



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/04/2013 to 08/04/2013

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
2013/04/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	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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2013/04/08	2025	02/05/2013			Bond Future	115.4791	115.4791	116.0891	116.0891	0.528	0.0000	0.0000	0
2013/04/08	2025	02/05/2013	113.41	Call	Bond Future	2,065.3900	2.0654	2,675.4400	2.6754	29.537	0	0	0
2013/04/08	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	2038	02/05/2013			Bond Future	112.8999	112.8999	112.9008	112.9008	0.001	0.0000	0.0000	9
2013/04/08	2038	02/05/2013	111.60	Call	Bond Future	1,295.4100	1.2954	1,296.2700	1.2963	0.066	0	0	0
2013/04/08	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	2050	02/05/2013			Bond Future	117.6572	117.6572	117.6587	117.6587	0.001	0.0000	0.0000	122
2013/04/08	2050	02/05/2013	117.60	Call	Bond Future	59.3800	0.0594	60.8500	0.0608	2.476	0	0	0
2013/04/08	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	AL7T	02/05/2013			Index Future	500.0120	500.0120	503.4790	503.4790	0.693	0.0000	0.0000	12
2013/04/08	AL7T	01/08/2013			Index Future	506.5290	506.5290	510.0400	510.0400	0.693	0.0000	0.0000	0
2013/04/08	AL7T	07/11/2013			Index Future	513.8110	513.8110	517.3730	517.3730	0.693	0.0000	0.0000	0
2013/04/08	ALBI	02/05/2013			Index Future	446.4510	446.4510	450.0100	450.0100	0.797	0.0000	0.0000	945
2013/04/08	ALBI	01/08/2013			Index Future	452.2710	452.2710	455.8740	455.8740	0.797	0.0000	0.0000	159
2013/04/08	ALBI	07/11/2013			Index Future	458.7720	458.7720	462.4280	462.4280	0.797	0.0000	0.0000	85
2013/04/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	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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2013/04/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/08	EL28	02/05/2013			Bond Future	112.6770	112.6770	112.6786	112.6786	0.001	0.0000	0.0000	0
2013/04/08	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	EL28	02/05/2013	113.32	Put	Bond Future	639.1400	0.6391	637.5900	0.6376	(0.243)	0	0	0
2013/04/08	ES33	02/05/2013			Bond Future	8.4884	91.5638	8.3414	92.8889	(1.732)	0.0000	0.0000	3,363
2013/04/08	ES33	02/05/2013	91.02	Call	Bond Future	82,383.5200	82.3835	83,708.6700	83.7087	1.609	0	0	0
2013/04/08	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	ES33	01/08/2013			Bond Future	8.5687	92.7573	8.4174	94.0995	(1.766)	0.0000	0.0000	0
2013/04/08	ES33	01/08/2013	9.00	Call	Bond Future	3,665.0700	3.6651	5,007.2800	5.0073	36.622	0	0	0
2013/04/08	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	ES33	01/08/2013	91.02	Call	Bond Future	81,705.9400	81.7059	83,048.1500	83.0482	1.643	0	0	0
2013/04/08	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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2013/04/08	GOVI	02/05/2013			GOVI	445.9080	445.9080	449.2990	449.2990	0.760	0.0000	0.0000	97
2013/04/08	GOVI	02/05/2013	432.99	Call	GOVI	129,180.0000	12.9180	163,090.0000	16.3090	26.250	0	0	0
2013/04/08	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	GOVI	02/05/2013	433.00	Call	GOVI	129,080.0000	12.9080	162,990.0000	16.2990	26.271	0	0	0
2013/04/08	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	GOVI	02/05/2013	433.01	Call	GOVI	128,980.0000	12.8980	162,890.0000	16.2890	26.291	0	0	0
2013/04/08	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	GOVI	01/08/2013			GOVI	451.7210	451.7210	455.1550	455.1550	0.760	0.0000	0.0000	280
2013/04/08	GOVI	01/08/2013	445.99	Call	GOVI	57,310.0000	5.7310	91,650.0000	9.1650	59.920	0	0	0
2013/04/08	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	GOVI	01/08/2013	446.00	Call	GOVI	57,210.0000	5.7210	91,550.0000	9.1550	60.024	0	0	0
2013/04/08	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	GOVI	01/08/2013	446.01	Call	GOVI	57,110.0000	5.7110	91,450.0000	9.1450	60.130	0	0	0
2013/04/08	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	GOVI	07/11/2013			GOVI	458.2140	458.2140	461.6980	461.6980	0.760	0.0000	0.0000	0
2013/04/08	GOVI	07/11/2013	445.99	Call	GOVI	122,240.0000	12.2240	157,080.0000	15.7080	28.501	0	0	0
2013/04/08	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	GOVI	07/11/2013	446.00	Call	GOVI	122,140.0000	12.2140	156,980.0000	15.6980	28.525	0	0	0
2013/04/08	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	GOVI	07/11/2013	446.01	Call	GOVI	122,040.0000	12.2040	156,880.0000	15.6880	28.548	0	0	0
2013/04/08	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/08	IGOV	02/05/2013			Index Future	204.1270	204.1270	204.8390	204.8390	0.349	0.0000	0.0000	558
2013/04/08	IGOV	01/08/2013			Index Future	206.8660	206.8660	207.5870	207.5870	0.349	0.0000	0.0000	172
2013/04/08	IGOV	07/11/2013			Index Future	209.8910	209.8910	210.6230	210.6230	0.349	0.0000	0.0000	7
2013/04/08	ILBI	02/05/2013			Index Future	551.9560	551.9560	552.4020	552.4020	0.081	0.0000	0.0000	183
2013/04/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/08	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	0
2013/04/08	JBAF	15/05/2013			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	0
2013/04/08	JBAF	19/06/2013			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	500
2013/04/08	JBAF	17/07/2013			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	0

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2013/04/08	JBAF	21/08/2013			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	0
2013/04/08	JBAF	18/09/2013			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	1,700
2013/04/08	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1100	94.8900	(1.351)	0.0000	0.0000	0
2013/04/08	JBAF	18/12/2013			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	1,500
2013/04/08	JBAF	19/03/2014			Jibar Tradeable Future	5.1300	94.8700	5.1400	94.8600	0.195	0.0000	0.0000	0
2013/04/08	JBAF	18/06/2014			Jibar Tradeable Future	5.1600	94.8400	5.2100	94.7900	0.969	0.0000	0.0000	800
2013/04/08	JBAF	17/09/2014			Jibar Tradeable Future	5.2400	94.7600	5.3100	94.6900	1.336	0.0000	0.0000	0
2013/04/08	JBAF	17/12/2014			Jibar Tradeable Future	5.3600	94.6400	5.4600	94.5400	1.866	0.0000	0.0000	0
2013/04/08	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/08	R023	02/05/2013			Bond Future	6.6494	109.2592	6.5377	110.0985	(1.679)	0.0000	0.0000	6,470
2013/04/08	R023	02/05/2013	7.04	Call	Bond Future	2,871.4200	2.8714	3,710.7000	3.7107	29.229	0	0	0
2013/04/08	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R023	02/05/2013	7.05	Call	Bond Future	2,943.6400	2.9436	3,782.9200	3.7829	28.512	0	0	0
2013/04/08	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R023	02/05/2013	7.06	Call	Bond Future	3,015.8000	3.0158	3,855.0800	3.8551	27.829	0	0	0
2013/04/08	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R023	01/08/2013			Bond Future	6.6983	110.6834	6.5825	111.5334	(1.729)	0.0000	0.0000	0
2013/04/08	R023	01/08/2013	7.29	Call	Bond Future	4,213.5700	4.2136	5,063.5500	5.0636	20.172	0	0	0
2013/04/08	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R023	01/08/2013	7.30	Call	Bond Future	4,282.9400	4.2829	5,132.9200	5.1329	19.846	0	0	0
2013/04/08	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R023	01/08/2013	7.31	Call	Bond Future	4,352.2500	4.3523	5,202.2300	5.2022	19.530	0	0	0
2013/04/08	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R157	02/05/2013			Bond Future	5.3380	119.7731	5.2862	119.8993	(0.971)	0.0000	0.0000	6,097
2013/04/08	R157	02/05/2013	5.34	Call	Bond Future	226.8900	0.2269	283.6900	0.2837	25.034	0	0	0
2013/04/08	R157	02/05/2013	5.34	Put	Bond Future	222.0000	0.2220	152.5800	0.1526	(31.270)	0	0	0
2013/04/08	R157	02/05/2013	5.35	Call	Bond Future	239.4600	0.2395	298.5500	0.2986	24.676	0	0	0
2013/04/08	R157	02/05/2013	5.35	Put	Bond Future	210.2300	0.2102	143.1000	0.1431	(31.932)	0	0	0
2013/04/08	R157	02/05/2013	5.36	Call	Bond Future	252.4400	0.2524	313.8200	0.3138	24.315	0	0	0
2013/04/08	R157	02/05/2013	5.36	Put	Bond Future	198.8800	0.1989	134.0400	0.1340	(32.603)	0	0	0
2013/04/08	R157	01/08/2013			Bond Future	5.3422	121.3343	5.2836	121.4619	(1.097)	0.0000	0.0000	0
2013/04/08	R157	01/08/2013	116.11	Call	Bond Future	91,878.7000	91.8787	92,006.2300	92.0062	0.139	0	0	0
2013/04/08	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R157	07/11/2013			Bond Future	5.3360	116.2714	5.2676	116.4010	(1.282)	0.0000	0.0000	0
2013/04/08	R157	07/11/2013	5.59	Call	Bond Future	798.1700	0.7982	880.7800	0.8808	10.350	0	0	0
2013/04/08	R157	07/11/2013	5.59	Put	Bond Future	318.5800	0.3186	271.6000	0.2716	(14.747)	0	0	0
2013/04/08	R157	07/11/2013	5.60	Call	Bond Future	810.6000	0.8106	893.8900	0.8939	10.275	0	0	0
2013/04/08	R157	07/11/2013	5.60	Put	Bond Future	312.1900	0.3122	265.8900	0.2659	(14.831)	0	0	0
2013/04/08	R157	07/11/2013	5.61	Call	Bond Future	823.1300	0.8231	907.1100	0.9071	10.203	0	0	0
2013/04/08	R157	07/11/2013	5.61	Put	Bond Future	305.9000	0.3059	260.2900	0.2603	(14.910)	0	0	0
2013/04/08	R157	06/02/2014			Bond Future	5.3248	117.8391	5.2443	117.9704	(1.512)	0.0000	0.0000	0
2013/04/08	R157	06/02/2014	5.66	Call	Bond Future	870.4500	0.8705	956.1800	0.9562	9.849	0	0	0
2013/04/08	R157	06/02/2014	5.66	Put	Bond Future	325.7400	0.3257	280.1500	0.2802	(13.996)	0	0	0
2013/04/08	R157	06/02/2014	5.64	Call	Bond Future	848.7400	0.8487	933.3700	0.9334	9.971	0	0	0
2013/04/08	R157	06/02/2014	5.64	Put	Bond Future	336.4200	0.3364	289.7300	0.2897	(13.878)	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
2013/04/08	R157	06/02/2014	5.65	Call	Bond Future	859.5700	0.8596	944.7500	0.9447	9.910	0	0	0
2013/04/08	R157	06/02/2014	5.65	Put	Bond Future	331.0500	0.3310	284.9100	0.2849	(13.937)	0	0	0
2013/04/08	R186	02/05/2013			Bond Future	7.1429	132.8683	7.0010	134.3418	(1.988)	0.0000	0.0000	63,614
2013/04/08	R186	02/05/2013	6.75	Call	Bond Future	257.6000	0.2576	469.5100	0.4695	82.263	0	0	350
2013/04/08	R186	02/05/2013	6.75	Put	Bond Future	4,392.8200	4.3928	3,131.2700	3.1313	(28.718)	0	0	0
2013/04/08	R186	02/05/2013	7.39	Call	Bond Future	3,067.6300	3.0676	4,213.2200	4.2132	37.344	0	0	0
2013/04/08	R186	02/05/2013	7.39	Put	Bond Future	558.5100	0.5585	230.6400	0.2306	(58.704)	0	0	0
2013/04/08	R186	02/05/2013	7.40	Call	Bond Future	3,142.9700	3.1430	4,300.5400	4.3005	36.830	0	0	2,000
2013/04/08	R186	02/05/2013	7.40	Put	Bond Future	533.7300	0.5337	217.8400	0.2178	(59.185)	0	0	150
2013/04/08	R186	02/05/2013	7.41	Call	Bond Future	3,219.0700	3.2191	4,388.3400	4.3883	36.323	0	0	0
2013/04/08	R186	02/05/2013	7.41	Put	Bond Future	509.8200	0.5098	205.6300	0.2056	(59.666)	0	0	0
2013/04/08	R186	02/05/2013	7.60	Call	Bond Future	4,784.9600	4.7850	6,124.4100	6.1244	27.993	0	0	0
2013/04/08	R186	02/05/2013	7.60	Put	Bond Future	196.3300	0.1963	62.3200	0.0623	(68.258)	0	0	2,830
2013/04/08	R186	02/05/2013	7.75	Call	Bond Future	6,127.2200	6.1272	7,539.4900	7.5395	23.049	0	0	0
2013/04/08	R186	02/05/2013	7.75	Put	Bond Future	82.4100	0.0824	21.2200	0.0212	(74.251)	0	0	100
2013/04/08	R186	01/08/2013			Bond Future	7.2023	129.3157	7.0557	130.8080	(2.037)	0.0000	0.0000	3,000
2013/04/08	R186	01/08/2013	7.25	Call	Bond Future	3,714.0100	3.7140	4,519.7200	4.5197	21.694	0	0	4,315
2013/04/08	R186	01/08/2013	7.25	Put	Bond Future	3,234.2500	3.2343	2,547.6500	2.5476	(21.229)	0	0	0
2013/04/08	R186	01/08/2013	128.26	Call	Bond Future	120,043.2900	120.0433	121,535.6000	121.5356	1.243	0	0	0
2013/04/08	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R186	07/11/2013			Bond Future	7.2643	131.1749	7.1123	132.6888	(2.092)	0.0000	0.0000	540
2013/04/08	R186	07/11/2013	8.75	Call	Bond Future	14,277.8400	14.2778	15,623.1400	15.6231	9.422	0	0	0
2013/04/08	R186	07/11/2013	8.75	Put	Bond Future	705.5000	0.7055	536.8700	0.5369	(23.902)	0	0	1,030
2013/04/08	R186	07/11/2013	8.14	Call	Bond Future	9,921.6500	9.9216	11,096.7900	11.0968	11.844	0	0	0
2013/04/08	R186	07/11/2013	8.14	Put	Bond Future	1,663.9100	1.6639	1,325.1200	1.3251	(20.361)	0	0	0
2013/04/08	R186	07/11/2013	8.15	Call	Bond Future	9,990.5400	9.9905	11,169.0900	11.1691	11.797	0	0	0
2013/04/08	R186	07/11/2013	8.15	Put	Bond Future	1,642.8800	1.6429	1,307.5000	1.3075	(20.414)	0	0	0
2013/04/08	R186	07/11/2013	8.16	Call	Bond Future	10,059.5500	10.0596	11,241.4900	11.2415	11.749	0	0	0
2013/04/08	R186	07/11/2013	8.16	Put	Bond Future	1,622.0700	1.6221	1,290.0800	1.2901	(20.467)	0	0	0
2013/04/08	R186	06/02/2014			Bond Future	7.3234	127.6531	7.1662	129.1874	(2.146)	0.0000	0.0000	0
2013/04/08	R186	06/02/2014	7.74	Call	Bond Future	7,585.5900	7.5856	8,567.6800	8.5677	12.947	0	0	0
2013/04/08	R186	06/02/2014	7.74	Put	Bond Future	3,639.3100	3.6393	3,087.0300	3.0870	(15.175)	0	0	0
2013/04/08	R186	06/02/2014	7.75	Call	Bond Future	7,642.9400	7.6429	8,628.9500	8.6289	12.901	0	0	0
2013/04/08	R186	06/02/2014	7.75	Put	Bond Future	3,604.0600	3.6041	3,055.7000	3.0557	(15.215)	0	0	0
2013/04/08	R186	06/02/2014	7.76	Call	Bond Future	7,700.9100	7.7009	8,690.8200	8.6908	12.854	0	0	0
2013/04/08	R186	06/02/2014	7.76	Put	Bond Future	3,569.5200	3.5695	3,025.0600	3.0251	(15.253)	0	0	0
2013/04/08	R197	02/05/2013			Bond Future	294.6709	294.6709	297.2026	297.2026	0.859	0.0000	0.0000	2,633
2013/04/08	R197	02/05/2013	282.39	Call	Bond Future	12,280.9200	12.2809	14,812.5500	14.8126	20.614	0	0	0
2013/04/08	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R197	02/05/2013	282.40	Call	Bond Future	12,270.9200	12.2709	14,802.5500	14.8026	20.631	0	0	0
2013/04/08	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R197	02/05/2013	282.41	Call	Bond Future	12,260.9200	12.2609	14,792.5500	14.7926	20.648	0	0	0
2013/04/08	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R201	02/05/2013			Bond Future	5.2004	108.7417	5.2056	108.7334	0.100	0.0000	0.0000	4
2013/04/08	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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2013/04/08	R201	02/05/2013	4.04	Put	Bond Future	1,873.8500	1.8738	1,882.1500	1.8822	0.443	0	0	0
2013/04/08	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R201	02/05/2013	4.05	Put	Bond Future	1,857.5200	1.8575	1,865.8200	1.8658	0.447	0	0	0
2013/04/08	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R201	02/05/2013	4.06	Put	Bond Future	1,841.1800	1.8412	1,849.4800	1.8495	0.451	0	0	0
2013/04/08	R201	01/08/2013			Bond Future	5.1884	105.7554	5.1948	105.7467	0.124	0.0000	0.0000	0
2013/04/08	R201	01/08/2013	107.45	Call	Bond Future	68,509.7000	68.5097	68,500.9900	68.5010	(0.013)	0	0	0
2013/04/08	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R201	07/11/2013			Bond Future	5.1336	107.2758	5.1415	107.2672	0.154	0.0000	0.0000	0
2013/04/08	R201	07/11/2013	4.79	Call	Bond Future	123.2900	0.1233	119.2000	0.1192	(3.317)	0	0	0
2013/04/08	R201	07/11/2013	4.79	Put	Bond Future	500.2500	0.5002	504.7900	0.5048	0.908	0	0	0
2013/04/08	R201	07/11/2013	4.80	Call	Bond Future	126.5000	0.1265	122.3400	0.1223	(3.289)	0	0	0
2013/04/08	R201	07/11/2013	4.80	Put	Bond Future	492.4600	0.4925	496.9300	0.4969	0.908	0	0	0
2013/04/08	R201	07/11/2013	4.81	Call	Bond Future	129.7600	0.1298	125.5400	0.1255	(3.252)	0	0	0
2013/04/08	R201	07/11/2013	4.81	Put	Bond Future	484.7200	0.4847	489.1300	0.4891	0.910	0	0	0
2013/04/08	R201	06/02/2014			Bond Future	5.0400	104.3135	5.0502	104.3047	0.204	0.0000	0.0000	0
2013/04/08	R201	06/02/2014	5.26	Call	Bond Future	374.8400	0.3748	368.2400	0.3682	(1.761)	0	0	0
2013/04/08	R201	06/02/2014	5.26	Put	Bond Future	187.8000	0.1878	189.9600	0.1900	1.150	0	0	0
2013/04/08	R201	06/02/2014	5.24	Call	Bond Future	364.2400	0.3642	357.7200	0.3577	(1.790)	0	0	0
2013/04/08	R201	06/02/2014	5.24	Put	Bond Future	194.1800	0.1942	196.4200	0.1964	1.154	0	0	0
2013/04/08	R201	06/02/2014	5.25	Call	Bond Future	369.3400	0.3693	362.7700	0.3628	(1.779)	0	0	0
2013/04/08	R201	06/02/2014	5.25	Put	Bond Future	190.7900	0.1908	192.9800	0.1930	1.148	0	0	0
2013/04/08	R202	02/05/2013			Bond Future	220.0324	220.0324	220.0327	220.0327	0.000	0.0000	0.0000	44,017
2013/04/08	R202	02/05/2013	211.04	Call	Bond Future	8,992.3700	8.9924	8,992.7100	8.9927	0.004	0	0	0
2013/04/08	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R202	02/05/2013	211.05	Call	Bond Future	8,982.3700	8.9824	8,982.7100	8.9827	0.004	0	0	0
2013/04/08	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R202	02/05/2013	211.06	Call	Bond Future	8,972.3700	8.9724	8,972.7100	8.9727	0.004	0	0	0
2013/04/08	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R203	02/05/2013			Bond Future	5.7241	110.7938	5.6372	111.1448	(1.519)	0.0000	0.0000	5,836
2013/04/08	R203	02/05/2013	5.89	Call	Bond Future	878.5800	0.8786	1,127.5400	1.1275	28.337	0	0	0
2013/04/08	R203	02/05/2013	5.89	Put	Bond Future	212.8600	0.2129	110.8200	0.1108	(47.938)	0	0	0
2013/04/08	R203	02/05/2013	5.90	Call	Bond Future	907.3300	0.9073	1,160.4500	1.1605	27.897	0	0	0
2013/04/08	R203	02/05/2013	5.90	Put	Bond Future	201.6300	0.2016	103.7500	0.1038	(48.544)	0	0	0
2013/04/08	R203	02/05/2013	5.91	Call	Bond Future	936.5100	0.9365	1,193.7100	1.1937	27.464	0	0	0
2013/04/08	R203	02/05/2013	5.91	Put	Bond Future	190.8500	0.1909	97.0500	0.0971	(49.149)	0	0	0
2013/04/08	R203	01/08/2013			Bond Future	5.7537	112.2380	5.6607	112.5933	(1.617)	0.0000	0.0000	5,000
2013/04/08	R203	01/08/2013	109.11	Call	Bond Future	99,024.8300	99.0248	99,380.0800	99.3801	0.359	0	0	0
2013/04/08	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R203	07/11/2013			Bond Future	5.7842	109.6916	5.6835	110.0521	(1.741)	0.0000	0.0000	0
2013/04/08	R203	07/11/2013	6.01	Call	Bond Future	1,667.9900	1.6680	1,887.4600	1.8875	13.158	0	0	0
2013/04/08	R203	07/11/2013	6.01	Put	Bond Future	865.0300	0.8650	723.9400	0.7239	(16.310)	0	0	0
2013/04/08	R203	07/11/2013	571.00	Call	Bond Future	107,462.0300	107.4620	107,822.5900	107.8226	0.336	0	0	0
2013/04/08	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R203	07/11/2013	5.71	Call	Bond Future	1,090.1600	1.0902	1,259.9300	1.2599	15.573	0	0	15
2013/04/08	R203	07/11/2013	5.71	Put	Bond Future	1,355.8100	1.3558	1,165.0200	1.1650	(14.072)	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
2013/04/08	R203	07/11/2013	5.99	Call	Bond Future	1,624.9800	1.6250	1,841.2600	1.8413	13.310	0	0	0
2013/04/08	R203	07/11/2013	5.99	Put	Bond Future	892.8600	0.8929	748.5800	0.7486	(16.159)	0	0	0
2013/04/08	R203	07/11/2013	6.00	Call	Bond Future	1,646.2500	1.6463	1,864.1300	1.8641	13.235	0	0	0
2013/04/08	R203	07/11/2013	6.00	Put	Bond Future	878.7000	0.8787	736.0200	0.7360	(16.238)	0	0	0
2013/04/08	R203	06/02/2014			Bond Future	5.8155	111.1705	5.7066	111.5359	(1.873)	0.0000	0.0000	0
2013/04/08	R203	06/02/2014	6.16	Call	Bond Future	2,049.3500	2.0494	2,281.6900	2.2817	11.337	0	0	0
2013/04/08	R203	06/02/2014	6.16	Put	Bond Future	903.2800	0.9033	770.2000	0.7702	(14.733)	0	0	0
2013/04/08	R203	06/02/2014	5.95	Call	Bond Future	1,630.0000	1.6300	1,834.5000	1.8345	12.546	0	0	16
2013/04/08	R203	06/02/2014	5.95	Put	Bond Future	1,180.7600	1.1808	1,019.8400	1.0198	(13.629)	0	0	0
2013/04/08	R203	06/02/2014	6.14	Call	Bond Future	2,006.9300	2.0069	2,236.7200	2.2367	11.450	0	0	0
2013/04/08	R203	06/02/2014	6.14	Put	Bond Future	926.9900	0.9270	791.3600	0.7914	(14.631)	0	0	0
2013/04/08	R203	06/02/2014	6.15	Call	Bond Future	2,028.0900	2.0281	2,259.1500	2.2591	11.393	0	0	0
2013/04/08	R203	06/02/2014	6.15	Put	Bond Future	915.0800	0.9151	780.7200	0.7807	(14.683)	0	0	0
2013/04/08	R204	02/05/2013			Bond Future	5.9979	112.4383	5.8958	112.9484	(1.702)	0.0000	0.0000	5,463
2013/04/08	R204	02/05/2013	6.29	Call	Bond Future	1,592.7700	1.5928	2,016.9800	2.0170	26.633	0	0	0
2013/04/08	R204	02/05/2013	6.29	Put	Bond Future	149.1800	0.1492	63.3800	0.0634	(57.514)	0	0	0
2013/04/08	R204	02/05/2013	6.30	Call	Bond Future	1,633.3600	1.6334	2,061.6400	2.0616	26.221	0	0	0
2013/04/08	R204	02/05/2013	6.30	Put	Bond Future	140.7600	0.1408	59.0300	0.0590	(58.063)	0	0	0
2013/04/08	R204	02/05/2013	6.31	Call	Bond Future	1,674.3100	1.6743	2,106.5200	2.1065	25.814	0	0	0
2013/04/08	R204	02/05/2013	6.31	Put	Bond Future	132.7300	0.1327	54.9300	0.0549	(58.615)	0	0	0
2013/04/08	R204	01/08/2013			Bond Future	6.0397	109.8777	5.9319	110.3940	(1.785)	0.0000	0.0000	0
2013/04/08	R204	01/08/2013	110.75	Call	Bond Future	100,994.2000	100.9942	101,510.4800	101.5105	0.511	0	0	0
2013/04/08	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R204	07/11/2013			Bond Future	6.0803	111.4574	5.9655	111.9813	(1.888)	0.0000	0.0000	0
2013/04/08	R204	07/11/2013	7.00	Call	Bond Future	4,471.5300	4.4715	4,910.6600	4.9107	9.821	0	0	0
2013/04/08	R204	07/11/2013	7.00	Put	Bond Future	382.4100	0.3824	297.5800	0.2976	(22.183)	0	0	1,270
2013/04/08	R204	07/11/2013	6.29	Call	Bond Future	2,170.0700	2.1701	2,485.1100	2.4851	14.518	0	0	0
2013/04/08	R204	07/11/2013	6.29	Put	Bond Future	1,220.6800	1.2207	1,011.7600	1.0118	(17.115)	0	0	0
2013/04/08	R204	07/11/2013	6.30	Call	Bond Future	2,197.4200	2.1974	2,514.6400	2.5146	14.436	0	0	0
2013/04/08	R204	07/11/2013	6.30	Put	Bond Future	1,203.0100	1.2030	996.2700	0.9963	(17.185)	0	0	0
2013/04/08	R204	07/11/2013	6.31	Call	Bond Future	2,224.9500	2.2250	2,544.3300	2.5443	14.354	0	0	0
2013/04/08	R204	07/11/2013	6.31	Put	Bond Future	1,185.5400	1.1855	980.9600	0.9810	(17.256)	0	0	0
2013/04/08	R204	06/02/2014			Bond Future	6.1197	108.9293	5.9978	109.4603	(1.992)	0.0000	0.0000	0
2013/04/08	R204	06/02/2014	6.40	Call	Bond Future	2,629.8600	2.6299	2,953.2200	2.9532	12.296	0	0	0
2013/04/08	R204	06/02/2014	6.40	Put	Bond Future	1,420.7100	1.4207	1,213.0700	1.2131	(14.615)	0	0	0
2013/04/08	R204	06/02/2014	6.41	Call	Bond Future	2,656.2700	2.6563	2,981.3700	2.9814	12.239	0	0	0
2013/04/08	R204	06/02/2014	6.41	Put	Bond Future	1,404.2900	1.4043	1,198.3900	1.1984	(14.662)	0	0	0
2013/04/08	R204	06/02/2014	6.39	Call	Bond Future	2,603.5800	2.6036	2,925.1800	2.9252	12.352	0	0	0
2013/04/08	R204	06/02/2014	6.39	Put	Bond Future	1,437.2800	1.4373	1,227.8800	1.2279	(14.569)	0	0	0
2013/04/08	R206	02/05/2013			Bond Future	5.2596	103.8092	5.2869	103.7906	0.519	0.0000	0.0000	23
2013/04/08	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R206	02/05/2013	3.39	Put	Bond Future	1,286.0400	1.2860	1,304.6000	1.3046	1.443	0	0	0
2013/04/08	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R206	02/05/2013	3.40	Put	Bond Future	1,279.0900	1.2791	1,297.6500	1.2976	1.451	0	0	0
2013/04/08	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R206	02/05/2013	3.41	Put	Bond Future	1,272.1400	1.2721	1,290.7000	1.2907	1.459	0	0	0

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2013/04/08	R206	01/08/2013			Bond Future	5.2205	101.4005	5.2639	101.3814	0.832	0.0000	0.0000	0
2013/04/08	R206	01/08/2013	103.94	Call	Bond Future	30,402.4000	30.4024	30,383.3000	30.3833	(0.063)	0	0	0
2013/04/08	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R206	07/11/2013			Bond Future	4.9437	102.8584	5.0509	102.8392	2.169	0.0000	0.0000	0
2013/04/08	R206	07/11/2013	4.29	Call	Bond Future	8.3000	0.0083	5.7100	0.0057	(31.205)	0	0	0
2013/04/08	R206	07/11/2013	4.29	Put	Bond Future	125.3100	0.1253	141.9000	0.1419	13.239	0	0	0
2013/04/08	R206	07/11/2013	4.30	Call	Bond Future	8.5600	0.0086	5.9100	0.0059	(30.958)	0	0	0
2013/04/08	R206	07/11/2013	4.30	Put	Bond Future	123.7700	0.1238	140.3000	0.1403	13.355	0	0	0
2013/04/08	R206	07/11/2013	4.31	Call	Bond Future	8.8300	0.0088	6.1100	0.0061	(30.804)	0	0	0
2013/04/08	R206	07/11/2013	4.31	Put	Bond Future	122.2500	0.1222	138.7100	0.1387	13.464	0	0	0
2013/04/08	R207	02/05/2013			Bond Future	6.2043	107.8853	6.1025	108.4573	(1.642)	0.0000	0.0000	7,827
2013/04/08	R207	02/05/2013	6.44	Call	Bond Future	1,554.6900	1.5547	1,996.4300	1.9964	28.413	0	0	0
2013/04/08	R207	02/05/2013	6.44	Put	Bond Future	246.1800	0.2462	115.9300	0.1159	(52.908)	0	0	0
2013/04/08	R207	02/05/2013	6.45	Call	Bond Future	1,597.1900	1.5972	2,044.3100	2.0443	27.994	0	0	0
2013/04/08	R207	02/05/2013	6.45	Put	Bond Future	233.5900	0.2336	108.7200	0.1087	(53.457)	0	0	0
2013/04/08	R207	02/05/2013	6.46	Call	Bond Future	1,640.1600	1.6402	2,092.5300	2.0925	27.581	0	0	0
2013/04/08	R207	02/05/2013	6.46	Put	Bond Future	221.5100	0.2215	101.8900	0.1019	(54.002)	0	0	0
2013/04/08	R207	01/08/2013			Bond Future	6.2515	105.6551	6.1446	106.2343	(1.710)	0.0000	0.0000	113
2013/04/08	R207	01/08/2013	106.18	Call	Bond Future	98,083.9200	98.0839	98,663.1200	98.6631	0.591	0	0	0
2013/04/08	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R207	07/11/2013			Bond Future	6.2952	107.1741	6.1825	107.7619	(1.789)	0.0000	0.0000	0
2013/04/08	R207	07/11/2013	6.69	Call	Bond Future	3,220.6200	3.2206	3,609.3800	3.6094	12.071	0	0	0
2013/04/08	R207	07/11/2013	6.69	Put	Bond Future	1,191.8300	1.1918	992.8400	0.9928	(16.696)	0	0	0
2013/04/08	R207	07/11/2013	6.70	Call	Bond Future	3,254.6300	3.2546	3,645.4800	3.6455	12.009	0	0	0
2013/04/08	R207	07/11/2013	6.70	Put	Bond Future	1,175.0800	1.1751	978.1800	0.9782	(16.756)	0	0	0
2013/04/08	R207	07/11/2013	6.71	Call	Bond Future	3,288.8000	3.2888	3,681.7200	3.6817	11.947	0	0	0
2013/04/08	R207	07/11/2013	6.71	Put	Bond Future	1,158.5300	1.1585	963.7000	0.9637	(16.817)	0	0	0
2013/04/08	R207	06/02/2014			Bond Future	6.3383	104.9796	6.2198	105.5752	(1.870)	0.0000	0.0000	0
2013/04/08	R207	06/02/2014	6.66	Call	Bond Future	3,294.4900	3.2945	3,660.8300	3.6608	11.120	0	0	0
2013/04/08	R207	06/02/2014	6.66	Put	Bond Future	1,698.2600	1.6983	1,468.9600	1.4690	(13.502)	0	0	0
2013/04/08	R207	06/02/2014	6.64	Call	Bond Future	3,234.2700	3.2343	3,596.9300	3.5969	11.213	0	0	0
2013/04/08	R207	06/02/2014	6.64	Put	Bond Future	1,736.4000	1.7364	1,503.4200	1.5034	(13.417)	0	0	0
2013/04/08	R207	06/02/2014	6.65	Call	Bond Future	3,264.3200	3.2643	3,628.8200	3.6288	11.166	0	0	0
2013/04/08	R207	06/02/2014	6.65	Put	Bond Future	1,717.2500	1.7172	1,486.1100	1.4861	(13.460)	0	0	0
2013/04/08	R208	02/05/2013			Bond Future	6.3179	103.3291	6.2112	103.9982	(1.689)	0.0000	0.0000	14,280
2013/04/08	R208	02/05/2013	6.64	Call	Bond Future	2,169.3700	2.1694	2,733.1600	2.7332	25.989	0	0	0
2013/04/08	R208	02/05/2013	6.64	Put	Bond Future	181.5400	0.1815	76.2800	0.0763	(57.982)	0	0	0
2013/04/08	R208	02/05/2013	6.65	Call	Bond Future	2,220.4500	2.2204	2,789.0700	2.7891	25.608	0	0	0
2013/04/08	R208	02/05/2013	6.65	Put	Bond Future	171.6700	0.1717	71.2400	0.0712	(58.502)	0	0	0
2013/04/08	R208	02/05/2013	6.66	Call	Bond Future	2,271.9200	2.2719	2,845.2100	2.8452	25.234	0	0	0
2013/04/08	R208	02/05/2013	6.66	Put	Bond Future	162.2500	0.1623	66.4900	0.0665	(59.020)	0	0	0
2013/04/08	R208	01/08/2013			Bond Future	6.3612	104.6760	6.2501	105.3534	(1.747)	0.0000	0.0000	3,000
2013/04/08	R208	01/08/2013	101.40	Call	Bond Future	95,631.5500	95.6316	96,308.9700	96.3090	0.708	0	0	0
2013/04/08	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R208	07/11/2013			Bond Future	6.4063	102.7846	6.2899	103.4720	(1.817)	0.0000	0.0000	0
2013/04/08	R208	07/11/2013	7.50	Call	Bond Future	6,674.6500	6.6747	7,260.9700	7.2610	8.784	0	0	0

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2013/04/08	R208	07/11/2013	7.50	Put	Bond Future	483.3300		0.4833	382.2600	0.3823	(20.911)	0	0	1,520
2013/04/08	R208	07/11/2013	6.79	Call	Bond Future	3,653.3800		3.6534	4,104.1200	4.1041	12.338	0	0	0
2013/04/08	R208	07/11/2013	6.79	Put	Bond Future	1,426.8000		1.4268	1,190.1500	1.1902	(16.586)	0	0	0
2013/04/08	R208	07/11/2013	6.80	Call	Bond Future	3,690.9700		3.6910	4,144.1200	4.1441	12.277	0	0	0
2013/04/08	R208	07/11/2013	6.80	Put	Bond Future	1,407.1600		1.4072	1,172.9200	1.1729	(16.646)	0	0	0
2013/04/08	R208	07/11/2013	6.81	Call	Bond Future	3,728.7300		3.7287	4,184.2700	4.1843	12.217	0	0	0
2013/04/08	R208	07/11/2013	6.81	Put	Bond Future	1,387.7400		1.3877	1,155.8900	1.1559	(16.707)	0	0	0
2013/04/08	R208	06/02/2014			Bond Future	6.4496		104.1704	6.3280	104.8670	(1.885)	0.0000	0.0000	0
2013/04/08	R208	06/02/2014	6.75	Call	Bond Future	3,708.1600		3.7082	4,132.8200	4.1328	11.452	0	0	0
2013/04/08	R208	06/02/2014	6.75	Put	Bond Future	2,011.7600		2.0118	1,739.7700	1.7398	(13.520)	0	0	0
2013/04/08	R208	06/02/2014	6.76	Call	Bond Future	3,742.2900		3.7423	4,169.0700	4.1691	11.404	0	0	0
2013/04/08	R208	06/02/2014	6.76	Put	Bond Future	1,990.0200		1.9900	1,720.1500	1.7201	(13.561)	0	0	0
2013/04/08	R208	06/02/2014	6.74	Call	Bond Future	3,674.9100		3.6749	4,097.4200	4.0974	11.497	0	0	0
2013/04/08	R208	06/02/2014	6.74	Put	Bond Future	2,034.4200		2.0344	1,760.2800	1.7603	(13.475)	0	0	0
2013/04/08	R209	02/05/2013			Bond Future	7.9326		82.9826	7.7859	84.3265	(1.849)	0.0000	0.0000	10,695
2013/04/08	R209	02/05/2013	7.99	Call	Bond Future	1,716.6600		1.7167	2,498.3500	2.4984	45.536	0	0	0
2013/04/08	R209	02/05/2013	7.99	Put	Bond Future	1,200.1900		1.2002	637.9700	0.6380	(46.844)	0	0	0
2013/04/08	R209	02/05/2013	8.00	Call	Bond Future	1,766.5200		1.7665	2,561.5900	2.5616	45.008	0	0	0
2013/04/08	R209	02/05/2013	8.00	Put	Bond Future	1,160.5200		1.1605	611.6800	0.6117	(47.293)	0	0	0
2013/04/08	R209	02/05/2013	8.01	Call	Bond Future	1,817.1700		1.8172	2,625.5200	2.6255	44.484	0	0	0
2013/04/08	R209	02/05/2013	8.01	Put	Bond Future	1,121.7900		1.1218	586.2300	0.5862	(47.742)	0	0	0
2013/04/08	R209	01/08/2013			Bond Future	7.9927		84.0643	7.8422	85.4254	(1.883)	0.0000	0.0000	0
2013/04/08	R209	01/08/2013	79.36	Call	Bond Future	74,115.1900		74.1152	75,476.3000	75.4763	1.836	0	0	0
2013/04/08	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R209	07/11/2013			Bond Future	8.0569		82.1281	7.9022	83.5090	(1.921)	0.0000	0.0000	0
2013/04/08	R209	07/11/2013	9.50	Call	Bond Future	12,197.5700		12.1976	13,391.6400	13.3916	9.789	0	0	0
2013/04/08	R209	07/11/2013	9.50	Put	Bond Future	869.5800		0.8696	682.8400	0.6828	(21.475)	0	0	980
2013/04/08	R209	07/11/2013	8.79	Call	Bond Future	8,153.2500		8.1533	9,162.7900	9.1628	12.382	0	0	0
2013/04/08	R209	07/11/2013	8.79	Put	Bond Future	2,068.6600		2.0687	1,697.3900	1.6974	(17.947)	0	0	0
2013/04/08	R209	07/11/2013	8.80	Call	Bond Future	8,208.2300		8.2082	9,220.9600	9.2210	12.338	0	0	0
2013/04/08	R209	07/11/2013	8.80	Put	Bond Future	2,045.5600		2.0456	1,677.4800	1.6775	(17.994)	0	0	0
2013/04/08	R209	07/11/2013	8.81	Call	Bond Future	8,263.3200		8.2633	9,279.2100	9.2792	12.294	0	0	0
2013/04/08	R209	07/11/2013	8.81	Put	Bond Future	2,022.6900		2.0227	1,657.7700	1.6578	(18.041)	0	0	0
2013/04/08	R209	06/02/2014			Bond Future	8.1176		83.2354	7.9588	84.6349	(1.956)	0.0000	0.0000	0
2013/04/08	R209	06/02/2014	8.55	Call	Bond Future	7,209.6200		7.2096	8,108.5500	8.1086	12.468	0	0	0
2013/04/08	R209	06/02/2014	8.55	Put	Bond Future	3,579.0200		3.5790	3,078.5300	3.0785	(13.984)	0	0	0
2013/04/08	R209	06/02/2014	8.56	Call	Bond Future	7,258.5900		7.2586	8,160.7700	8.1608	12.429	0	0	0
2013/04/08	R209	06/02/2014	8.56	Put	Bond Future	3,547.0000		3.5470	3,049.7600	3.0498	(14.019)	0	0	0
2013/04/08	R209	06/02/2014	8.54	Call	Bond Future	7,160.7700		7.1608	8,056.4200	8.0564	12.508	0	0	0
2013/04/08	R209	06/02/2014	8.54	Put	Bond Future	3,611.3000		3.6113	3,107.5300	3.1075	(13.950)	0	0	0
2013/04/08	R210	02/05/2013			Bond Future	165.2153		165.2153	165.4232	165.4232	0.126	0.0000	0.0000	1,244
2013/04/08	R210	02/05/2013	161.14	Call	Bond Future	4,075.2900		4.0753	4,283.1700	4.2832	5.101	0	0	0
2013/04/08	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R210	02/05/2013	161.15	Call	Bond Future	4,065.2900		4.0653	4,273.1700	4.2732	5.114	0	0	0
2013/04/08	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R210	02/05/2013	161.16	Call	Bond Future	4,055.2900		4.0553	4,263.1700	4.2632	5.126	0	0	0

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2013/04/08	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R211	02/05/2013			Bond Future	129.3703	129.3703	129.3629	129.3629	(0.006)	0.0000	0.0000	529
2013/04/08	R211	02/05/2013	125.69	Call	Bond Future	3,680.2700	3.6803	3,672.8600	3.6729	(0.201)	0	0	0
2013/04/08	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R211	02/05/2013	125.70	Call	Bond Future	3,670.2700	3.6703	3,662.8600	3.6629	(0.202)	0	0	0
2013/04/08	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R211	02/05/2013	125.71	Call	Bond Future	3,660.2700	3.6603	3,652.8600	3.6529	(0.202)	0	0	0
2013/04/08	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R212	02/05/2013			Bond Future	137.2422	137.2422	137.8922	137.8922	0.474	0.0000	0.0000	21,870
2013/04/08	R212	02/05/2013	131.09	Call	Bond Future	6,152.2200	6.1522	6,802.2300	6.8022	10.565	0	0	0
2013/04/08	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R212	02/05/2013	131.10	Call	Bond Future	6,142.2200	6.1422	6,792.2300	6.7922	10.583	0	0	0
2013/04/08	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R212	02/05/2013	131.11	Call	Bond Future	6,132.2200	6.1322	6,782.2300	6.7822	10.600	0	0	0
2013/04/08	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R213	02/05/2013			Bond Future	7.6626	94.8964	7.5259	96.1648	(1.784)	0.0000	0.0000	8,813
2013/04/08	R213	02/05/2013	7.84	Call	Bond Future	2,348.9200	2.3489	3,234.9000	3.2349	37.719	0	0	0
2013/04/08	R213	02/05/2013	7.84	Put	Bond Future	738.5800	0.7386	356.1600	0.3562	(51.778)	0	0	0
2013/04/08	R213	02/05/2013	7.85	Call	Bond Future	2,409.7400	2.4097	3,307.3000	3.3073	37.247	0	0	0
2013/04/08	R213	02/05/2013	7.85	Put	Bond Future	709.8300	0.7098	338.9900	0.3390	(52.243)	0	0	0
2013/04/08	R213	02/05/2013	7.86	Call	Bond Future	2,471.2800	2.4713	3,380.2500	3.3802	36.781	0	0	0
2013/04/08	R213	02/05/2013	7.86	Put	Bond Future	681.9200	0.6819	322.4900	0.3225	(52.709)	0	0	0
2013/04/08	R213	01/08/2013			Bond Future	7.7224	96.1333	7.5819	97.4180	(1.819)	0.0000	0.0000	0
2013/04/08	R213	01/08/2013	91.25	Call	Bond Future	85,518.3000	85.5183	86,802.9400	86.8029	1.502	0	0	0
2013/04/08	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R213	07/11/2013			Bond Future	7.7878	93.9780	7.6430	95.2813	(1.859)	0.0000	0.0000	0
2013/04/08	R213	07/11/2013	8.59	Call	Bond Future	8,613.7300	8.6137	9,588.8100	9.5888	11.320	0	0	0
2013/04/08	R213	07/11/2013	8.59	Put	Bond Future	1,840.4200	1.8404	1,512.1700	1.5122	(17.836)	0	0	0
2013/04/08	R213	07/11/2013	8.60	Call	Bond Future	8,672.0000	8.6720	9,650.0700	9.6501	11.278	0	0	0
2013/04/08	R213	07/11/2013	8.60	Put	Bond Future	1,818.8300	1.8188	1,493.5700	1.4936	(17.883)	0	0	0
2013/04/08	R213	07/11/2013	8.61	Call	Bond Future	8,730.3800	8.7304	9,711.4300	9.7114	11.237	0	0	0
2013/04/08	R213	07/11/2013	8.61	Put	Bond Future	1,797.4700	1.7975	1,475.1900	1.4752	(17.930)	0	0	0
2013/04/08	R213	06/02/2014			Bond Future	7.8507	95.2450	7.7018	96.5659	(1.897)	0.0000	0.0000	0
2013/04/08	R213	06/02/2014	8.31	Call	Bond Future	7,282.4400	7.2824	8,137.1400	8.1371	11.736	0	0	0
2013/04/08	R213	06/02/2014	8.31	Put	Bond Future	3,372.9000	3.3729	2,906.7100	2.9067	(13.822)	0	0	0
2013/04/08	R213	06/02/2014	8.29	Call	Bond Future	7,180.8000	7.1808	8,029.1100	8.0291	11.814	0	0	0
2013/04/08	R213	06/02/2014	8.29	Put	Bond Future	3,436.5100	3.4365	2,963.9300	2.9639	(13.752)	0	0	0
2013/04/08	R213	06/02/2014	8.30	Call	Bond Future	7,231.5500	7.2315	8,083.0600	8.0831	11.775	0	0	0
2013/04/08	R213	06/02/2014	8.30	Put	Bond Future	3,404.5800	3.4046	2,935.2000	2.9352	(13.787)	0	0	0
2013/04/08	R214	02/05/2013			Bond Future	7.9669	84.8700	7.8252	86.2533	(1.778)	0.0000	0.0000	2,034
2013/04/08	R214	02/05/2013	84.31	Call	Bond Future	76,090.4300	76.0904	77,473.7200	77.4737	1.818	0	0	0
2013/04/08	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/08	R214	01/08/2013			Bond Future	8.0243	85.9764	7.8790	87.3774	(1.810)	0.0000	0.0000	0
2013/04/08	R214	01/08/2013	84.31	Call	Bond Future	75,528.5100	75.5285	76,929.5300	76.9295	1.855	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
2013/04/08	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												238170	