



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/04/2013 to 02/04/2013

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
2013/04/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	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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2013/04/02	2025	02/05/2013			Bond Future	115.7290	115.7290	115.4214	115.4214	(0.266)	0.0000	0.0000	0
2013/04/02	2025	02/05/2013	113.41	Call	Bond Future	2,315.3200	2.3153	2,007.7500	2.0078	(13.284)	0	0	0
2013/04/02	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	2038	02/05/2013			Bond Future	112.6736	112.6736	112.6744	112.6744	0.001	0.0000	0.0000	9
2013/04/02	2038	02/05/2013	111.60	Call	Bond Future	1,069.0800	1.0691	1,069.9400	1.0699	0.080	0	0	0
2013/04/02	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	2050	02/05/2013			Bond Future	117.4956	117.4956	117.4971	117.4971	0.001	0.0000	0.0000	122
2013/04/02	2050	02/05/2013	117.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	2050	02/05/2013	117.60	Put	Bond Future	102.1900	0.1022	100.7200	0.1007	(1.438)	0	0	0
2013/04/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	AL7T	02/05/2013			Index Future	493.9260	493.9260	494.0360	494.0360	0.022	0.0000	0.0000	12
2013/04/02	AL7T	01/08/2013			Index Future	500.3850	500.3850	500.4940	500.4940	0.022	0.0000	0.0000	0
2013/04/02	AL7T	07/11/2013			Index Future	507.5060	507.5060	507.6170	507.6170	0.022	0.0000	0.0000	0
2013/04/02	ALBI	02/05/2013			Index Future	440.0100	440.0100	440.0220	440.0220	0.003	0.0000	0.0000	1,017
2013/04/02	ALBI	01/08/2013			Index Future	445.7640	445.7640	445.7740	445.7740	0.002	0.0000	0.0000	79
2013/04/02	ALBI	07/11/2013			Index Future	452.1080	452.1080	452.1180	452.1180	0.002	0.0000	0.0000	85
2013/04/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/04/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/02	EL28	02/05/2013			Bond Future	112.5925	112.5925	112.5939	112.5939	0.001	0.0000	0.0000	0
2013/04/02	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	EL28	02/05/2013	113.32	Put	Bond Future	723.7000	0.7237	722.2900	0.7223	(0.195)	0	0	0
2013/04/02	ES33	02/05/2013			Bond Future	8.7517	89.2626	8.7659	89.1409	0.162	0.0000	0.0000	3,363
2013/04/02	ES33	02/05/2013	91.02	Call	Bond Future	80,082.3300	80.0823	79,960.6000	79.9606	(0.152)	0	0	0
2013/04/02	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	ES33	01/08/2013			Bond Future	8.8394	90.4294	8.8541	90.3063	0.166	0.0000	0.0000	0
2013/04/02	ES33	01/08/2013	9.00	Call	Bond Future	1,337.2400	1.3372	1,214.0900	1.2141	(9.209)	0	0	0
2013/04/02	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	ES33	01/08/2013	91.02	Call	Bond Future	79,378.1100	79.3781	79,254.9600	79.2550	(0.155)	0	0	0
2013/04/02	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/02	GOVI	02/05/2013			GOVI	439.7010	439.7010	439.7220	439.7220	0.005	0.0000	0.0000	97
2013/04/02	GOVI	02/05/2013	432.99	Call	GOVI	67,110.0000	6.7110	67,320.0000	6.7320	0.313	0	0	0
2013/04/02	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	GOVI	02/05/2013	433.00	Call	GOVI	67,010.0000	6.7010	67,220.0000	6.7220	0.313	0	0	0
2013/04/02	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	GOVI	02/05/2013	433.01	Call	GOVI	66,910.0000	6.6910	67,120.0000	6.7120	0.314	0	0	0
2013/04/02	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	GOVI	01/08/2013			GOVI	445.4500	445.4500	445.4700	445.4700	0.004	0.0000	0.0000	280
2013/04/02	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	GOVI	01/08/2013	445.99	Put	GOVI	5,400.0000	0.5400	5,200.0000	0.5200	(3.704)	0	0	0
2013/04/02	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	GOVI	01/08/2013	446.00	Put	GOVI	5,500.0000	0.5500	5,300.0000	0.5300	(3.636)	0	0	0
2013/04/02	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	GOVI	01/08/2013	446.01	Put	GOVI	5,600.0000	0.5600	5,400.0000	0.5400	(3.571)	0	0	0
2013/04/02	GOVI	07/11/2013			GOVI	451.7900	451.7900	451.8100	451.8100	0.004	0.0000	0.0000	0
2013/04/02	GOVI	07/11/2013	445.99	Call	GOVI	58,000.0000	5.8000	58,200.0000	5.8200	0.345	0	0	0
2013/04/02	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	GOVI	07/11/2013	446.00	Call	GOVI	57,900.0000	5.7900	58,100.0000	5.8100	0.345	0	0	0
2013/04/02	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	GOVI	07/11/2013	446.01	Call	GOVI	57,800.0000	5.7800	58,000.0000	5.8000	0.346	0	0	0
2013/04/02	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/02	IGOV	02/05/2013			Index Future	204.0330	204.0330	203.9710	203.9710	(0.030)	0.0000	0.0000	581
2013/04/02	IGOV	01/08/2013			Index Future	206.7550	206.7550	206.6930	206.6930	(0.030)	0.0000	0.0000	149
2013/04/02	IGOV	07/11/2013			Index Future	209.7650	209.7650	209.7010	209.7010	(0.031)	0.0000	0.0000	7
2013/04/02	ILBI	02/05/2013			Index Future	549.4800	549.4800	549.4800	549.4800	0.000	0.0000	0.0000	183
2013/04/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/02	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/04/02	JBAF	15/05/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/04/02	JBAF	19/06/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	500
2013/04/02	JBAF	17/07/2013			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	0

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2013/04/02	JBAF	21/08/2013			Jibar Tradeable Future	5.1500	94.8500	5.1400	94.8600	(0.194)	0.0000	0.0000	0
2013/04/02	JBAF	18/09/2013			Jibar Tradeable Future	5.1500	94.8500	5.1400	94.8600	(0.194)	0.0000	0.0000	1,700
2013/04/02	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/04/02	JBAF	18/12/2013			Jibar Tradeable Future	5.1800	94.8200	5.1400	94.8600	(0.772)	0.0000	0.0000	2,000
2013/04/02	JBAF	19/03/2014			Jibar Tradeable Future	5.2900	94.7100	5.1700	94.8300	(2.268)	0.0000	0.0000	400
2013/04/02	JBAF	18/06/2014			Jibar Tradeable Future	5.4300	94.5700	5.2600	94.7400	(3.131)	0.0000	0.0000	800
2013/04/02	JBAF	17/09/2014			Jibar Tradeable Future	5.5800	94.4200	5.4000	94.6000	(3.226)	0.0000	0.0000	0
2013/04/02	JBAF	17/12/2014			Jibar Tradeable Future	5.7500	94.2500	5.5500	94.4500	(3.478)	0.0000	0.0000	0
2013/04/02	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/02	R023	02/05/2013			Bond Future	6.8356	107.8784	6.8350	107.8826	(0.008)	0.0000	0.0000	6,470
2013/04/02	R023	02/05/2013	7.04	Call	Bond Future	1,490.5600	1.4906	1,494.8300	1.4948	0.286	0	0	0
2013/04/02	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R023	02/05/2013	7.05	Call	Bond Future	1,562.7800	1.5628	1,567.0500	1.5671	0.273	0	0	0
2013/04/02	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R023	02/05/2013	7.06	Call	Bond Future	1,634.9400	1.6349	1,639.2100	1.6392	0.261	0	0	0
2013/04/02	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R023	01/08/2013			Bond Future	6.8908	109.2886	6.8902	109.2932	(0.009)	0.0000	0.0000	0
2013/04/02	R023	01/08/2013	7.29	Call	Bond Future	2,818.8300	2.8188	2,823.3600	2.8234	0.161	0	0	0
2013/04/02	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R023	01/08/2013	7.30	Call	Bond Future	2,888.2000	2.8882	2,892.7300	2.8927	0.157	0	0	0
2013/04/02	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R023	01/08/2013	7.31	Call	Bond Future	2,957.5100	2.9575	2,962.0400	2.9620	0.153	0	0	0
2013/04/02	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R157	02/05/2013			Bond Future	5.4971	119.3866	5.5021	119.3746	0.091	0.0000	0.0000	6,078
2013/04/02	R157	02/05/2013	5.34	Call	Bond Future	105.9900	0.1060	87.5500	0.0876	(17.398)	0	0	0
2013/04/02	R157	02/05/2013	5.34	Put	Bond Future	487.5200	0.4875	481.1500	0.4812	(1.307)	0	0	0
2013/04/02	R157	02/05/2013	5.35	Call	Bond Future	112.9000	0.1129	93.9000	0.0939	(16.829)	0	0	0
2013/04/02	R157	02/05/2013	5.35	Put	Bond Future	470.0900	0.4701	463.1600	0.4632	(1.474)	0	0	0
2013/04/02	R157	02/05/2013	5.36	Call	Bond Future	120.1200	0.1201	100.5900	0.1006	(16.259)	0	0	0
2013/04/02	R157	02/05/2013	5.36	Put	Bond Future	452.9800	0.4530	445.5200	0.4455	(1.647)	0	0	0
2013/04/02	R157	01/08/2013			Bond Future	5.5207	120.9473	5.5262	120.9353	0.101	0.0000	0.0000	0
2013/04/02	R157	01/08/2013	116.11	Call	Bond Future	91,491.7000	91.4917	91,479.6700	91.4797	(0.013)	0	0	0
2013/04/02	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R157	07/11/2013			Bond Future	5.5528	115.8618	5.5593	115.8496	0.117	0.0000	0.0000	0
2013/04/02	R157	07/11/2013	5.59	Call	Bond Future	571.8400	0.5718	559.4700	0.5595	(2.163)	0	0	0
2013/04/02	R157	07/11/2013	5.59	Put	Bond Future	501.8200	0.5018	501.6500	0.5016	(0.034)	0	0	0
2013/04/02	R157	07/11/2013	5.60	Call	Bond Future	582.0100	0.5820	569.5800	0.5696	(2.136)	0	0	0
2013/04/02	R157	07/11/2013	5.60	Put	Bond Future	493.1700	0.4932	492.9400	0.4929	(0.047)	0	0	0
2013/04/02	R157	07/11/2013	5.61	Call	Bond Future	592.2900	0.5923	579.7800	0.5798	(2.112)	0	0	0
2013/04/02	R157	07/11/2013	5.61	Put	Bond Future	484.6300	0.4846	484.3200	0.4843	(0.064)	0	0	0
2013/04/02	R157	06/02/2014			Bond Future	5.5841	117.4173	5.5918	117.4049	0.137	0.0000	0.0000	0
2013/04/02	R157	06/02/2014	5.66	Call	Bond Future	625.9700	0.6260	614.8700	0.6149	(1.773)	0	0	0
2013/04/02	R157	06/02/2014	5.66	Put	Bond Future	503.0300	0.5030	504.3200	0.5043	0.256	0	0	0
2013/04/02	R157	06/02/2014	5.64	Call	Bond Future	608.0100	0.6080	597.0200	0.5970	(1.808)	0	0	0
2013/04/02	R157	06/02/2014	5.64	Put	Bond Future	517.4600	0.5175	518.8600	0.5189	0.271	0	0	0

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2013/04/02	R157	06/02/2014	5.65	Call	Bond Future	616.9600	0.6170	605.9100	0.6059	(1.791)	0	0	0
2013/04/02	R157	06/02/2014	5.65	Put	Bond Future	510.2100	0.5102	511.5500	0.5116	0.263	0	0	0
2013/04/02	R186	02/05/2013			Bond Future	7.3954	130.3049	7.3896	130.3629	(0.078)	0.0000	0.0000	64,429
2013/04/02	R186	02/05/2013	6.75	Call	Bond Future	103.9200	0.1039	73.8100	0.0738	(28.974)	0	0	350
2013/04/02	R186	02/05/2013	6.75	Put	Bond Future	6,802.6400	6.8026	6,714.4400	6.7144	(1.297)	0	0	0
2013/04/02	R186	02/05/2013	7.39	Call	Bond Future	1,655.2600	1.6553	1,559.7300	1.5597	(5.771)	0	0	0
2013/04/02	R186	02/05/2013	7.39	Put	Bond Future	1,709.6400	1.7096	1,556.0200	1.5560	(8.986)	0	0	0
2013/04/02	R186	02/05/2013	7.40	Call	Bond Future	1,705.1200	1.7051	1,610.1900	1.6102	(5.567)	0	0	2,000
2013/04/02	R186	02/05/2013	7.40	Put	Bond Future	1,659.3800	1.6594	1,506.3600	1.5064	(9.222)	0	0	150
2013/04/02	R186	02/05/2013	7.41	Call	Bond Future	1,755.8600	1.7559	1,661.6100	1.6616	(5.368)	0	0	0
2013/04/02	R186	02/05/2013	7.41	Put	Bond Future	1,610.1100	1.6101	1,457.7700	1.4578	(9.461)	0	0	0
2013/04/02	R186	02/05/2013	7.60	Call	Bond Future	2,883.3400	2.8833	2,814.3500	2.8144	(2.393)	0	0	0
2013/04/02	R186	02/05/2013	7.60	Put	Bond Future	858.2100	0.8582	731.1300	0.7311	(14.808)	0	0	2,830
2013/04/02	R186	02/05/2013	7.75	Call	Bond Future	3,964.2700	3.9643	3,925.7200	3.9257	(0.972)	0	0	0
2013/04/02	R186	02/05/2013	7.75	Put	Bond Future	482.9600	0.4830	386.3200	0.3863	(20.010)	0	0	100
2013/04/02	R186	01/08/2013			Bond Future	7.4628	126.7237	7.4568	126.7828	(0.081)	0.0000	0.0000	0
2013/04/02	R186	01/08/2013	7.25	Call	Bond Future	2,638.4500	2.6385	2,593.2200	2.5932	(1.714)	0	0	4,315
2013/04/02	R186	01/08/2013	7.25	Put	Bond Future	4,750.6500	4.7506	4,646.3500	4.6463	(2.195)	0	0	0
2013/04/02	R186	01/08/2013	128.26	Call	Bond Future	117,451.3300	117.4513	117,510.4000	117.5104	0.050	0	0	0
2013/04/02	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R186	07/11/2013			Bond Future	7.5362	128.5273	7.5300	128.5872	(0.083)	0.0000	0.0000	540
2013/04/02	R186	07/11/2013	8.75	Call	Bond Future	12,084.3000	12.0843	12,099.5100	12.0995	0.126	0	0	0
2013/04/02	R186	07/11/2013	8.75	Put	Bond Future	1,159.5600	1.1596	1,114.8800	1.1149	(3.853)	0	0	1,030
2013/04/02	R186	07/11/2013	8.14	Call	Bond Future	8,098.2500	8.0983	8,092.1800	8.0922	(0.075)	0	0	0
2013/04/02	R186	07/11/2013	8.14	Put	Bond Future	2,488.1100	2.4881	2,422.1500	2.4222	(2.651)	0	0	0
2013/04/02	R186	07/11/2013	8.15	Call	Bond Future	8,160.0900	8.1601	8,154.3400	8.1543	(0.070)	0	0	0
2013/04/02	R186	07/11/2013	8.15	Put	Bond Future	2,460.0300	2.4600	2,394.3900	2.3944	(2.668)	0	0	0
2013/04/02	R186	07/11/2013	8.16	Call	Bond Future	8,222.1000	8.2221	8,216.6700	8.2167	(0.066)	0	0	0
2013/04/02	R186	07/11/2013	8.16	Put	Bond Future	2,432.2200	2.4322	2,366.9000	2.3669	(2.686)	0	0	0
2013/04/02	R186	06/02/2014			Bond Future	7.6054	124.9625	7.5990	125.0232	(0.085)	0.0000	0.0000	0
2013/04/02	R186	06/02/2014	7.74	Call	Bond Future	6,057.1900	6.0572	6,048.2700	6.0483	(0.147)	0	0	0
2013/04/02	R186	06/02/2014	7.74	Put	Bond Future	4,801.4400	4.8014	4,731.8900	4.7319	(1.449)	0	0	0
2013/04/02	R186	06/02/2014	7.75	Call	Bond Future	6,105.9400	6.1059	6,097.2200	6.0972	(0.143)	0	0	0
2013/04/02	R186	06/02/2014	7.75	Put	Bond Future	4,757.5900	4.7576	4,688.2400	4.6882	(1.458)	0	0	0
2013/04/02	R186	06/02/2014	7.76	Call	Bond Future	6,156.7200	6.1567	6,148.1900	6.1482	(0.139)	0	0	0
2013/04/02	R186	06/02/2014	7.76	Put	Bond Future	4,715.8600	4.7159	4,646.7000	4.6467	(1.467)	0	0	0
2013/04/02	R197	02/05/2013			Bond Future	293.9397	293.9397	293.9332	293.9332	(0.002)	0.0000	0.0000	2,633
2013/04/02	R197	02/05/2013	282.39	Call	Bond Future	11,549.7100	11.5497	11,543.2200	11.5432	(0.056)	0	0	0
2013/04/02	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R197	02/05/2013	282.40	Call	Bond Future	11,539.7100	11.5397	11,533.2200	11.5332	(0.056)	0	0	0
2013/04/02	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R197	02/05/2013	282.41	Call	Bond Future	11,529.7100	11.5297	11,523.2200	11.5232	(0.056)	0	0	0
2013/04/02	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R201	02/05/2013			Bond Future	5.3251	108.5429	5.3303	108.5347	0.097	0.0000	0.0000	4
2013/04/02	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/02	R201	02/05/2013	4.04	Put	Bond Future	2,072.6800	2.0727	2,080.9100	2.0809	0.397	0	0	0
2013/04/02	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R201	02/05/2013	4.05	Put	Bond Future	2,056.3500	2.0563	2,064.5800	2.0646	0.400	0	0	0
2013/04/02	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R201	02/05/2013	4.06	Put	Bond Future	2,040.0100	2.0400	2,048.2400	2.0482	0.403	0	0	0
2013/04/02	R201	01/08/2013			Bond Future	5.3343	105.5580	5.3403	105.5499	0.113	0.0000	0.0000	0
2013/04/02	R201	01/08/2013	107.45	Call	Bond Future	68,312.3500	68.3123	68,304.1900	68.3042	(0.012)	0	0	0
2013/04/02	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R201	07/11/2013			Bond Future	5.3308	107.0603	5.3384	107.0521	0.142	0.0000	0.0000	0
2013/04/02	R201	07/11/2013	4.79	Call	Bond Future	75.0800	0.0751	71.3500	0.0713	(4.968)	0	0	0
2013/04/02	R201	07/11/2013	4.79	Put	Bond Future	667.5100	0.6675	672.0600	0.6721	0.682	0	0	0
2013/04/02	R201	07/11/2013	4.80	Call	Bond Future	77.2500	0.0772	73.4500	0.0734	(4.919)	0	0	0
2013/04/02	R201	07/11/2013	4.80	Put	Bond Future	658.6800	0.6587	663.1600	0.6632	0.680	0	0	0
2013/04/02	R201	07/11/2013	4.81	Call	Bond Future	79.4600	0.0795	75.6000	0.0756	(4.858)	0	0	0
2013/04/02	R201	07/11/2013	4.81	Put	Bond Future	649.8900	0.6499	654.3100	0.6543	0.680	0	0	0
2013/04/02	R201	06/02/2014			Bond Future	5.3040	104.0891	5.3140	104.0807	0.187	0.0000	0.0000	0
2013/04/02	R201	06/02/2014	5.26	Call	Bond Future	255.6600	0.2557	249.4700	0.2495	(2.421)	0	0	0
2013/04/02	R201	06/02/2014	5.26	Put	Bond Future	293.0300	0.2930	295.2500	0.2952	0.758	0	0	0
2013/04/02	R201	06/02/2014	5.24	Call	Bond Future	247.6500	0.2477	241.5400	0.2415	(2.467)	0	0	0
2013/04/02	R201	06/02/2014	5.24	Put	Bond Future	302.0000	0.3020	304.3000	0.3043	0.762	0	0	0
2013/04/02	R201	06/02/2014	5.25	Call	Bond Future	251.6300	0.2516	245.4900	0.2455	(2.440)	0	0	0
2013/04/02	R201	06/02/2014	5.25	Put	Bond Future	297.4900	0.2975	299.7600	0.2998	0.763	0	0	0
2013/04/02	R202	02/05/2013			Bond Future	220.0198	220.0198	220.0201	220.0201	0.000	0.0000	0.0000	44,017
2013/04/02	R202	02/05/2013	211.04	Call	Bond Future	8,979.8000	8.9798	8,980.1400	8.9801	0.004	0	0	0
2013/04/02	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R202	02/05/2013	211.05	Call	Bond Future	8,969.8000	8.9698	8,970.1400	8.9701	0.004	0	0	0
2013/04/02	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R202	02/05/2013	211.06	Call	Bond Future	8,959.8000	8.9598	8,960.1400	8.9601	0.004	0	0	0
2013/04/02	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R203	02/05/2013			Bond Future	5.9116	110.0418	5.9112	110.0435	(0.007)	0.0000	0.0000	10,836
2013/04/02	R203	02/05/2013	5.89	Call	Bond Future	489.9600	0.4900	451.4000	0.4514	(7.870)	0	0	0
2013/04/02	R203	02/05/2013	5.89	Put	Bond Future	576.2900	0.5763	536.0100	0.5360	(6.990)	0	0	0
2013/04/02	R203	02/05/2013	5.90	Call	Bond Future	509.3400	0.5093	470.7200	0.4707	(7.582)	0	0	0
2013/04/02	R203	02/05/2013	5.90	Put	Bond Future	555.6900	0.5557	515.3500	0.5153	(7.259)	0	0	0
2013/04/02	R203	02/05/2013	5.91	Call	Bond Future	529.1800	0.5292	490.5500	0.4905	(7.300)	0	0	0
2013/04/02	R203	02/05/2013	5.91	Put	Bond Future	535.5700	0.5356	495.2200	0.4952	(7.534)	0	0	0
2013/04/02	R203	01/08/2013			Bond Future	5.9535	111.4803	5.9529	111.4822	(0.009)	0.0000	0.0000	0
2013/04/02	R203	01/08/2013	109.11	Call	Bond Future	98,267.0700	98.2671	98,268.9900	98.2690	0.002	0	0	0
2013/04/02	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R203	07/11/2013			Bond Future	6.0048	108.9071	6.0042	108.9091	(0.009)	0.0000	0.0000	0
2013/04/02	R203	07/11/2013	6.01	Call	Bond Future	1,248.7600	1.2488	1,235.8400	1.2358	(1.035)	0	0	0
2013/04/02	R203	07/11/2013	6.01	Put	Bond Future	1,230.2100	1.2302	1,215.3400	1.2153	(1.209)	0	0	0
2013/04/02	R203	07/11/2013	571.00	Call	Bond Future	106,677.6200	106.6776	106,679.5700	106.6796	0.002	0	0	0
2013/04/02	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R203	07/11/2013	5.71	Call	Bond Future	778.3400	0.7783	766.0100	0.7660	(1.584)	0	0	15
2013/04/02	R203	07/11/2013	5.71	Put	Bond Future	1,828.4000	1.8284	1,814.1200	1.8141	(0.781)	0	0	0

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2013/04/02	R203	07/11/2013	5.99	Call	Bond Future	1,212.8800	1.2129	1,199.9500	1.2000	(1.066)	0	0	0
2013/04/02	R203	07/11/2013	5.99	Put	Bond Future	1,265.1700	1.2652	1,250.2900	1.2503	(1.176)	0	0	0
2013/04/02	R203	07/11/2013	6.00	Call	Bond Future	1,230.5700	1.2306	1,217.6500	1.2177	(1.050)	0	0	0
2013/04/02	R203	07/11/2013	6.00	Put	Bond Future	1,247.4300	1.2474	1,232.5600	1.2326	(1.192)	0	0	0
2013/04/02	R203	06/02/2014			Bond Future	6.0559	110.3692	6.0553	110.3712	(0.010)	0.0000	0.0000	0
2013/04/02	R203	06/02/2014	6.16	Call	Bond Future	1,588.8600	1.5889	1,578.7500	1.5788	(0.636)	0	0	0
2013/04/02	R203	06/02/2014	6.16	Put	Bond Future	1,244.0300	1.2440	1,231.9600	1.2320	(0.970)	0	0	0
2013/04/02	R203	06/02/2014	5.95	Call	Bond Future	1,229.6800	1.2297	1,219.5000	1.2195	(0.828)	0	0	16
2013/04/02	R203	06/02/2014	5.95	Put	Bond Future	1,581.6800	1.5817	1,569.5400	1.5695	(0.768)	0	0	0
2013/04/02	R203	06/02/2014	6.14	Call	Bond Future	1,552.2700	1.5523	1,542.1300	1.5421	(0.653)	0	0	0
2013/04/02	R203	06/02/2014	6.14	Put	Bond Future	1,273.5700	1.2736	1,261.4700	1.2615	(0.950)	0	0	0
2013/04/02	R203	06/02/2014	6.15	Call	Bond Future	1,570.5100	1.5705	1,560.3800	1.5604	(0.645)	0	0	0
2013/04/02	R203	06/02/2014	6.15	Put	Bond Future	1,258.7400	1.2587	1,246.6500	1.2467	(0.960)	0	0	0
2013/04/02	R204	02/05/2013			Bond Future	6.1700	111.5850	6.1695	111.5877	(0.009)	0.0000	0.0000	5,262
2013/04/02	R204	02/05/2013	6.29	Call	Bond Future	1,044.5900	1.0446	996.6100	0.9966	(4.593)	0	0	0
2013/04/02	R204	02/05/2013	6.29	Put	Bond Future	454.3000	0.4543	403.6600	0.4037	(11.147)	0	0	0
2013/04/02	R204	02/05/2013	6.30	Call	Bond Future	1,075.8200	1.0758	1,028.3700	1.0284	(4.411)	0	0	0
2013/04/02	R204	02/05/2013	6.30	Put	Bond Future	436.5200	0.4365	386.4100	0.3864	(11.479)	0	0	0
2013/04/02	R204	02/05/2013	6.31	Call	Bond Future	1,107.5300	1.1075	1,060.6400	1.0606	(4.234)	0	0	0
2013/04/02	R204	02/05/2013	6.31	Put	Bond Future	419.2500	0.4192	369.7000	0.3697	(11.819)	0	0	0
2013/04/02	R204	01/08/2013			Bond Future	6.2208	109.0174	6.2201	109.0203	(0.010)	0.0000	0.0000	0
2013/04/02	R204	01/08/2013	110.75	Call	Bond Future	100,133.9100	100.1339	100,136.7900	100.1368	0.003	0	0	0
2013/04/02	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R204	07/11/2013			Bond Future	6.2765	110.5690	6.2758	110.5719	(0.010)	0.0000	0.0000	0
2013/04/02	R204	07/11/2013	7.00	Call	Bond Future	3,812.4600	3.8125	3,799.4500	3.7994	(0.341)	0	0	0
2013/04/02	R204	07/11/2013	7.00	Put	Bond Future	611.7400	0.6117	595.8000	0.5958	(2.606)	0	0	1,270
2013/04/02	R204	07/11/2013	6.29	Call	Bond Future	1,754.7700	1.7548	1,736.9300	1.7369	(1.017)	0	0	0
2013/04/02	R204	07/11/2013	6.29	Put	Bond Future	1,693.7800	1.6938	1,673.0100	1.6730	(1.226)	0	0	0
2013/04/02	R204	07/11/2013	6.30	Call	Bond Future	1,778.3100	1.7783	1,760.4700	1.7605	(1.003)	0	0	0
2013/04/02	R204	07/11/2013	6.30	Put	Bond Future	1,672.3000	1.6723	1,651.5300	1.6515	(1.242)	0	0	0
2013/04/02	R204	07/11/2013	6.31	Call	Bond Future	1,802.0200	1.8020	1,784.2000	1.7842	(0.989)	0	0	0
2013/04/02	R204	07/11/2013	6.31	Put	Bond Future	1,651.0100	1.6510	1,630.2600	1.6303	(1.257)	0	0	0
2013/04/02	R204	06/02/2014			Bond Future	6.3295	108.0227	6.3288	108.0256	(0.011)	0.0000	0.0000	0
2013/04/02	R204	06/02/2014	6.40	Call	Bond Future	2,097.0100	2.0970	2,083.1500	2.0831	(0.661)	0	0	0
2013/04/02	R204	06/02/2014	6.40	Put	Bond Future	1,794.4600	1.7945	1,777.6400	1.7776	(0.937)	0	0	0
2013/04/02	R204	06/02/2014	6.41	Call	Bond Future	2,119.5700	2.1196	2,105.7300	2.1057	(0.653)	0	0	0
2013/04/02	R204	06/02/2014	6.41	Put	Bond Future	1,774.1900	1.7742	1,757.3900	1.7574	(0.947)	0	0	0
2013/04/02	R204	06/02/2014	6.39	Call	Bond Future	2,074.5800	2.0746	2,060.7100	2.0607	(0.669)	0	0	0
2013/04/02	R204	06/02/2014	6.39	Put	Bond Future	1,814.8800	1.8149	1,798.0500	1.7981	(0.927)	0	0	0
2013/04/02	R206	02/05/2013			Bond Future	5.3644	103.7379	5.3696	103.7344	0.097	0.0000	0.0000	23
2013/04/02	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R206	02/05/2013	3.39	Put	Bond Future	1,357.3000	1.3573	1,360.8300	1.3608	0.260	0	0	0
2013/04/02	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R206	02/05/2013	3.40	Put	Bond Future	1,350.3500	1.3503	1,353.8800	1.3539	0.261	0	0	0
2013/04/02	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R206	02/05/2013	3.41	Put	Bond Future	1,343.4000	1.3434	1,346.9300	1.3469	0.263	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
2013/04/02	R206	01/08/2013			Bond Future	5.3759	101.3322	5.3836	101.3288	0.144	0.0000	0.0000	0
2013/04/02	R206	01/08/2013	103.94	Call	Bond Future	30,334.0800	30.3341	30,330.6800	30.3307	(0.011)	0	0	0
2013/04/02	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R206	07/11/2013			Bond Future	5.4138	102.7744	5.4331	102.7709	0.357	0.0000	0.0000	0
2013/04/02	R206	07/11/2013	4.29	Call	Bond Future	1.2100	0.0012	1.0400	0.0010	(14.050)	0	0	0
2013/04/02	R206	07/11/2013	4.29	Put	Bond Future	202.2200	0.2022	205.5000	0.2055	1.622	0	0	0
2013/04/02	R206	07/11/2013	4.30	Call	Bond Future	1.2600	0.0013	1.0800	0.0011	(14.286)	0	0	0
2013/04/02	R206	07/11/2013	4.30	Put	Bond Future	200.4700	0.2005	203.7400	0.2037	1.631	0	0	0
2013/04/02	R206	07/11/2013	4.31	Call	Bond Future	1.3200	0.0013	1.1300	0.0011	(14.394)	0	0	0
2013/04/02	R206	07/11/2013	4.31	Put	Bond Future	198.7400	0.1987	202.0000	0.2020	1.640	0	0	0
2013/04/02	R207	02/05/2013			Bond Future	6.3965	106.8167	6.4010	106.7919	0.070	0.0000	0.0000	7,774
2013/04/02	R207	02/05/2013	6.44	Call	Bond Future	950.3700	0.9504	875.9600	0.8760	(7.830)	0	0	0
2013/04/02	R207	02/05/2013	6.44	Put	Bond Future	710.4400	0.7104	660.8300	0.6608	(6.983)	0	0	0
2013/04/02	R207	02/05/2013	6.45	Call	Bond Future	980.8000	0.9808	906.3300	0.9063	(7.593)	0	0	0
2013/04/02	R207	02/05/2013	6.45	Put	Bond Future	685.7800	0.6858	636.1100	0.6361	(7.243)	0	0	0
2013/04/02	R207	02/05/2013	6.46	Call	Bond Future	1,011.7800	1.0118	937.3000	0.9373	(7.361)	0	0	0
2013/04/02	R207	02/05/2013	6.46	Put	Bond Future	661.7100	0.6617	612.0300	0.6120	(7.508)	0	0	0
2013/04/02	R207	01/08/2013			Bond Future	6.4524	104.5766	6.4571	104.5517	0.073	0.0000	0.0000	0
2013/04/02	R207	01/08/2013	106.18	Call	Bond Future	97,005.4400	97.0054	96,980.4800	96.9805	(0.026)	0	0	0
2013/04/02	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R207	07/11/2013			Bond Future	6.5099	106.0650	6.5148	106.0397	0.076	0.0000	0.0000	0
2013/04/02	R207	07/11/2013	6.69	Call	Bond Future	2,603.0100	2.6030	2,565.0400	2.5650	(1.459)	0	0	0
2013/04/02	R207	07/11/2013	6.69	Put	Bond Future	1,683.3500	1.6834	1,670.6800	1.6707	(0.753)	0	0	0
2013/04/02	R207	07/11/2013	6.70	Call	Bond Future	2,632.7900	2.6328	2,594.7500	2.5948	(1.445)	0	0	0
2013/04/02	R207	07/11/2013	6.70	Put	Bond Future	1,662.3700	1.6624	1,649.6300	1.6496	(0.766)	0	0	0
2013/04/02	R207	07/11/2013	6.71	Call	Bond Future	2,662.7300	2.6627	2,624.6300	2.6246	(1.431)	0	0	0
2013/04/02	R207	07/11/2013	6.71	Put	Bond Future	1,641.5900	1.6416	1,628.7900	1.6288	(0.780)	0	0	0
2013/04/02	R207	06/02/2014			Bond Future	6.5654	103.8494	6.5706	103.8238	0.079	0.0000	0.0000	0
2013/04/02	R207	06/02/2014	6.66	Call	Bond Future	2,685.1400	2.6851	2,651.8300	2.6518	(1.241)	0	0	0
2013/04/02	R207	06/02/2014	6.66	Put	Bond Future	2,219.0800	2.2191	2,211.4200	2.2114	(0.345)	0	0	0
2013/04/02	R207	06/02/2014	6.64	Call	Bond Future	2,631.3900	2.6314	2,598.2400	2.5982	(1.260)	0	0	0
2013/04/02	R207	06/02/2014	6.64	Put	Bond Future	2,263.6900	2.2637	2,256.1900	2.2562	(0.331)	0	0	0
2013/04/02	R207	06/02/2014	6.65	Call	Bond Future	2,658.1900	2.6582	2,624.9700	2.6250	(1.250)	0	0	0
2013/04/02	R207	06/02/2014	6.65	Put	Bond Future	2,241.2900	2.2413	2,233.7200	2.2337	(0.338)	0	0	0
2013/04/02	R208	02/05/2013			Bond Future	6.5192	102.0808	6.5187	102.0841	(0.008)	0.0000	0.0000	17,339
2013/04/02	R208	02/05/2013	6.64	Call	Bond Future	1,346.5600	1.3466	1,283.3100	1.2833	(4.697)	0	0	0
2013/04/02	R208	02/05/2013	6.64	Put	Bond Future	607.0500	0.6070	540.4800	0.5405	(10.966)	0	0	0
2013/04/02	R208	02/05/2013	6.65	Call	Bond Future	1,385.0100	1.3850	1,322.4000	1.3224	(4.521)	0	0	0
2013/04/02	R208	02/05/2013	6.65	Put	Bond Future	584.5500	0.5845	518.6200	0.5186	(11.279)	0	0	0
2013/04/02	R208	02/05/2013	6.66	Call	Bond Future	1,424.0200	1.4240	1,362.0800	1.3621	(4.350)	0	0	0
2013/04/02	R208	02/05/2013	6.66	Put	Bond Future	562.6700	0.5627	497.4100	0.4974	(11.598)	0	0	0
2013/04/02	R208	01/08/2013			Bond Future	6.5705	103.4152	6.5699	103.4188	(0.009)	0.0000	0.0000	0
2013/04/02	R208	01/08/2013	101.40	Call	Bond Future	94,370.7300	94.3707	94,374.3200	94.3743	0.004	0	0	0
2013/04/02	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R208	07/11/2013			Bond Future	6.6279	101.4910	6.6273	101.4946	(0.009)	0.0000	0.0000	0
2013/04/02	R208	07/11/2013	7.50	Call	Bond Future	5,662.2300	5.6622	5,644.7400	5.6447	(0.309)	0	0	0

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2013/04/02	R208	07/11/2013	7.50	Put	Bond Future	764.5000	0.7645	743.4200	0.7434	(2.757)	0	0	1,520
2013/04/02	R208	07/11/2013	6.79	Call	Bond Future	2,936.8900	2.9369	2,911.8600	2.9119	(0.852)	0	0	0
2013/04/02	R208	07/11/2013	6.79	Put	Bond Future	2,003.9000	2.0039	1,975.2800	1.9753	(1.428)	0	0	0
2013/04/02	R208	07/11/2013	6.80	Call	Bond Future	2,969.6400	2.9696	2,944.6600	2.9447	(0.841)	0	0	0
2013/04/02	R208	07/11/2013	6.80	Put	Bond Future	1,979.4200	1.9794	1,950.8500	1.9509	(1.443)	0	0	0
2013/04/02	R208	07/11/2013	6.81	Call	Bond Future	3,002.5600	3.0026	2,977.6400	2.9776	(0.830)	0	0	0
2013/04/02	R208	07/11/2013	6.81	Put	Bond Future	1,955.1600	1.9552	1,926.6500	1.9266	(1.458)	0	0	0
2013/04/02	R208	06/02/2014			Bond Future	6.6823	102.8535	6.6816	102.8571	(0.010)	0.0000	0.0000	0
2013/04/02	R208	06/02/2014	6.75	Call	Bond Future	3,020.2200	3.0202	2,999.7000	2.9997	(0.679)	0	0	0
2013/04/02	R208	06/02/2014	6.75	Put	Bond Future	2,640.7400	2.6407	2,616.5700	2.6166	(0.915)	0	0	0
2013/04/02	R208	06/02/2014	6.76	Call	Bond Future	3,050.1900	3.0502	3,029.6800	3.0297	(0.672)	0	0	0
2013/04/02	R208	06/02/2014	6.76	Put	Bond Future	2,614.8400	2.6148	2,590.6800	2.5907	(0.924)	0	0	0
2013/04/02	R208	06/02/2014	6.74	Call	Bond Future	2,991.1800	2.9912	2,970.6300	2.9706	(0.687)	0	0	0
2013/04/02	R208	06/02/2014	6.74	Put	Bond Future	2,667.6100	2.6676	2,643.4100	2.6434	(0.907)	0	0	0
2013/04/02	R209	02/05/2013			Bond Future	8.2044	80.5789	8.2188	80.4544	0.176	0.0000	0.0000	10,695
2013/04/02	R209	02/05/2013	7.99	Call	Bond Future	848.9800	0.8490	703.3700	0.7034	(17.151)	0	0	0
2013/04/02	R209	02/05/2013	7.99	Put	Bond Future	2,736.2000	2.7362	2,715.1000	2.7151	(0.771)	0	0	0
2013/04/02	R209	02/05/2013	8.00	Call	Bond Future	877.6500	0.8777	729.8700	0.7299	(16.838)	0	0	0
2013/04/02	R209	02/05/2013	8.00	Put	Bond Future	2,675.3400	2.6753	2,652.0700	2.6521	(0.870)	0	0	0
2013/04/02	R209	02/05/2013	8.01	Call	Bond Future	906.9700	0.9070	757.0700	0.7571	(16.528)	0	0	0
2013/04/02	R209	02/05/2013	8.01	Put	Bond Future	2,615.2800	2.6153	2,589.8900	2.5899	(0.971)	0	0	0
2013/04/02	R209	01/08/2013			Bond Future	8.2713	81.6322	8.2861	81.5063	0.179	0.0000	0.0000	0
2013/04/02	R209	01/08/2013	79.36	Call	Bond Future	71,683.1300	71.6831	71,557.1600	71.5572	(0.176)	0	0	0
2013/04/02	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R209	07/11/2013			Bond Future	8.3450	79.6496	8.3602	79.5218	0.183	0.0000	0.0000	0
2013/04/02	R209	07/11/2013	9.50	Call	Bond Future	10,206.4700	10.2065	10,066.9800	10.0670	(1.367)	0	0	0
2013/04/02	R209	07/11/2013	9.50	Put	Bond Future	1,357.0500	1.3571	1,345.3500	1.3453	(0.862)	0	0	980
2013/04/02	R209	07/11/2013	8.79	Call	Bond Future	6,513.5400	6.5135	6,382.5800	6.3826	(2.011)	0	0	0
2013/04/02	R209	07/11/2013	8.79	Put	Bond Future	2,907.5200	2.9075	2,904.3500	2.9044	(0.109)	0	0	0
2013/04/02	R209	07/11/2013	8.80	Call	Bond Future	6,562.1900	6.5622	6,431.0100	6.4310	(1.999)	0	0	0
2013/04/02	R209	07/11/2013	8.80	Put	Bond Future	2,878.0900	2.8781	2,874.7000	2.8747	(0.118)	0	0	0
2013/04/02	R209	07/11/2013	8.81	Call	Bond Future	6,610.9700	6.6110	6,479.5700	6.4796	(1.988)	0	0	0
2013/04/02	R209	07/11/2013	8.81	Put	Bond Future	2,848.9100	2.8489	2,845.3000	2.8453	(0.127)	0	0	0
2013/04/02	R209	06/02/2014			Bond Future	8.4141	80.7189	8.4297	80.5894	0.186	0.0000	0.0000	0
2013/04/02	R209	06/02/2014	8.55	Call	Bond Future	5,818.2600	5.8183	5,703.6500	5.7037	(1.970)	0	0	0
2013/04/02	R209	06/02/2014	8.55	Put	Bond Future	4,704.2100	4.7042	4,719.1200	4.7191	0.317	0	0	0
2013/04/02	R209	06/02/2014	8.56	Call	Bond Future	5,861.0000	5.8610	5,746.1000	5.7461	(1.960)	0	0	0
2013/04/02	R209	06/02/2014	8.56	Put	Bond Future	4,665.9600	4.6660	4,680.5800	4.6806	0.313	0	0	0
2013/04/02	R209	06/02/2014	8.54	Call	Bond Future	5,775.6500	5.7757	5,661.3300	5.6613	(1.979)	0	0	0
2013/04/02	R209	06/02/2014	8.54	Put	Bond Future	4,742.7300	4.7427	4,757.9300	4.7579	0.320	0	0	0
2013/04/02	R210	02/05/2013			Bond Future	165.3164	165.3164	165.2111	165.2111	(0.064)	0.0000	0.0000	1,244
2013/04/02	R210	02/05/2013	161.14	Call	Bond Future	4,176.3900	4.1764	4,071.1400	4.0711	(2.520)	0	0	0
2013/04/02	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R210	02/05/2013	161.15	Call	Bond Future	4,166.3900	4.1664	4,061.1400	4.0611	(2.526)	0	0	0
2013/04/02	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R210	02/05/2013	161.16	Call	Bond Future	4,156.3900	4.1564	4,051.1400	4.0511	(2.532)	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
2013/04/02	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R211	02/05/2013			Bond Future	129.4097	129.4097	129.4021	129.4021	(0.006)	0.0000	0.0000	529
2013/04/02	R211	02/05/2013	125.69	Call	Bond Future	3,719.7000	3.7197	3,712.0700	3.7121	(0.205)	0	0	0
2013/04/02	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R211	02/05/2013	125.70	Call	Bond Future	3,709.7000	3.7097	3,702.0700	3.7021	(0.206)	0	0	0
2013/04/02	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R211	02/05/2013	125.71	Call	Bond Future	3,699.7000	3.6997	3,692.0700	3.6921	(0.206)	0	0	0
2013/04/02	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R212	02/05/2013			Bond Future	137.3677	137.3677	137.3638	137.3638	(0.003)	0.0000	0.0000	20,170
2013/04/02	R212	02/05/2013	131.09	Call	Bond Future	6,277.7200	6.2777	6,273.8400	6.2738	(0.062)	0	0	0
2013/04/02	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R212	02/05/2013	131.10	Call	Bond Future	6,267.7200	6.2677	6,263.8400	6.2638	(0.062)	0	0	0
2013/04/02	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R212	02/05/2013	131.11	Call	Bond Future	6,257.7200	6.2577	6,253.8400	6.2538	(0.062)	0	0	0
2013/04/02	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R213	02/05/2013			Bond Future	7.9244	92.5336	7.9237	92.5399	(0.009)	0.0000	0.0000	9,267
2013/04/02	R213	02/05/2013	7.84	Call	Bond Future	1,222.6600	1.2227	1,111.1500	1.1111	(9.120)	0	0	0
2013/04/02	R213	02/05/2013	7.84	Put	Bond Future	1,975.0700	1.9751	1,857.2700	1.8573	(5.964)	0	0	0
2013/04/02	R213	02/05/2013	7.85	Call	Bond Future	1,260.7700	1.2608	1,148.8300	1.1488	(8.879)	0	0	0
2013/04/02	R213	02/05/2013	7.85	Put	Bond Future	1,923.6100	1.9236	1,805.3800	1.8054	(6.146)	0	0	0
2013/04/02	R213	02/05/2013	7.86	Call	Bond Future	1,299.6200	1.2996	1,187.3200	1.1873	(8.641)	0	0	0
2013/04/02	R213	02/05/2013	7.86	Put	Bond Future	1,873.0100	1.8730	1,754.4200	1.7544	(6.332)	0	0	0
2013/04/02	R213	01/08/2013			Bond Future	7.9913	93.7433	7.9905	93.7498	(0.009)	0.0000	0.0000	0
2013/04/02	R213	01/08/2013	91.25	Call	Bond Future	83,128.2300	83.1282	83,134.7800	83.1348	0.008	0	0	0
2013/04/02	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R213	07/11/2013			Bond Future	8.0665	91.5404	8.0657	91.5470	(0.010)	0.0000	0.0000	0
2013/04/02	R213	07/11/2013	8.59	Call	Bond Future	6,938.3700	6.9384	6,896.7700	6.8968	(0.600)	0	0	0
2013/04/02	R213	07/11/2013	8.59	Put	Bond Future	2,602.6700	2.6027	2,554.4600	2.5545	(1.852)	0	0	0
2013/04/02	R213	07/11/2013	8.60	Call	Bond Future	6,990.4600	6.9905	6,949.0100	6.9490	(0.593)	0	0	0
2013/04/02	R213	07/11/2013	8.60	Put	Bond Future	2,574.9000	2.5749	2,526.8400	2.5268	(1.866)	0	0	0
2013/04/02	R213	07/11/2013	8.61	Call	Bond Future	7,042.6800	7.0427	7,001.3800	7.0014	(0.586)	0	0	0
2013/04/02	R213	07/11/2013	8.61	Put	Bond Future	2,547.3800	2.5474	2,499.4700	2.4995	(1.881)	0	0	0
2013/04/02	R213	06/02/2014			Bond Future	8.1382	92.7693	8.1375	92.7760	(0.010)	0.0000	0.0000	0
2013/04/02	R213	06/02/2014	8.31	Call	Bond Future	5,884.9600	5.8850	5,848.1700	5.8482	(0.625)	0	0	0
2013/04/02	R213	06/02/2014	8.31	Put	Bond Future	4,451.1600	4.4512	4,407.7000	4.4077	(0.976)	0	0	0
2013/04/02	R213	06/02/2014	8.29	Call	Bond Future	5,795.9800	5.7960	5,759.0900	5.7591	(0.636)	0	0	0
2013/04/02	R213	06/02/2014	8.29	Put	Bond Future	4,527.4300	4.5274	4,483.8700	4.4839	(0.962)	0	0	0
2013/04/02	R213	06/02/2014	8.30	Call	Bond Future	5,840.4000	5.8404	5,803.5600	5.8036	(0.631)	0	0	0
2013/04/02	R213	06/02/2014	8.30	Put	Bond Future	4,489.1700	4.4892	4,445.6600	4.4457	(0.969)	0	0	0
2013/04/02	R214	02/05/2013			Bond Future	8.2435	82.2718	8.2579	82.1397	0.175	0.0000	0.0000	2,034
2013/04/02	R214	02/05/2013	84.31	Call	Bond Future	73,492.2000	73.4922	73,360.1200	73.3601	(0.180)	0	0	0
2013/04/02	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/02	R214	01/08/2013			Bond Future	8.3078	83.3473	8.3227	83.2137	0.178	0.0000	0.0000	0
2013/04/02	R214	01/08/2013	84.31	Call	Bond Future	72,899.4100	72.8994	72,765.7600	72.7658	(0.183)	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
2013/04/02	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												235304	