



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/01/2013 to 25/01/2013

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
2013/01/25	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	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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2013/01/25	2025	07/02/2013			Bond Future	113.8309	113.8309	113.4137	113.4137	(0.367)	0.0000	0.0000	0
2013/01/25	2025	07/02/2013	110.99	Call	Bond Future	2,840.9300	2.8409	2,423.6700	2.4237	(14.687)	0	0	0
2013/01/25	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	2025	07/02/2013	111.00	Call	Bond Future	2,830.9300	2.8309	2,413.6700	2.4137	(14.739)	0	0	0
2013/01/25	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	2025	07/02/2013	111.01	Call	Bond Future	2,820.9300	2.8209	2,403.6700	2.4037	(14.792)	0	0	0
2013/01/25	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	2038	07/02/2013			Bond Future	112.2423	112.2423	111.6045	111.6045	(0.568)	0.0000	0.0000	0
2013/01/25	2038	07/02/2013	105.99	Call	Bond Future	6,252.3100	6.2523	5,614.4800	5.6145	(10.202)	0	0	0
2013/01/25	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	2038	07/02/2013	106.00	Call	Bond Future	6,242.3100	6.2423	5,604.4800	5.6045	(10.218)	0	0	0
2013/01/25	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	2038	07/02/2013	106.01	Call	Bond Future	6,232.3100	6.2323	5,594.4800	5.5945	(10.234)	0	0	0
2013/01/25	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	2050	07/02/2013			Bond Future	118.7847	118.7847	117.5978	117.5978	(0.999)	0.0000	0.0000	122
2013/01/25	2050	07/02/2013	112.99	Call	Bond Future	5,794.6500	5.7947	4,607.8200	4.6078	(20.481)	0	0	0
2013/01/25	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	2050	07/02/2013	113.00	Call	Bond Future	5,784.6500	5.7847	4,597.8200	4.5978	(20.517)	0	0	0
2013/01/25	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	2050	07/02/2013	113.01	Call	Bond Future	5,774.6500	5.7747	4,587.8200	4.5878	(20.552)	0	0	0
2013/01/25	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	AL7T	07/02/2013			Index Future	468.9980	468.9980	487.0590	487.0590	3.851	0.0000	0.0000	0
2013/01/25	AL7T	02/05/2013			Index Future	493.1680	493.1680	493.2280	493.2280	0.012	0.0000	0.0000	12
2013/01/25	ALBI	07/02/2013			Index Future	434.0530	434.0530	434.4170	434.4170	0.084	0.0000	0.0000	810
2013/01/25	ALBI	02/05/2013			Index Future	439.5520	439.5520	439.9190	439.9190	0.083	0.0000	0.0000	254
2013/01/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	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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2013/01/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/25	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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2013/01/25	EL28	07/02/2013			Bond Future	113.8780	113.8780	113.3162	113.3162	(0.493)	0.0000	0.0000	0
2013/01/25	EL28	07/02/2013	113.01	Call	Bond Future	868.0100	0.8680	306.1800	0.3062	(64.726)	0	0	0
2013/01/25	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	EL28	07/02/2013	112.99	Call	Bond Future	888.0100	0.8880	326.1800	0.3262	(63.268)	0	0	0
2013/01/25	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	EL28	07/02/2013	113.00	Call	Bond Future	878.0100	0.8780	316.1800	0.3162	(63.989)	0	0	0
2013/01/25	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	ES33	07/02/2013			Bond Future	8.7945	90.8800	8.7784	91.0178	(0.183)	0.0000	0.0000	303
2013/01/25	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	ES33	07/02/2013	8.54	Put	Bond Future	2,215.9200	2.2159	2,078.1200	2.0781	(6.219)	0	0	0
2013/01/25	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	ES33	07/02/2013	8.55	Put	Bond Future	2,127.2300	2.1272	1,989.4300	1.9894	(6.478)	0	0	0
2013/01/25	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	ES33	07/02/2013	8.56	Put	Bond Future	2,038.6700	2.0387	1,900.8700	1.9009	(6.759)	0	0	0
2013/01/25	GOVI	07/02/2013			GOVI	434.0780	434.0780	434.4600	434.4600	0.088	0.0000	0.0000	331
2013/01/25	GOVI	07/02/2013	432.99	Call	GOVI	10,880.0000	1.0880	14,700.0000	1.4700	35.110	0	0	0
2013/01/25	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	GOVI	07/02/2013	433.00	Call	GOVI	10,780.0000	1.0780	14,600.0000	1.4600	35.436	0	0	0
2013/01/25	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	GOVI	07/02/2013	433.01	Call	GOVI	10,680.0000	1.0680	14,500.0000	1.4500	35.768	0	0	0
2013/01/25	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	GOVI	02/05/2013			GOVI	439.5770	439.5770	439.9630	439.9630	0.088	0.0000	0.0000	1
2013/01/25	GOVI	02/05/2013	432.99	Call	GOVI	65,870.0000	6.5870	69,730.0000	6.9730	5.860	0	0	0
2013/01/25	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	GOVI	02/05/2013	433.00	Call	GOVI	65,770.0000	6.5770	69,630.0000	6.9630	5.869	0	0	0
2013/01/25	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	GOVI	02/05/2013	433.01	Call	GOVI	65,670.0000	6.5670	69,530.0000	6.9530	5.878	0	0	0
2013/01/25	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/25	IGOV	07/02/2013			Index Future	199.5540	199.5540	199.0040	199.0040	(0.276)	0.0000	0.0000	154
2013/01/25	IGOV	02/05/2013			Index Future	202.0820	202.0820	201.5250	201.5250	(0.276)	0.0000	0.0000	454
2013/01/25	ILBI	07/02/2013			Index Future	542.7670	542.7670	540.4950	540.4950	(0.419)	0.0000	0.0000	183
2013/01/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/25	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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2013/01/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/25	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/01/25	JBAF	20/03/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	1,000
2013/01/25	JBAF	17/04/2013			Jibar Tradeable Future	5.0500	94.9500	5.0400	94.9600	(0.198)	0.0000	0.0000	0
2013/01/25	JBAF	15/05/2013			Jibar Tradeable Future	5.0400	94.9600	5.0200	94.9800	(0.397)	0.0000	0.0000	0
2013/01/25	JBAF	19/06/2013			Jibar Tradeable Future	5.0300	94.9700	5.0100	94.9900	(0.398)	0.0000	0.0000	500
2013/01/25	JBAF	17/07/2013			Jibar Tradeable Future	5.0300	94.9700	5.0000	95.0000	(0.596)	0.0000	0.0000	0
2013/01/25	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0000	95.0000	(0.596)	0.0000	0.0000	2,200
2013/01/25	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.0600	94.9400	(0.784)	0.0000	0.0000	2,000
2013/01/25	JBAF	19/03/2014			Jibar Tradeable Future	5.2100	94.7900	5.1600	94.8400	(0.960)	0.0000	0.0000	400
2013/01/25	JBAF	18/06/2014			Jibar Tradeable Future	5.3300	94.6700	5.2900	94.7100	(0.750)	0.0000	0.0000	800
2013/01/25	JBAF	17/09/2014			Jibar Tradeable Future	5.4600	94.5400	5.4200	94.5800	(0.733)	0.0000	0.0000	0
2013/01/25	JBAF	17/12/2014			Jibar Tradeable Future	5.6000	94.4000	5.5400	94.4600	(1.071)	0.0000	0.0000	0
2013/01/25	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/25	R023	07/02/2013			Bond Future	6.8393	110.0661	6.8387	110.0711	(0.010)	0.0000	0.0000	1,632
2013/01/25	R023	07/02/2013	7.04	Call	Bond Future	1,487.4000	1.4874	1,492.4100	1.4924	0.337	0	0	0
2013/01/25	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R023	07/02/2013	7.05	Call	Bond Future	1,560.8200	1.5608	1,565.8300	1.5658	0.321	0	0	0
2013/01/25	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R023	07/02/2013	7.06	Call	Bond Future	1,634.1700	1.6342	1,639.1800	1.6392	0.307	0	0	0
2013/01/25	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R023	02/05/2013			Bond Future	6.8891	107.4857	6.8884	107.4906	(0.010)	0.0000	0.0000	1,002
2013/01/25	R023	02/05/2013	7.05	Call	Bond Future	1,170.1100	1.1701	1,175.0100	1.1750	0.419	0	0	0
2013/01/25	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R023	02/05/2013	7.06	Call	Bond Future	1,242.2700	1.2423	1,247.1700	1.2472	0.394	0	0	0
2013/01/25	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R023	02/05/2013	7.04	Call	Bond Future	1,097.8900	1.0979	1,102.7900	1.1028	0.446	0	0	0
2013/01/25	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R023	01/08/2013			Bond Future	6.9430	108.9142	6.9423	108.9192	(0.010)	0.0000	0.0000	0
2013/01/25	R023	01/08/2013	7.29	Call	Bond Future	2,444.4100	2.4444	2,449.3400	2.4493	0.202	0	0	0
2013/01/25	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R023	01/08/2013	7.30	Call	Bond Future	2,513.7800	2.5138	2,518.7100	2.5187	0.196	0	0	0
2013/01/25	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R023	01/08/2013	7.31	Call	Bond Future	2,583.0900	2.5831	2,588.0200	2.5880	0.191	0	0	0
2013/01/25	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R157	07/02/2013			Bond Future	5.4045	124.8745	5.3839	124.9297	(0.382)	0.0000	0.0000	5,382
2013/01/25	R157	07/02/2013	6.28	Call	Bond Future	2,308.3900	2.3084	2,363.5700	2.3636	2.390	0	0	0
2013/01/25	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R157	07/02/2013	6.50	Call	Bond Future	2,879.4100	2.8794	2,934.5900	2.9346	1.916	0	0	0
2013/01/25	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R157	07/02/2013	6.70	Call	Bond Future	3,395.4200	3.3954	3,450.6000	3.4506	1.625	0	0	0
2013/01/25	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
2013/01/25	R157	07/02/2013	6.75	Call	Bond Future	3,523.9600	3.5240	3,579.1400	3.5791	1.566	0	0	0
2013/01/25	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R157	07/02/2013	6.80	Call	Bond Future	3,652.3200	3.6523	3,707.5000	3.7075	1.511	0	0	0
2013/01/25	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R157	02/05/2013			Bond Future	5.4154	119.5848	5.3925	119.6404	(0.423)	0.0000	0.0000	13,892
2013/01/25	R157	02/05/2013	5.35	Call	Bond Future	373.2100	0.3732	396.2500	0.3963	6.173	0	0	0
2013/01/25	R157	02/05/2013	5.35	Put	Bond Future	532.2100	0.5322	499.6300	0.4996	(6.122)	0	0	0
2013/01/25	R157	02/05/2013	5.36	Call	Bond Future	384.3100	0.3843	407.8300	0.4078	6.120	0	0	0
2013/01/25	R157	02/05/2013	5.36	Put	Bond Future	518.9800	0.5190	486.8800	0.4869	(6.185)	0	0	0
2013/01/25	R157	02/05/2013	5.34	Call	Bond Future	362.3100	0.3623	384.8800	0.3849	6.229	0	0	0
2013/01/25	R157	02/05/2013	5.34	Put	Bond Future	545.6500	0.5456	512.6000	0.5126	(6.057)	0	0	0
2013/01/25	R157	07/11/2013			Bond Future	5.4518	116.0524	5.4214	116.1098	(0.557)	0.0000	0.0000	0
2013/01/25	R157	07/11/2013	5.61	Call	Bond Future	829.2000	0.8292	861.3500	0.8614	3.877	0	0	0
2013/01/25	R157	07/11/2013	5.61	Put	Bond Future	530.9800	0.5310	505.7400	0.5057	(4.753)	0	0	0
2013/01/25	R157	07/11/2013	5.59	Call	Bond Future	807.1900	0.8072	838.8300	0.8388	3.920	0	0	0
2013/01/25	R157	07/11/2013	5.59	Put	Bond Future	546.6100	0.5466	520.8600	0.5209	(4.711)	0	0	0
2013/01/25	R157	07/11/2013	5.60	Call	Bond Future	818.1500	0.8181	850.0500	0.8500	3.899	0	0	0
2013/01/25	R157	07/11/2013	5.60	Put	Bond Future	538.7500	0.5388	513.2600	0.5133	(4.731)	0	0	0
2013/01/25	R186	07/02/2013			Bond Future	7.3804	128.2921	7.3595	128.5038	(0.282)	0.0000	0.0000	44,895
2013/01/25	R186	07/02/2013	7.00	Call	Bond Future	110.2000	0.1102	112.4300	0.1124	2.024	0	0	10,300
2013/01/25	R186	07/02/2013	7.00	Put	Bond Future	4,053.4700	4.0535	3,844.0800	3.8441	(5.166)	0	0	0
2013/01/25	R186	07/02/2013	7.25	Call	Bond Future	595.9700	0.5960	629.1700	0.6292	5.571	0	0	670
2013/01/25	R186	07/02/2013	7.25	Put	Bond Future	1,928.5100	1.9285	1,750.0900	1.7501	(9.252)	0	0	0
2013/01/25	R186	07/02/2013	7.29	Call	Bond Future	739.0700	0.7391	781.8000	0.7818	5.782	0	0	0
2013/01/25	R186	07/02/2013	7.29	Put	Bond Future	1,660.6600	1.6607	1,491.7700	1.4918	(10.170)	0	0	0
2013/01/25	R186	07/02/2013	7.75	Call	Bond Future	3,811.6500	3.8117	3,987.4800	3.9875	4.613	0	0	1,000
2013/01/25	R186	07/02/2013	7.75	Put	Bond Future	137.1200	0.1371	101.3300	0.1013	(26.101)	0	0	0
2013/01/25	R186	07/02/2013	8.00	Call	Bond Future	6,093.6900	6.0937	6,298.4200	6.2984	3.360	0	0	0
2013/01/25	R186	07/02/2013	8.00	Put	Bond Future	18.3300	0.0183	11.4400	0.0114	(37.589)	0	0	150
2013/01/25	R186	07/02/2013	8.45	Call	Bond Future	10,232.9900	10.2330	10,444.5300	10.4445	2.067	0	0	0
2013/01/25	R186	07/02/2013	8.45	Put	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	0
2013/01/25	R186	07/02/2013	8.47	Call	Bond Future	10,412.9900	10.4130	10,624.5500	10.6245	2.032	0	0	0
2013/01/25	R186	07/02/2013	8.47	Put	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2013/01/25	R186	07/02/2013	7.50	Call	Bond Future	1,846.9400	1.8469	1,954.1800	1.9542	5.806	0	0	540
2013/01/25	R186	07/02/2013	7.50	Put	Bond Future	640.9800	0.6410	536.6000	0.5366	(16.284)	0	0	0
2013/01/25	R186	07/02/2013	8.50	Call	Bond Future	10,682.2700	10.6823	10,893.8500	10.8938	1.981	0	0	0
2013/01/25	R186	07/02/2013	8.50	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2013/01/25	R186	07/02/2013	8.55	Call	Bond Future	11,129.1000	11.1291	11,340.7000	11.3407	1.901	0	0	0
2013/01/25	R186	07/02/2013	8.55	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2013/01/25	R186	07/02/2013	8.32	Call	Bond Future	9,053.6100	9.0536	9,264.8800	9.2649	2.334	0	0	0
2013/01/25	R186	07/02/2013	8.32	Put	Bond Future	0.6700	0.0007	0.3200	0.0003	(52.239)	0	0	2,000
2013/01/25	R186	02/05/2013			Bond Future	7.4414	129.8453	7.4200	130.0593	(0.288)	0.0000	0.0000	24,652
2013/01/25	R186	02/05/2013	7.39	Call	Bond Future	2,895.3300	2.8953	2,984.4400	2.9844	3.078	0	0	0
2013/01/25	R186	02/05/2013	7.39	Put	Bond Future	3,409.2700	3.4093	3,284.3700	3.2844	(3.664)	0	0	0
2013/01/25	R186	02/05/2013	7.40	Call	Bond Future	2,943.4500	2.9435	3,033.6300	3.0336	3.064	0	0	0
2013/01/25	R186	02/05/2013	7.40	Put	Bond Future	3,357.2700	3.3573	3,233.4400	3.2334	(3.688)	0	0	150
2013/01/25	R186	02/05/2013	7.41	Call	Bond Future	2,992.0200	2.9920	3,083.2800	3.0833	3.050	0	0	0

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2013/01/25	R186	02/05/2013	7.41	Put	Bond Future	3,305.8300	3.3058	3,183.0800	3.1831	(3.713)	0	0	0
2013/01/25	R186	02/05/2013	6.75	Call	Bond Future	791.6500	0.7917	822.3900	0.8224	3.883	0	0	350
2013/01/25	R186	02/05/2013	6.75	Put	Bond Future	7,949.9300	7.9499	7,766.6600	7.7667	(2.305)	0	0	0
2013/01/25	R186	07/11/2013			Bond Future	7.5870	128.0412	7.5640	128.2614	(0.304)	0.0000	0.0000	0
2013/01/25	R186	07/11/2013	8.15	Call	Bond Future	8,601.8900	8.6019	8,739.8300	8.7398	1.604	0	0	0
2013/01/25	R186	07/11/2013	8.15	Put	Bond Future	3,387.9200	3.3879	3,305.7300	3.3057	(2.426)	0	0	0
2013/01/25	R186	07/11/2013	8.16	Call	Bond Future	8,660.4600	8.6605	8,798.9300	8.7989	1.599	0	0	0
2013/01/25	R186	07/11/2013	8.16	Put	Bond Future	3,356.6700	3.3567	3,275.0100	3.2750	(2.433)	0	0	0
2013/01/25	R186	07/11/2013	8.75	Call	Bond Future	12,289.1600	12.2892	12,455.9900	12.4560	1.358	0	0	0
2013/01/25	R186	07/11/2013	8.75	Put	Bond Future	1,850.5100	1.8505	1,797.2100	1.7972	(2.880)	0	0	130
2013/01/25	R186	07/11/2013	8.14	Call	Bond Future	8,543.4600	8.5435	8,680.8700	8.6809	1.608	0	0	0
2013/01/25	R186	07/11/2013	8.14	Put	Bond Future	3,419.4100	3.4194	3,336.6900	3.3367	(2.419)	0	0	0
2013/01/25	R189	07/02/2013			Bond Future	217.3933	217.3933	217.4124	217.4124	0.009	0.0000	0.0000	154
2013/01/25	R189	07/02/2013	212.99	Call	Bond Future	4,403.3200	4.4033	4,422.4200	4.4224	0.434	0	0	0
2013/01/25	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R189	07/02/2013	213.00	Call	Bond Future	4,393.3200	4.3933	4,412.4200	4.4124	0.435	0	0	0
2013/01/25	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R189	07/02/2013	213.01	Call	Bond Future	4,383.3200	4.3833	4,402.4200	4.4024	0.436	0	0	0
2013/01/25	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R197	07/02/2013			Bond Future	286.8152	286.8152	286.8399	286.8399	0.009	0.0000	0.0000	4,770
2013/01/25	R197	07/02/2013	278.99	Call	Bond Future	7,825.1600	7.8252	7,849.8500	7.8499	0.316	0	0	0
2013/01/25	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R197	07/02/2013	279.00	Call	Bond Future	7,815.1600	7.8152	7,839.8500	7.8399	0.316	0	0	0
2013/01/25	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R197	07/02/2013	279.01	Call	Bond Future	7,805.1600	7.8052	7,829.8500	7.8299	0.316	0	0	0
2013/01/25	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R197	02/05/2013			Bond Future	290.4438	290.4438	290.4677	290.4677	0.008	0.0000	0.0000	2,177
2013/01/25	R197	02/05/2013	282.39	Call	Bond Future	8,053.8100	8.0538	8,077.6600	8.0777	0.296	0	0	0
2013/01/25	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R197	02/05/2013	282.40	Call	Bond Future	8,043.8100	8.0438	8,067.6600	8.0677	0.297	0	0	0
2013/01/25	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R197	02/05/2013	282.41	Call	Bond Future	8,033.8100	8.0338	8,057.6600	8.0577	0.297	0	0	0
2013/01/25	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R201	07/02/2013			Bond Future	5.1342	107.5815	5.1087	107.6279	(0.496)	0.0000	0.0000	1,540
2013/01/25	R201	07/02/2013	4.98	Call	Bond Future	18.7500	0.0188	23.7700	0.0238	26.773	0	0	0
2013/01/25	R201	07/02/2013	4.98	Put	Bond Future	300.0700	0.3001	258.7200	0.2587	(13.780)	0	0	0
2013/01/25	R201	07/02/2013	5.60	Call	Bond Future	844.1200	0.8441	890.4400	0.8904	5.487	0	0	0
2013/01/25	R201	07/02/2013	5.60	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2013/01/25	R201	07/02/2013	6.20	Call	Bond Future	1,918.2900	1.9183	1,964.6600	1.9647	2.417	0	0	0
2013/01/25	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R201	07/02/2013	6.25	Call	Bond Future	2,007.1600	2.0072	2,053.5300	2.0535	2.310	0	0	0
2013/01/25	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R201	07/02/2013	6.30	Call	Bond Future	2,095.9300	2.0959	2,142.3000	2.1423	2.212	0	0	0
2013/01/25	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R201	02/05/2013			Bond Future	5.1114	108.8839	5.0821	108.9307	(0.572)	0.0000	0.0000	4

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
2013/01/25	R201	02/05/2013	4.05	Call	Bond Future		0.1900	0.0002	0.2400	0.0002	26.316	0	0	0
2013/01/25	R201	02/05/2013	4.05	Put	Bond Future	1,715.5200		1.7155	1,668.8100	1.6688	(2.723)	0	0	0
2013/01/25	R201	02/05/2013	4.06	Call	Bond Future		0.2100	0.0002	0.2600	0.0003	23.810	0	0	0
2013/01/25	R201	02/05/2013	4.06	Put	Bond Future	1,699.2000		1.6992	1,652.4900	1.6525	(2.749)	0	0	0
2013/01/25	R201	02/05/2013	4.04	Call	Bond Future		0.1700	0.0002	0.2100	0.0002	23.529	0	0	0
2013/01/25	R201	02/05/2013	4.04	Put	Bond Future	1,731.8300		1.7318	1,685.1100	1.6851	(2.698)	0	0	0
2013/01/25	R201	07/11/2013			Bond Future	5.0210		107.3992	4.9769	107.4474	(0.876)	0.0000	0.0000	0
2013/01/25	R201	07/11/2013	4.80	Call	Bond Future	228.0300		0.2280	246.7200	0.2467	8.196	0	0	0
2013/01/25	R201	07/11/2013	4.80	Put	Bond Future	470.6500		0.4706	441.0900	0.4411	(6.281)	0	0	0
2013/01/25	R201	07/11/2013	4.81	Call	Bond Future	232.3000		0.2323	251.2200	0.2512	8.145	0	0	0
2013/01/25	R201	07/11/2013	4.81	Put	Bond Future	463.9200		0.4639	434.5900	0.4346	(6.322)	0	0	0
2013/01/25	R201	07/11/2013	4.79	Call	Bond Future	223.8300		0.2238	242.2700	0.2423	8.238	0	0	0
2013/01/25	R201	07/11/2013	4.79	Put	Bond Future	477.4500		0.4774	447.6400	0.4476	(6.244)	0	0	0
2013/01/25	R202	07/02/2013			Bond Future	214.5184		214.5184	213.0362	213.0362	(0.691)	0.0000	0.0000	48,858
2013/01/25	R202	07/02/2013	204.99	Call	Bond Future	9,528.3600		9.5284	8,046.2000	8.0462	(15.555)	0	0	0
2013/01/25	R202	07/02/2013	204.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R202	07/02/2013	205.00	Call	Bond Future	9,518.3600		9.5184	8,036.2000	8.0362	(15.572)	0	0	0
2013/01/25	R202	07/02/2013	205.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R202	07/02/2013	205.01	Call	Bond Future	9,508.3600		9.5084	8,026.2000	8.0262	(15.588)	0	0	0
2013/01/25	R202	07/02/2013	205.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R202	02/05/2013			Bond Future	217.2323		217.2323	215.7308	215.7308	(0.691)	0.0000	0.0000	25,001
2013/01/25	R202	02/05/2013	211.04	Call	Bond Future	6,192.2900		6.1923	4,690.8100	4.6908	(24.248)	0	0	0
2013/01/25	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R202	02/05/2013	211.05	Call	Bond Future	6,182.2900		6.1823	4,680.8100	4.6808	(24.287)	0	0	0
2013/01/25	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R202	02/05/2013	211.06	Call	Bond Future	6,172.2900		6.1723	4,670.8100	4.6708	(24.326)	0	0	0
2013/01/25	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R203	07/02/2013			Bond Future	5.8420		112.9756	5.8264	113.0414	(0.268)	0.0000	0.0000	19,398
2013/01/25	R203	07/02/2013	5.54	Call	Bond Future	28.1700		0.0282	28.6000	0.0286	1.526	0	0	10,000
2013/01/25	R203	07/02/2013	5.54	Put	Bond Future	1,305.9000		1.3059	1,240.5600	1.2406	(5.003)	0	0	0
2013/01/25	R203	07/02/2013	6.11	Call	Bond Future	1,164.2900		1.1643	1,218.3000	1.2183	4.639	0	0	12,600
2013/01/25	R203	07/02/2013	6.11	Put	Bond Future	45.5100		0.0455	33.7500	0.0338	(25.840)	0	0	3,254
2013/01/25	R203	07/02/2013	6.45	Call	Bond Future	2,518.9500		2.5190	2,584.3400	2.5843	2.596	0	0	0
2013/01/25	R203	07/02/2013	6.45	Put	Bond Future	0.7900		0.0008	0.4100	0.0004	(48.101)	0	0	0
2013/01/25	R203	07/02/2013	6.55	Call	Bond Future	2,925.7000		2.9257	2,991.3800	2.9914	2.245	0	0	0
2013/01/25	R203	07/02/2013	6.55	Put	Bond Future	0.1700		0.0002	0.0800	0.0001	(52.941)	0	0	0
2013/01/25	R203	07/02/2013	6.65	Call	Bond Future	3,331.0400		3.3310	3,396.7900	3.3968	1.974	0	0	0
2013/01/25	R203	07/02/2013	6.65	Put	Bond Future	0.0300		0.0000	0.0100	0.0000	(66.667)	0	0	30,250
2013/01/25	R203	07/02/2013	6.94	Call	Bond Future	4,496.2800		4.4963	4,562.0500	4.5620	1.463	0	0	0
2013/01/25	R203	07/02/2013	6.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R203	07/02/2013	7.15	Call	Bond Future	5,330.3400		5.3303	5,396.1100	5.3961	1.234	0	0	0
2013/01/25	R203	07/02/2013	7.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R203	07/02/2013	6.50	Call	Bond Future	2,722.4600		2.7225	2,788.0400	2.7880	2.409	0	0	0
2013/01/25	R203	07/02/2013	6.50	Put	Bond Future	0.3800		0.0004	0.1900	0.0002	(50.000)	0	0	0
2013/01/25	R203	02/05/2013			Bond Future	5.8753		110.1869	5.8587	110.2533	(0.282)	0.0000	0.0000	22
2013/01/25	R203	02/05/2013	5.90	Call	Bond Future	964.5600		0.9646	994.8700	0.9949	3.142	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
2013/01/25	R203	02/05/2013	5.90	Put	Bond Future	865.7800	0.8658	829.7300	0.8297	(4.164)	0	0	0
2013/01/25	R203	02/05/2013	5.91	Call	Bond Future	985.6500	0.9856	1,016.4300	1.0164	3.123	0	0	0
2013/01/25	R203	02/05/2013	5.91	Put	Bond Future	846.9100	0.8469	811.3300	0.8113	(4.201)	0	0	0
2013/01/25	R203	02/05/2013	5.89	Call	Bond Future	943.7300	0.9437	973.5800	0.9736	3.163	0	0	0
2013/01/25	R203	02/05/2013	5.89	Put	Bond Future	884.9300	0.8849	848.4200	0.8484	(4.126)	0	0	0
2013/01/25	R203	07/11/2013			Bond Future	5.9660	109.0445	5.9467	109.1129	(0.323)	0.0000	0.0000	0
2013/01/25	R203	07/11/2013	571.00	Call	Bond Future	106,814.9900	106.8150	106,883.3600	106.8834	0.064	0	0	0
2013/01/25	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R203	07/11/2013	5.99	Call	Bond Future	1,515.4800	1.5155	1,548.4400	1.5484	2.175	0	0	0
2013/01/25	R203	07/11/2013	5.99	Put	Bond Future	1,430.4000	1.4304	1,394.9900	1.3950	(2.476)	0	0	0
2013/01/25	R203	07/11/2013	6.00	Call	Bond Future	1,533.7300	1.5337	1,566.9500	1.5669	2.166	0	0	0
2013/01/25	R203	07/11/2013	6.00	Put	Bond Future	1,413.2200	1.4132	1,378.0700	1.3781	(2.487)	0	0	0
2013/01/25	R203	07/11/2013	6.01	Call	Bond Future	1,552.5000	1.5525	1,585.9800	1.5860	2.157	0	0	0
2013/01/25	R203	07/11/2013	6.01	Put	Bond Future	1,396.5800	1.3966	1,361.6900	1.3617	(2.498)	0	0	0
2013/01/25	R203	07/11/2013	5.71	Call	Bond Future	1,054.7400	1.0547	1,080.4200	1.0804	2.435	0	0	15
2013/01/25	R203	07/11/2013	5.71	Put	Bond Future	1,967.4300	1.9674	1,924.7400	1.9247	(2.170)	0	0	0
2013/01/25	R204	07/02/2013			Bond Future	6.0974	110.4031	6.0918	110.4317	(0.091)	0.0000	0.0000	16,262
2013/01/25	R204	07/02/2013	7.29	Call	Bond Future	5,918.0800	5.9181	5,946.6800	5.9467	0.483	0	0	0
2013/01/25	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R204	07/02/2013	7.45	Call	Bond Future	6,681.7600	6.6818	6,710.3600	6.7104	0.428	0	0	0
2013/01/25	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R204	07/02/2013	7.95	Call	Bond Future	9,023.8900	9.0239	9,052.4900	9.0525	0.317	0	0	0
2013/01/25	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R204	07/02/2013	8.00	Call	Bond Future	9,254.4500	9.2545	9,283.0500	9.2830	0.309	0	0	0
2013/01/25	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R204	07/02/2013	8.05	Call	Bond Future	9,484.3700	9.4844	9,512.9700	9.5130	0.302	0	0	0
2013/01/25	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R204	02/05/2013			Bond Future	6.1387	111.7398	6.1329	111.7685	(0.095)	0.0000	0.0000	434
2013/01/25	R204	02/05/2013	6.30	Call	Bond Future	1,708.0800	1.7081	1,719.1900	1.7192	0.650	0	0	0
2013/01/25	R204	02/05/2013	6.30	Put	Bond Future	914.0800	0.9141	896.4600	0.8965	(1.928)	0	0	0
2013/01/25	R204	02/05/2013	6.31	Call	Bond Future	1,737.9300	1.7379	1,749.2300	1.7492	0.650	0	0	0
2013/01/25	R204	02/05/2013	6.31	Put	Bond Future	894.9500	0.8950	877.5200	0.8775	(1.948)	0	0	0
2013/01/25	R204	02/05/2013	6.29	Call	Bond Future	1,678.5000	1.6785	1,689.4200	1.6894	0.651	0	0	0
2013/01/25	R204	02/05/2013	6.29	Put	Bond Future	933.5100	0.9335	915.7000	0.9157	(1.908)	0	0	0
2013/01/25	R204	07/11/2013			Bond Future	6.2438	110.7161	6.2373	110.7458	(0.106)	0.0000	0.0000	0
2013/01/25	R204	07/11/2013	6.30	Call	Bond Future	2,220.2500	2.2203	2,232.3700	2.2324	0.546	0	0	0
2013/01/25	R204	07/11/2013	6.30	Put	Bond Future	1,967.1300	1.9671	1,949.5100	1.9495	(0.896)	0	0	0
2013/01/25	R204	07/11/2013	6.31	Call	Bond Future	2,244.4400	2.2444	2,256.6600	2.2567	0.544	0	0	0
2013/01/25	R204	07/11/2013	6.31	Put	Bond Future	1,946.3200	1.9463	1,928.8000	1.9288	(0.900)	0	0	0
2013/01/25	R204	07/11/2013	7.00	Call	Bond Future	4,224.4300	4.2244	4,243.4200	4.2434	0.450	0	0	0
2013/01/25	R204	07/11/2013	7.00	Put	Bond Future	876.6000	0.8766	865.8500	0.8658	(1.226)	0	0	180
2013/01/25	R204	07/11/2013	6.29	Call	Bond Future	2,196.2100	2.1962	2,208.2200	2.2082	0.547	0	0	0
2013/01/25	R204	07/11/2013	6.29	Put	Bond Future	1,988.1100	1.9881	1,970.3800	1.9704	(0.892)	0	0	0
2013/01/25	R206	07/02/2013			Bond Future	5.1659	102.6508	5.1191	102.6932	(0.907)	0.0000	0.0000	1,120
2013/01/25	R206	07/02/2013	4.76	Call	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2013/01/25	R206	07/02/2013	4.76	Put	Bond Future	368.5600	0.3686	326.1300	0.3261	(11.512)	0	0	0

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2013/01/25	R206	07/02/2013	5.00	Call	Bond Future	3.2500	0.0033	6.9000	0.0069	112.308	0	0	0
2013/01/25	R206	07/02/2013	5.00	Put	Bond Future	153.6600	0.1537	114.8700	0.1149	(25.244)	0	0	0
2013/01/25	R206	07/02/2013	5.95	Call	Bond Future	706.0500	0.7061	748.4900	0.7485	6.011	0	0	0
2013/01/25	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R206	07/02/2013	6.00	Call	Bond Future	750.8100	0.7508	793.2500	0.7933	5.653	0	0	0
2013/01/25	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R206	07/02/2013	6.05	Call	Bond Future	795.5500	0.7956	837.9900	0.8380	5.335	0	0	0
2013/01/25	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R206	02/05/2013			Bond Future	5.1357	103.8935	5.0729	103.9363	(1.222)	0.0000	0.0000	23
2013/01/25	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R206	02/05/2013	3.40	Put	Bond Future	1,194.7100	1.1947	1,151.9200	1.1519	(3.582)	0	0	0
2013/01/25	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R206	02/05/2013	3.41	Put	Bond Future	1,187.7600	1.1878	1,144.9700	1.1450	(3.603)	0	0	0
2013/01/25	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R206	02/05/2013	3.39	Put	Bond Future	1,201.6600	1.2017	1,158.8700	1.1589	(3.561)	0	0	0
2013/01/25	R206	07/11/2013			Bond Future	4.5804	102.9234	4.3339	102.9675	(5.382)	0.0000	0.0000	0
2013/01/25	R206	07/11/2013	4.30	Call	Bond Future	29.7600	0.0298	47.9300	0.0479	61.055	0	0	0
2013/01/25	R206	07/11/2013	4.30	Put	Bond Future	79.9800	0.0800	54.0000	0.0540	(32.483)	0	0	0
2013/01/25	R206	07/11/2013	4.31	Call	Bond Future	30.3900	0.0304	48.8000	0.0488	60.579	0	0	0
2013/01/25	R206	07/11/2013	4.31	Put	Bond Future	78.8200	0.0788	53.0800	0.0531	(32.657)	0	0	0
2013/01/25	R206	07/11/2013	4.29	Call	Bond Future	29.1400	0.0291	47.0700	0.0471	61.531	0	0	0
2013/01/25	R206	07/11/2013	4.29	Put	Bond Future	81.1600	0.0812	54.9400	0.0549	(32.307)	0	0	0
2013/01/25	R207	07/02/2013			Bond Future	6.3433	105.5704	6.3276	105.6599	(0.248)	0.0000	0.0000	4,309
2013/01/25	R207	07/02/2013	7.66	Call	Bond Future	7,189.9700	7.1900	7,279.5500	7.2796	1.246	0	0	0
2013/01/25	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R207	07/02/2013	7.80	Call	Bond Future	7,918.2500	7.9183	8,007.8300	8.0078	1.131	0	0	0
2013/01/25	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R207	07/02/2013	8.20	Call	Bond Future	9,962.4300	9.9624	10,052.0100	10.0520	0.899	0	0	0
2013/01/25	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R207	07/02/2013	8.25	Call	Bond Future	10,214.1900	10.2142	10,303.7700	10.3038	0.877	0	0	0
2013/01/25	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R207	07/02/2013	8.30	Call	Bond Future	10,465.1300	10.4651	10,554.7100	10.5547	0.856	0	0	0
2013/01/25	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R207	02/05/2013			Bond Future	6.3908	106.8485	6.3744	106.9389	(0.256)	0.0000	0.0000	841
2013/01/25	R207	02/05/2013	6.45	Call	Bond Future	1,684.8900	1.6849	1,726.5600	1.7266	2.473	0	0	0
2013/01/25	R207	02/05/2013	6.45	Put	Bond Future	1,358.0800	1.3581	1,309.3200	1.3093	(3.590)	0	0	0
2013/01/25	R207	02/05/2013	6.46	Call	Bond Future	1,714.7300	1.7147	1,756.9300	1.7569	2.461	0	0	0
2013/01/25	R207	02/05/2013	6.46	Put	Bond Future	1,332.8700	1.3329	1,284.6400	1.2846	(3.619)	0	0	0
2013/01/25	R207	02/05/2013	6.44	Call	Bond Future	1,655.3500	1.6553	1,696.4900	1.6965	2.485	0	0	0
2013/01/25	R207	02/05/2013	6.44	Put	Bond Future	1,383.6300	1.3836	1,334.3400	1.3343	(3.562)	0	0	0
2013/01/25	R207	07/11/2013			Bond Future	6.5057	106.0864	6.4875	106.1795	(0.279)	0.0000	0.0000	0
2013/01/25	R207	07/11/2013	6.70	Call	Bond Future	3,115.0000	3.1150	3,164.1500	3.1642	1.578	0	0	0
2013/01/25	R207	07/11/2013	6.70	Put	Bond Future	2,123.1700	2.1232	2,079.1900	2.0792	(2.071)	0	0	0
2013/01/25	R207	07/11/2013	6.71	Call	Bond Future	3,144.3700	3.1444	3,193.8100	3.1938	1.572	0	0	0
2013/01/25	R207	07/11/2013	6.71	Put	Bond Future	2,101.8200	2.1018	2,058.1300	2.0581	(2.079)	0	0	0
2013/01/25	R207	07/11/2013	6.69	Call	Bond Future	3,085.7500	3.0857	3,134.6200	3.1346	1.584	0	0	0
2013/01/25	R207	07/11/2013	6.69	Put	Bond Future	2,144.6800	2.1447	2,100.4200	2.1004	(2.064)	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
2013/01/25	R208	07/02/2013			Bond Future	6.4881	104.1277	6.4875	104.1314	(0.009)	0.0000	0.0000	19,035
2013/01/25	R208	07/02/2013	8.00	Call	Bond Future	9,003.7400	9.0037	9,007.3900	9.0074	0.041	0	0	0
2013/01/25	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R208	07/02/2013	8.05	Call	Bond Future	9,284.1900	9.2842	9,287.8400	9.2878	0.039	0	0	0
2013/01/25	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R208	07/02/2013	8.83	Call	Bond Future	13,524.8800	13.5249	13,528.5300	13.5285	0.027	0	0	0
2013/01/25	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R208	07/02/2013	6.00	Call	Bond Future	12.0700	0.0121	9.4900	0.0095	(21.375)	0	0	12,250
2013/01/25	R208	07/02/2013	6.00	Put	Bond Future	3,147.8700	3.1479	3,141.6400	3.1416	(0.198)	0	0	0
2013/01/25	R208	07/02/2013	7.78	Call	Bond Future	7,757.0700	7.7571	7,760.7200	7.7607	0.047	0	0	0
2013/01/25	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R208	07/02/2013	7.85	Call	Bond Future	8,155.9900	8.1560	8,159.6400	8.1596	0.045	0	0	0
2013/01/25	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R208	07/02/2013	7.95	Call	Bond Future	8,722.2300	8.7222	8,725.8800	8.7259	0.042	0	0	0
2013/01/25	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R208	02/05/2013			Bond Future	6.5331	101.9954	6.5326	101.9989	(0.009)	0.0000	0.0000	3,173
2013/01/25	R208	02/05/2013	6.66	Call	Bond Future	2,121.3700	2.1214	2,114.8300	2.1148	(0.308)	0	0	0
2013/01/25	R208	02/05/2013	6.66	Put	Bond Future	1,345.4300	1.3454	1,335.3800	1.3354	(0.747)	0	0	0
2013/01/25	R208	02/05/2013	6.64	Call	Bond Future	2,051.7100	2.0517	2,045.1000	2.0451	(0.322)	0	0	0
2013/01/25	R208	02/05/2013	6.64	Put	Bond Future	1,397.6100	1.3976	1,387.4900	1.3875	(0.724)	0	0	0
2013/01/25	R208	02/05/2013	6.65	Call	Bond Future	2,086.3900	2.0864	2,079.8100	2.0798	(0.315)	0	0	0
2013/01/25	R208	02/05/2013	6.65	Put	Bond Future	1,371.3400	1.3713	1,361.2500	1.3613	(0.736)	0	0	0
2013/01/25	R208	07/11/2013			Bond Future	6.6450	101.3923	6.6443	101.3961	(0.010)	0.0000	0.0000	0
2013/01/25	R208	07/11/2013	6.81	Call	Bond Future	3,498.4700	3.4985	3,495.4300	3.4954	(0.087)	0	0	0
2013/01/25	R208	07/11/2013	6.81	Put	Bond Future	2,549.7300	2.5497	2,542.8800	2.5429	(0.269)	0	0	0
2013/01/25	R208	07/11/2013	7.50	Call	Bond Future	6,033.3700	6.0334	6,031.8500	6.0318	(0.025)	0	0	0
2013/01/25	R208	07/11/2013	7.50	Put	Bond Future	1,234.3000	1.2343	1,228.9700	1.2290	(0.432)	0	0	230
2013/01/25	R208	07/11/2013	6.79	Call	Bond Future	3,434.7200	3.4347	3,431.6600	3.4317	(0.089)	0	0	0
2013/01/25	R208	07/11/2013	6.79	Put	Bond Future	2,600.3900	2.6004	2,593.5200	2.5935	(0.264)	0	0	0
2013/01/25	R208	07/11/2013	6.80	Call	Bond Future	3,466.5200	3.4665	3,463.4700	3.4635	(0.088)	0	0	0
2013/01/25	R208	07/11/2013	6.80	Put	Bond Future	2,574.9600	2.5750	2,568.1000	2.5681	(0.266)	0	0	0
2013/01/25	R209	07/02/2013			Bond Future	8.1906	82.3136	8.1748	82.4511	(0.193)	0.0000	0.0000	6,620
2013/01/25	R209	07/02/2013	8.63	Call	Bond Future	3,746.2700	3.7463	3,866.1500	3.8662	3.200	0	0	0
2013/01/25	R209	07/02/2013	8.63	Put	Bond Future	67.0900	0.0671	49.3900	0.0494	(26.382)	0	0	11,000
2013/01/25	R209	07/02/2013	8.83	Call	Bond Future	5,279.0500	5.2790	5,412.2900	5.4123	2.524	0	0	0
2013/01/25	R209	07/02/2013	8.83	Put	Bond Future	12.1500	0.0122	7.8100	0.0078	(35.720)	0	0	14,000
2013/01/25	R209	07/02/2013	8.95	Call	Bond Future	6,198.4400	6.1984	6,334.4600	6.3345	2.194	0	0	0
2013/01/25	R209	07/02/2013	8.95	Put	Bond Future	3.7500	0.0038	2.1900	0.0022	(41.600)	0	0	0
2013/01/25	R209	07/02/2013	9.06	Call	Bond Future	7,030.3900	7.0304	7,167.4400	7.1674	1.949	0	0	0
2013/01/25	R209	07/02/2013	9.06	Put	Bond Future	1.1300	0.0011	0.6000	0.0006	(46.903)	0	0	0
2013/01/25	R209	07/02/2013	9.10	Call	Bond Future	7,329.7400	7.3297	7,466.9700	7.4670	1.872	0	0	0
2013/01/25	R209	07/02/2013	9.10	Put	Bond Future	0.7100	0.0007	0.3600	0.0004	(49.296)	0	0	0
2013/01/25	R209	07/02/2013	9.00	Call	Bond Future	6,578.1300	6.5781	6,714.7400	6.7147	2.077	0	0	0
2013/01/25	R209	07/02/2013	9.00	Put	Bond Future	2.2200	0.0022	1.2500	0.0013	(43.694)	0	0	0
2013/01/25	R209	07/02/2013	9.05	Call	Bond Future	6,955.2800	6.9553	7,092.2700	7.0923	1.970	0	0	0
2013/01/25	R209	07/02/2013	9.05	Put	Bond Future	1.2700	0.0013	0.6800	0.0007	(46.457)	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
2013/01/25	R209	02/05/2013			Bond Future	8.2521		80.1684	8.2359	80.3076	(0.196)	0.0000	0.0000	1,564
2013/01/25	R209	02/05/2013	8.01	Call	Bond Future	1,866.6700		1.8667	1,908.8100	1.9088	2.257	0	0	0
2013/01/25	R209	02/05/2013	8.01	Put	Bond Future	3,985.4400		3.9854	3,888.4500	3.8885	(2.434)	0	0	0
2013/01/25	R209	02/05/2013	7.99	Call	Bond Future	1,800.1400		1.8001	1,841.0200	1.8410	2.271	0	0	0
2013/01/25	R209	02/05/2013	7.99	Put	Bond Future	4,097.8200		4.0978	3,999.5700	3.9996	(2.398)	0	0	0
2013/01/25	R209	02/05/2013	8.00	Call	Bond Future	1,832.9800		1.8330	1,874.4900	1.8745	2.265	0	0	0
2013/01/25	R209	02/05/2013	8.00	Put	Bond Future	4,041.1300		4.0411	3,943.5100	3.9435	(2.416)	0	0	0
2013/01/25	R209	07/11/2013			Bond Future	8.3965		79.2192	8.3793	79.3622	(0.204)	0.0000	0.0000	0
2013/01/25	R209	07/11/2013	8.81	Call	Bond Future	7,241.6000		7.2416	7,322.9000	7.3229	1.123	0	0	0
2013/01/25	R209	07/11/2013	8.81	Put	Bond Future	3,909.9000		3.9099	3,848.2000	3.8482	(1.578)	0	0	0
2013/01/25	R209	07/11/2013	9.50	Call	Bond Future	10,565.3300		10.5653	10,667.2100	10.6672	0.964	0	0	0
2013/01/25	R209	07/11/2013	9.50	Put	Bond Future	2,146.2700		2.1463	2,105.1500	2.1051	(1.916)	0	0	180
2013/01/25	R209	07/11/2013	8.79	Call	Bond Future	7,149.9100		7.1499	7,230.5600	7.2306	1.128	0	0	0
2013/01/25	R209	07/11/2013	8.79	Put	Bond Future	3,974.2500		3.9743	3,911.9000	3.9119	(1.569)	0	0	0
2013/01/25	R209	07/11/2013	8.80	Call	Bond Future	7,195.7100		7.1957	7,276.6800	7.2767	1.125	0	0	0
2013/01/25	R209	07/11/2013	8.80	Put	Bond Future	3,941.9700		3.9420	3,879.9400	3.8799	(1.574)	0	0	0
2013/01/25	R210	07/02/2013			Bond Future	166.2124		166.2124	165.3884	165.3884	(0.496)	0.0000	0.0000	1,237
2013/01/25	R210	07/02/2013	156.99	Call	Bond Future	9,222.3900		9.2224	8,398.4200	8.3984	(8.934)	0	0	0
2013/01/25	R210	07/02/2013	156.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R210	07/02/2013	157.00	Call	Bond Future	9,212.3900		9.2124	8,388.4200	8.3884	(8.944)	0	0	0
2013/01/25	R210	07/02/2013	157.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R210	07/02/2013	157.01	Call	Bond Future	9,202.3900		9.2024	8,378.4200	8.3784	(8.954)	0	0	0
2013/01/25	R210	07/02/2013	157.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R210	02/05/2013			Bond Future	166.4580		166.4580	165.6231	165.6231	(0.502)	0.0000	0.0000	1,244
2013/01/25	R210	02/05/2013	161.14	Call	Bond Future	5,317.9600		5.3180	4,483.0500	4.4831	(15.700)	0	0	0
2013/01/25	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R210	02/05/2013	161.15	Call	Bond Future	5,307.9600		5.3080	4,473.0500	4.4731	(15.729)	0	0	0
2013/01/25	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R210	02/05/2013	161.16	Call	Bond Future	5,297.9600		5.2980	4,463.0500	4.4631	(15.759)	0	0	0
2013/01/25	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R211	07/02/2013			Bond Future	126.5513		126.5513	126.5584	126.5584	0.006	0.0000	0.0000	522
2013/01/25	R211	07/02/2013	122.99	Call	Bond Future	3,561.2600		3.5613	3,568.3600	3.5684	0.199	0	0	0
2013/01/25	R211	07/02/2013	122.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R211	07/02/2013	123.00	Call	Bond Future	3,551.2600		3.5513	3,558.3600	3.5584	0.200	0	0	0
2013/01/25	R211	07/02/2013	123.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R211	07/02/2013	123.01	Call	Bond Future	3,541.2600		3.5413	3,548.3600	3.5484	0.200	0	0	0
2013/01/25	R211	07/02/2013	123.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R211	02/05/2013			Bond Future	128.1523		128.1523	128.1590	128.1590	0.005	0.0000	0.0000	7
2013/01/25	R211	02/05/2013	125.69	Call	Bond Future	2,462.2800		2.4623	2,469.0000	2.4690	0.273	0	0	0
2013/01/25	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R211	02/05/2013	125.70	Call	Bond Future	2,452.2800		2.4523	2,459.0000	2.4590	0.274	0	0	0
2013/01/25	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R211	02/05/2013	125.71	Call	Bond Future	2,442.2800		2.4423	2,449.0000	2.4490	0.275	0	0	0
2013/01/25	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R212	07/02/2013			Bond Future	132.7228		132.7228	132.9489	132.9489	0.170	0.0000	0.0000	13,723

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2013/01/25	R212	07/02/2013	128.99	Call	Bond Future	3,732.8400	3.7328	3,958.8800	3.9589	6.055	0	0	0
2013/01/25	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R212	07/02/2013	129.00	Call	Bond Future	3,722.8400	3.7228	3,948.8800	3.9489	6.072	0	0	0
2013/01/25	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R212	07/02/2013	129.01	Call	Bond Future	3,712.8400	3.7128	3,938.8800	3.9389	6.088	0	0	0
2013/01/25	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R212	02/05/2013			Bond Future	134.4019	134.4019	134.6304	134.6304	0.170	0.0000	0.0000	8,903
2013/01/25	R212	02/05/2013	131.09	Call	Bond Future	3,311.9200	3.3119	3,540.4200	3.5404	6.899	0	0	0
2013/01/25	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R212	02/05/2013	131.10	Call	Bond Future	3,301.9200	3.3019	3,530.4200	3.5304	6.920	0	0	0
2013/01/25	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R212	02/05/2013	131.11	Call	Bond Future	3,291.9200	3.2919	3,520.4200	3.5204	6.941	0	0	0
2013/01/25	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/25	R213	07/02/2013			Bond Future	7.9109	94.5098	7.8951	94.6514	(0.200)	0.0000	0.0000	10,414
2013/01/25	R213	07/02/2013	8.90	Call	Bond Future	8,238.5400	8.2385	8,379.7100	8.3797	1.714	0	0	0
2013/01/25	R213	07/02/2013	8.90	Put	Bond Future	0.7900	0.0008	0.4100	0.0004	(48.101)	0	0	0
2013/01/25	R213	07/02/2013	8.95	Call	Bond Future	8,625.2600	8.6253	8,766.5800	8.7666	1.638	0	0	0
2013/01/25	R213	07/02/2013	8.95	Put	Bond Future	0.4500	0.0005	0.2200	0.0002	(51.111)	0	0	0
2013/01/25	R213	07/02/2013	9.00	Call	Bond Future	9,009.4500	9.0095	9,150.8700	9.1509	1.570	0	0	0
2013/01/25	R213	07/02/2013	9.00	Put	Bond Future	0.2500	0.0003	0.1200	0.0001	(52.000)	0	0	0
2013/01/25	R213	07/02/2013	9.05	Call	Bond Future	9,391.0900	9.3911	9,532.5600	9.5326	1.506	0	0	0
2013/01/25	R213	07/02/2013	9.05	Put	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	0
2013/01/25	R213	02/05/2013			Bond Future	7.9713	92.1198	7.9551	92.2629	(0.204)	0.0000	0.0000	5
2013/01/25	R213	02/05/2013	7.86	Call	Bond Future	2,552.2100	2.5522	2,603.8400	2.6038	2.023	0	0	0
2013/01/25	R213	02/05/2013	7.86	Put	Bond Future	3,539.4100	3.5394	3,447.9600	3.4480	(2.584)	0	0	0
2013/01/25	R213	02/05/2013	7.84	Call	Bond Future	2,473.4300	2.4734	2,523.7500	2.5238	2.034	0	0	0
2013/01/25	R213	02/05/2013	7.84	Put	Bond Future	3,639.6500	3.6396	3,546.8900	3.5469	(2.549)	0	0	0
2013/01/25	R213	02/05/2013	7.85	Call	Bond Future	2,512.6400	2.5126	2,563.6100	2.5636	2.029	0	0	0
2013/01/25	R213	02/05/2013	7.85	Put	Bond Future	3,589.2900	3.5893	3,497.1800	3.4972	(2.566)	0	0	0
2013/01/25	R213	07/11/2013			Bond Future	8.1173	91.1054	8.1001	91.2525	(0.212)	0.0000	0.0000	0
2013/01/25	R213	07/11/2013	8.61	Call	Bond Future	7,649.8600	7.6499	7,736.3700	7.7364	1.131	0	0	0
2013/01/25	R213	07/11/2013	8.61	Put	Bond Future	3,589.5400	3.5895	3,528.9700	3.5290	(1.687)	0	0	0
2013/01/25	R213	07/11/2013	8.59	Call	Bond Future	7,552.0000	7.5520	7,637.8200	7.6378	1.136	0	0	0
2013/01/25	R213	07/11/2013	8.59	Put	Bond Future	3,651.2800	3.6513	3,590.0200	3.5900	(1.678)	0	0	0
2013/01/25	R213	07/11/2013	8.60	Call	Bond Future	7,600.8800	7.6009	7,687.0400	7.6870	1.134	0	0	0
2013/01/25	R213	07/11/2013	8.60	Put	Bond Future	3,620.3000	3.6203	3,559.3800	3.5594	(1.683)	0	0	0
2013/01/25	R214	07/02/2013			Bond Future	8.2255	84.1675	8.2097	84.3131	(0.192)	0.0000	0.0000	1,714
2013/01/25	R214	07/02/2013	8.59	Call	Bond Future	3,388.6800	3.3887	3,501.8300	3.5018	3.339	0	0	0
2013/01/25	R214	07/02/2013	8.59	Put	Bond Future	148.0700	0.1481	115.6300	0.1156	(21.909)	0	0	0
2013/01/25	R214	07/02/2013	8.60	Call	Bond Future	3,464.9500	3.4650	3,579.6700	3.5797	3.311	0	0	0
2013/01/25	R214	07/02/2013	8.60	Put	Bond Future	138.4600	0.1385	107.5900	0.1076	(22.295)	0	0	0
2013/01/25	R214	07/02/2013	8.61	Call	Bond Future	3,541.6000	3.5416	3,657.8200	3.6578	3.282	0	0	0
2013/01/25	R214	07/02/2013	8.61	Put	Bond Future	129.4000	0.1294	100.0300	0.1000	(22.697)	0	0	0

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Total											403302	