



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/03/2013 to 27/03/2013

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
2013/03/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2013/03/27	2025	02/05/2013			Bond Future	114.6352	114.6352	114.8158	114.8158	0.158	0.0000	0.0000	0
2013/03/27	2025	02/05/2013	113.41	Call	Bond Future	1,221.5100	1.2215	1,402.1000	1.4021	14.784	0	0	0
2013/03/27	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	2038	02/05/2013			Bond Future	112.4557	112.4557	112.6725	112.6725	0.193	0.0000	0.0000	9
2013/03/27	2038	02/05/2013	111.60	Call	Bond Future	851.2300	0.8512	1,068.0100	1.0680	25.467	0	0	0
2013/03/27	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	2050	02/05/2013			Bond Future	117.4924	117.4924	116.9064	116.9064	(0.499)	0.0000	0.0000	122
2013/03/27	2050	02/05/2013	117.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	2050	02/05/2013	117.60	Put	Bond Future	105.4200	0.1054	691.3800	0.6914	555.834	0	0	0
2013/03/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	AL7T	02/05/2013			Index Future	492.9520	492.9520	492.3560	492.3560	(0.121)	0.0000	0.0000	12
2013/03/27	AL7T	01/08/2013			Index Future	499.3980	499.3980	498.7940	498.7940	(0.121)	0.0000	0.0000	0
2013/03/27	AL7T	07/11/2013			Index Future	506.5060	506.5060	505.8930	505.8930	(0.121)	0.0000	0.0000	0
2013/03/27	ALBI	02/05/2013			Index Future	438.7740	438.7740	438.3230	438.3230	(0.103)	0.0000	0.0000	1,017
2013/03/27	ALBI	01/08/2013			Index Future	444.5110	444.5110	444.0550	444.0550	(0.103)	0.0000	0.0000	79
2013/03/27	ALBI	07/11/2013			Index Future	450.8380	450.8380	450.3750	450.3750	(0.103)	0.0000	0.0000	85
2013/03/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	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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2013/03/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/27	EL28	02/05/2013			Bond Future	112.5894	112.5894	112.3074	112.3074	(0.250)	0.0000	0.0000	0
2013/03/27	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	EL28	02/05/2013	113.32	Put	Bond Future	726.8000	0.7268	1,008.8100	1.0088	38.802	0	0	0
2013/03/27	ES33	02/05/2013			Bond Future	8.8143	88.7287	8.8336	88.5655	0.218	0.0000	0.0000	3,363
2013/03/27	ES33	02/05/2013	91.02	Call	Bond Future	79,548.4700	79.5485	79,385.2700	79.3853	(0.205)	0	0	0
2013/03/27	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	ES33	01/08/2013			Bond Future	8.9039	89.8887	8.9237	89.7234	0.223	0.0000	0.0000	0
2013/03/27	ES33	01/08/2013	9.00	Call	Bond Future	796.5300	0.7965	631.1600	0.6312	(20.761)	0	0	0
2013/03/27	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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2013/03/27	ES33	01/08/2013	91.02	Call	Bond Future	78,837.4000	78.8374	78,672.0300	78.6720	(0.210)	0	0	0
2013/03/27	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GOVI	02/05/2013			GOVI	438.5230	438.5230	438.1020	438.1020	(0.096)	0.0000	0.0000	98
2013/03/27	GOVI	02/05/2013	432.99	Call	GOVI	55,330.0000	5.5330	51,120.0000	5.1120	(7.609)	0	0	0
2013/03/27	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GOVI	02/05/2013	433.00	Call	GOVI	55,230.0000	5.5230	51,020.0000	5.1020	(7.623)	0	0	0
2013/03/27	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GOVI	02/05/2013	433.01	Call	GOVI	55,130.0000	5.5130	50,920.0000	5.0920	(7.636)	0	0	0
2013/03/27	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GOVI	01/08/2013			GOVI	444.2580	444.2580	443.8310	443.8310	(0.096)	0.0000	0.0000	280
2013/03/27	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GOVI	01/08/2013	445.99	Put	GOVI	17,320.0000	1.7320	21,590.0000	2.1590	24.654	0	0	0
2013/03/27	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GOVI	01/08/2013	446.00	Put	GOVI	17,420.0000	1.7420	21,690.0000	2.1690	24.512	0	0	0
2013/03/27	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GOVI	01/08/2013	446.01	Put	GOVI	17,520.0000	1.7520	21,790.0000	2.1790	24.372	0	0	0
2013/03/27	GOVI	07/11/2013			GOVI	450.5810	450.5810	450.1480	450.1480	(0.096)	0.0000	0.0000	0
2013/03/27	GOVI	07/11/2013	445.99	Call	GOVI	45,910.0000	4.5910	41,580.0000	4.1580	(9.431)	0	0	0
2013/03/27	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GOVI	07/11/2013	446.00	Call	GOVI	45,810.0000	4.5810	41,480.0000	4.1480	(9.452)	0	0	0
2013/03/27	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GOVI	07/11/2013	446.01	Call	GOVI	45,710.0000	4.5710	41,380.0000	4.1380	(9.473)	0	0	0
2013/03/27	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/27	IGOV	02/05/2013			Index Future	203.4200	203.4200	203.5270	203.5270	0.053	0.0000	0.0000	459
2013/03/27	IGOV	01/08/2013			Index Future	206.1350	206.1350	206.2430	206.2430	0.052	0.0000	0.0000	149
2013/03/27	IGOV	07/11/2013			Index Future	209.1350	209.1350	209.2450	209.2450	0.053	0.0000	0.0000	7
2013/03/27	ILBI	02/05/2013			Index Future	549.4800	549.4800	549.4800	549.4800	0.000	0.0000	0.0000	183
2013/03/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/27	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/03/27	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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2013/03/27	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1400	94.8600	(0.194)	0.0000	0.0000	500
2013/03/27	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	0
2013/03/27	JBAF	21/08/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/03/27	JBAF	18/09/2013			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	1,700
2013/03/27	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/03/27	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2300	94.7700	0.192	0.0000	0.0000	2,000
2013/03/27	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	400
2013/03/27	JBAF	18/06/2014			Jibar Tradeable Future	5.4900	94.5100	5.4900	94.5100	0.000	0.0000	0.0000	800
2013/03/27	JBAF	17/09/2014			Jibar Tradeable Future	5.6300	94.3700	5.6400	94.3600	0.178	0.0000	0.0000	0
2013/03/27	JBAF	17/12/2014			Jibar Tradeable Future	5.8000	94.2000	5.8200	94.1800	0.345	0.0000	0.0000	0
2013/03/27	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/27	R023	02/05/2013			Bond Future	6.8672	107.6458	6.8868	107.5019	0.286	0.0000	0.0000	6,470
2013/03/27	R023	02/05/2013	7.04	Call	Bond Future	1,258.0400	1.2580	1,114.0700	1.1141	(11.444)	0	0	0
2013/03/27	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R023	02/05/2013	7.05	Call	Bond Future	1,330.2600	1.3303	1,186.2900	1.1863	(10.823)	0	0	0
2013/03/27	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R023	02/05/2013	7.06	Call	Bond Future	1,402.4200	1.4024	1,258.4500	1.2584	(10.266)	0	0	0
2013/03/27	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R023	01/08/2013			Bond Future	6.9236	109.0532	6.9440	108.9072	0.294	0.0000	0.0000	0
2013/03/27	R023	01/08/2013	7.29	Call	Bond Future	2,583.3300	2.5833	2,437.4000	2.4374	(5.649)	0	0	0
2013/03/27	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R023	01/08/2013	7.30	Call	Bond Future	2,652.7000	2.6527	2,506.7700	2.5068	(5.501)	0	0	0
2013/03/27	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R023	01/08/2013	7.31	Call	Bond Future	2,722.0100	2.7220	2,576.0800	2.5761	(5.361)	0	0	0
2013/03/27	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R157	02/05/2013			Bond Future	5.4978	119.3850	5.5183	119.3352	0.374	0.0000	0.0000	6,078
2013/03/27	R157	02/05/2013	5.34	Call	Bond Future	105.1200	0.1051	95.4200	0.0954	(9.228)	0	0	0
2013/03/27	R157	02/05/2013	5.34	Put	Bond Future	488.3300	0.4883	528.4000	0.5284	8.206	0	0	0
2013/03/27	R157	02/05/2013	5.35	Call	Bond Future	112.0000	0.1120	101.7500	0.1018	(9.152)	0	0	0
2013/03/27	R157	02/05/2013	5.35	Put	Bond Future	470.8700	0.4709	510.3900	0.5104	8.393	0	0	0
2013/03/27	R157	02/05/2013	5.36	Call	Bond Future	119.2000	0.1192	108.3700	0.1084	(9.086)	0	0	0
2013/03/27	R157	02/05/2013	5.36	Put	Bond Future	453.7400	0.4537	492.6800	0.4927	8.582	0	0	0
2013/03/27	R157	01/08/2013			Bond Future	5.5214	120.9458	5.5447	120.8953	0.423	0.0000	0.0000	0
2013/03/27	R157	01/08/2013	116.11	Call	Bond Future	91,490.1400	91.4901	91,439.6500	91.4397	(0.055)	0	0	0
2013/03/27	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R157	07/11/2013			Bond Future	5.5537	115.8603	5.5809	115.8091	0.490	0.0000	0.0000	0
2013/03/27	R157	07/11/2013	5.59	Call	Bond Future	544.3500	0.5444	545.8400	0.5458	0.274	0	0	0
2013/03/27	R157	07/11/2013	5.59	Put	Bond Future	475.9100	0.4759	528.6100	0.5286	11.074	0	0	0
2013/03/27	R157	07/11/2013	5.60	Call	Bond Future	554.5400	0.5545	555.7200	0.5557	0.213	0	0	0
2013/03/27	R157	07/11/2013	5.60	Put	Bond Future	467.2800	0.4673	519.6700	0.5197	11.212	0	0	0
2013/03/27	R157	07/11/2013	5.61	Call	Bond Future	564.8400	0.5648	565.7000	0.5657	0.152	0	0	0
2013/03/27	R157	07/11/2013	5.61	Put	Bond Future	458.7600	0.4588	510.8300	0.5108	11.350	0	0	0
2013/03/27	R157	06/02/2014			Bond Future	5.5851	117.4157	5.6171	117.3638	0.573	0.0000	0.0000	0
2013/03/27	R157	06/02/2014	5.66	Call	Bond Future	613.8700	0.6139	598.5400	0.5985	(2.497)	0	0	0
2013/03/27	R157	06/02/2014	5.66	Put	Bond Future	492.5000	0.4925	529.0900	0.5291	7.429	0	0	0

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2013/03/27	R157	06/02/2014	5.64	Call	Bond Future	595.8900	0.5959	581.0600	0.5811	(2.489)	0	0	0
2013/03/27	R157	06/02/2014	5.64	Put	Bond Future	506.9100	0.5069	544.0000	0.5440	7.317	0	0	0
2013/03/27	R157	06/02/2014	5.65	Call	Bond Future	604.8500	0.6048	589.7700	0.5898	(2.493)	0	0	0
2013/03/27	R157	06/02/2014	5.65	Put	Bond Future	499.6700	0.4997	536.5100	0.5365	7.373	0	0	0
2013/03/27	R186	02/05/2013			Bond Future	7.4425	129.8344	7.4570	129.6910	0.194	7.4550	7.4425	64,379
2013/03/27	R186	02/05/2013	6.75	Call	Bond Future	108.8500	0.1088	78.1000	0.0781	(28.250)	0	0	350
2013/03/27	R186	02/05/2013	6.75	Put	Bond Future	7,277.9900	7.2780	7,390.6500	7.3907	1.548	0	0	0
2013/03/27	R186	02/05/2013	7.39	Call	Bond Future	1,540.8300	1.5408	1,388.8700	1.3889	(9.862)	0	0	0
2013/03/27	R186	02/05/2013	7.39	Put	Bond Future	2,065.6300	2.0656	2,057.0800	2.0571	(0.414)	0	0	0
2013/03/27	R186	02/05/2013	7.40	Call	Bond Future	1,586.4800	1.5865	1,433.0000	1.4330	(9.674)	0	0	2,000
2013/03/27	R186	02/05/2013	7.40	Put	Bond Future	2,011.1600	2.0112	2,001.0900	2.0011	(0.501)	0	0	150
2013/03/27	R186	02/05/2013	7.41	Call	Bond Future	1,632.9700	1.6330	1,478.0100	1.4780	(9.489)	0	0	0
2013/03/27	R186	02/05/2013	7.41	Put	Bond Future	1,957.6400	1.9576	1,946.0900	1.9461	(0.590)	0	0	0
2013/03/27	R186	02/05/2013	7.60	Call	Bond Future	2,674.0200	2.6740	2,498.0400	2.4980	(6.581)	0	0	0
2013/03/27	R186	02/05/2013	7.60	Put	Bond Future	1,119.3100	1.1193	1,086.7400	1.0867	(2.910)	0	0	2,830
2013/03/27	R186	02/05/2013	7.75	Call	Bond Future	3,686.2600	3.6863	3,504.7300	3.5047	(4.925)	0	0	0
2013/03/27	R186	02/05/2013	7.75	Put	Bond Future	675.3700	0.6754	637.2500	0.6373	(5.644)	0	0	100
2013/03/27	R186	01/08/2013			Bond Future	7.5115	126.2473	7.5264	126.1020	0.198	0.0000	0.0000	0
2013/03/27	R186	01/08/2013	7.25	Call	Bond Future	2,550.9900	2.5510	2,398.6000	2.3986	(5.974)	0	0	4,315
2013/03/27	R186	01/08/2013	7.25	Put	Bond Future	5,139.6600	5.1397	5,132.5500	5.1325	(0.138)	0	0	0
2013/03/27	R186	01/08/2013	128.26	Call	Bond Future	116,974.8600	116.9749	116,829.5800	116.8296	(0.124)	0	0	0
2013/03/27	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R186	07/11/2013			Bond Future	7.5867	128.0441	7.6022	127.8967	0.204	0.0000	0.0000	540
2013/03/27	R186	07/11/2013	8.75	Call	Bond Future	11,756.8100	11.7568	11,570.4600	11.5705	(1.585)	0	0	0
2013/03/27	R186	07/11/2013	8.75	Put	Bond Future	1,315.3000	1.3153	1,276.3600	1.2764	(2.961)	0	0	1,030
2013/03/27	R186	07/11/2013	8.14	Call	Bond Future	7,818.2900	7.8183	7,674.1400	7.6741	(1.844)	0	0	0
2013/03/27	R186	07/11/2013	8.14	Put	Bond Future	2,691.3800	2.6914	2,694.6400	2.6946	0.121	0	0	0
2013/03/27	R186	07/11/2013	8.15	Call	Bond Future	7,878.3200	7.8783	7,734.2900	7.7343	(1.828)	0	0	0
2013/03/27	R186	07/11/2013	8.15	Put	Bond Future	2,661.4900	2.6615	2,664.8700	2.6649	0.127	0	0	0
2013/03/27	R186	07/11/2013	8.16	Call	Bond Future	7,938.5300	7.9385	7,794.6100	7.7946	(1.813)	0	0	0
2013/03/27	R186	07/11/2013	8.16	Put	Bond Future	2,631.8800	2.6319	2,635.3700	2.6354	0.133	0	0	0
2013/03/27	R186	06/02/2014			Bond Future	7.6577	124.4729	7.6737	124.3235	0.209	0.0000	0.0000	0
2013/03/27	R186	06/02/2014	7.74	Call	Bond Future	5,969.8500	5.9699	5,714.7700	5.7148	(4.273)	0	0	0
2013/03/27	R186	06/02/2014	7.74	Put	Bond Future	5,203.7500	5.2038	5,098.0800	5.0981	(2.031)	0	0	0
2013/03/27	R186	06/02/2014	7.75	Call	Bond Future	6,017.1300	6.0171	5,761.7800	5.7618	(4.244)	0	0	0
2013/03/27	R186	06/02/2014	7.75	Put	Bond Future	5,158.4300	5.1584	5,052.4900	5.0525	(2.054)	0	0	0
2013/03/27	R186	06/02/2014	7.76	Call	Bond Future	6,066.4500	6.0664	5,810.8200	5.8108	(4.214)	0	0	0
2013/03/27	R186	06/02/2014	7.76	Put	Bond Future	5,115.2400	5.1152	5,009.0200	5.0090	(2.077)	0	0	0
2013/03/27	R197	02/05/2013			Bond Future	292.1907	292.1907	292.6871	292.6871	0.170	0.0000	0.0000	2,633
2013/03/27	R197	02/05/2013	282.39	Call	Bond Future	9,800.7400	9.8007	10,297.1400	10.2971	5.065	0	0	0
2013/03/27	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R197	02/05/2013	282.40	Call	Bond Future	9,790.7400	9.7907	10,287.1400	10.2871	5.070	0	0	0
2013/03/27	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R197	02/05/2013	282.41	Call	Bond Future	9,780.7400	9.7807	10,277.1400	10.2771	5.075	0	0	0
2013/03/27	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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2013/03/27	R201	02/05/2013			Bond Future	5.2991	108.5844	5.3148	108.5594	0.296	0.0000	0.0000	4
2013/03/27	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R201	02/05/2013	4.04	Put	Bond Future	2,031.2100	2.0312	2,056.2100	2.0562	1.231	0	0	0
2013/03/27	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R201	02/05/2013	4.05	Put	Bond Future	2,014.8800	2.0149	2,039.8800	2.0399	1.241	0	0	0
2013/03/27	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R201	02/05/2013	4.06	Put	Bond Future	1,998.5400	1.9985	2,023.5400	2.0235	1.251	0	0	0
2013/03/27	R201	01/08/2013			Bond Future	5.3031	105.6002	5.3219	105.5748	0.354	0.0000	0.0000	0
2013/03/27	R201	01/08/2013	107.45	Call	Bond Future	68,354.4800	68.3545	68,329.1000	68.3291	(0.037)	0	0	0
2013/03/27	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R201	07/11/2013			Bond Future	5.2916	107.1031	5.3152	107.0774	0.446	0.0000	0.0000	0
2013/03/27	R201	07/11/2013	4.79	Call	Bond Future	75.0600	0.0751	78.9100	0.0789	5.129	0	0	0
2013/03/27	R201	07/11/2013	4.79	Put	Bond Future	624.7300	0.6247	654.3400	0.6543	4.740	0	0	0
2013/03/27	R201	07/11/2013	4.80	Call	Bond Future	77.3000	0.0773	81.1600	0.0812	4.994	0	0	0
2013/03/27	R201	07/11/2013	4.80	Put	Bond Future	615.9700	0.6160	645.5900	0.6456	4.809	0	0	0
2013/03/27	R201	07/11/2013	4.81	Call	Bond Future	79.6000	0.0796	83.4600	0.0835	4.849	0	0	0
2013/03/27	R201	07/11/2013	4.81	Put	Bond Future	607.2700	0.6073	636.8900	0.6369	4.878	0	0	0
2013/03/27	R201	06/02/2014			Bond Future	5.2530	104.1324	5.2837	104.1063	0.586	0.0000	0.0000	0
2013/03/27	R201	06/02/2014	5.26	Call	Bond Future	270.1300	0.2701	264.4500	0.2645	(2.103)	0	0	0
2013/03/27	R201	06/02/2014	5.26	Put	Bond Future	264.1500	0.2641	284.5900	0.2846	7.738	0	0	0
2013/03/27	R201	06/02/2014	5.24	Call	Bond Future	261.6800	0.2617	256.2600	0.2563	(2.071)	0	0	0
2013/03/27	R201	06/02/2014	5.24	Put	Bond Future	272.6800	0.2727	293.3800	0.2934	7.591	0	0	0
2013/03/27	R201	06/02/2014	5.25	Call	Bond Future	265.8800	0.2659	260.3300	0.2603	(2.087)	0	0	0
2013/03/27	R201	06/02/2014	5.25	Put	Bond Future	268.3900	0.2684	288.9600	0.2890	7.664	0	0	0
2013/03/27	R202	02/05/2013			Bond Future	220.0184	220.0184	220.0191	220.0191	0.000	0.0000	0.0000	44,017
2013/03/27	R202	02/05/2013	211.04	Call	Bond Future	8,978.4400	8.9784	8,979.1200	8.9791	0.008	0	0	0
2013/03/27	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R202	02/05/2013	211.05	Call	Bond Future	8,968.4400	8.9684	8,969.1200	8.9691	0.008	0	0	0
2013/03/27	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R202	02/05/2013	211.06	Call	Bond Future	8,958.4400	8.9584	8,959.1200	8.9591	0.008	0	0	0
2013/03/27	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R203	02/05/2013			Bond Future	5.9485	109.8946	5.9633	109.8353	0.250	0.0000	0.0000	10,836
2013/03/27	R203	02/05/2013	5.89	Call	Bond Future	430.9000	0.4309	405.2700	0.4053	(5.948)	0	0	0
2013/03/27	R203	02/05/2013	5.89	Put	Bond Future	664.4400	0.6644	698.0500	0.6981	5.058	0	0	0
2013/03/27	R203	02/05/2013	5.90	Call	Bond Future	448.5600	0.4486	422.2300	0.4222	(5.870)	0	0	0
2013/03/27	R203	02/05/2013	5.90	Put	Bond Future	642.1200	0.6421	675.0300	0.6750	5.125	0	0	0
2013/03/27	R203	02/05/2013	5.91	Call	Bond Future	466.6800	0.4667	439.6600	0.4397	(5.790)	0	0	0
2013/03/27	R203	02/05/2013	5.91	Put	Bond Future	620.2800	0.6203	652.5000	0.6525	5.194	0	0	0
2013/03/27	R203	01/08/2013			Bond Future	5.9929	111.3313	6.0089	111.2712	0.266	0.0000	0.0000	0
2013/03/27	R203	01/08/2013	109.11	Call	Bond Future	98,118.0800	98.1181	98,058.0200	98.0580	(0.061)	0	0	0
2013/03/27	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R203	07/11/2013			Bond Future	6.0475	108.7561	6.0647	108.6951	0.285	0.0000	0.0000	0
2013/03/27	R203	07/11/2013	6.01	Call	Bond Future	1,165.3300	1.1653	1,146.6800	1.1467	(1.600)	0	0	0
2013/03/27	R203	07/11/2013	6.01	Put	Bond Future	1,297.8600	1.2979	1,340.1400	1.3401	3.258	0	0	0
2013/03/27	R203	07/11/2013	571.00	Call	Bond Future	106,526.5400	106.5265	106,465.6100	106.4656	(0.057)	0	0	0
2013/03/27	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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2013/03/27	R203	07/11/2013	5.71	Call	Bond Future	719.0300	0.7190	704.6700	0.7047	(1.997)	0	0	15
2013/03/27	R203	07/11/2013	5.71	Put	Bond Future	1,920.1700	1.9202	1,966.7400	1.9667	2.425	0	0	0
2013/03/27	R203	07/11/2013	5.99	Call	Bond Future	1,130.8200	1.1308	1,112.7200	1.1127	(1.601)	0	0	0
2013/03/27	R203	07/11/2013	5.99	Put	Bond Future	1,334.1900	1.3342	1,377.0200	1.3770	3.210	0	0	0
2013/03/27	R203	07/11/2013	6.00	Call	Bond Future	1,147.8200	1.1478	1,129.4600	1.1295	(1.600)	0	0	0
2013/03/27	R203	07/11/2013	6.00	Put	Bond Future	1,315.7600	1.3158	1,358.3300	1.3583	3.235	0	0	0
2013/03/27	R203	06/02/2014			Bond Future	6.1021	110.2161	6.1207	110.1543	0.306	0.0000	0.0000	0
2013/03/27	R203	06/02/2014	6.16	Call	Bond Future	1,490.7100	1.4907	1,476.5300	1.4765	(0.951)	0	0	0
2013/03/27	R203	06/02/2014	6.16	Put	Bond Future	1,299.0100	1.2990	1,346.5800	1.3466	3.662	0	0	0
2013/03/27	R203	06/02/2014	5.95	Call	Bond Future	1,144.4800	1.1445	1,134.2800	1.1343	(0.891)	0	0	16
2013/03/27	R203	06/02/2014	5.95	Put	Bond Future	1,649.6100	1.6496	1,701.1600	1.7012	3.125	0	0	0
2013/03/27	R203	06/02/2014	6.14	Call	Bond Future	1,455.2300	1.4552	1,441.5400	1.4415	(0.941)	0	0	0
2013/03/27	R203	06/02/2014	6.14	Put	Bond Future	1,329.6600	1.3297	1,377.7200	1.3777	3.614	0	0	0
2013/03/27	R203	06/02/2014	6.15	Call	Bond Future	1,472.9100	1.4729	1,458.9800	1.4590	(0.946)	0	0	0
2013/03/27	R203	06/02/2014	6.15	Put	Bond Future	1,314.2700	1.3143	1,362.0900	1.3621	3.639	0	0	0
2013/03/27	R204	02/05/2013			Bond Future	6.2069	111.4029	6.2216	111.3306	0.237	0.0000	0.0000	5,262
2013/03/27	R204	02/05/2013	6.29	Call	Bond Future	952.3800	0.9524	900.3700	0.9004	(5.461)	0	0	0
2013/03/27	R204	02/05/2013	6.29	Put	Bond Future	544.2100	0.5442	564.5600	0.5646	3.739	0	0	0
2013/03/27	R204	02/05/2013	6.30	Call	Bond Future	981.5800	0.9816	928.8700	0.9289	(5.370)	0	0	0
2013/03/27	R204	02/05/2013	6.30	Put	Bond Future	524.4000	0.5244	544.0500	0.5441	3.747	0	0	0
2013/03/27	R204	02/05/2013	6.31	Call	Bond Future	1,011.2700	1.0113	957.8700	0.9579	(5.280)	0	0	0
2013/03/27	R204	02/05/2013	6.31	Put	Bond Future	505.1100	0.5051	524.0700	0.5241	3.754	0	0	0
2013/03/27	R204	01/08/2013			Bond Future	6.2598	108.8330	6.2753	108.7597	0.248	0.0000	0.0000	0
2013/03/27	R204	01/08/2013	110.75	Call	Bond Future	99,949.5000	99.9495	99,876.1600	99.8762	(0.073)	0	0	0
2013/03/27	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R204	07/11/2013			Bond Future	6.3180	110.3820	6.3346	110.3076	0.262	0.0000	0.0000	0
2013/03/27	R204	07/11/2013	7.00	Call	Bond Future	3,681.2300	3.6812	3,616.5000	3.6165	(1.758)	0	0	0
2013/03/27	R204	07/11/2013	7.00	Put	Bond Future	667.4900	0.6675	677.1500	0.6772	1.447	0	0	1,270
2013/03/27	R204	07/11/2013	6.29	Call	Bond Future	1,674.9800	1.6750	1,627.5600	1.6276	(2.831)	0	0	0
2013/03/27	R204	07/11/2013	6.29	Put	Bond Future	1,800.9700	1.8010	1,827.9400	1.8279	1.498	0	0	0
2013/03/27	R204	07/11/2013	6.30	Call	Bond Future	1,697.7500	1.6978	1,650.0200	1.6500	(2.811)	0	0	0
2013/03/27	R204	07/11/2013	6.30	Put	Bond Future	1,778.7200	1.7787	1,805.3800	1.8054	1.499	0	0	0
2013/03/27	R204	07/11/2013	6.31	Call	Bond Future	1,720.6900	1.7207	1,672.6500	1.6726	(2.792)	0	0	0
2013/03/27	R204	07/11/2013	6.31	Put	Bond Future	1,756.6600	1.7567	1,783.0100	1.7830	1.500	0	0	0
2013/03/27	R204	06/02/2014			Bond Future	6.3736	107.8332	6.3912	107.7578	0.276	0.0000	0.0000	0
2013/03/27	R204	06/02/2014	6.40	Call	Bond Future	2,031.5400	2.0315	1,961.5700	1.9616	(3.444)	0	0	0
2013/03/27	R204	06/02/2014	6.40	Put	Bond Future	1,918.4500	1.9184	1,923.9100	1.9239	0.285	0	0	0
2013/03/27	R204	06/02/2014	6.41	Call	Bond Future	2,054.2200	2.0542	1,983.2100	1.9832	(3.457)	0	0	0
2013/03/27	R204	06/02/2014	6.41	Put	Bond Future	1,898.3000	1.8983	1,902.7200	1.9027	0.233	0	0	0
2013/03/27	R204	06/02/2014	6.39	Call	Bond Future	2,008.9900	2.0090	1,940.0800	1.9401	(3.430)	0	0	0
2013/03/27	R204	06/02/2014	6.39	Put	Bond Future	1,938.7500	1.9388	1,945.2700	1.9453	0.336	0	0	0
2013/03/27	R206	02/05/2013			Bond Future	5.3203	103.7679	5.3538	103.7451	0.630	0.0000	0.0000	23
2013/03/27	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R206	02/05/2013	3.39	Put	Bond Future	1,327.3200	1.3273	1,350.1200	1.3501	1.718	0	0	0
2013/03/27	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R206	02/05/2013	3.40	Put	Bond Future	1,320.3700	1.3204	1,343.1700	1.3432	1.727	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
2013/03/27	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R206	02/05/2013	3.41	Put	Bond Future	1,313.4200	1.3134	1,336.2200	1.3362	1.736	0	0	0
2013/03/27	R206	01/08/2013			Bond Future	5.3065	101.3627	5.3592	101.3395	0.993	0.0000	0.0000	0
2013/03/27	R206	01/08/2013	103.94	Call	Bond Future	30,364.5800	30.3646	30,341.4200	30.3414	(0.076)	0	0	0
2013/03/27	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R206	07/11/2013			Bond Future	5.2406	102.8053	5.3721	102.7818	2.509	0.0000	0.0000	0
2013/03/27	R206	07/11/2013	4.29	Call	Bond Future	2.3600	0.0024	1.4600	0.0015	(38.136)	0	0	0
2013/03/27	R206	07/11/2013	4.29	Put	Bond Future	172.4400	0.1724	195.0200	0.1950	13.094	0	0	0
2013/03/27	R206	07/11/2013	4.30	Call	Bond Future	2.4500	0.0025	1.5300	0.0015	(37.551)	0	0	0
2013/03/27	R206	07/11/2013	4.30	Put	Bond Future	170.7300	0.1707	193.2900	0.1933	13.214	0	0	0
2013/03/27	R206	07/11/2013	4.31	Call	Bond Future	2.5500	0.0026	1.5900	0.0016	(37.647)	0	0	0
2013/03/27	R206	07/11/2013	4.31	Put	Bond Future	169.0400	0.1690	191.5600	0.1916	13.322	0	0	0
2013/03/27	R207	02/05/2013			Bond Future	6.4284	106.6409	6.4532	106.5043	0.386	0.0000	0.0000	7,774
2013/03/27	R207	02/05/2013	6.44	Call	Bond Future	893.4000	0.8934	799.6200	0.7996	(10.497)	0	0	0
2013/03/27	R207	02/05/2013	6.44	Put	Bond Future	829.2300	0.8292	872.0500	0.8720	5.164	0	0	0
2013/03/27	R207	02/05/2013	6.45	Call	Bond Future	921.9300	0.9219	826.7400	0.8267	(10.325)	0	0	0
2013/03/27	R207	02/05/2013	6.45	Put	Bond Future	802.6700	0.8027	844.0800	0.8441	5.159	0	0	0
2013/03/27	R207	02/05/2013	6.46	Call	Bond Future	950.9900	0.9510	854.4300	0.8544	(10.154)	0	0	0
2013/03/27	R207	02/05/2013	6.46	Put	Bond Future	776.6800	0.7767	816.7200	0.8167	5.155	0	0	0
2013/03/27	R207	01/08/2013			Bond Future	6.4858	104.3987	6.5118	104.2603	0.401	0.0000	0.0000	0
2013/03/27	R207	01/08/2013	106.18	Call	Bond Future	96,827.4700	96.8275	96,689.0800	96.6891	(0.143)	0	0	0
2013/03/27	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R207	07/11/2013			Bond Future	6.5450	105.8845	6.5725	105.7441	0.419	0.0000	0.0000	0
2013/03/27	R207	07/11/2013	6.69	Call	Bond Future	2,538.5800	2.5386	2,425.7800	2.4258	(4.443)	0	0	0
2013/03/27	R207	07/11/2013	6.69	Put	Bond Future	1,799.4000	1.7994	1,826.9800	1.8270	1.533	0	0	0
2013/03/27	R207	07/11/2013	6.70	Call	Bond Future	2,567.6200	2.5676	2,454.3400	2.4543	(4.412)	0	0	0
2013/03/27	R207	07/11/2013	6.70	Put	Bond Future	1,777.6800	1.7777	1,804.7800	1.8048	1.524	0	0	0
2013/03/27	R207	07/11/2013	6.71	Call	Bond Future	2,596.8300	2.5968	2,483.0800	2.4831	(4.380)	0	0	0
2013/03/27	R207	07/11/2013	6.71	Put	Bond Future	1,756.1700	1.7562	1,782.8000	1.7828	1.516	0	0	0
2013/03/27	R207	06/02/2014			Bond Future	6.6025	103.6666	6.6314	103.5242	0.437	0.0000	0.0000	0
2013/03/27	R207	06/02/2014	6.66	Call	Bond Future	2,599.8300	2.5998	2,516.1800	2.5162	(3.218)	0	0	0
2013/03/27	R207	06/02/2014	6.66	Put	Bond Future	2,316.6400	2.3166	2,375.3000	2.3753	2.532	0	0	0
2013/03/27	R207	06/02/2014	6.64	Call	Bond Future	2,548.0200	2.5480	2,464.5000	2.4645	(3.278)	0	0	0
2013/03/27	R207	06/02/2014	6.64	Put	Bond Future	2,363.1900	2.3632	2,421.9800	2.4220	2.488	0	0	0
2013/03/27	R207	06/02/2014	6.65	Call	Bond Future	2,573.8500	2.5738	2,490.2700	2.4903	(3.247)	0	0	0
2013/03/27	R207	06/02/2014	6.65	Put	Bond Future	2,339.8200	2.3398	2,398.5500	2.3985	2.510	0	0	0
2013/03/27	R208	02/05/2013			Bond Future	6.5509	101.8865	6.5706	101.7655	0.301	0.0000	0.0000	17,339
2013/03/27	R208	02/05/2013	6.64	Call	Bond Future	1,268.7000	1.2687	1,169.4500	1.1694	(7.823)	0	0	0
2013/03/27	R208	02/05/2013	6.64	Put	Bond Future	723.4900	0.7235	745.1800	0.7452	2.998	0	0	0
2013/03/27	R208	02/05/2013	6.65	Call	Bond Future	1,305.0800	1.3051	1,204.6800	1.2047	(7.693)	0	0	0
2013/03/27	R208	02/05/2013	6.65	Put	Bond Future	698.9200	0.6989	719.4600	0.7195	2.939	0	0	0
2013/03/27	R208	02/05/2013	6.66	Call	Bond Future	1,342.0200	1.3420	1,240.4800	1.2405	(7.566)	0	0	0
2013/03/27	R208	02/05/2013	6.66	Put	Bond Future	674.9700	0.6750	694.3700	0.6944	2.874	0	0	0
2013/03/27	R208	01/08/2013			Bond Future	6.6034	103.2185	6.6240	103.0959	0.311	0.0000	0.0000	0
2013/03/27	R208	01/08/2013	101.40	Call	Bond Future	94,174.0200	94.1740	94,051.4800	94.0515	(0.130)	0	0	0
2013/03/27	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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2013/03/27	R208	07/11/2013			Bond Future	6.6625		101.2915	6.6840	101.1672	0.323	0.0000	0.0000	0
2013/03/27	R208	07/11/2013	7.50	Call	Bond Future	5,536.5800		5.5366	5,411.9000	5.4119	(2.252)	0	0	0
2013/03/27	R208	07/11/2013	7.50	Put	Bond Future	838.3700		0.8384	837.9600	0.8380	(0.049)	0	0	1,520
2013/03/27	R208	07/11/2013	6.79	Call	Bond Future	2,866.1700		2.8662	2,760.2900	2.7603	(3.694)	0	0	0
2013/03/27	R208	07/11/2013	6.79	Put	Bond Future	2,132.7000		2.1327	2,151.0900	2.1511	0.862	0	0	0
2013/03/27	R208	07/11/2013	6.80	Call	Bond Future	2,898.1300		2.8981	2,791.8400	2.7918	(3.668)	0	0	0
2013/03/27	R208	07/11/2013	6.80	Put	Bond Future	2,107.4300		2.1074	2,125.4100	2.1254	0.853	0	0	0
2013/03/27	R208	07/11/2013	6.81	Call	Bond Future	2,930.2700		2.9303	2,823.5800	2.8236	(3.641)	0	0	0
2013/03/27	R208	07/11/2013	6.81	Put	Bond Future	2,082.3900		2.0824	2,099.9700	2.1000	0.844	0	0	0
2013/03/27	R208	06/02/2014			Bond Future	6.7183		102.6513	6.7408	102.5253	0.335	0.0000	0.0000	0
2013/03/27	R208	06/02/2014	6.75	Call	Bond Future	2,948.8100		2.9488	2,852.1400	2.8521	(3.278)	0	0	0
2013/03/27	R208	06/02/2014	6.75	Put	Bond Future	2,771.5000		2.7715	2,800.8100	2.8008	1.058	0	0	0
2013/03/27	R208	06/02/2014	6.76	Call	Bond Future	2,978.1300		2.9781	2,881.0700	2.8811	(3.259)	0	0	0
2013/03/27	R208	06/02/2014	6.76	Put	Bond Future	2,744.9500		2.7450	2,773.8700	2.7739	1.054	0	0	0
2013/03/27	R208	06/02/2014	6.74	Call	Bond Future	2,920.4100		2.9204	2,824.1200	2.8241	(3.297)	0	0	0
2013/03/27	R208	06/02/2014	6.74	Put	Bond Future	2,799.0100		2.7990	2,828.7000	2.8287	1.061	0	0	0
2013/03/27	R209	02/05/2013			Bond Future	8.2665		80.0450	8.2859	79.8790	0.235	0.0000	0.0000	10,695
2013/03/27	R209	02/05/2013	7.99	Call	Bond Future	760.3300		0.7603	658.1600	0.6582	(13.438)	0	0	0
2013/03/27	R209	02/05/2013	7.99	Put	Bond Future	3,181.4400		3.1814	3,245.3200	3.2453	2.008	0	0	0
2013/03/27	R209	02/05/2013	8.00	Call	Bond Future	785.7600		0.7858	681.7200	0.6817	(13.241)	0	0	0
2013/03/27	R209	02/05/2013	8.00	Put	Bond Future	3,117.3400		3.1173	3,179.3500	3.1794	1.989	0	0	0
2013/03/27	R209	02/05/2013	8.01	Call	Bond Future	811.8700		0.8119	705.8800	0.7059	(13.055)	0	0	0
2013/03/27	R209	02/05/2013	8.01	Put	Bond Future	3,054.0700		3.0541	3,114.1300	3.1141	1.967	0	0	0
2013/03/27	R209	01/08/2013			Bond Future	8.3351		81.0915	8.3550	80.9232	0.240	0.0000	0.0000	0
2013/03/27	R209	01/08/2013	79.36	Call	Bond Future	71,142.4200		71.1424	70,974.1000	70.9741	(0.237)	0	0	0
2013/03/27	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R209	07/11/2013			Bond Future	8.4107		79.1011	8.4312	78.9304	0.245	0.0000	0.0000	0
2013/03/27	R209	07/11/2013	9.50	Call	Bond Future	9,862.8800		9.8629	9,639.8000	9.6398	(2.262)	0	0	0
2013/03/27	R209	07/11/2013	9.50	Put	Bond Future	1,561.9000		1.5619	1,509.5100	1.5095	(3.354)	0	0	980
2013/03/27	R209	07/11/2013	8.79	Call	Bond Future	6,284.6700		6.2847	6,062.0700	6.0621	(3.542)	0	0	0
2013/03/27	R209	07/11/2013	8.79	Put	Bond Future	3,227.0900		3.2271	3,175.1800	3.1752	(1.609)	0	0	0
2013/03/27	R209	07/11/2013	8.80	Call	Bond Future	6,331.3600		6.3314	6,108.8100	6.1088	(3.515)	0	0	0
2013/03/27	R209	07/11/2013	8.80	Put	Bond Future	3,195.7000		3.1957	3,143.8400	3.1438	(1.623)	0	0	0
2013/03/27	R209	07/11/2013	8.81	Call	Bond Future	6,378.1900		6.3782	6,155.7000	6.1557	(3.488)	0	0	0
2013/03/27	R209	07/11/2013	8.81	Put	Bond Future	3,164.5700		3.1646	3,112.7700	3.1128	(1.637)	0	0	0
2013/03/27	R209	06/02/2014			Bond Future	8.4815		80.1630	8.5027	79.9900	0.249	0.0000	0.0000	0
2013/03/27	R209	06/02/2014	8.55	Call	Bond Future	5,690.2400		5.6902	5,421.7800	5.4218	(4.718)	0	0	0
2013/03/27	R209	06/02/2014	8.55	Put	Bond Future	5,132.0600		5.1321	5,036.5700	5.0366	(1.861)	0	0	0
2013/03/27	R209	06/02/2014	8.56	Call	Bond Future	5,731.4800		5.7315	5,462.7300	5.4627	(4.689)	0	0	0
2013/03/27	R209	06/02/2014	8.56	Put	Bond Future	5,092.3100		5.0923	4,996.5300	4.9965	(1.881)	0	0	0
2013/03/27	R209	06/02/2014	8.54	Call	Bond Future	5,649.1100		5.6491	5,380.9600	5.3810	(4.747)	0	0	0
2013/03/27	R209	06/02/2014	8.54	Put	Bond Future	5,172.0600		5.1721	5,076.8800	5.0769	(1.840)	0	0	0
2013/03/27	R210	02/05/2013			Bond Future	164.9002		164.9002	164.8998	164.8998	0.000	0.0000	0.0000	1,244
2013/03/27	R210	02/05/2013	161.14	Call	Bond Future	3,760.2100		3.7602	3,759.7900	3.7598	(0.011)	0	0	0
2013/03/27	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R210	02/05/2013	161.15	Call	Bond Future	3,750.2100		3.7502	3,749.7900	3.7498	(0.011)	0	0	0

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2013/03/27	R210	02/05/2013	161.15	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R210	02/05/2013	161.16	Call	Bond Future		3,740.2100	3.7402	3,739.7900	3.7398	(0.011)	0	0	0
2013/03/27	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R211	02/05/2013			Bond Future		129.1862	129.1862	129.1790	129.1790	(0.006)	0.0000	0.0000	529
2013/03/27	R211	02/05/2013	125.69	Call	Bond Future		3,496.1800	3.4962	3,489.0400	3.4890	(0.204)	0	0	0
2013/03/27	R211	02/05/2013	125.69	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R211	02/05/2013	125.70	Call	Bond Future		3,486.1800	3.4862	3,479.0400	3.4790	(0.205)	0	0	0
2013/03/27	R211	02/05/2013	125.70	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R211	02/05/2013	125.71	Call	Bond Future		3,476.1800	3.4762	3,469.0400	3.4690	(0.205)	0	0	0
2013/03/27	R211	02/05/2013	125.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R212	02/05/2013			Bond Future		136.8306	136.8306	136.9359	136.9359	0.077	0.0000	0.0000	20,170
2013/03/27	R212	02/05/2013	131.09	Call	Bond Future		5,740.5600	5.7406	5,845.8700	5.8459	1.834	0	0	0
2013/03/27	R212	02/05/2013	131.09	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R212	02/05/2013	131.10	Call	Bond Future		5,730.5600	5.7306	5,835.8700	5.8359	1.838	0	0	0
2013/03/27	R212	02/05/2013	131.10	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R212	02/05/2013	131.11	Call	Bond Future		5,720.5600	5.7206	5,825.8700	5.8259	1.841	0	0	0
2013/03/27	R212	02/05/2013	131.11	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R213	02/05/2013			Bond Future		7.9967	91.8971	7.9959	91.9037	(0.009)	0.0000	0.0000	9,267
2013/03/27	R213	02/05/2013	7.84	Call	Bond Future		1,111.7500	1.1117	990.8100	0.9908	(10.878)	0	0	0
2013/03/27	R213	02/05/2013	7.84	Put	Bond Future		2,500.6500	2.5006	2,373.1400	2.3731	(5.099)	0	0	0
2013/03/27	R213	02/05/2013	7.85	Call	Bond Future		1,145.2200	1.1452	1,023.5200	1.0235	(10.627)	0	0	0
2013/03/27	R213	02/05/2013	7.85	Put	Bond Future		2,444.5500	2.4446	2,316.2800	2.3163	(5.247)	0	0	0
2013/03/27	R213	02/05/2013	7.86	Call	Bond Future		1,179.3400	1.1793	1,056.9400	1.0569	(10.379)	0	0	0
2013/03/27	R213	02/05/2013	7.86	Put	Bond Future		2,389.2200	2.3892	2,260.2500	2.2603	(5.398)	0	0	0
2013/03/27	R213	01/08/2013			Bond Future		8.0656	93.0985	8.0648	93.1052	(0.010)	0.0000	0.0000	0
2013/03/27	R213	01/08/2013	91.25	Call	Bond Future		82,483.5100	82.4835	82,490.1600	82.4902	0.008	0	0	0
2013/03/27	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/27	R213	07/11/2013			Bond Future		8.1431	90.8864	8.1423	90.8932	(0.010)	0.0000	0.0000	0
2013/03/27	R213	07/11/2013	8.59	Call	Bond Future		6,612.7700	6.6128	6,518.0100	6.5180	(1.433)	0	0	0
2013/03/27	R213	07/11/2013	8.59	Put	Bond Future		2,930.9900	2.9310	2,829.4400	2.8294	(3.465)	0	0	0
2013/03/27	R213	07/11/2013	8.60	Call	Bond Future		6,662.8400	6.6628	6,568.3700	6.5684	(1.418)	0	0	0
2013/03/27	R213	07/11/2013	8.60	Put	Bond Future		2,901.2000	2.9012	2,799.9400	2.7999	(3.490)	0	0	0
2013/03/27	R213	07/11/2013	8.61	Call	Bond Future		6,713.0500	6.7130	6,618.8800	6.6189	(1.403)	0	0	0
2013/03/27	R213	07/11/2013	8.61	Put	Bond Future		2,871.6700	2.8717	2,770.7100	2.7707	(3.516)	0	0	0
2013/03/27	R213	06/02/2014			Bond Future		8.2171	92.1066	8.2163	92.1135	(0.010)	0.0000	0.0000	0
2013/03/27	R213	06/02/2014	8.31	Call	Bond Future		5,699.6100	5.6996	5,524.5200	5.5245	(3.072)	0	0	0
2013/03/27	R213	06/02/2014	8.31	Put	Bond Future		4,928.4800	4.9285	4,746.5400	4.7465	(3.692)	0	0	0
2013/03/27	R213	06/02/2014	8.29	Call	Bond Future		5,613.6000	5.6136	5,438.8800	5.4389	(3.112)	0	0	0
2013/03/27	R213	06/02/2014	8.29	Put	Bond Future		5,007.7200	5.0077	4,826.1500	4.8262	(3.626)	0	0	0
2013/03/27	R213	06/02/2014	8.30	Call	Bond Future		5,656.5300	5.6565	5,481.6300	5.4816	(3.092)	0	0	0
2013/03/27	R213	06/02/2014	8.30	Put	Bond Future		4,967.9700	4.9680	4,786.2200	4.7862	(3.658)	0	0	0
2013/03/27	R214	02/05/2013			Bond Future		8.3005	81.7531	8.3199	81.5771	0.235	0.0000	0.0000	2,034
2013/03/27	R214	02/05/2013	84.31	Call	Bond Future		72,973.5000	72.9735	72,797.4800	72.7975	(0.241)	0	0	0
2013/03/27	R214	02/05/2013	84.31	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/03/27	R214	01/08/2013			Bond Future	8.3663	82.8219	8.3863	82.6435	0.239	0.0000	0.0000	0
2013/03/27	R214	01/08/2013	84.31	Call	Bond Future	72,374.0400	72.3740	72,195.6000	72.1956	(0.247)	0	0	0
2013/03/27	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total **235133**