



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/03/2013 to 26/03/2013

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
2013/03/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	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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2013/03/26	2025	02/05/2013			Bond Future	114.6521	114.6521	114.6352	114.6352	(0.015)	0.0000	0.0000	0
2013/03/26	2025	02/05/2013	113.41	Call	Bond Future	1,238.4500	1.2384	1,221.5100	1.2215	(1.368)	0	0	0
2013/03/26	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	2038	02/05/2013			Bond Future	112.1377	112.1377	112.4557	112.4557	0.284	0.0000	0.0000	9
2013/03/26	2038	02/05/2013	111.60	Call	Bond Future	533.1900	0.5332	851.2300	0.8512	59.649	0	0	0
2013/03/26	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	2050	02/05/2013			Bond Future	117.4948	117.4948	117.4924	117.4924	(0.002)	0.0000	0.0000	122
2013/03/26	2050	02/05/2013	117.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	2050	02/05/2013	117.60	Put	Bond Future	103.0700	0.1031	105.4200	0.1054	2.280	0	0	0
2013/03/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	AL7T	02/05/2013			Index Future	491.6020	491.6020	492.9520	492.9520	0.275	0.0000	0.0000	12
2013/03/26	AL7T	01/08/2013			Index Future	498.0310	498.0310	499.3980	499.3980	0.274	0.0000	0.0000	0
2013/03/26	AL7T	07/11/2013			Index Future	505.1190	505.1190	506.5060	506.5060	0.275	0.0000	0.0000	0
2013/03/26	ALBI	02/05/2013			Index Future	437.5060	437.5060	438.7740	438.7740	0.290	0.0000	0.0000	1,017
2013/03/26	ALBI	01/08/2013			Index Future	443.2270	443.2270	444.5110	444.5110	0.290	0.0000	0.0000	79
2013/03/26	ALBI	07/11/2013			Index Future	449.5360	449.5360	450.8380	450.8380	0.290	0.0000	0.0000	85
2013/03/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/03/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/26	EL28	02/05/2013			Bond Future	112.5916	112.5916	112.5894	112.5894	(0.002)	0.0000	0.0000	0
2013/03/26	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	EL28	02/05/2013	113.32	Put	Bond Future	724.5400	0.7245	726.8000	0.7268	0.312	0	0	0
2013/03/26	ES33	02/05/2013			Bond Future	8.8749	88.2162	8.8143	88.7287	(0.683)	0.0000	0.0000	3,363
2013/03/26	ES33	02/05/2013	91.02	Call	Bond Future	79,035.9600	79.0360	79,548.4700	79.5485	0.648	0	0	0
2013/03/26	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	ES33	01/08/2013			Bond Future	8.9663	89.3701	8.9039	89.8887	(0.696)	0.0000	0.0000	0
2013/03/26	ES33	01/08/2013	9.00	Call	Bond Future	277.8800	0.2779	796.5300	0.7965	186.645	0	0	0
2013/03/26	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/26	ES33	01/08/2013	91.02	Call	Bond Future	78,318.7500	78.3188	78,837.4000	78.8374	0.662	0	0	0
2013/03/26	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GOVI	02/05/2013			GOVI	437.3220	437.3220	438.5230	438.5230	0.275	0.0000	0.0000	98
2013/03/26	GOVI	02/05/2013	432.99	Call	GOVI	43,320.0000	4.3320	55,330.0000	5.5330	27.724	0	0	0
2013/03/26	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GOVI	02/05/2013	433.00	Call	GOVI	43,220.0000	4.3220	55,230.0000	5.5230	27.788	0	0	0
2013/03/26	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GOVI	02/05/2013	433.01	Call	GOVI	43,120.0000	4.3120	55,130.0000	5.5130	27.853	0	0	0
2013/03/26	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GOVI	01/08/2013			GOVI	443.0410	443.0410	444.2580	444.2580	0.275	0.0000	0.0000	280
2013/03/26	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GOVI	01/08/2013	445.99	Put	GOVI	29,490.0000	2.9490	17,320.0000	1.7320	(41.268)	0	0	0
2013/03/26	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GOVI	01/08/2013	446.00	Put	GOVI	29,590.0000	2.9590	17,420.0000	1.7420	(41.129)	0	0	0
2013/03/26	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GOVI	01/08/2013	446.01	Put	GOVI	29,690.0000	2.9690	17,520.0000	1.7520	(40.990)	0	0	0
2013/03/26	GOVI	07/11/2013			GOVI	449.3470	449.3470	450.5810	450.5810	0.275	0.0000	0.0000	0
2013/03/26	GOVI	07/11/2013	445.99	Call	GOVI	33,570.0000	3.3570	45,910.0000	4.5910	36.759	0	0	0
2013/03/26	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GOVI	07/11/2013	446.00	Call	GOVI	33,470.0000	3.3470	45,810.0000	4.5810	36.869	0	0	0
2013/03/26	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GOVI	07/11/2013	446.01	Call	GOVI	33,370.0000	3.3370	45,710.0000	4.5710	36.979	0	0	0
2013/03/26	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/26	IGOV	02/05/2013			Index Future	203.0780	203.0780	203.4200	203.4200	0.168	0.0000	0.0000	459
2013/03/26	IGOV	01/08/2013			Index Future	205.7870	205.7870	206.1350	206.1350	0.169	0.0000	0.0000	149
2013/03/26	IGOV	07/11/2013			Index Future	208.7830	208.7830	209.1350	209.1350	0.169	0.0000	0.0000	7
2013/03/26	ILBI	02/05/2013			Index Future	549.4800	549.4800	549.4800	549.4800	0.000	0.0000	0.0000	183
2013/03/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/26	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/03/26	JBAF	15/05/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0

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2013/03/26	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	500
2013/03/26	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/03/26	JBAF	21/08/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/03/26	JBAF	18/09/2013			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	1,700
2013/03/26	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/03/26	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	2,000
2013/03/26	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	400
2013/03/26	JBAF	18/06/2014			Jibar Tradeable Future	5.4900	94.5100	5.4900	94.5100	0.000	0.0000	0.0000	800
2013/03/26	JBAF	17/09/2014			Jibar Tradeable Future	5.6300	94.3700	5.6300	94.3700	0.000	0.0000	0.0000	0
2013/03/26	JBAF	17/12/2014			Jibar Tradeable Future	5.8000	94.2000	5.8000	94.2000	0.000	0.0000	0.0000	0
2013/03/26	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/26	R023	02/05/2013			Bond Future	6.9212	107.2507	6.8672	107.6458	(0.780)	0.0000	0.0000	6,470
2013/03/26	R023	02/05/2013	7.04	Call	Bond Future	862.8800	0.8629	1,258.0400	1.2580	45.795	0	0	0
2013/03/26	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R023	02/05/2013	7.05	Call	Bond Future	935.1000	0.9351	1,330.2600	1.3303	42.259	0	0	0
2013/03/26	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R023	02/05/2013	7.06	Call	Bond Future	1,007.2600	1.0073	1,402.4200	1.4024	39.231	0	0	0
2013/03/26	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R023	01/08/2013			Bond Future	6.9796	108.6535	6.9236	109.0532	(0.801)	0.0000	0.0000	0
2013/03/26	R023	01/08/2013	7.29	Call	Bond Future	2,183.6600	2.1837	2,583.3300	2.5833	18.303	0	0	0
2013/03/26	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R023	01/08/2013	7.30	Call	Bond Future	2,253.0300	2.2530	2,652.7000	2.6527	17.739	0	0	0
2013/03/26	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R023	01/08/2013	7.31	Call	Bond Future	2,322.3400	2.3223	2,722.0100	2.7220	17.210	0	0	0
2013/03/26	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R157	02/05/2013			Bond Future	5.5260	119.3167	5.4978	119.3850	(0.510)	0.0000	0.0000	6,078
2013/03/26	R157	02/05/2013	5.34	Call	Bond Future	90.3300	0.0903	105.1200	0.1051	16.373	0	0	0
2013/03/26	R157	02/05/2013	5.34	Put	Bond Future	541.8100	0.5418	488.3300	0.4883	(9.871)	0	0	0
2013/03/26	R157	02/05/2013	5.35	Call	Bond Future	96.4200	0.0964	112.0000	0.1120	16.158	0	0	0
2013/03/26	R157	02/05/2013	5.35	Put	Bond Future	523.5600	0.5236	470.8700	0.4709	(10.064)	0	0	0
2013/03/26	R157	02/05/2013	5.36	Call	Bond Future	102.8100	0.1028	119.2000	0.1192	15.942	0	0	0
2013/03/26	R157	02/05/2013	5.36	Put	Bond Future	505.6200	0.5056	453.7400	0.4537	(10.261)	0	0	0
2013/03/26	R157	01/08/2013			Bond Future	5.5530	120.8773	5.5214	120.9458	(0.570)	0.0000	0.0000	0
2013/03/26	R157	01/08/2013	116.11	Call	Bond Future	91,421.6600	91.4217	91,490.1400	91.4901	0.075	0	0	0
2013/03/26	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R157	07/11/2013			Bond Future	5.5905	115.7908	5.5537	115.8603	(0.660)	0.0000	0.0000	0
2013/03/26	R157	07/11/2013	5.59	Call	Bond Future	509.8800	0.5099	544.3500	0.5444	6.760	0	0	0
2013/03/26	R157	07/11/2013	5.59	Put	Bond Future	510.8800	0.5109	475.9100	0.4759	(6.845)	0	0	0
2013/03/26	R157	07/11/2013	5.60	Call	Bond Future	519.6600	0.5197	554.5400	0.5545	6.712	0	0	0
2013/03/26	R157	07/11/2013	5.60	Put	Bond Future	501.8400	0.5018	467.2800	0.4673	(6.887)	0	0	0
2013/03/26	R157	07/11/2013	5.61	Call	Bond Future	529.5500	0.5295	564.8400	0.5648	6.664	0	0	0
2013/03/26	R157	07/11/2013	5.61	Put	Bond Future	492.9100	0.4929	458.7600	0.4588	(6.928)	0	0	0
2013/03/26	R157	06/02/2014			Bond Future	5.6500	5.6500	5.5851	117.4157	(1.148)	0.0000	0.0000	0
2013/03/26	R157	06/02/2014	5.66	Call	Bond Future	0.0000	0.0000	613.8700	0.6139	100.000	0	0	0
2013/03/26	R157	06/02/2014	5.66	Put	Bond Future	0.0000	0.0000	492.5000	0.4925	100.000	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
2013/03/26	R157	06/02/2014	5.64	Call	Bond Future	0.0000	0.0000	595.8900	0.5959	100.000	0	0	0
2013/03/26	R157	06/02/2014	5.64	Put	Bond Future	0.0000	0.0000	506.9100	0.5069	100.000	0	0	0
2013/03/26	R157	06/02/2014	5.65	Call	Bond Future	0.0000	0.0000	604.8500	0.6048	100.000	0	0	0
2013/03/26	R157	06/02/2014	5.65	Put	Bond Future	0.0000	0.0000	499.6700	0.4997	100.000	0	0	0
2013/03/26	R186	02/05/2013			Bond Future	7.5023	129.2411	7.4425	129.8344	(0.797)	0.0000	0.0000	64,379
2013/03/26	R186	02/05/2013	6.75	Call	Bond Future	84.1500	0.0841	108.8500	0.1088	29.352	0	0	350
2013/03/26	R186	02/05/2013	6.75	Put	Bond Future	7,846.6200	7.8466	7,277.9900	7.2780	(7.247)	0	0	0
2013/03/26	R186	02/05/2013	7.39	Call	Bond Future	1,306.5000	1.3065	1,540.8300	1.5408	17.936	0	0	0
2013/03/26	R186	02/05/2013	7.39	Put	Bond Future	2,424.6300	2.4246	2,065.6300	2.0656	(14.806)	0	0	0
2013/03/26	R186	02/05/2013	7.40	Call	Bond Future	1,347.0500	1.3471	1,586.4800	1.5865	17.774	0	0	2,000
2013/03/26	R186	02/05/2013	7.40	Put	Bond Future	2,365.0600	2.3651	2,011.1600	2.0112	(14.964)	0	0	150
2013/03/26	R186	02/05/2013	7.41	Call	Bond Future	1,388.4200	1.3884	1,632.9700	1.6330	17.614	0	0	0
2013/03/26	R186	02/05/2013	7.41	Put	Bond Future	2,306.4200	2.3064	1,957.6400	1.9576	(15.122)	0	0	0
2013/03/26	R186	02/05/2013	7.60	Call	Bond Future	2,331.3200	2.3313	2,674.0200	2.6740	14.700	0	0	0
2013/03/26	R186	02/05/2013	7.60	Put	Bond Future	1,369.9400	1.3699	1,119.3100	1.1193	(18.295)	0	0	2,830
2013/03/26	R186	02/05/2013	7.75	Call	Bond Future	3,272.2000	3.2722	3,686.2600	3.6863	12.654	0	0	0
2013/03/26	R186	02/05/2013	7.75	Put	Bond Future	854.6400	0.8546	675.3700	0.6754	(20.976)	0	0	100
2013/03/26	R186	01/08/2013			Bond Future	7.5733	125.6469	7.5115	126.2473	(0.815)	0.0000	0.0000	0
2013/03/26	R186	01/08/2013	7.25	Call	Bond Future	2,329.4700	2.3295	2,550.9900	2.5510	9.509	0	0	4,315
2013/03/26	R186	01/08/2013	7.25	Put	Bond Future	5,518.4800	5.5185	5,139.6600	5.1397	(6.865)	0	0	0
2013/03/26	R186	01/08/2013	128.26	Call	Bond Future	116,374.5200	116.3745	116,974.8600	116.9749	0.516	0	0	0
2013/03/26	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R186	07/11/2013			Bond Future	7.6508	127.4352	7.5867	128.0441	(0.837)	0.0000	0.0000	480
2013/03/26	R186	07/11/2013	8.75	Call	Bond Future	11,270.3200	11.2703	11,756.8100	11.7568	4.317	0	0	0
2013/03/26	R186	07/11/2013	8.75	Put	Bond Future	1,437.6600	1.4377	1,315.3000	1.3153	(8.511)	0	0	1,030
2013/03/26	R186	07/11/2013	8.14	Call	Bond Future	7,418.7200	7.4187	7,818.2900	7.8183	5.386	0	0	0
2013/03/26	R186	07/11/2013	8.14	Put	Bond Future	2,900.6600	2.9007	2,691.3800	2.6914	(7.215)	0	0	0
2013/03/26	R186	07/11/2013	8.15	Call	Bond Future	7,477.0900	7.4771	7,878.3200	7.8783	5.366	0	0	0
2013/03/26	R186	07/11/2013	8.15	Put	Bond Future	2,869.1100	2.8691	2,661.4900	2.6615	(7.236)	0	0	0
2013/03/26	R186	07/11/2013	8.16	Call	Bond Future	7,535.6400	7.5356	7,938.5300	7.9385	5.346	0	0	0
2013/03/26	R186	07/11/2013	8.16	Put	Bond Future	2,837.8400	2.8378	2,631.8800	2.6319	(7.258)	0	0	0
2013/03/26	R186	06/02/2014			Bond Future	7.7500	7.7500	7.6577	124.4729	(1.191)	0.0000	0.0000	0
2013/03/26	R186	06/02/2014	7.74	Call	Bond Future	0.0000	0.0000	5,969.8500	5.9699	100.000	0	0	0
2013/03/26	R186	06/02/2014	7.74	Put	Bond Future	0.0000	0.0000	5,203.7500	5.2038	100.000	0	0	0
2013/03/26	R186	06/02/2014	7.75	Call	Bond Future	0.0000	0.0000	6,017.1300	6.0171	100.000	0	0	0
2013/03/26	R186	06/02/2014	7.75	Put	Bond Future	0.0000	0.0000	5,158.4300	5.1584	100.000	0	0	0
2013/03/26	R186	06/02/2014	7.76	Call	Bond Future	0.0000	0.0000	6,066.4500	6.0664	100.000	0	0	0
2013/03/26	R186	06/02/2014	7.76	Put	Bond Future	0.0000	0.0000	5,115.2400	5.1152	100.000	0	0	0
2013/03/26	R197	02/05/2013			Bond Future	292.2443	292.2443	292.1907	292.1907	(0.018)	0.0000	0.0000	2,633
2013/03/26	R197	02/05/2013	282.39	Call	Bond Future	9,854.2700	9.8543	9,800.7400	9.8007	(0.543)	0	0	0
2013/03/26	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R197	02/05/2013	282.40	Call	Bond Future	9,844.2700	9.8443	9,790.7400	9.7907	(0.544)	0	0	0
2013/03/26	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R197	02/05/2013	282.41	Call	Bond Future	9,834.2700	9.8343	9,780.7400	9.7807	(0.544)	0	0	0
2013/03/26	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/26	R201	02/05/2013			Bond Future	5.3165		108.5566	5.2991	108.5844	(0.328)	0.0000	0.0000	4
2013/03/26	R201	02/05/2013	4.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R201	02/05/2013	4.04	Put	Bond Future	2,059.0100		2.0590	2,031.2100	2.0312	(1.350)	0	0	0
2013/03/26	R201	02/05/2013	4.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R201	02/05/2013	4.05	Put	Bond Future	2,042.6800		2.0427	2,014.8800	2.0149	(1.361)	0	0	0
2013/03/26	R201	02/05/2013	4.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R201	02/05/2013	4.06	Put	Bond Future	2,026.3400		2.0263	1,998.5400	1.9985	(1.372)	0	0	0
2013/03/26	R201	01/08/2013			Bond Future	5.3235		105.5726	5.3031	105.6002	(0.383)	0.0000	0.0000	0
2013/03/26	R201	01/08/2013	107.45	Call	Bond Future	68,326.9400		68.3269	68,354.4800	68.3545	0.040	0	0	0
2013/03/26	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R201	07/11/2013			Bond Future	5.3172		107.0752	5.2916	107.1031	(0.481)	0.0000	0.0000	0
2013/03/26	R201	07/11/2013	4.79	Call	Bond Future	69.9300		0.0699	75.0600	0.0751	7.336	0	0	0
2013/03/26	R201	07/11/2013	4.79	Put	Bond Future	647.5400		0.6475	624.7300	0.6247	(3.523)	0	0	0
2013/03/26	R201	07/11/2013	4.80	Call	Bond Future	72.0500		0.0721	77.3000	0.0773	7.287	0	0	0
2013/03/26	R201	07/11/2013	4.80	Put	Bond Future	638.6600		0.6387	615.9700	0.6160	(3.553)	0	0	0
2013/03/26	R201	07/11/2013	4.81	Call	Bond Future	74.2200		0.0742	79.6000	0.0796	7.249	0	0	0
2013/03/26	R201	07/11/2013	4.81	Put	Bond Future	629.8300		0.6298	607.2700	0.6073	(3.582)	0	0	0
2013/03/26	R201	06/02/2014			Bond Future	5.2500		5.2500	5.2530	104.1324	0.056	0.0000	0.0000	0
2013/03/26	R201	06/02/2014	5.26	Call	Bond Future	0.0000		0.0000	270.1300	0.2701	100.000	0	0	0
2013/03/26	R201	06/02/2014	5.26	Put	Bond Future	0.0000		0.0000	264.1500	0.2641	100.000	0	0	0
2013/03/26	R201	06/02/2014	5.24	Call	Bond Future	0.0000		0.0000	261.6800	0.2617	100.000	0	0	0
2013/03/26	R201	06/02/2014	5.24	Put	Bond Future	0.0000		0.0000	272.6800	0.2727	100.000	0	0	0
2013/03/26	R201	06/02/2014	5.25	Call	Bond Future	0.0000		0.0000	265.8800	0.2659	100.000	0	0	0
2013/03/26	R201	06/02/2014	5.25	Put	Bond Future	0.0000		0.0000	268.3900	0.2684	100.000	0	0	0
2013/03/26	R202	02/05/2013			Bond Future	219.1816		219.1816	220.0184	220.0184	0.382	0.0000	0.0000	44,017
2013/03/26	R202	02/05/2013	211.04	Call	Bond Future	8,141.5900		8.1416	8,978.4400	8.9784	10.279	0	0	0
2013/03/26	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R202	02/05/2013	211.05	Call	Bond Future	8,131.5900		8.1316	8,968.4400	8.9684	10.291	0	0	0
2013/03/26	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R202	02/05/2013	211.06	Call	Bond Future	8,121.5900		8.1216	8,958.4400	8.9584	10.304	0	0	0
2013/03/26	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R203	02/05/2013			Bond Future	5.9717		109.8019	5.9485	109.8946	(0.389)	0.0000	0.0000	10,718
2013/03/26	R203	02/05/2013	5.89	Call	Bond Future	398.9700		0.3990	430.9000	0.4309	8.003	0	0	0
2013/03/26	R203	02/05/2013	5.89	Put	Bond Future	725.1800		0.7252	664.4400	0.6644	(8.376)	0	0	0
2013/03/26	R203	02/05/2013	5.90	Call	Bond Future	415.6100		0.4156	448.5600	0.4486	7.928	0	0	0
2013/03/26	R203	02/05/2013	5.90	Put	Bond Future	701.8400		0.7018	642.1200	0.6421	(8.509)	0	0	0
2013/03/26	R203	02/05/2013	5.91	Call	Bond Future	432.6900		0.4327	466.6800	0.4667	7.856	0	0	0
2013/03/26	R203	02/05/2013	5.91	Put	Bond Future	678.9600		0.6790	620.2800	0.6203	(8.643)	0	0	0
2013/03/26	R203	01/08/2013			Bond Future	6.0177		111.2380	5.9929	111.3313	(0.411)	0.0000	0.0000	0
2013/03/26	R203	01/08/2013	109.11	Call	Bond Future	98,024.7900		98.0248	98,118.0800	98.1181	0.095	0	0	0
2013/03/26	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R203	07/11/2013			Bond Future	6.0742		108.6615	6.0475	108.7561	(0.441)	0.0000	0.0000	0
2013/03/26	R203	07/11/2013	6.01	Call	Bond Future	1,122.4000		1.1224	1,165.3300	1.1653	3.825	0	0	0
2013/03/26	R203	07/11/2013	6.01	Put	Bond Future	1,349.5200		1.3495	1,297.8600	1.2979	(3.828)	0	0	0
2013/03/26	R203	07/11/2013	571.00	Call	Bond Future	106,431.9500		106.4319	106,526.5400	106.5265	0.089	0	0	0
2013/03/26	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/26	R203	07/11/2013	5.71	Call	Bond Future	688.6300	0.6886	719.0300	0.7190	4.415	0	0	15
2013/03/26	R203	07/11/2013	5.71	Put	Bond Future	1,984.3600	1.9844	1,920.1700	1.9202	(3.235)	0	0	0
2013/03/26	R203	07/11/2013	5.99	Call	Bond Future	1,088.7600	1.0888	1,130.8200	1.1308	3.863	0	0	0
2013/03/26	R203	07/11/2013	5.99	Put	Bond Future	1,386.7200	1.3867	1,334.1900	1.3342	(3.788)	0	0	0
2013/03/26	R203	07/11/2013	6.00	Call	Bond Future	1,105.3300	1.1053	1,147.8200	1.1478	3.844	0	0	0
2013/03/26	R203	07/11/2013	6.00	Put	Bond Future	1,367.8600	1.3679	1,315.7600	1.3158	(3.809)	0	0	0
2013/03/26	R203	06/02/2014			Bond Future	6.1500	6.1500	6.1021	110.2161	(0.780)	0.0000	0.0000	0
2013/03/26	R203	06/02/2014	6.16	Call	Bond Future	0.0000	0.0000	1,490.7100	1.4907	100.000	0	0	0
2013/03/26	R203	06/02/2014	6.16	Put	Bond Future	0.0000	0.0000	1,299.0100	1.2990	100.000	0	0	0
2013/03/26	R203	06/02/2014	5.95	Call	Bond Future	0.0000	0.0000	1,144.4800	1.1445	100.000	0	0	16
2013/03/26	R203	06/02/2014	5.95	Put	Bond Future	0.0000	0.0000	1,649.6100	1.6496	100.000	0	0	0
2013/03/26	R203	06/02/2014	6.14	Call	Bond Future	0.0000	0.0000	1,455.2300	1.4552	100.000	0	0	0
2013/03/26	R203	06/02/2014	6.14	Put	Bond Future	0.0000	0.0000	1,329.6600	1.3297	100.000	0	0	0
2013/03/26	R203	06/02/2014	6.15	Call	Bond Future	0.0000	0.0000	1,472.9100	1.4729	100.000	0	0	0
2013/03/26	R203	06/02/2014	6.15	Put	Bond Future	0.0000	0.0000	1,314.2700	1.3143	100.000	0	0	0
2013/03/26	R204	02/05/2013			Bond Future	6.2357	111.2614	6.2069	111.4029	(0.461)	0.0000	0.0000	5,262
2013/03/26	R204	02/05/2013	6.29	Call	Bond Future	880.4800	0.8805	952.3800	0.9524	8.166	0	0	0
2013/03/26	R204	02/05/2013	6.29	Put	Bond Future	613.8800	0.6139	544.2100	0.5442	(11.349)	0	0	0
2013/03/26	R204	02/05/2013	6.30	Call	Bond Future	908.1600	0.9082	981.5800	0.9816	8.084	0	0	0
2013/03/26	R204	02/05/2013	6.30	Put	Bond Future	592.5500	0.5926	524.4000	0.5244	(11.501)	0	0	0
2013/03/26	R204	02/05/2013	6.31	Call	Bond Future	936.3400	0.9363	1,011.2700	1.0113	8.002	0	0	0
2013/03/26	R204	02/05/2013	6.31	Put	Bond Future	571.7500	0.5717	505.1100	0.5051	(11.655)	0	0	0
2013/03/26	R204	01/08/2013			Bond Future	6.2901	108.6902	6.2598	108.8330	(0.481)	0.0000	0.0000	0
2013/03/26	R204	01/08/2013	110.75	Call	Bond Future	99,806.7400	99.8067	99,949.5000	99.9495	0.143	0	0	0
2013/03/26	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R204	07/11/2013			Bond Future	6.3502	110.2372	6.3180	110.3820	(0.508)	0.0000	0.0000	0
2013/03/26	R204	07/11/2013	7.00	Call	Bond Future	3,575.6500	3.5756	3,681.2300	3.6812	2.953	0	0	0
2013/03/26	R204	07/11/2013	7.00	Put	Bond Future	706.7100	0.7067	667.4900	0.6675	(5.550)	0	0	1,270
2013/03/26	R204	07/11/2013	6.29	Call	Bond Future	1,607.9000	1.6079	1,674.9800	1.6750	4.172	0	0	0
2013/03/26	R204	07/11/2013	6.29	Put	Bond Future	1,878.6900	1.8787	1,800.9700	1.8010	(4.137)	0	0	0
2013/03/26	R204	07/11/2013	6.30	Call	Bond Future	1,630.0700	1.6301	1,697.7500	1.6978	4.152	0	0	0
2013/03/26	R204	07/11/2013	6.30	Put	Bond Future	1,855.8400	1.8558	1,778.7200	1.7787	(4.156)	0	0	0
2013/03/26	R204	07/11/2013	6.31	Call	Bond Future	1,652.4200	1.6524	1,720.6900	1.7207	4.132	0	0	0
2013/03/26	R204	07/11/2013	6.31	Put	Bond Future	1,833.1900	1.8332	1,756.6600	1.7567	(4.175)	0	0	0
2013/03/26	R204	06/02/2014			Bond Future	6.4000	6.4000	6.3736	107.8332	(0.412)	0.0000	0.0000	0
2013/03/26	R204	06/02/2014	6.40	Call	Bond Future	0.0000	0.0000	2,031.5400	2.0315	100.000	0	0	0
2013/03/26	R204	06/02/2014	6.40	Put	Bond Future	0.0000	0.0000	1,918.4500	1.9184	100.000	0	0	0
2013/03/26	R204	06/02/2014	6.41	Call	Bond Future	0.0000	0.0000	2,054.2200	2.0542	100.000	0	0	0
2013/03/26	R204	06/02/2014	6.41	Put	Bond Future	0.0000	0.0000	1,898.3000	1.8983	100.000	0	0	0
2013/03/26	R204	06/02/2014	6.39	Call	Bond Future	0.0000	0.0000	2,008.9900	2.0090	100.000	0	0	0
2013/03/26	R204	06/02/2014	6.39	Put	Bond Future	0.0000	0.0000	1,938.7500	1.9388	100.000	0	0	0
2013/03/26	R206	02/05/2013			Bond Future	5.3415	103.7534	5.3203	103.7679	(0.398)	0.0000	0.0000	23
2013/03/26	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R206	02/05/2013	3.39	Put	Bond Future	1,341.7600	1.3418	1,327.3200	1.3273	(1.076)	0	0	0
2013/03/26	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R206	02/05/2013	3.40	Put	Bond Future	1,334.8100	1.3348	1,320.3700	1.3204	(1.082)	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
2013/03/26	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R206	02/05/2013	3.41	Put	Bond Future	1,327.8600	1.3279	1,313.4200	1.3134	(1.087)	0	0	0
2013/03/26	R206	01/08/2013			Bond Future	5.3384	101.3486	5.3065	101.3627	(0.598)	0.0000	0.0000	0
2013/03/26	R206	01/08/2013	103.94	Call	Bond Future	30,350.5400	30.3505	30,364.5800	30.3646	0.046	0	0	0
2013/03/26	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R206	07/11/2013			Bond Future	5.3202	102.7911	5.2406	102.8053	(1.497)	0.0000	0.0000	0
2013/03/26	R206	07/11/2013	4.29	Call	Bond Future	1.7200	0.0017	2.3600	0.0024	37.209	0	0	0
2013/03/26	R206	07/11/2013	4.29	Put	Bond Future	186.0200	0.1860	172.4400	0.1724	(7.300)	0	0	0
2013/03/26	R206	07/11/2013	4.30	Call	Bond Future	1.7900	0.0018	2.4500	0.0025	36.872	0	0	0
2013/03/26	R206	07/11/2013	4.30	Put	Bond Future	184.2900	0.1843	170.7300	0.1707	(7.358)	0	0	0
2013/03/26	R206	07/11/2013	4.31	Call	Bond Future	1.8700	0.0019	2.5500	0.0026	36.364	0	0	0
2013/03/26	R206	07/11/2013	4.31	Put	Bond Future	182.5800	0.1826	169.0400	0.1690	(7.416)	0	0	0
2013/03/26	R207	02/05/2013			Bond Future	6.4675	106.4256	6.4284	106.6409	(0.605)	0.0000	0.0000	7,774
2013/03/26	R207	02/05/2013	6.44	Call	Bond Future	798.1000	0.7981	893.4000	0.8934	11.941	0	0	0
2013/03/26	R207	02/05/2013	6.44	Put	Bond Future	949.2900	0.9493	829.2300	0.8292	(12.647)	0	0	0
2013/03/26	R207	02/05/2013	6.45	Call	Bond Future	824.4500	0.8244	921.9300	0.9219	11.824	0	0	0
2013/03/26	R207	02/05/2013	6.45	Put	Bond Future	920.5500	0.9206	802.6700	0.8027	(12.805)	0	0	0
2013/03/26	R207	02/05/2013	6.46	Call	Bond Future	851.3400	0.8513	950.9900	0.9510	11.705	0	0	0
2013/03/26	R207	02/05/2013	6.46	Put	Bond Future	892.3900	0.8924	776.6800	0.7767	(12.966)	0	0	0
2013/03/26	R207	01/08/2013			Bond Future	6.5267	104.1812	6.4858	104.3987	(0.627)	0.0000	0.0000	0
2013/03/26	R207	01/08/2013	106.18	Call	Bond Future	96,609.9900	96.6100	96,827.4700	96.8275	0.225	0	0	0
2013/03/26	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R207	07/11/2013			Bond Future	6.5882	105.6639	6.5450	105.8845	(0.655)	0.0000	0.0000	0
2013/03/26	R207	07/11/2013	6.69	Call	Bond Future	2,420.5100	2.4205	2,538.5800	2.5386	4.878	0	0	0
2013/03/26	R207	07/11/2013	6.69	Put	Bond Future	1,901.9500	1.9019	1,799.4000	1.7994	(5.392)	0	0	0
2013/03/26	R207	07/11/2013	6.70	Call	Bond Future	2,448.7300	2.4487	2,567.6200	2.5676	4.855	0	0	0
2013/03/26	R207	07/11/2013	6.70	Put	Bond Future	1,879.4100	1.8794	1,777.6800	1.7777	(5.413)	0	0	0
2013/03/26	R207	07/11/2013	6.71	Call	Bond Future	2,477.1100	2.4771	2,596.8300	2.5968	4.833	0	0	0
2013/03/26	R207	07/11/2013	6.71	Put	Bond Future	1,857.0700	1.8571	1,756.1700	1.7562	(5.433)	0	0	0
2013/03/26	R207	06/02/2014			Bond Future	6.6500	6.6500	6.6025	103.6666	(0.715)	0.0000	0.0000	0
2013/03/26	R207	06/02/2014	6.66	Call	Bond Future	0.0000	0.0000	2,599.8300	2.5998	100.000	0	0	0
2013/03/26	R207	06/02/2014	6.66	Put	Bond Future	0.0000	0.0000	2,316.6400	2.3166	100.000	0	0	0
2013/03/26	R207	06/02/2014	6.64	Call	Bond Future	0.0000	0.0000	2,548.0200	2.5480	100.000	0	0	0
2013/03/26	R207	06/02/2014	6.64	Put	Bond Future	0.0000	0.0000	2,363.1900	2.3632	100.000	0	0	0
2013/03/26	R207	06/02/2014	6.65	Call	Bond Future	0.0000	0.0000	2,573.8500	2.5738	100.000	0	0	0
2013/03/26	R207	06/02/2014	6.65	Put	Bond Future	0.0000	0.0000	2,339.8200	2.3398	100.000	0	0	0
2013/03/26	R208	02/05/2013			Bond Future	6.5946	101.6183	6.5509	101.8865	(0.664)	0.0000	0.0000	17,339
2013/03/26	R208	02/05/2013	6.64	Call	Bond Future	1,128.3100	1.1283	1,268.7000	1.2687	12.443	0	0	0
2013/03/26	R208	02/05/2013	6.64	Put	Bond Future	851.2900	0.8513	723.4900	0.7235	(15.013)	0	0	0
2013/03/26	R208	02/05/2013	6.65	Call	Bond Future	1,162.0400	1.1620	1,305.0800	1.3051	12.309	0	0	0
2013/03/26	R208	02/05/2013	6.65	Put	Bond Future	824.0700	0.8241	698.9200	0.6989	(15.187)	0	0	0
2013/03/26	R208	02/05/2013	6.66	Call	Bond Future	1,196.3200	1.1963	1,342.0200	1.3420	12.179	0	0	0
2013/03/26	R208	02/05/2013	6.66	Put	Bond Future	797.4600	0.7975	674.9700	0.6750	(15.360)	0	0	0
2013/03/26	R208	01/08/2013			Bond Future	6.6489	102.9474	6.6034	103.2185	(0.685)	0.0000	0.0000	0
2013/03/26	R208	01/08/2013	101.40	Call	Bond Future	93,902.9700	93.9030	94,174.0200	94.1740	0.289	0	0	0
2013/03/26	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/26	R208	07/11/2013			Bond Future	6.7101	101.0165	6.6625	101.2915	(0.711)	0.0000	0.0000	0
2013/03/26	R208	07/11/2013	7.50	Call	Bond Future	5,327.9600	5.3280	5,536.5800	5.5366	3.916	0	0	0
2013/03/26	R208	07/11/2013	7.50	Put	Bond Future	904.7100	0.9047	838.3700	0.8384	(7.333)	0	0	1,520
2013/03/26	R208	07/11/2013	6.79	Call	Bond Future	2,720.3000	2.7203	2,866.1700	2.8662	5.362	0	0	0
2013/03/26	R208	07/11/2013	6.79	Put	Bond Future	2,261.7900	2.2618	2,132.7000	2.1327	(5.707)	0	0	0
2013/03/26	R208	07/11/2013	6.80	Call	Bond Future	2,751.2600	2.7513	2,898.1300	2.8981	5.338	0	0	0
2013/03/26	R208	07/11/2013	6.80	Put	Bond Future	2,235.5200	2.2355	2,107.4300	2.1074	(5.730)	0	0	0
2013/03/26	R208	07/11/2013	6.81	Call	Bond Future	2,782.4000	2.7824	2,930.2700	2.9303	5.314	0	0	0
2013/03/26	R208	07/11/2013	6.81	Put	Bond Future	2,209.4800	2.2095	2,082.3900	2.0824	(5.752)	0	0	0
2013/03/26	R208	06/02/2014			Bond Future	6.7500	6.7500	6.7183	102.6513	(0.469)	0.0000	0.0000	0
2013/03/26	R208	06/02/2014	6.75	Call	Bond Future	0.0000	0.0000	2,948.8100	2.9488	100.000	0	0	0
2013/03/26	R208	06/02/2014	6.75	Put	Bond Future	0.0000	0.0000	2,771.5000	2.7715	100.000	0	0	0
2013/03/26	R208	06/02/2014	6.76	Call	Bond Future	0.0000	0.0000	2,978.1300	2.9781	100.000	0	0	0
2013/03/26	R208	06/02/2014	6.76	Put	Bond Future	0.0000	0.0000	2,744.9500	2.7450	100.000	0	0	0
2013/03/26	R208	06/02/2014	6.74	Call	Bond Future	0.0000	0.0000	2,920.4100	2.9204	100.000	0	0	0
2013/03/26	R208	06/02/2014	6.74	Put	Bond Future	0.0000	0.0000	2,799.0100	2.7990	100.000	0	0	0
2013/03/26	R209	02/05/2013			Bond Future	8.3260	79.5387	8.2665	80.0450	(0.714)	0.0000	0.0000	9,195
2013/03/26	R209	02/05/2013	7.99	Call	Bond Future	639.5800	0.6396	760.3300	0.7603	18.880	0	0	0
2013/03/26	R209	02/05/2013	7.99	Put	Bond Future	3,566.9800	3.5670	3,181.4400	3.1814	(10.809)	0	0	0
2013/03/26	R209	02/05/2013	8.00	Call	Bond Future	661.7300	0.6617	785.7600	0.7858	18.743	0	0	0
2013/03/26	R209	02/05/2013	8.00	Put	Bond Future	3,499.6000	3.4996	3,117.3400	3.1173	(10.923)	0	0	0
2013/03/26	R209	02/05/2013	8.01	Call	Bond Future	684.5100	0.6845	811.8700	0.8119	18.606	0	0	0
2013/03/26	R209	02/05/2013	8.01	Put	Bond Future	3,433.0000	3.4330	3,054.0700	3.0541	(11.038)	0	0	0
2013/03/26	R209	01/08/2013			Bond Future	8.3961	80.5790	8.3351	81.0915	(0.727)	0.0000	0.0000	0
2013/03/26	R209	01/08/2013	79.36	Call	Bond Future	70,629.9300	70.6299	71,142.4200	71.1424	0.726	0	0	0
2013/03/26	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R209	07/11/2013			Bond Future	8.4735	78.5813	8.4107	79.1011	(0.742)	0.0000	0.0000	0
2013/03/26	R209	07/11/2013	9.50	Call	Bond Future	9,464.1300	9.4641	9,862.8800	9.8629	4.213	0	0	0
2013/03/26	R209	07/11/2013	9.50	Put	Bond Future	1,682.9600	1.6830	1,561.9000	1.5619	(7.193)	0	0	980
2013/03/26	R209	07/11/2013	8.79	Call	Bond Future	5,969.9000	5.9699	6,284.6700	6.2847	5.273	0	0	0
2013/03/26	R209	07/11/2013	8.79	Put	Bond Future	3,432.1300	3.4321	3,227.0900	3.2271	(5.974)	0	0	0
2013/03/26	R209	07/11/2013	8.80	Call	Bond Future	6,015.2200	6.0152	6,331.3600	6.3314	5.256	0	0	0
2013/03/26	R209	07/11/2013	8.80	Put	Bond Future	3,399.3700	3.3994	3,195.7000	3.1957	(5.991)	0	0	0
2013/03/26	R209	07/11/2013	8.81	Call	Bond Future	6,060.6900	6.0607	6,378.1900	6.3782	5.239	0	0	0
2013/03/26	R209	07/11/2013	8.81	Put	Bond Future	3,366.8800	3.3669	3,164.5700	3.1646	(6.009)	0	0	0
2013/03/26	R209	06/02/2014			Bond Future	8.5500	8.5500	8.4815	80.1630	(0.801)	0.0000	0.0000	0
2013/03/26	R209	06/02/2014	8.55	Call	Bond Future	0.0000	0.0000	5,690.2400	5.6902	100.000	0	0	0
2013/03/26	R209	06/02/2014	8.55	Put	Bond Future	0.0000	0.0000	5,132.0600	5.1321	100.000	0	0	0
2013/03/26	R209	06/02/2014	8.56	Call	Bond Future	0.0000	0.0000	5,731.4800	5.7315	100.000	0	0	0
2013/03/26	R209	06/02/2014	8.56	Put	Bond Future	0.0000	0.0000	5,092.3100	5.0923	100.000	0	0	0
2013/03/26	R209	06/02/2014	8.54	Call	Bond Future	0.0000	0.0000	5,649.1100	5.6491	100.000	0	0	0
2013/03/26	R209	06/02/2014	8.54	Put	Bond Future	0.0000	0.0000	5,172.0600	5.1721	100.000	0	0	0
2013/03/26	R210	02/05/2013			Bond Future	164.1890	164.1890	164.9002	164.9002	0.433	0.0000	0.0000	1,244
2013/03/26	R210	02/05/2013	161.14	Call	Bond Future	3,049.0100	3.0490	3,760.2100	3.7602	23.326	0	0	0
2013/03/26	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/26	R210	02/05/2013	161.15	Call	Bond Future	3,039.0100	3.0390	3,750.2100	3.7502	23.402	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	
2013/03/26	R210	02/05/2013	161.15	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/26	R210	02/05/2013	161.16	Call	Bond Future		3,029.0100	3.0290	3,740.2100	3.7402	23.480	0	0	0
2013/03/26	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/26	R211	02/05/2013			Bond Future		129.2337	129.2337	129.1862	129.1862	(0.037)	0.0000	0.0000	529
2013/03/26	R211	02/05/2013	125.69	Call	Bond Future		3,543.6700	3.5437	3,496.1800	3.4962	(1.340)	0	0	0
2013/03/26	R211	02/05/2013	125.69	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/26	R211	02/05/2013	125.70	Call	Bond Future		3,533.6700	3.5337	3,486.1800	3.4862	(1.344)	0	0	0
2013/03/26	R211	02/05/2013	125.70	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/26	R211	02/05/2013	125.71	Call	Bond Future		3,523.6700	3.5237	3,476.1800	3.4762	(1.348)	0	0	0
2013/03/26	R211	02/05/2013	125.71	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/26	R212	02/05/2013			Bond Future		136.8602	136.8602	136.8306	136.8306	(0.022)	0.0000	0.0000	20,170
2013/03/26	R212	02/05/2013	131.09	Call	Bond Future		5,770.1800	5.7702	5,740.5600	5.7406	(0.513)	0	0	0
2013/03/26	R212	02/05/2013	131.09	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/26	R212	02/05/2013	131.10	Call	Bond Future		5,760.1800	5.7602	5,730.5600	5.7306	(0.514)	0	0	0
2013/03/26	R212	02/05/2013	131.10	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/26	R212	02/05/2013	131.11	Call	Bond Future		5,750.1800	5.7502	5,720.5600	5.7206	(0.515)	0	0	0
2013/03/26	R212	02/05/2013	131.11	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/26	R213	02/05/2013			Bond Future		8.0663	91.2895	7.9967	91.8971	(0.863)	0.0000	0.0000	9,267
2013/03/26	R213	02/05/2013	7.84	Call	Bond Future		916.3300	0.9163	1,111.7500	1.1117	21.326	0	0	0
2013/03/26	R213	02/05/2013	7.84	Put	Bond Future		2,912.8500	2.9129	2,500.6500	2.5006	(14.151)	0	0	0
2013/03/26	R213	02/05/2013	7.85	Call	Bond Future		945.2700	0.9453	1,145.2200	1.1452	21.153	0	0	0
2013/03/26	R213	02/05/2013	7.85	Put	Bond Future		2,852.2200	2.8522	2,444.5500	2.4446	(14.293)	0	0	0
2013/03/26	R213	02/05/2013	7.86	Call	Bond Future		974.8400	0.9748	1,179.3400	1.1793	20.978	0	0	0
2013/03/26	R213	02/05/2013	7.86	Put	Bond Future		2,792.3400	2.7923	2,389.2200	2.3892	(14.437)	0	0	0
2013/03/26	R213	01/08/2013			Bond Future		8.1371	92.4836	8.0656	93.0985	(0.880)	0.0000	0.0000	0
2013/03/26	R213	01/08/2013	91.25	Call	Bond Future		81,868.5500	81.8685	82,483.5100	82.4835	0.751	0	0	0
2013/03/26	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/26	R213	07/11/2013			Bond Future		8.2169	90.2627	8.1431	90.8864	(0.899)	0.0000	0.0000	0
2013/03/26	R213	07/11/2013	8.59	Call	Bond Future		6,222.7000	6.2227	6,612.7700	6.6128	6.269	0	0	0
2013/03/26	R213	07/11/2013	8.59	Put	Bond Future		3,164.6800	3.1647	2,930.9900	2.9310	(7.384)	0	0	0
2013/03/26	R213	07/11/2013	8.60	Call	Bond Future		6,271.1000	6.2711	6,662.8400	6.6628	6.247	0	0	0
2013/03/26	R213	07/11/2013	8.60	Put	Bond Future		3,133.2200	3.1332	2,901.2000	2.9012	(7.405)	0	0	0
2013/03/26	R213	07/11/2013	8.61	Call	Bond Future		6,319.6500	6.3197	6,713.0500	6.7130	6.225	0	0	0
2013/03/26	R213	07/11/2013	8.61	Put	Bond Future		3,102.0300	3.1020	2,871.6700	2.8717	(7.426)	0	0	0
2013/03/26	R213	06/02/2014			Bond Future		8.3000	8.3000	8.2171	92.1066	(0.998)	0.0000	0.0000	0
2013/03/26	R213	06/02/2014	8.31	Call	Bond Future		0.0000	0.0000	5,699.6100	5.6996	100.000	0	0	0
2013/03/26	R213	06/02/2014	8.31	Put	Bond Future		0.0000	0.0000	4,928.4800	4.9285	100.000	0	0	0
2013/03/26	R213	06/02/2014	8.29	Call	Bond Future		0.0000	0.0000	5,613.6000	5.6136	100.000	0	0	0
2013/03/26	R213	06/02/2014	8.29	Put	Bond Future		0.0000	0.0000	5,007.7200	5.0077	100.000	0	0	0
2013/03/26	R213	06/02/2014	8.30	Call	Bond Future		0.0000	0.0000	5,656.5300	5.6565	100.000	0	0	0
2013/03/26	R213	06/02/2014	8.30	Put	Bond Future		0.0000	0.0000	4,967.9700	4.9680	100.000	0	0	0
2013/03/26	R214	02/05/2013			Bond Future		8.3547	81.2643	8.3005	81.7531	(0.649)	0.0000	0.0000	2,034
2013/03/26	R214	02/05/2013	84.31	Call	Bond Future		72,484.7100	72.4847	72,973.5000	72.9735	0.674	0	0	0
2013/03/26	R214	02/05/2013	84.31	Put	Bond Future		0.0000	0.0000	0.0000	0.000	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
2013/03/26	R214	01/08/2013			Bond Future	8.4220	82.3273	8.3663	82.8219	(0.661)	0.0000	0.0000	0
2013/03/26	R214	01/08/2013	84.31	Call	Bond Future	71,879.4000	71.8794	72,374.0400	72.3740	0.688	0	0	0
2013/03/26	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **233455**