



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/03/2013 to 13/03/2013

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
2013/03/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	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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2013/03/13	2025	02/05/2013			Bond Future	113.8122	113.8122	113.8118	113.8118	0.000	0.0000	0.0000	0
2013/03/13	2025	02/05/2013	113.41	Call	Bond Future	398.5200	0.3985	398.1700	0.3982	(0.088)	0	0	0
2013/03/13	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	2038	02/05/2013			Bond Future	113.2100	113.2100	112.5649	112.5649	(0.570)	0.0000	0.0000	9
2013/03/13	2038	02/05/2013	111.60	Call	Bond Future	1,605.5400	1.6055	960.4600	0.9605	(40.178)	0	0	0
2013/03/13	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	2050	02/05/2013			Bond Future	119.3814	119.3814	118.7882	118.7882	(0.497)	0.0000	0.0000	122
2013/03/13	2050	02/05/2013	117.60	Call	Bond Future	1,783.5700	1.7836	1,190.3600	1.1904	(33.260)	0	0	0
2013/03/13	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	AL7T	02/05/2013			Index Future	494.1410	494.1410	493.1370	493.1370	(0.203)	0.0000	0.0000	12
2013/03/13	AL7T	01/08/2013			Index Future	500.6030	500.6030	499.5860	499.5860	(0.203)	0.0000	0.0000	0
2013/03/13	AL7T	07/11/2013			Index Future	507.7280	507.7280	506.6970	506.6970	(0.203)	0.0000	0.0000	0
2013/03/13	ALBI	02/05/2013			Index Future	439.6870	439.6870	438.2760	438.2760	(0.321)	0.0000	0.0000	1,017
2013/03/13	ALBI	01/08/2013			Index Future	445.4370	445.4370	444.0080	444.0080	(0.321)	0.0000	0.0000	79
2013/03/13	ALBI	07/11/2013			Index Future	451.7770	451.7770	450.3270	450.3270	(0.321)	0.0000	0.0000	85
2013/03/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	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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2013/03/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/13	EL28	02/05/2013			Bond Future	113.5392	113.5392	113.2590	113.2590	(0.247)	0.0000	0.0000	0
2013/03/13	EL28	02/05/2013	113.32	Call	Bond Future	223.0400	0.2230	0.0000	0.0000	(100.000)	0	0	0
2013/03/13	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	57.1900	0.0572	100.000	0	0	0
2013/03/13	ES33	02/05/2013			Bond Future	8.8472	88.4505	8.9052	87.9624	0.656	0.0000	0.0000	3,363
2013/03/13	ES33	02/05/2013	91.02	Call	Bond Future	79,270.2600	79.2703	78,782.1800	78.7822	(0.616)	0	0	0
2013/03/13	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	ES33	01/08/2013			Bond Future	8.9377	89.6075	8.9975	89.1130	0.669	0.0000	0.0000	0
2013/03/13	ES33	01/08/2013	9.00	Call	Bond Future	515.3400	0.5153	20.7500	0.0208	(95.974)	0	0	0
2013/03/13	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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2013/03/13	ES33	01/08/2013	91.02	Call	Bond Future	78,556.2100	78.5562	78,061.6200	78.0616	(0.630)	0	0	0
2013/03/13	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GOVI	02/05/2013			GOVI	439.5790	439.5790	438.1930	438.1930	(0.315)	0.0000	0.0000	98
2013/03/13	GOVI	02/05/2013	432.99	Call	GOVI	65,890.0000	6.5890	52,030.0000	5.2030	(21.035)	0	0	0
2013/03/13	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GOVI	02/05/2013	433.00	Call	GOVI	65,790.0000	6.5790	51,930.0000	5.1930	(21.067)	0	0	0
2013/03/13	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GOVI	02/05/2013	433.01	Call	GOVI	65,690.0000	6.5690	51,830.0000	5.1830	(21.099)	0	0	0
2013/03/13	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GOVI	01/08/2013			GOVI	445.3280	445.3280	443.9240	443.9240	(0.315)	0.0000	0.0000	280
2013/03/13	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GOVI	01/08/2013	445.99	Put	GOVI	6,620.0000	0.6620	20,660.0000	2.0660	212.085	0	0	0
2013/03/13	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GOVI	01/08/2013	446.00	Put	GOVI	6,720.0000	0.6720	20,760.0000	2.0760	208.929	0	0	0
2013/03/13	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GOVI	01/08/2013	446.01	Put	GOVI	6,820.0000	0.6820	20,860.0000	2.0860	205.865	0	0	0
2013/03/13	GOVI	07/11/2013			GOVI	451.6660	451.6660	450.2420	450.2420	(0.315)	0.0000	0.0000	0
2013/03/13	GOVI	07/11/2013	445.99	Call	GOVI	56,760.0000	5.6760	42,520.0000	4.2520	(25.088)	0	0	0
2013/03/13	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GOVI	07/11/2013	446.00	Call	GOVI	56,660.0000	5.6660	42,420.0000	4.2420	(25.132)	0	0	0
2013/03/13	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GOVI	07/11/2013	446.01	Call	GOVI	56,560.0000	5.6560	42,320.0000	4.2320	(25.177)	0	0	0
2013/03/13	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/13	IGOV	02/05/2013			Index Future	203.2670	203.2670	203.0710	203.0710	(0.096)	0.0000	0.0000	459
2013/03/13	IGOV	01/08/2013			Index Future	205.9790	205.9790	205.7810	205.7810	(0.096)	0.0000	0.0000	149
2013/03/13	IGOV	07/11/2013			Index Future	208.9770	208.9770	208.7760	208.7760	(0.096)	0.0000	0.0000	7
2013/03/13	ILBI	02/05/2013			Index Future	549.9590	549.9590	550.0760	550.0760	0.021	0.0000	0.0000	183
2013/03/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/13	JBAF	20/03/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	1,000
2013/03/13	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0

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2013/03/13	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/03/13	JBAF	19/06/2013			Jibar Tradeable Future	5.1000	94.9000	5.1100	94.8900	0.196	0.0000	0.0000	500
2013/03/13	JBAF	17/07/2013			Jibar Tradeable Future	5.0900	94.9100	5.1100	94.8900	0.393	0.0000	0.0000	0
2013/03/13	JBAF	21/08/2013			Jibar Tradeable Future	5.0800	94.9200	5.1100	94.8900	0.591	0.0000	0.0000	0
2013/03/13	JBAF	18/09/2013			Jibar Tradeable Future	5.0800	94.9200	5.1000	94.9000	0.394	0.0000	0.0000	2,200
2013/03/13	JBAF	18/12/2013			Jibar Tradeable Future	5.1200	94.8800	5.1400	94.8600	0.391	0.0000	0.0000	2,000
2013/03/13	JBAF	19/03/2014			Jibar Tradeable Future	5.2000	94.8000	5.2400	94.7600	0.769	0.0000	0.0000	400
2013/03/13	JBAF	18/06/2014			Jibar Tradeable Future	5.3100	94.6900	5.3500	94.6500	0.753	0.0000	0.0000	800
2013/03/13	JBAF	17/09/2014			Jibar Tradeable Future	5.4300	94.5700	5.4700	94.5300	0.737	0.0000	0.0000	0
2013/03/13	JBAF	17/12/2014			Jibar Tradeable Future	5.5900	94.4100	5.6300	94.3700	0.716	0.0000	0.0000	0
2013/03/13	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/13	R023	02/05/2013			Bond Future	6.8428	107.8252	6.8766	107.5768	0.494	0.0000	0.0000	4,970
2013/03/13	R023	02/05/2013	7.04	Call	Bond Future	1,437.3900	1.4374	1,189.0300	1.1890	(17.279)	0	0	0
2013/03/13	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R023	02/05/2013	7.05	Call	Bond Future	1,509.6100	1.5096	1,261.2500	1.2613	(16.452)	0	0	0
2013/03/13	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R023	02/05/2013	7.06	Call	Bond Future	1,581.7700	1.5818	1,333.4100	1.3334	(15.701)	0	0	0
2013/03/13	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R023	01/08/2013			Bond Future	6.8982	109.2357	6.9333	108.9838	0.509	0.0000	0.0000	0
2013/03/13	R023	01/08/2013	7.29	Call	Bond Future	2,765.8400	2.7658	2,513.9500	2.5140	(9.107)	0	0	0
2013/03/13	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R023	01/08/2013	7.30	Call	Bond Future	2,835.2100	2.8352	2,583.3200	2.5833	(8.884)	0	0	0
2013/03/13	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R023	01/08/2013	7.31	Call	Bond Future	2,904.5200	2.9045	2,652.6300	2.6526	(8.672)	0	0	0
2013/03/13	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R157	02/05/2013			Bond Future	5.3703	119.6944	5.4123	119.5923	0.782	0.0000	0.0000	6,078
2013/03/13	R157	02/05/2013	5.34	Call	Bond Future	259.9000	0.2599	213.2400	0.2132	(17.953)	0	0	0
2013/03/13	R157	02/05/2013	5.34	Put	Bond Future	333.6700	0.3337	389.1300	0.3891	16.621	0	0	0
2013/03/13	R157	02/05/2013	5.35	Call	Bond Future	271.5900	0.2716	223.4000	0.2234	(17.744)	0	0	0
2013/03/13	R157	02/05/2013	5.35	Put	Bond Future	321.0200	0.3210	374.9500	0.3749	16.800	0	0	0
2013/03/13	R157	02/05/2013	5.36	Call	Bond Future	283.5900	0.2836	233.8800	0.2339	(17.529)	0	0	0
2013/03/13	R157	02/05/2013	5.36	Put	Bond Future	308.6900	0.3087	361.1000	0.3611	16.978	0	0	0
2013/03/13	R157	01/08/2013			Bond Future	5.3764	121.2601	5.4242	121.1564	0.888	0.0000	0.0000	0
2013/03/13	R157	01/08/2013	116.11	Call	Bond Future	91,804.4400	91.8044	91,700.7800	91.7008	(0.113)	0	0	0
2013/03/13	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R157	07/11/2013			Bond Future	5.3848	116.1791	5.4404	116.0739	1.033	0.0000	0.0000	0
2013/03/13	R157	07/11/2013	5.59	Call	Bond Future	749.0300	0.7490	673.7600	0.6738	(10.049)	0	0	0
2013/03/13	R157	07/11/2013	5.59	Put	Bond Future	361.7600	0.3618	391.6500	0.3916	8.262	0	0	0
2013/03/13	R157	07/11/2013	5.60	Call	Bond Future	760.9600	0.7610	685.1600	0.6852	(9.961)	0	0	0
2013/03/13	R157	07/11/2013	5.60	Put	Bond Future	354.8700	0.3549	384.2300	0.3842	8.273	0	0	0
2013/03/13	R157	07/11/2013	5.61	Call	Bond Future	772.9800	0.7730	696.6600	0.6967	(9.873)	0	0	0
2013/03/13	R157	07/11/2013	5.61	Put	Bond Future	348.0700	0.3481	376.9100	0.3769	8.286	0	0	0
2013/03/13	R186	02/05/2013			Bond Future	7.4209	130.0499	7.4797	129.4649	0.792	0.0000	0.0000	64,898
2013/03/13	R186	02/05/2013	6.75	Call	Bond Future	271.5800	0.2716	177.0700	0.1771	(34.800)	0	0	350

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
2013/03/13	R186	02/05/2013	6.75	Put	Bond Future	7,225.2300	7.2252	7,715.7500	7.7158	6.789	0	0	0
2013/03/13	R186	02/05/2013	7.39	Call	Bond Future	2,036.5300	2.0365	1,662.3800	1.6624	(18.372)	0	0	0
2013/03/13	R186	02/05/2013	7.39	Put	Bond Future	2,345.8400	2.3458	2,556.7200	2.5567	8.990	0	0	0
2013/03/13	R186	02/05/2013	7.40	Call	Bond Future	2,085.0300	2.0850	1,705.7700	1.7058	(18.190)	0	0	2,000
2013/03/13	R186	02/05/2013	7.40	Put	Bond Future	2,294.2200	2.2942	2,499.9900	2.5000	8.969	0	0	150
2013/03/13	R186	02/05/2013	7.41	Call	Bond Future	2,134.2100	2.1342	1,749.8800	1.7499	(18.008)	0	0	0
2013/03/13	R186	02/05/2013	7.41	Put	Bond Future	2,243.3900	2.2434	2,444.0900	2.4441	8.946	0	0	0
2013/03/13	R186	02/05/2013	7.60	Call	Bond Future	3,190.0400	3.1900	2,724.2900	2.7243	(14.600)	0	0	0
2013/03/13	R186	02/05/2013	7.60	Put	Bond Future	1,419.8400	1.4198	1,539.1200	1.5391	8.401	0	0	2,830
2013/03/13	R186	02/05/2013	7.75	Call	Bond Future	4,174.8400	4.1748	3,663.0100	3.6630	(12.260)	0	0	0
2013/03/13	R186	02/05/2013	7.75	Put	Bond Future	948.4600	0.9485	1,021.6600	1.0217	7.718	0	0	100
2013/03/13	R186	01/08/2013			Bond Future	7.4891	126.4665	7.5499	125.8735	0.812	0.0000	0.0000	0
2013/03/13	R186	01/08/2013	7.25	Call	Bond Future	3,001.6300	3.0016	2,616.4500	2.6164	(12.832)	0	0	4,315
2013/03/13	R186	01/08/2013	7.25	Put	Bond Future	5,371.0700	5.3711	5,578.8500	5.5788	3.869	0	0	0
2013/03/13	R186	01/08/2013	128.26	Call	Bond Future	117,194.0900	117.1941	116,601.1300	116.6011	(0.506)	0	0	0
2013/03/13	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R186	07/11/2013			Bond Future	7.5635	128.2665	7.6265	127.6651	0.834	0.0000	0.0000	480
2013/03/13	R186	07/11/2013	8.75	Call	Bond Future	12,198.4200	12.1984	11,592.3500	11.5923	(4.968)	0	0	0
2013/03/13	R186	07/11/2013	8.75	Put	Bond Future	1,534.4700	1.5345	1,529.8400	1.5298	(0.302)	0	0	1,030
2013/03/13	R186	07/11/2013	8.14	Call	Bond Future	8,357.8400	8.3578	7,794.5100	7.7945	(6.740)	0	0	0
2013/03/13	R186	07/11/2013	8.14	Put	Bond Future	3,008.4900	3.0085	3,046.6000	3.0466	1.267	0	0	0
2013/03/13	R186	07/11/2013	8.15	Call	Bond Future	8,417.5700	8.4176	7,853.2300	7.8532	(6.704)	0	0	0
2013/03/13	R186	07/11/2013	8.15	Put	Bond Future	2,978.3000	2.9783	3,015.4000	3.0154	1.246	0	0	0
2013/03/13	R186	07/11/2013	8.16	Call	Bond Future	8,477.4500	8.4775	7,912.1100	7.9121	(6.669)	0	0	0
2013/03/13	R186	07/11/2013	8.16	Put	Bond Future	2,948.3600	2.9484	2,984.4600	2.9845	1.224	0	0	0
2013/03/13	R197	02/05/2013			Bond Future	292.3533	292.3533	292.0927	292.0927	(0.089)	0.0000	0.0000	2,633
2013/03/13	R197	02/05/2013	282.39	Call	Bond Future	9,963.2700	9.9633	9,702.6900	9.7027	(2.615)	0	0	0
2013/03/13	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R197	02/05/2013	282.40	Call	Bond Future	9,953.2700	9.9533	9,692.6900	9.6927	(2.618)	0	0	0
2013/03/13	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R197	02/05/2013	282.41	Call	Bond Future	9,943.2700	9.9433	9,682.6900	9.6827	(2.621)	0	0	0
2013/03/13	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R201	02/05/2013			Bond Future	5.1936	108.7526	5.2206	108.7094	0.521	0.0000	0.0000	4
2013/03/13	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R201	02/05/2013	4.04	Put	Bond Future	1,862.9700	1.8630	1,906.1300	1.9061	2.317	0	0	0
2013/03/13	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R201	02/05/2013	4.05	Put	Bond Future	1,846.6400	1.8466	1,889.8000	1.8898	2.337	0	0	0
2013/03/13	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R201	02/05/2013	4.06	Put	Bond Future	1,830.3000	1.8303	1,873.4600	1.8735	2.358	0	0	0
2013/03/13	R201	01/08/2013			Bond Future	5.1766	105.7714	5.2091	105.7274	0.627	0.0000	0.0000	0
2013/03/13	R201	01/08/2013	107.45	Call	Bond Future	68,525.6700	68.5257	68,481.7400	68.4817	(0.064)	0	0	0
2013/03/13	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R201	07/11/2013			Bond Future	5.1327	107.2768	5.1735	107.2322	0.794	0.0000	0.0000	0
2013/03/13	R201	07/11/2013	4.79	Call	Bond Future	127.2100	0.1272	108.6700	0.1087	(14.574)	0	0	0
2013/03/13	R201	07/11/2013	4.79	Put	Bond Future	503.2200	0.5032	529.2700	0.5293	5.177	0	0	0
2013/03/13	R201	07/11/2013	4.80	Call	Bond Future	130.4500	0.1304	111.9000	0.1119	(14.220)	0	0	0

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2013/03/13	R201	07/11/2013	4.80	Put	Bond Future	495.4600	0.4955	521.5000	0.5215	5.256	0	0	0
2013/03/13	R201	07/11/2013	4.81	Call	Bond Future	133.7500	0.1338	115.1900	0.1152	(13.877)	0	0	0
2013/03/13	R201	07/11/2013	4.81	Put	Bond Future	487.7600	0.4878	513.7900	0.5138	5.337	0	0	0
2013/03/13	R202	02/05/2013			Bond Future	220.5878	220.5878	219.9089	219.9089	(0.308)	0.0000	0.0000	49,417
2013/03/13	R202	02/05/2013	211.04	Call	Bond Future	9,547.7900	9.5478	8,868.8600	8.8689	(7.111)	0	0	0
2013/03/13	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R202	02/05/2013	211.05	Call	Bond Future	9,537.7900	9.5378	8,858.8600	8.8589	(7.118)	0	0	0
2013/03/13	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R202	02/05/2013	211.06	Call	Bond Future	9,527.7900	9.5278	8,848.8600	8.8489	(7.126)	0	0	0
2013/03/13	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R203	02/05/2013			Bond Future	5.8227	110.3975	5.8733	110.1950	0.868	0.0000	0.0000	10,718
2013/03/13	R203	02/05/2013	5.89	Call	Bond Future	782.9800	0.7830	668.0600	0.6681	(14.677)	0	0	0
2013/03/13	R203	02/05/2013	5.89	Put	Bond Future	513.6300	0.5136	601.1400	0.6011	17.038	0	0	0
2013/03/13	R203	02/05/2013	5.90	Call	Bond Future	806.0400	0.8060	689.1300	0.6891	(14.504)	0	0	0
2013/03/13	R203	02/05/2013	5.90	Put	Bond Future	496.7100	0.4967	582.2300	0.5822	17.217	0	0	0
2013/03/13	R203	02/05/2013	5.91	Call	Bond Future	829.4800	0.8295	710.5900	0.7106	(14.333)	0	0	0
2013/03/13	R203	02/05/2013	5.91	Put	Bond Future	480.1900	0.4802	563.7300	0.5637	17.397	0	0	0
2013/03/13	R203	01/08/2013			Bond Future	5.8580	111.8415	5.9122	111.6362	0.925	0.0000	0.0000	0
2013/03/13	R203	01/08/2013	109.11	Call	Bond Future	98,628.3200	98.6283	98,423.0400	98.4230	(0.208)	0	0	0
2013/03/13	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R203	07/11/2013			Bond Future	5.9015	109.2736	5.9601	109.0654	0.993	0.0000	0.0000	0
2013/03/13	R203	07/11/2013	6.01	Call	Bond Future	1,476.2700	1.4763	1,357.5000	1.3575	(8.045)	0	0	0
2013/03/13	R203	07/11/2013	6.01	Put	Bond Future	1,091.2800	1.0913	1,180.7200	1.1807	8.196	0	0	0
2013/03/13	R203	07/11/2013	571.00	Call	Bond Future	107,044.0600	107.0441	106,835.8500	106.8358	(0.195)	0	0	0
2013/03/13	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R203	07/11/2013	5.71	Call	Bond Future	955.0700	0.9551	864.2400	0.8642	(9.510)	0	0	15
2013/03/13	R203	07/11/2013	5.71	Put	Bond Future	1,638.6900	1.6387	1,756.0700	1.7561	7.163	0	0	0
2013/03/13	R203	07/11/2013	5.99	Call	Bond Future	1,437.1200	1.4371	1,320.1800	1.3202	(8.137)	0	0	0
2013/03/13	R203	07/11/2013	5.99	Put	Bond Future	1,122.9700	1.1230	1,214.2400	1.2142	8.128	0	0	0
2013/03/13	R203	07/11/2013	6.00	Call	Bond Future	1,456.4500	1.4565	1,338.5900	1.3386	(8.092)	0	0	0
2013/03/13	R203	07/11/2013	6.00	Put	Bond Future	1,106.8700	1.1069	1,197.2200	1.1972	8.163	0	0	0
2013/03/13	R204	02/05/2013			Bond Future	6.1045	111.9089	6.1440	111.7133	0.648	0.0000	0.0000	6,027
2013/03/13	R204	02/05/2013	6.29	Call	Bond Future	1,414.0200	1.4140	1,265.0800	1.2651	(10.533)	0	0	0
2013/03/13	R204	02/05/2013	6.29	Put	Bond Future	499.9000	0.4999	546.5900	0.5466	9.340	0	0	0
2013/03/13	R204	02/05/2013	6.30	Call	Bond Future	1,446.8500	1.4469	1,296.4900	1.2965	(10.392)	0	0	0
2013/03/13	R204	02/05/2013	6.30	Put	Bond Future	483.7200	0.4837	528.9900	0.5290	9.359	0	0	0
2013/03/13	R204	02/05/2013	6.31	Call	Bond Future	1,480.0600	1.4801	1,328.2900	1.3283	(10.254)	0	0	0
2013/03/13	R204	02/05/2013	6.31	Put	Bond Future	467.9500	0.4680	511.8100	0.5118	9.373	0	0	0
2013/03/13	R204	01/08/2013			Bond Future	6.1513	109.3464	6.1932	109.1480	0.680	0.0000	0.0000	0
2013/03/13	R204	01/08/2013	110.75	Call	Bond Future	100,462.8600	100.4629	100,264.4600	100.2645	(0.197)	0	0	0
2013/03/13	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R204	07/11/2013			Bond Future	6.2025	110.9027	6.2471	110.7014	0.718	0.0000	0.0000	0
2013/03/13	R204	07/11/2013	7.00	Call	Bond Future	4,129.7500	4.1298	3,959.5900	3.9596	(4.120)	0	0	0
2013/03/13	R204	07/11/2013	7.00	Put	Bond Future	595.3200	0.5953	626.3900	0.6264	5.219	0	0	1,270
2013/03/13	R204	07/11/2013	6.29	Call	Bond Future	2,009.4000	2.0094	1,880.3500	1.8803	(6.422)	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
2013/03/13	R204	07/11/2013	6.29	Put	Bond Future	1,614.7000	1.6147	1,686.8800	1.6869	4.470	0	0	0
2013/03/13	R204	07/11/2013	6.30	Call	Bond Future	2,034.2700	2.0343	1,904.4400	1.9044	(6.382)	0	0	0
2013/03/13	R204	07/11/2013	6.30	Put	Bond Future	1,594.5500	1.5946	1,665.9500	1.6659	4.478	0	0	0
2013/03/13	R204	07/11/2013	6.31	Call	Bond Future	2,059.3000	2.0593	1,928.6900	1.9287	(6.342)	0	0	0
2013/03/13	R204	07/11/2013	6.31	Put	Bond Future	1,574.5800	1.5746	1,645.2000	1.6452	4.485	0	0	0
2013/03/13	R206	02/05/2013			Bond Future	5.2225	103.8344	5.2516	103.8146	0.557	0.0000	0.0000	23
2013/03/13	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R206	02/05/2013	3.39	Put	Bond Future	1,260.8100	1.2608	1,280.6200	1.2806	1.571	0	0	0
2013/03/13	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R206	02/05/2013	3.40	Put	Bond Future	1,253.8600	1.2539	1,273.6700	1.2737	1.580	0	0	0
2013/03/13	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R206	02/05/2013	3.41	Put	Bond Future	1,246.9100	1.2469	1,266.7200	1.2667	1.589	0	0	0
2013/03/13	R206	01/08/2013			Bond Future	5.1516	101.4308	5.1977	101.4105	0.894	0.0000	0.0000	0
2013/03/13	R206	01/08/2013	103.94	Call	Bond Future	30,432.6800	30.4327	30,412.4200	30.4124	(0.067)	0	0	0
2013/03/13	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R206	07/11/2013			Bond Future	4.8540	102.8744	4.9689	102.8539	2.369	0.0000	0.0000	0
2013/03/13	R206	07/11/2013	4.29	Call	Bond Future	8.2200	0.0082	7.1000	0.0071	(13.625)	0	0	0
2013/03/13	R206	07/11/2013	4.29	Put	Bond Future	109.1900	0.1092	128.6300	0.1286	17.804	0	0	0
2013/03/13	R206	07/11/2013	4.30	Call	Bond Future	8.5000	0.0085	7.3400	0.0073	(13.647)	0	0	0
2013/03/13	R206	07/11/2013	4.30	Put	Bond Future	107.6700	0.1077	127.0700	0.1271	18.018	0	0	0
2013/03/13	R206	07/11/2013	4.31	Call	Bond Future	8.7900	0.0088	7.5900	0.0076	(13.652)	0	0	0
2013/03/13	R206	07/11/2013	4.31	Put	Bond Future	106.1700	0.1062	125.5300	0.1255	18.235	0	0	0
2013/03/13	R207	02/05/2013			Bond Future	6.3580	107.0298	6.3921	106.8414	0.536	0.0000	0.0000	7,274
2013/03/13	R207	02/05/2013	6.44	Call	Bond Future	1,269.3400	1.2693	1,149.0300	1.1490	(9.478)	0	0	0
2013/03/13	R207	02/05/2013	6.44	Put	Bond Future	816.2800	0.8163	884.3900	0.8844	8.344	0	0	0
2013/03/13	R207	02/05/2013	6.45	Call	Bond Future	1,301.0100	1.3010	1,179.4700	1.1795	(9.342)	0	0	0
2013/03/13	R207	02/05/2013	6.45	Put	Bond Future	792.8600	0.7929	859.7400	0.8597	8.435	0	0	0
2013/03/13	R207	02/05/2013	6.46	Call	Bond Future	1,333.1300	1.3331	1,210.3600	1.2104	(9.209)	0	0	0
2013/03/13	R207	02/05/2013	6.46	Put	Bond Future	769.9300	0.7699	835.5800	0.8356	8.527	0	0	0
2013/03/13	R207	01/08/2013			Bond Future	6.4118	104.7934	6.4476	104.6023	0.558	0.0000	0.0000	0
2013/03/13	R207	01/08/2013	106.18	Call	Bond Future	97,222.2200	97.2222	97,031.1500	97.0311	(0.197)	0	0	0
2013/03/13	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R207	07/11/2013			Bond Future	6.4671	106.2849	6.5048	106.0911	0.583	0.0000	0.0000	0
2013/03/13	R207	07/11/2013	6.69	Call	Bond Future	2,839.0500	2.8390	2,710.1200	2.7101	(4.541)	0	0	0
2013/03/13	R207	07/11/2013	6.69	Put	Bond Future	1,699.5200	1.6995	1,764.3800	1.7644	3.816	0	0	0
2013/03/13	R207	07/11/2013	6.70	Call	Bond Future	2,869.1100	2.8691	2,739.8600	2.7399	(4.505)	0	0	0
2013/03/13	R207	07/11/2013	6.70	Put	Bond Future	1,678.8200	1.6788	1,743.3600	1.7434	3.844	0	0	0
2013/03/13	R207	07/11/2013	6.71	Call	Bond Future	2,899.3200	2.8993	2,769.7500	2.7698	(4.469)	0	0	0
2013/03/13	R207	07/11/2013	6.71	Put	Bond Future	1,658.3100	1.6583	1,722.5300	1.7225	3.873	0	0	0
2013/03/13	R208	02/05/2013			Bond Future	6.5006	102.1954	6.5346	101.9864	0.523	0.0000	0.0000	17,342
2013/03/13	R208	02/05/2013	6.64	Call	Bond Future	1,650.7400	1.6507	1,477.6500	1.4776	(10.486)	0	0	0
2013/03/13	R208	02/05/2013	6.64	Put	Bond Future	796.6000	0.7966	832.5200	0.8325	4.509	0	0	0
2013/03/13	R208	02/05/2013	6.65	Call	Bond Future	1,688.6500	1.6887	1,514.1500	1.5141	(10.334)	0	0	0
2013/03/13	R208	02/05/2013	6.65	Put	Bond Future	773.5600	0.7736	808.0700	0.8081	4.461	0	0	0
2013/03/13	R208	02/05/2013	6.66	Call	Bond Future	1,727.0100	1.7270	1,551.1100	1.5511	(10.185)	0	0	0

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2013/03/13	R208	02/05/2013	6.66	Put	Bond Future	751.0300		0.7510	784.1400	0.7841	4.409	0	0	0
2013/03/13	R208	01/08/2013			Bond Future	6.5509		103.5323	6.5864	103.3202	0.541	0.0000	0.0000	0
2013/03/13	R208	01/08/2013	101.40	Call	Bond Future	94,487.8200		94.4878	94,275.7800	94.2758	(0.224)	0	0	0
2013/03/13	R208	01/08/2013	101.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R208	07/11/2013			Bond Future	6.6075		101.6097	6.6446	101.3947	0.562	0.0000	0.0000	0
2013/03/13	R208	07/11/2013	7.50	Call	Bond Future	5,870.4900		5.8705	5,695.8600	5.6959	(2.975)	0	0	0
2013/03/13	R208	07/11/2013	7.50	Put	Bond Future	854.0200		0.8540	894.4200	0.8944	4.731	0	0	1,520
2013/03/13	R208	07/11/2013	6.79	Call	Bond Future	3,154.9800		3.1550	3,023.0900	3.0231	(4.180)	0	0	0
2013/03/13	R208	07/11/2013	6.79	Put	Bond Future	2,103.2500		2.1032	2,186.3900	2.1864	3.953	0	0	0
2013/03/13	R208	07/11/2013	6.80	Call	Bond Future	3,187.9300		3.1879	3,055.3100	3.0553	(4.160)	0	0	0
2013/03/13	R208	07/11/2013	6.80	Put	Bond Future	2,078.9700		2.0790	2,161.3800	2.1614	3.964	0	0	0
2013/03/13	R208	07/11/2013	6.81	Call	Bond Future	3,221.0500		3.2211	3,087.7000	3.0877	(4.140)	0	0	0
2013/03/13	R208	07/11/2013	6.81	Put	Bond Future	2,054.9100		2.0549	2,136.5900	2.1366	3.975	0	0	0
2013/03/13	R209	02/05/2013			Bond Future	8.2909		79.8367	8.3545	79.2980	0.767	0.0000	0.0000	9,195
2013/03/13	R209	02/05/2013	7.99	Call	Bond Future	935.7500		0.9358	776.5600	0.7766	(17.012)	0	0	0
2013/03/13	R209	02/05/2013	7.99	Put	Bond Future	3,565.1900		3.5652	3,944.6500	3.9446	10.643	0	0	0
2013/03/13	R209	02/05/2013	8.00	Call	Bond Future	962.2900		0.9623	799.7400	0.7997	(16.892)	0	0	0
2013/03/13	R209	02/05/2013	8.00	Put	Bond Future	3,502.2000		3.5022	3,878.3000	3.8783	10.739	0	0	0
2013/03/13	R209	02/05/2013	8.01	Call	Bond Future	989.2400		0.9892	823.3100	0.8233	(16.773)	0	0	0
2013/03/13	R209	02/05/2013	8.01	Put	Bond Future	3,439.7700		3.4398	3,812.4900	3.8125	10.836	0	0	0
2013/03/13	R209	01/08/2013			Bond Future	8.3601		80.8811	8.4254	80.3352	0.781	0.0000	0.0000	0
2013/03/13	R209	01/08/2013	79.36	Call	Bond Future	70,931.9800		70.9320	70,386.0900	70.3861	(0.770)	0	0	0
2013/03/13	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R209	07/11/2013			Bond Future	8.4364		78.8877	8.5036	78.3341	0.797	0.0000	0.0000	0
2013/03/13	R209	07/11/2013	9.50	Call	Bond Future	9,914.9500		9.9150	9,366.8800	9.3669	(5.528)	0	0	0
2013/03/13	R209	07/11/2013	9.50	Put	Bond Future	1,827.3900		1.8274	1,832.9700	1.8330	0.305	0	0	980
2013/03/13	R209	07/11/2013	8.79	Call	Bond Future	6,426.8600		6.4269	5,933.4500	5.9335	(7.677)	0	0	0
2013/03/13	R209	07/11/2013	8.79	Put	Bond Future	3,582.7000		3.5827	3,642.9400	3.6429	1.681	0	0	0
2013/03/13	R209	07/11/2013	8.80	Call	Bond Future	6,472.4700		6.4725	5,978.2000	5.9782	(7.636)	0	0	0
2013/03/13	R209	07/11/2013	8.80	Put	Bond Future	3,550.2300		3.5502	3,609.6100	3.6096	1.673	0	0	0
2013/03/13	R209	07/11/2013	8.81	Call	Bond Future	6,518.2000		6.5182	6,023.0900	6.0231	(7.596)	0	0	0
2013/03/13	R209	07/11/2013	8.81	Put	Bond Future	3,518.0000		3.5180	3,576.5400	3.5765	1.664	0	0	0
2013/03/13	R210	02/05/2013			Bond Future	164.2505		164.2505	164.3581	164.3581	0.066	0.0000	0.0000	1,244
2013/03/13	R210	02/05/2013	161.14	Call	Bond Future	3,110.5100		3.1105	3,218.1000	3.2181	3.459	0	0	0
2013/03/13	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R210	02/05/2013	161.15	Call	Bond Future	3,100.5100		3.1005	3,208.1000	3.2081	3.470	0	0	0
2013/03/13	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R210	02/05/2013	161.16	Call	Bond Future	3,090.5100		3.0905	3,198.1000	3.1981	3.481	0	0	0
2013/03/13	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R211	02/05/2013			Bond Future	128.9732		128.9732	128.9560	128.9560	(0.013)	0.0000	0.0000	529
2013/03/13	R211	02/05/2013	125.69	Call	Bond Future	3,283.1600		3.2832	3,265.9600	3.2660	(0.524)	0	0	0
2013/03/13	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R211	02/05/2013	125.70	Call	Bond Future	3,273.1600		3.2732	3,255.9600	3.2560	(0.525)	0	0	0
2013/03/13	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R211	02/05/2013	125.71	Call	Bond Future	3,263.1600		3.2632	3,245.9600	3.2460	(0.527)	0	0	0

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2013/03/13	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R212	02/05/2013			Bond Future	136.0595	136.0595	136.4883	136.4883	0.315	0.0000	0.0000	20,170
2013/03/13	R212	02/05/2013	131.09	Call	Bond Future	4,969.5200	4.9695	5,398.2900	5.3983	8.628	0	0	0
2013/03/13	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R212	02/05/2013	131.10	Call	Bond Future	4,959.5200	4.9595	5,388.2900	5.3883	8.645	0	0	0
2013/03/13	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R212	02/05/2013	131.11	Call	Bond Future	4,949.5200	4.9495	5,378.2900	5.3783	8.663	0	0	0
2013/03/13	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R213	02/05/2013			Bond Future	7.9900	91.9557	8.0537	91.3988	0.798	0.0000	0.0000	9,267
2013/03/13	R213	02/05/2013	7.84	Call	Bond Future	1,450.7200	1.4507	1,178.5900	1.1786	(18.758)	0	0	0
2013/03/13	R213	02/05/2013	7.84	Put	Bond Future	2,781.0200	2.7810	3,065.8600	3.0659	10.242	0	0	0
2013/03/13	R213	02/05/2013	7.85	Call	Bond Future	1,486.2300	1.4862	1,210.0300	1.2100	(18.584)	0	0	0
2013/03/13	R213	02/05/2013	7.85	Put	Bond Future	2,726.9600	2.7270	3,007.7300	3.0077	10.296	0	0	0
2013/03/13	R213	02/05/2013	7.86	Call	Bond Future	1,522.2900	1.5223	1,242.0300	1.2420	(18.410)	0	0	0
2013/03/13	R213	02/05/2013	7.86	Put	Bond Future	2,673.5700	2.6736	2,950.2800	2.9503	10.350	0	0	0
2013/03/13	R213	01/08/2013			Bond Future	8.0586	93.1586	8.1242	92.5942	0.814	0.0000	0.0000	0
2013/03/13	R213	01/08/2013	91.25	Call	Bond Future	82,543.5600	82.5436	81,979.2000	81.9792	(0.684)	0	0	0
2013/03/13	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R213	07/11/2013			Bond Future	8.1359	90.9474	8.2036	90.3749	0.832	0.0000	0.0000	0
2013/03/13	R213	07/11/2013	8.59	Call	Bond Future	6,939.6100	6.9396	6,404.6300	6.4046	(7.709)	0	0	0
2013/03/13	R213	07/11/2013	8.59	Put	Bond Future	3,196.9200	3.1969	3,234.3700	3.2344	1.171	0	0	0
2013/03/13	R213	07/11/2013	8.60	Call	Bond Future	6,989.1400	6.9891	6,453.1100	6.4531	(7.669)	0	0	0
2013/03/13	R213	07/11/2013	8.60	Put	Bond Future	3,166.5900	3.1666	3,202.9900	3.2030	1.150	0	0	0
2013/03/13	R213	07/11/2013	8.61	Call	Bond Future	7,038.7900	7.0388	6,501.7400	6.5017	(7.630)	0	0	0
2013/03/13	R213	07/11/2013	8.61	Put	Bond Future	3,136.5000	3.1365	3,171.8800	3.1719	1.128	0	0	0
2013/03/13	R214	02/05/2013			Bond Future	8.3389	81.4062	8.4077	80.7913	0.825	0.0000	0.0000	2,034
2013/03/13	R214	02/05/2013	84.31	Call	Bond Future	72,626.5900	72.6266	72,011.7000	72.0117	(0.847)	0	0	0
2013/03/13	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/13	R214	01/08/2013			Bond Future	8.4058	82.4710	8.4764	81.8480	0.841	0.0000	0.0000	0
2013/03/13	R214	01/08/2013	84.31	Call	Bond Future	72,023.1400	72.0231	71,400.1000	71.4001	(0.865)	0	0	0
2013/03/13	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													239626