	4.1393	4,149.9300	4.1499	0.257	0	0	0
2013/01/18	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R212	07/02/2013	129.01	Call	Bond Future	4,129.3100	4.1293	4,139.9300	4.1399	0.257	0	0	0
2013/01/18	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R212	02/05/2013			Bond Future	134.8175	134.8175	134.8281	134.8281	0.008	0.0000	0.0000	2,511
2013/01/18	R212	02/05/2013	131.09	Call	Bond Future	3,727.4800	3.7275	3,738.1300	3.7381	0.286	0	0	0
2013/01/18	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R212	02/05/2013	131.10	Call	Bond Future	3,717.4800	3.7175	3,728.1300	3.7281	0.286	0	0	0
2013/01/18	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R212	02/05/2013	131.11	Call	Bond Future	3,707.4800	3.7075	3,718.1300	3.7181	0.287	0	0	0
2013/01/18	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/18	R213	07/02/2013			Bond Future	7.7244	96.1959	7.7640	95.8346	0.512	0.0000	0.0000	10,414
2013/01/18	R213	07/02/2013	8.90	Call	Bond Future	9,925.4600	9.9255	9,564.2800	9.5643	(3.639)	0	0	0
2013/01/18	R213	07/02/2013	8.90	Put	Bond Future	1.6300	0.0016	1.7700	0.0018	8.589	0	0	0
2013/01/18	R213	07/02/2013	8.95	Call	Bond Future	10,311.9500	10.3119	9,950.7100	9.9507	(3.503)	0	0	0
2013/01/18	R213	07/02/2013	8.95	Put	Bond Future	1.0600	0.0011	1.1400	0.0011	7.547	0	0	0
2013/01/18	R213	07/02/2013	9.00	Call	Bond Future	10,695.9600	10.6960	10,334.6900	10.3347	(3.378)	0	0	0
2013/01/18	R213	07/02/2013	9.00	Put	Bond Future	0.6800	0.0007	0.7300	0.0007	7.353	0	0	0
2013/01/18	R213	07/02/2013	9.05	Call	Bond Future	11,077.4600	11.0775	10,716.1700	10.7162	(3.261)	0	0	0
2013/01/18	R213	07/02/2013	9.05	Put	Bond Future	0.4300	0.0004	0.4600	0.0005	6.977	0	0	0
2013/01/18	R213	02/05/2013			Bond Future	7.7799	93.8272	7.8212	93.4549	0.531	0.0000	0.0000	5
2013/01/18	R213	02/05/2013	7.86	Call	Bond Future	3,591.7800	3.5918	3,374.1500	3.3742	(6.059)	0	0	0
2013/01/18	R213	02/05/2013	7.86	Put	Bond Future	2,871.6100	2.8716	3,026.2200	3.0262	5.384	0	0	0
2013/01/18	R213	02/05/2013	7.84	Call	Bond Future	3,497.3900	3.4974	3,283.0300	3.2830	(6.129)	0	0	0
2013/01/18	R213	02/05/2013	7.84	Put	Bond Future	2,956.2400	2.9562	3,114.1200	3.1141	5.341	0	0	0
2013/01/18	R213	02/05/2013	7.85	Call	Bond Future	3,544.4200	3.5444	3,328.4200	3.3284	(6.094)	0	0	0
2013/01/18	R213	02/05/2013	7.85	Put	Bond Future	2,913.7000	2.9137	3,069.9400	3.0699	5.362	0	0	0
2013/01/18	R213	07/11/2013			Bond Future	7.9153	92.8513	7.9582	92.4759	0.543	0.0000	0.0000	0
2013/01/18	R213	07/11/2013	8.61	Call	Bond Future	8,970.4600	8.9705	8,704.9200	8.7049	(2.960)	0	0	0
2013/01/18	R213	07/11/2013	8.61	Put	Bond Future	3,164.1900	3.1642	3,274.0400	3.2740	3.472	0	0	0
2013/01/18	R213	07/11/2013	8.59	Call	Bond Future	8,865.8900	8.8659	8,601.8600	8.6019	(2.978)	0	0	0
2013/01/18	R213	07/11/2013	8.59	Put	Bond Future	3,219.2200	3.2192	3,330.5800	3.3306	3.459	0	0	0
2013/01/18	R213	07/11/2013	8.60	Call	Bond Future	8,918.1300	8.9181	8,653.3400	8.6533	(2.969)	0	0	0
2013/01/18	R213	07/11/2013	8.60	Put	Bond Future	3,191.6000	3.1916	3,302.2000	3.3022	3.465	0	0	0
2013/01/18	R214	07/02/2013			Bond Future	8.0088	86.2013	8.0484	85.8238	0.494	0.0000	0.0000	1,714
2013/01/18	R214	07/02/2013	8.59	Call	Bond Future	5,364.4800	5.3645	5,000.2800	5.0003	(6.789)	0	0	0
2013/01/18	R214	07/02/2013	8.59	Put	Bond Future	90.0100	0.0900	103.3200	0.1033	14.787	0	0	0
2013/01/18	R214	07/02/2013	8.60	Call	Bond Future	5,445.1800	5.4452	5,080.2000	5.0802	(6.703)	0	0	0
2013/01/18	R214	07/02/2013	8.60	Put	Bond Future	84.8300	0.0848	97.3600	0.0974	14.771	0	0	0
2013/01/18	R214	07/02/2013	8.61	Call	Bond Future	5,525.9700	5.5260	5,160.2500	5.1602	(6.618)	0	0	0
2013/01/18	R214	07/02/2013	8.61	Put	Bond Future	79.9100	0.0799	91.7000	0.0917	14.754	0	0	0

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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
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<b>Total</b>												<b>364043</b>
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