



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/04/2013 to 09/04/2013

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
2013/04/09	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	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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2013/04/09	2025	02/05/2013			Bond Future	116.0891	116.0891	116.0873	116.0873	(0.002)	0.0000	0.0000	0
2013/04/09	2025	02/05/2013	113.41	Call	Bond Future	2,675.4400	2.6754	2,673.6100	2.6736	(0.068)	0	0	0
2013/04/09	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	2038	02/05/2013			Bond Future	112.9008	112.9008	112.9016	112.9016	0.001	0.0000	0.0000	9
2013/04/09	2038	02/05/2013	111.60	Call	Bond Future	1,296.2700	1.2963	1,297.1400	1.2971	0.067	0	0	0
2013/04/09	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	2050	02/05/2013			Bond Future	117.6587	117.6587	117.6604	117.6604	0.002	0.0000	0.0000	122
2013/04/09	2050	02/05/2013	117.60	Call	Bond Future	60.8500	0.0608	62.6200	0.0626	2.909	0	0	0
2013/04/09	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	AL7T	02/05/2013			Index Future	503.4790	503.4790	503.2290	503.2290	(0.050)	0.0000	0.0000	12
2013/04/09	AL7T	01/08/2013			Index Future	510.0400	510.0400	509.7870	509.7870	(0.050)	0.0000	0.0000	0
2013/04/09	AL7T	07/11/2013			Index Future	517.3730	517.3730	517.1150	517.1150	(0.050)	0.0000	0.0000	0
2013/04/09	ALBI	02/05/2013			Index Future	450.0100	450.0100	449.0310	449.0310	(0.218)	0.0000	0.0000	945
2013/04/09	ALBI	01/08/2013			Index Future	455.8740	455.8740	454.8830	454.8830	(0.217)	0.0000	0.0000	159
2013/04/09	ALBI	07/11/2013			Index Future	462.4280	462.4280	461.4220	461.4220	(0.218)	0.0000	0.0000	85
2013/04/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	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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2013/04/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/09	EL28	02/05/2013			Bond Future	112.6786	112.6786	112.6801	112.6801	0.001	0.0000	0.0000	0
2013/04/09	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	EL28	02/05/2013	113.32	Put	Bond Future	637.5900	0.6376	636.0400	0.6360	(0.243)	0	0	0
2013/04/09	ES33	02/05/2013			Bond Future	8.3414	92.8889	8.4010	92.3479	0.715	0.0000	0.0000	3,363
2013/04/09	ES33	02/05/2013	91.02	Call	Bond Future	83,708.6700	83.7087	83,167.6600	83.1677	(0.646)	0	0	0
2013/04/09	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	ES33	01/08/2013			Bond Future	8.4174	94.0995	8.4788	93.5514	0.729	0.0000	0.0000	0
2013/04/09	ES33	01/08/2013	9.00	Call	Bond Future	5,007.2800	5.0073	4,459.1600	4.4592	(10.946)	0	0	0
2013/04/09	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	ES33	01/08/2013	91.02	Call	Bond Future	83,048.1500	83.0482	82,500.0300	82.5000	(0.660)	0	0	0
2013/04/09	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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2013/04/09	GOVI	02/05/2013			GOVI	449.2990	449.2990	448.4030	448.4030	(0.199)	0.0000	0.0000	97
2013/04/09	GOVI	02/05/2013	432.99	Call	GOVI	163,090.0000	16.3090	154,130.0000	15.4130	(5.494)	0	0	0
2013/04/09	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	GOVI	02/05/2013	433.00	Call	GOVI	162,990.0000	16.2990	154,030.0000	15.4030	(5.497)	0	0	0
2013/04/09	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	GOVI	02/05/2013	433.01	Call	GOVI	162,890.0000	16.2890	153,930.0000	15.3930	(5.501)	0	0	0
2013/04/09	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	GOVI	01/08/2013			GOVI	455.1550	455.1550	454.2470	454.2470	(0.199)	0.0000	0.0000	280
2013/04/09	GOVI	01/08/2013	445.99	Call	GOVI	91,650.0000	9.1650	82,570.0000	8.2570	(9.907)	0	0	0
2013/04/09	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	GOVI	01/08/2013	446.00	Call	GOVI	91,550.0000	9.1550	82,470.0000	8.2470	(9.918)	0	0	0
2013/04/09	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	GOVI	01/08/2013	446.01	Call	GOVI	91,450.0000	9.1450	82,370.0000	8.2370	(9.929)	0	0	0
2013/04/09	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	GOVI	07/11/2013			GOVI	461.6980	461.6980	460.7770	460.7770	(0.199)	0.0000	0.0000	0
2013/04/09	GOVI	07/11/2013	445.99	Call	GOVI	157,080.0000	15.7080	147,870.0000	14.7870	(5.863)	0	0	0
2013/04/09	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	GOVI	07/11/2013	446.00	Call	GOVI	156,980.0000	15.6980	147,770.0000	14.7770	(5.867)	0	0	0
2013/04/09	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	GOVI	07/11/2013	446.01	Call	GOVI	156,880.0000	15.6880	147,670.0000	14.7670	(5.871)	0	0	0
2013/04/09	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/09	IGOV	02/05/2013			Index Future	204.8390	204.8390	205.2910	205.2910	0.221	0.0000	0.0000	558
2013/04/09	IGOV	01/08/2013			Index Future	207.5870	207.5870	208.0460	208.0460	0.221	0.0000	0.0000	172
2013/04/09	IGOV	07/11/2013			Index Future	210.6230	210.6230	211.0880	211.0880	0.221	0.0000	0.0000	7
2013/04/09	ILBI	02/05/2013			Index Future	552.4020	552.4020	554.3400	554.3400	0.351	0.0000	0.0000	183
2013/04/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/09	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/09	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/09	JBAF	19/06/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	500
2013/04/09	JBAF	17/07/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0

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2013/04/09	JBAF	21/08/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/09	JBAF	18/09/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	1,700
2013/04/09	JBAF	16/10/2013			Jibar Tradeable Future	5.1100	94.8900	5.1200	94.8800	0.196	0.0000	0.0000	0
2013/04/09	JBAF	18/12/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	1,500
2013/04/09	JBAF	19/03/2014			Jibar Tradeable Future	5.1400	94.8600	5.1600	94.8400	0.389	0.0000	0.0000	0
2013/04/09	JBAF	18/06/2014			Jibar Tradeable Future	5.2100	94.7900	5.2300	94.7700	0.384	0.0000	0.0000	800
2013/04/09	JBAF	17/09/2014			Jibar Tradeable Future	5.3100	94.6900	5.3400	94.6600	0.565	0.0000	0.0000	0
2013/04/09	JBAF	17/12/2014			Jibar Tradeable Future	5.4600	94.5400	5.4800	94.5200	0.366	0.0000	0.0000	0
2013/04/09	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/09	R023	02/05/2013			Bond Future	6.5377	110.0985	6.5423	110.0641	0.070	0.0000	0.0000	6,470
2013/04/09	R023	02/05/2013	7.04	Call	Bond Future	3,710.7000	3.7107	3,676.3400	3.6763	(0.926)	0	0	0
2013/04/09	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R023	02/05/2013	7.05	Call	Bond Future	3,782.9200	3.7829	3,748.5600	3.7486	(0.908)	0	0	0
2013/04/09	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R023	02/05/2013	7.06	Call	Bond Future	3,855.0800	3.8551	3,820.7200	3.8207	(0.891)	0	0	0
2013/04/09	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R023	01/08/2013			Bond Future	6.5825	111.5334	6.5872	111.4985	0.072	0.0000	0.0000	0
2013/04/09	R023	01/08/2013	7.29	Call	Bond Future	5,063.5500	5.0636	5,028.6600	5.0287	(0.689)	0	0	0
2013/04/09	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R023	01/08/2013	7.30	Call	Bond Future	5,132.9200	5.1329	5,098.0300	5.0980	(0.680)	0	0	0
2013/04/09	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R023	01/08/2013	7.31	Call	Bond Future	5,202.2300	5.2022	5,167.3400	5.1673	(0.671)	0	0	0
2013/04/09	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R157	02/05/2013			Bond Future	5.2862	119.8993	5.3068	119.8491	0.390	0.0000	0.0000	6,097
2013/04/09	R157	02/05/2013	5.34	Call	Bond Future	283.6900	0.2837	250.1900	0.2502	(11.809)	0	0	0
2013/04/09	R157	02/05/2013	5.34	Put	Bond Future	152.5800	0.1526	169.2500	0.1693	10.925	0	0	0
2013/04/09	R157	02/05/2013	5.35	Call	Bond Future	298.5500	0.2986	264.1900	0.2642	(11.509)	0	0	0
2013/04/09	R157	02/05/2013	5.35	Put	Bond Future	143.1000	0.1431	158.9100	0.1589	11.048	0	0	0
2013/04/09	R157	02/05/2013	5.36	Call	Bond Future	313.8200	0.3138	278.6200	0.2786	(11.217)	0	0	0
2013/04/09	R157	02/05/2013	5.36	Put	Bond Future	134.0400	0.1340	149.0100	0.1490	11.168	0	0	0
2013/04/09	R157	01/08/2013			Bond Future	5.2836	121.4619	5.3070	121.4110	0.442	0.0000	0.0000	0
2013/04/09	R157	01/08/2013	116.11	Call	Bond Future	92,006.2300	92.0062	91,955.3700	91.9554	(0.055)	0	0	0
2013/04/09	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R157	07/11/2013			Bond Future	5.2676	116.4010	5.2948	116.3493	0.518	0.0000	0.0000	0
2013/04/09	R157	07/11/2013	5.59	Call	Bond Future	880.7800	0.8808	844.8000	0.8448	(4.085)	0	0	0
2013/04/09	R157	07/11/2013	5.59	Put	Bond Future	271.6000	0.2716	287.2900	0.2873	5.777	0	0	0
2013/04/09	R157	07/11/2013	5.60	Call	Bond Future	893.8900	0.8939	857.6600	0.8577	(4.053)	0	0	0
2013/04/09	R157	07/11/2013	5.60	Put	Bond Future	265.8900	0.2659	281.3300	0.2813	5.807	0	0	0
2013/04/09	R157	07/11/2013	5.61	Call	Bond Future	907.1100	0.9071	870.6200	0.8706	(4.023)	0	0	0
2013/04/09	R157	07/11/2013	5.61	Put	Bond Future	260.2900	0.2603	275.4700	0.2755	5.832	0	0	0
2013/04/09	R157	06/02/2014			Bond Future	5.2443	117.9704	5.2763	117.9180	0.612	0.0000	0.0000	0
2013/04/09	R157	06/02/2014	5.66	Call	Bond Future	956.1800	0.9562	919.6400	0.9196	(3.821)	0	0	0
2013/04/09	R157	06/02/2014	5.66	Put	Bond Future	280.1500	0.2802	295.9700	0.2960	5.647	0	0	0
2013/04/09	R157	06/02/2014	5.64	Call	Bond Future	933.3700	0.9334	897.2400	0.8972	(3.871)	0	0	0
2013/04/09	R157	06/02/2014	5.64	Put	Bond Future	289.7300	0.2897	305.9600	0.3060	5.602	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
2013/04/09	R157	06/02/2014	5.65	Call	Bond Future	944.7500	0.9447	908.4100	0.9084	(3.847)	0	0	0
2013/04/09	R157	06/02/2014	5.65	Put	Bond Future	284.9100	0.2849	300.9300	0.3009	5.623	0	0	0
2013/04/09	R186	02/05/2013			Bond Future	7.0010	134.3418	7.0357	133.9796	0.496	7.0600	6.9860	62,814
2013/04/09	R186	02/05/2013	6.75	Call	Bond Future	469.5100	0.4695	370.5300	0.3705	(21.082)	0	0	350
2013/04/09	R186	02/05/2013	6.75	Put	Bond Future	3,131.2700	3.1313	3,394.5300	3.3945	8.407	0	0	0
2013/04/09	R186	02/05/2013	7.39	Call	Bond Future	4,213.2200	4.2132	3,883.7100	3.8837	(7.821)	0	0	0
2013/04/09	R186	02/05/2013	7.39	Put	Bond Future	230.6400	0.2306	263.3700	0.2634	14.191	0	0	0
2013/04/09	R186	02/05/2013	7.40	Call	Bond Future	4,300.5400	4.3005	3,969.3100	3.9693	(7.702)	0	0	2,000
2013/04/09	R186	02/05/2013	7.40	Put	Bond Future	217.8400	0.2178	248.8500	0.2489	14.235	0	0	150
2013/04/09	R186	02/05/2013	7.41	Call	Bond Future	4,388.3400	4.3883	4,055.4600	4.0555	(7.586)	0	0	0
2013/04/09	R186	02/05/2013	7.41	Put	Bond Future	205.6300	0.2056	234.9900	0.2350	14.278	0	0	0
2013/04/09	R186	02/05/2013	7.60	Call	Bond Future	6,124.4100	6.1244	5,771.2600	5.7713	(5.766)	0	0	0
2013/04/09	R186	02/05/2013	7.60	Put	Bond Future	62.3200	0.0623	71.4100	0.0714	14.586	0	0	2,830
2013/04/09	R186	02/05/2013	7.75	Call	Bond Future	7,539.4900	7.5395	7,180.2500	7.1802	(4.765)	0	0	0
2013/04/09	R186	02/05/2013	7.75	Put	Bond Future	21.2200	0.0212	24.2200	0.0242	14.138	0	0	100
2013/04/09	R186	01/08/2013			Bond Future	7.0557	130.8080	7.0915	130.4411	0.508	0.0000	0.0000	3,000
2013/04/09	R186	01/08/2013	7.25	Call	Bond Future	4,519.7200	4.5197	4,286.6400	4.2866	(5.157)	0	0	4,315
2013/04/09	R186	01/08/2013	7.25	Put	Bond Future	2,547.6500	2.5476	2,681.5200	2.6815	5.255	0	0	0
2013/04/09	R186	01/08/2013	128.26	Call	Bond Future	121,535.6000	121.5356	121,168.6500	121.1686	(0.302)	0	0	0
2013/04/09	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R186	07/11/2013			Bond Future	7.1123	132.6888	7.1495	132.3165	0.522	0.0000	0.0000	540
2013/04/09	R186	07/11/2013	8.75	Call	Bond Future	15,623.1400	15.6231	15,280.3900	15.2804	(2.194)	0	0	0
2013/04/09	R186	07/11/2013	8.75	Put	Bond Future	536.8700	0.5369	566.4200	0.5664	5.504	0	0	1,030
2013/04/09	R186	07/11/2013	8.14	Call	Bond Future	11,096.7900	11.0968	10,788.6700	10.7887	(2.777)	0	0	0
2013/04/09	R186	07/11/2013	8.14	Put	Bond Future	1,325.1200	1.3251	1,389.3000	1.3893	4.843	0	0	0
2013/04/09	R186	07/11/2013	8.15	Call	Bond Future	11,169.0900	11.1691	10,860.2400	10.8602	(2.765)	0	0	0
2013/04/09	R186	07/11/2013	8.15	Put	Bond Future	1,307.5000	1.3075	1,370.9500	1.3709	4.853	0	0	0
2013/04/09	R186	07/11/2013	8.16	Call	Bond Future	11,241.4900	11.2415	10,931.9200	10.9319	(2.754)	0	0	0
2013/04/09	R186	07/11/2013	8.16	Put	Bond Future	1,290.0800	1.2901	1,352.8100	1.3528	4.862	0	0	0
2013/04/09	R186	06/02/2014			Bond Future	7.1662	129.1874	7.2046	128.8100	0.536	0.0000	0.0000	0
2013/04/09	R186	06/02/2014	7.74	Call	Bond Future	8,567.6800	8.5677	8,305.8300	8.3058	(3.056)	0	0	0
2013/04/09	R186	06/02/2014	7.74	Put	Bond Future	3,087.0300	3.0870	3,202.6200	3.2026	3.744	0	0	0
2013/04/09	R186	06/02/2014	7.75	Call	Bond Future	8,628.9500	8.6289	8,366.1900	8.3662	(3.045)	0	0	0
2013/04/09	R186	06/02/2014	7.75	Put	Bond Future	3,055.7000	3.0557	3,170.3800	3.1704	3.753	0	0	0
2013/04/09	R186	06/02/2014	7.76	Call	Bond Future	8,690.8200	8.6908	8,427.1500	8.4272	(3.034)	0	0	0
2013/04/09	R186	06/02/2014	7.76	Put	Bond Future	3,025.0600	3.0251	3,138.8300	3.1388	3.761	0	0	0
2013/04/09	R197	02/05/2013			Bond Future	297.2026	297.2026	297.1952	297.1952	(0.002)	0.0000	0.0000	2,633
2013/04/09	R197	02/05/2013	282.39	Call	Bond Future	14,812.5500	14.8126	14,805.2200	14.8052	(0.049)	0	0	0
2013/04/09	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R197	02/05/2013	282.40	Call	Bond Future	14,802.5500	14.8026	14,795.2200	14.7952	(0.050)	0	0	0
2013/04/09	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R197	02/05/2013	282.41	Call	Bond Future	14,792.5500	14.7926	14,785.2200	14.7852	(0.050)	0	0	0
2013/04/09	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R201	02/05/2013			Bond Future	5.2056	108.7334	5.2264	108.7001	0.401	0.0000	0.0000	4
2013/04/09	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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2013/04/09	R201	02/05/2013	4.04	Put	Bond Future	1,882.1500	1.8822	1,915.4500	1.9154	1.769	0	0	0
2013/04/09	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R201	02/05/2013	4.05	Put	Bond Future	1,865.8200	1.8658	1,899.1200	1.8991	1.785	0	0	0
2013/04/09	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R201	02/05/2013	4.06	Put	Bond Future	1,849.4800	1.8495	1,882.7800	1.8828	1.801	0	0	0
2013/04/09	R201	01/08/2013			Bond Future	5.1948	105.7467	5.2198	105.7129	0.480	0.0000	0.0000	0
2013/04/09	R201	01/08/2013	107.45	Call	Bond Future	68,500.9900	68.5010	68,467.2200	68.4672	(0.049)	0	0	0
2013/04/09	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R201	07/11/2013			Bond Future	5.1415	107.2672	5.1728	107.2329	0.610	0.0000	0.0000	0
2013/04/09	R201	07/11/2013	4.79	Call	Bond Future	119.2000	0.1192	109.1900	0.1092	(8.398)	0	0	0
2013/04/09	R201	07/11/2013	4.79	Put	Bond Future	504.7900	0.5048	529.1100	0.5291	4.818	0	0	0
2013/04/09	R201	07/11/2013	4.80	Call	Bond Future	122.3400	0.1223	112.1400	0.1121	(8.337)	0	0	0
2013/04/09	R201	07/11/2013	4.80	Put	Bond Future	496.9300	0.4969	521.0600	0.5211	4.856	0	0	0
2013/04/09	R201	07/11/2013	4.81	Call	Bond Future	125.5400	0.1255	115.1400	0.1151	(8.284)	0	0	0
2013/04/09	R201	07/11/2013	4.81	Put	Bond Future	489.1300	0.4891	513.0600	0.5131	4.892	0	0	0
2013/04/09	R201	06/02/2014			Bond Future	5.0502	104.3047	5.0911	104.2700	0.810	0.0000	0.0000	0
2013/04/09	R201	06/02/2014	5.26	Call	Bond Future	368.2400	0.3682	347.0900	0.3471	(5.744)	0	0	0
2013/04/09	R201	06/02/2014	5.26	Put	Bond Future	189.9600	0.1900	203.6000	0.2036	7.180	0	0	0
2013/04/09	R201	06/02/2014	5.24	Call	Bond Future	357.7200	0.3577	336.9100	0.3369	(5.817)	0	0	0
2013/04/09	R201	06/02/2014	5.24	Put	Bond Future	196.4200	0.1964	210.4000	0.2104	7.117	0	0	0
2013/04/09	R201	06/02/2014	5.25	Call	Bond Future	362.7700	0.3628	341.7900	0.3418	(5.783)	0	0	0
2013/04/09	R201	06/02/2014	5.25	Put	Bond Future	192.9800	0.1930	206.7900	0.2068	7.156	0	0	0
2013/04/09	R202	02/05/2013			Bond Future	220.0327	220.0327	221.0599	221.0599	0.467	0.0000	0.0000	44,017
2013/04/09	R202	02/05/2013	211.04	Call	Bond Future	8,992.7100	8.9927	10,019.9300	10.0199	11.423	0	0	0
2013/04/09	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R202	02/05/2013	211.05	Call	Bond Future	8,982.7100	8.9827	10,009.9300	10.0099	11.436	0	0	0
2013/04/09	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R202	02/05/2013	211.06	Call	Bond Future	8,972.7100	8.9727	9,999.9300	9.9999	11.448	0	0	0
2013/04/09	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R203	02/05/2013			Bond Future	5.6372	111.1448	5.6623	111.0431	0.447	0.0000	0.0000	5,897
2013/04/09	R203	02/05/2013	5.89	Call	Bond Future	1,127.5400	1.1275	1,038.7400	1.0387	(7.876)	0	0	0
2013/04/09	R203	02/05/2013	5.89	Put	Bond Future	110.8200	0.1108	123.7600	0.1238	11.677	0	0	0
2013/04/09	R203	02/05/2013	5.90	Call	Bond Future	1,160.4500	1.1605	1,070.8700	1.0709	(7.719)	0	0	0
2013/04/09	R203	02/05/2013	5.90	Put	Bond Future	103.7500	0.1038	115.9100	0.1159	11.720	0	0	0
2013/04/09	R203	02/05/2013	5.91	Call	Bond Future	1,193.7100	1.1937	1,103.3900	1.1034	(7.566)	0	0	0
2013/04/09	R203	02/05/2013	5.91	Put	Bond Future	97.0500	0.0971	108.4700	0.1085	11.767	0	0	0
2013/04/09	R203	01/08/2013			Bond Future	5.6607	112.5933	5.6876	112.4902	0.476	0.0000	0.0000	5,000
2013/04/09	R203	01/08/2013	109.11	Call	Bond Future	99,380.0800	99.3801	99,276.9700	99.2770	(0.104)	0	0	0
2013/04/09	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R203	07/11/2013			Bond Future	5.6835	110.0521	5.7127	109.9475	0.513	0.0000	0.0000	0
2013/04/09	R203	07/11/2013	6.01	Call	Bond Future	1,887.4600	1.8875	1,817.0500	1.8171	(3.730)	0	0	0
2013/04/09	R203	07/11/2013	6.01	Put	Bond Future	723.9400	0.7239	758.1500	0.7581	4.726	0	0	0
2013/04/09	R203	07/11/2013	571.00	Call	Bond Future	107,822.5900	107.8226	107,717.9700	107.7180	(0.097)	0	0	0
2013/04/09	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R203	07/11/2013	5.71	Call	Bond Future	1,259.9300	1.2599	1,203.6100	1.2036	(4.470)	0	0	15
2013/04/09	R203	07/11/2013	5.71	Put	Bond Future	1,165.0200	1.1650	1,213.3200	1.2133	4.146	0	0	0

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2013/04/09	R203	07/11/2013	5.99	Call	Bond Future	1,841.2600	1.8413	1,771.7300	1.7717	(3.776)	0	0	0
2013/04/09	R203	07/11/2013	5.99	Put	Bond Future	748.5800	0.7486	783.6700	0.7837	4.688	0	0	0
2013/04/09	R203	07/11/2013	6.00	Call	Bond Future	1,864.1300	1.8641	1,794.1600	1.7942	(3.753)	0	0	0
2013/04/09	R203	07/11/2013	6.00	Put	Bond Future	736.0200	0.7360	770.6700	0.7707	4.708	0	0	0
2013/04/09	R203	06/02/2014			Bond Future	5.7066	111.5359	5.7382	111.4298	0.553	0.0000	0.0000	0
2013/04/09	R203	06/02/2014	6.16	Call	Bond Future	2,281.6900	2.2817	2,208.8200	2.2088	(3.194)	0	0	0
2013/04/09	R203	06/02/2014	6.16	Put	Bond Future	770.2000	0.7702	803.3800	0.8034	4.308	0	0	0
2013/04/09	R203	06/02/2014	5.95	Call	Bond Future	1,834.5000	1.8345	1,769.4100	1.7694	(3.548)	0	0	16
2013/04/09	R203	06/02/2014	5.95	Put	Bond Future	1,019.8400	1.0198	1,060.8000	1.0608	4.016	0	0	0
2013/04/09	R203	06/02/2014	6.14	Call	Bond Future	2,236.7200	2.2367	2,164.5500	2.1646	(3.227)	0	0	0
2013/04/09	R203	06/02/2014	6.14	Put	Bond Future	791.3600	0.7914	825.2400	0.8252	4.281	0	0	0
2013/04/09	R203	06/02/2014	6.15	Call	Bond Future	2,259.1500	2.2591	2,186.6300	2.1866	(3.210)	0	0	0
2013/04/09	R203	06/02/2014	6.15	Put	Bond Future	780.7200	0.7807	814.2500	0.8142	4.295	0	0	0
2013/04/09	R204	02/05/2013			Bond Future	5.8958	112.9484	5.9208	112.8234	0.423	0.0000	0.0000	5,463
2013/04/09	R204	02/05/2013	6.29	Call	Bond Future	2,016.9800	2.0170	1,898.6800	1.8987	(5.865)	0	0	0
2013/04/09	R204	02/05/2013	6.29	Put	Bond Future	63.3800	0.0634	70.0600	0.0701	10.540	0	0	0
2013/04/09	R204	02/05/2013	6.30	Call	Bond Future	2,061.6400	2.0616	1,942.8700	1.9429	(5.761)	0	0	0
2013/04/09	R204	02/05/2013	6.30	Put	Bond Future	59.0300	0.0590	65.2400	0.0652	10.520	0	0	0
2013/04/09	R204	02/05/2013	6.31	Call	Bond Future	2,106.5200	2.1065	1,987.3100	1.9873	(5.659)	0	0	0
2013/04/09	R204	02/05/2013	6.31	Put	Bond Future	54.9300	0.0549	60.7000	0.0607	10.504	0	0	0
2013/04/09	R204	01/08/2013			Bond Future	5.9319	110.3940	5.9583	110.2673	0.445	0.0000	0.0000	0
2013/04/09	R204	01/08/2013	110.75	Call	Bond Future	101,510.4800	101.5105	101,383.8400	101.3838	(0.125)	0	0	0
2013/04/09	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R204	07/11/2013			Bond Future	5.9655	111.9813	5.9936	111.8528	0.471	0.0000	0.0000	0
2013/04/09	R204	07/11/2013	7.00	Call	Bond Future	4,910.6600	4.9107	4,797.5300	4.7975	(2.304)	0	0	0
2013/04/09	R204	07/11/2013	7.00	Put	Bond Future	297.5800	0.2976	312.9600	0.3130	5.168	0	0	1,270
2013/04/09	R204	07/11/2013	6.29	Call	Bond Future	2,485.1100	2.4851	2,399.1100	2.3991	(3.461)	0	0	0
2013/04/09	R204	07/11/2013	6.29	Put	Bond Future	1,011.7600	1.0118	1,054.2700	1.0543	4.202	0	0	0
2013/04/09	R204	07/11/2013	6.30	Call	Bond Future	2,514.6400	2.5146	2,428.1300	2.4281	(3.440)	0	0	0
2013/04/09	R204	07/11/2013	6.30	Put	Bond Future	996.2700	0.9963	1,038.2700	1.0383	4.216	0	0	0
2013/04/09	R204	07/11/2013	6.31	Call	Bond Future	2,544.3300	2.5443	2,457.3100	2.4573	(3.420)	0	0	0
2013/04/09	R204	07/11/2013	6.31	Put	Bond Future	980.9600	0.9810	1,022.4500	1.0225	4.230	0	0	0
2013/04/09	R204	06/02/2014			Bond Future	5.9978	109.4603	6.0276	109.3300	0.497	0.0000	0.0000	0
2013/04/09	R204	06/02/2014	6.40	Call	Bond Future	2,953.2200	2.9532	2,866.5600	2.8666	(2.934)	0	0	0
2013/04/09	R204	06/02/2014	6.40	Put	Bond Future	1,213.0700	1.2131	1,256.6600	1.2567	3.593	0	0	0
2013/04/09	R204	06/02/2014	6.41	Call	Bond Future	2,981.3700	2.9814	2,894.3000	2.8943	(2.920)	0	0	0
2013/04/09	R204	06/02/2014	6.41	Put	Bond Future	1,198.3900	1.1984	1,241.5700	1.2416	3.603	0	0	0
2013/04/09	R204	06/02/2014	6.39	Call	Bond Future	2,925.1800	2.9252	2,838.9400	2.8389	(2.948)	0	0	0
2013/04/09	R204	06/02/2014	6.39	Put	Bond Future	1,227.8800	1.2279	1,271.8900	1.2719	3.584	0	0	0
2013/04/09	R206	02/05/2013			Bond Future	5.2869	103.7906	5.2809	103.7947	(0.113)	0.0000	0.0000	23
2013/04/09	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R206	02/05/2013	3.39	Put	Bond Future	1,304.6000	1.3046	1,300.5200	1.3005	(0.313)	0	0	0
2013/04/09	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R206	02/05/2013	3.40	Put	Bond Future	1,297.6500	1.2976	1,293.5700	1.2936	(0.314)	0	0	0
2013/04/09	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R206	02/05/2013	3.41	Put	Bond Future	1,290.7000	1.2907	1,286.6200	1.2866	(0.316)	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
2013/04/09	R206	01/08/2013			Bond Future	5.2639	101.3814	5.2546	101.3855	(0.178)	0.0000	0.0000	0
2013/04/09	R206	01/08/2013	103.94	Call	Bond Future	30,383.3000	30.3833	30,387.4200	30.3874	0.014	0	0	0
2013/04/09	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R206	07/11/2013			Bond Future	5.0509	102.8392	5.0280	102.8433	(0.454)	0.0000	0.0000	0
2013/04/09	R206	07/11/2013	4.29	Call	Bond Future	5.7100	0.0057	6.1200	0.0061	7.180	0	0	0
2013/04/09	R206	07/11/2013	4.29	Put	Bond Future	141.9000	0.1419	138.2100	0.1382	(2.600)	0	0	0
2013/04/09	R206	07/11/2013	4.30	Call	Bond Future	5.9100	0.0059	6.3300	0.0063	7.107	0	0	0
2013/04/09	R206	07/11/2013	4.30	Put	Bond Future	140.3000	0.1403	136.6200	0.1366	(2.623)	0	0	0
2013/04/09	R206	07/11/2013	4.31	Call	Bond Future	6.1100	0.0061	6.5400	0.0065	7.038	0	0	0
2013/04/09	R206	07/11/2013	4.31	Put	Bond Future	138.7100	0.1387	135.0400	0.1350	(2.646)	0	0	0
2013/04/09	R207	02/05/2013			Bond Future	6.1025	108.4573	6.1121	108.4029	0.158	0.0000	0.0000	7,827
2013/04/09	R207	02/05/2013	6.44	Call	Bond Future	1,996.4300	1.9964	1,941.5600	1.9416	(2.748)	0	0	0
2013/04/09	R207	02/05/2013	6.44	Put	Bond Future	115.9300	0.1159	115.4000	0.1154	(0.457)	0	0	0
2013/04/09	R207	02/05/2013	6.45	Call	Bond Future	2,044.3100	2.0443	1,989.3400	1.9893	(2.689)	0	0	0
2013/04/09	R207	02/05/2013	6.45	Put	Bond Future	108.7200	0.1087	108.0900	0.1081	(0.579)	0	0	0
2013/04/09	R207	02/05/2013	6.46	Call	Bond Future	2,092.5300	2.0925	2,037.4700	2.0375	(2.631)	0	0	0
2013/04/09	R207	02/05/2013	6.46	Put	Bond Future	101.8900	0.1019	101.1700	0.1012	(0.707)	0	0	0
2013/04/09	R207	01/08/2013			Bond Future	6.1446	106.2343	6.1548	106.1792	0.165	0.0000	0.0000	113
2013/04/09	R207	01/08/2013	106.18	Call	Bond Future	98,663.1200	98.6631	98,608.0500	98.6081	(0.056)	0	0	0
2013/04/09	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R207	07/11/2013			Bond Future	6.1825	107.7619	6.1932	107.7059	0.173	0.0000	0.0000	0
2013/04/09	R207	07/11/2013	6.69	Call	Bond Future	3,609.3800	3.6094	3,565.8800	3.5659	(1.205)	0	0	0
2013/04/09	R207	07/11/2013	6.69	Put	Bond Future	992.8400	0.9928	1,005.2900	1.0053	1.254	0	0	0
2013/04/09	R207	07/11/2013	6.70	Call	Bond Future	3,645.4800	3.6455	3,601.8100	3.6018	(1.198)	0	0	0
2013/04/09	R207	07/11/2013	6.70	Put	Bond Future	978.1800	0.9782	990.4600	0.9905	1.255	0	0	0
2013/04/09	R207	07/11/2013	6.71	Call	Bond Future	3,681.7200	3.6817	3,637.8800	3.6379	(1.191)	0	0	0
2013/04/09	R207	07/11/2013	6.71	Put	Bond Future	963.7000	0.9637	975.8100	0.9758	1.257	0	0	0
2013/04/09	R207	06/02/2014			Bond Future	6.2198	105.5752	6.2310	105.5186	0.181	0.0000	0.0000	0
2013/04/09	R207	06/02/2014	6.66	Call	Bond Future	3,660.8300	3.6608	3,620.2400	3.6202	(1.109)	0	0	0
2013/04/09	R207	06/02/2014	6.66	Put	Bond Future	1,468.9600	1.4690	1,485.0300	1.4850	1.094	0	0	0
2013/04/09	R207	06/02/2014	6.64	Call	Bond Future	3,596.9300	3.5969	3,556.6600	3.5567	(1.120)	0	0	0
2013/04/09	R207	06/02/2014	6.64	Put	Bond Future	1,503.4200	1.5034	1,519.8100	1.5198	1.090	0	0	0
2013/04/09	R207	06/02/2014	6.65	Call	Bond Future	3,628.8200	3.6288	3,588.3900	3.5884	(1.114)	0	0	0
2013/04/09	R207	06/02/2014	6.65	Put	Bond Future	1,486.1100	1.4861	1,502.3400	1.5023	1.092	0	0	0
2013/04/09	R208	02/05/2013			Bond Future	6.2112	103.9982	6.2208	103.9372	0.156	0.0000	0.0000	14,282
2013/04/09	R208	02/05/2013	6.64	Call	Bond Future	2,733.1600	2.7332	2,670.9700	2.6710	(2.275)	0	0	0
2013/04/09	R208	02/05/2013	6.64	Put	Bond Future	76.2800	0.0763	75.0100	0.0750	(1.665)	0	0	0
2013/04/09	R208	02/05/2013	6.65	Call	Bond Future	2,789.0700	2.7891	2,726.8700	2.7269	(2.230)	0	0	0
2013/04/09	R208	02/05/2013	6.65	Put	Bond Future	71.2400	0.0712	69.9600	0.0700	(1.797)	0	0	0
2013/04/09	R208	02/05/2013	6.66	Call	Bond Future	2,845.2100	2.8452	2,783.0000	2.7830	(2.186)	0	0	0
2013/04/09	R208	02/05/2013	6.66	Put	Bond Future	66.4900	0.0665	65.2000	0.0652	(1.940)	0	0	0
2013/04/09	R208	01/08/2013			Bond Future	6.2501	105.3534	6.2601	105.2918	0.161	0.0000	0.0000	3,000
2013/04/09	R208	01/08/2013	101.40	Call	Bond Future	96,308.9700	96.3090	96,247.3100	96.2473	(0.064)	0	0	0
2013/04/09	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R208	07/11/2013			Bond Future	6.2899	103.4720	6.3005	103.4093	0.168	0.0000	0.0000	0
2013/04/09	R208	07/11/2013	7.50	Call	Bond Future	7,260.9700	7.2610	7,202.9800	7.2030	(0.799)	0	0	0

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2013/04/09	R208	07/11/2013	7.50	Put	Bond Future	382.2600	0.3823	386.9200	0.3869	1.219	0	0	1,520
2013/04/09	R208	07/11/2013	6.79	Call	Bond Future	4,104.1200	4.1041	4,055.5200	4.0555	(1.184)	0	0	0
2013/04/09	R208	07/11/2013	6.79	Put	Bond Future	1,190.1500	1.1902	1,204.2000	1.2042	1.181	0	0	0
2013/04/09	R208	07/11/2013	6.80	Call	Bond Future	4,144.1200	4.1441	4,095.3300	4.0953	(1.177)	0	0	0
2013/04/09	R208	07/11/2013	6.80	Put	Bond Future	1,172.9200	1.1729	1,186.7800	1.1868	1.182	0	0	0
2013/04/09	R208	07/11/2013	6.81	Call	Bond Future	4,184.2700	4.1843	4,135.3000	4.1353	(1.170)	0	0	0
2013/04/09	R208	07/11/2013	6.81	Put	Bond Future	1,155.8900	1.1559	1,169.5700	1.1696	1.184	0	0	0
2013/04/09	R208	06/02/2014			Bond Future	6.3280	104.8670	6.3390	104.8035	0.175	0.0000	0.0000	0
2013/04/09	R208	06/02/2014	6.75	Call	Bond Future	4,132.8200	4.1328	4,087.4900	4.0875	(1.097)	0	0	0
2013/04/09	R208	06/02/2014	6.75	Put	Bond Future	1,739.7700	1.7398	1,757.9800	1.7580	1.047	0	0	0
2013/04/09	R208	06/02/2014	6.76	Call	Bond Future	4,169.0700	4.1691	4,123.5700	4.1236	(1.091)	0	0	0
2013/04/09	R208	06/02/2014	6.76	Put	Bond Future	1,720.1500	1.7201	1,738.1900	1.7382	1.049	0	0	0
2013/04/09	R208	06/02/2014	6.74	Call	Bond Future	4,097.4200	4.0974	4,052.2700	4.0523	(1.102)	0	0	0
2013/04/09	R208	06/02/2014	6.74	Put	Bond Future	1,760.2800	1.7603	1,778.6700	1.7787	1.045	0	0	0
2013/04/09	R209	02/05/2013			Bond Future	7.7859	84.3265	7.8357	83.8672	0.639	0.0000	0.0000	10,611
2013/04/09	R209	02/05/2013	7.99	Call	Bond Future	2,498.3500	2.4984	2,155.1400	2.1551	(13.737)	0	0	0
2013/04/09	R209	02/05/2013	7.99	Put	Bond Future	637.9700	0.6380	754.0300	0.7540	18.192	0	0	0
2013/04/09	R209	02/05/2013	8.00	Call	Bond Future	2,561.5900	2.5616	2,214.4600	2.2145	(13.551)	0	0	0
2013/04/09	R209	02/05/2013	8.00	Put	Bond Future	611.6800	0.6117	723.8200	0.7238	18.333	0	0	0
2013/04/09	R209	02/05/2013	8.01	Call	Bond Future	2,625.5200	2.6255	2,274.5600	2.2746	(13.367)	0	0	0
2013/04/09	R209	02/05/2013	8.01	Put	Bond Future	586.2300	0.5862	694.5400	0.6945	18.476	0	0	0
2013/04/09	R209	01/08/2013			Bond Future	7.8422	85.4254	7.8932	84.9602	0.650	0.0000	0.0000	0
2013/04/09	R209	01/08/2013	79.36	Call	Bond Future	75,476.3000	75.4763	75,011.0600	75.0111	(0.616)	0	0	0
2013/04/09	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R209	07/11/2013			Bond Future	7.9022	83.5090	7.9547	83.0369	0.664	0.0000	0.0000	0
2013/04/09	R209	07/11/2013	9.50	Call	Bond Future	13,391.6400	13.3916	12,968.1700	12.9682	(3.162)	0	0	0
2013/04/09	R209	07/11/2013	9.50	Put	Bond Future	682.8400	0.6828	731.3700	0.7314	7.107	0	0	980
2013/04/09	R209	07/11/2013	8.79	Call	Bond Future	9,162.7900	9.1628	8,794.1300	8.7941	(4.023)	0	0	0
2013/04/09	R209	07/11/2013	8.79	Put	Bond Future	1,697.3900	1.6974	1,800.7300	1.8007	6.088	0	0	0
2013/04/09	R209	07/11/2013	8.80	Call	Bond Future	9,220.9600	9.2210	8,851.3200	8.8513	(4.009)	0	0	0
2013/04/09	R209	07/11/2013	8.80	Put	Bond Future	1,677.4800	1.6775	1,779.8400	1.7798	6.102	0	0	0
2013/04/09	R209	07/11/2013	8.81	Call	Bond Future	9,279.2100	9.2792	8,908.5900	8.9086	(3.994)	0	0	0
2013/04/09	R209	07/11/2013	8.81	Put	Bond Future	1,657.7700	1.6578	1,759.1500	1.7591	6.115	0	0	0
2013/04/09	R209	06/02/2014			Bond Future	7.9588	84.6349	8.0126	84.1565	0.676	0.0000	0.0000	0
2013/04/09	R209	06/02/2014	8.55	Call	Bond Future	8,108.5500	8.1086	7,778.9000	7.7789	(4.065)	0	0	0
2013/04/09	R209	06/02/2014	8.55	Put	Bond Future	3,078.5300	3.0785	3,227.2000	3.2272	4.829	0	0	0
2013/04/09	R209	06/02/2014	8.56	Call	Bond Future	8,160.7700	8.1608	7,830.0700	7.8301	(4.052)	0	0	0
2013/04/09	R209	06/02/2014	8.56	Put	Bond Future	3,049.7600	3.0498	3,197.3800	3.1974	4.840	0	0	0
2013/04/09	R209	06/02/2014	8.54	Call	Bond Future	8,056.4200	8.0564	7,727.8400	7.7278	(4.078)	0	0	0
2013/04/09	R209	06/02/2014	8.54	Put	Bond Future	3,107.5300	3.1075	3,257.2700	3.2573	4.819	0	0	0
2013/04/09	R210	02/05/2013			Bond Future	165.4232	165.4232	166.3641	166.3641	0.569	0.0000	0.0000	1,244
2013/04/09	R210	02/05/2013	161.14	Call	Bond Future	4,283.1700	4.2832	5,224.1400	5.2241	21.969	0	0	0
2013/04/09	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R210	02/05/2013	161.15	Call	Bond Future	4,273.1700	4.2732	5,214.1400	5.2141	22.020	0	0	0
2013/04/09	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R210	02/05/2013	161.16	Call	Bond Future	4,263.1700	4.2632	5,204.1400	5.2041	22.072	0	0	0

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2013/04/09	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R211	02/05/2013			Bond Future	129.3629	129.3629	129.5448	129.5448	0.141	0.0000	0.0000	529
2013/04/09	R211	02/05/2013	125.69	Call	Bond Future	3,672.8600	3.6729	3,854.8200	3.8548	4.954	0	0	0
2013/04/09	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R211	02/05/2013	125.70	Call	Bond Future	3,662.8600	3.6629	3,844.8200	3.8448	4.968	0	0	0
2013/04/09	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R211	02/05/2013	125.71	Call	Bond Future	3,652.8600	3.6529	3,834.8200	3.8348	4.981	0	0	0
2013/04/09	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R212	02/05/2013			Bond Future	137.8922	137.8922	137.9976	137.9976	0.076	0.0000	0.0000	21,870
2013/04/09	R212	02/05/2013	131.09	Call	Bond Future	6,802.2300	6.8022	6,907.6000	6.9076	1.549	0	0	0
2013/04/09	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R212	02/05/2013	131.10	Call	Bond Future	6,792.2300	6.7922	6,897.6000	6.8976	1.551	0	0	0
2013/04/09	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R212	02/05/2013	131.11	Call	Bond Future	6,782.2300	6.7822	6,887.6000	6.8876	1.554	0	0	0
2013/04/09	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R213	02/05/2013			Bond Future	7.5259	96.1648	7.5756	95.7002	0.661	0.0000	0.0000	8,813
2013/04/09	R213	02/05/2013	7.84	Call	Bond Future	3,234.9000	3.2349	2,845.7400	2.8457	(12.030)	0	0	0
2013/04/09	R213	02/05/2013	7.84	Put	Bond Future	356.1600	0.3562	431.5400	0.4315	21.165	0	0	0
2013/04/09	R213	02/05/2013	7.85	Call	Bond Future	3,307.3000	3.3073	2,915.0100	2.9150	(11.861)	0	0	0
2013/04/09	R213	02/05/2013	7.85	Put	Bond Future	338.9900	0.3390	411.2400	0.4112	21.313	0	0	0
2013/04/09	R213	02/05/2013	7.86	Call	Bond Future	3,380.2500	3.3802	2,984.9200	2.9849	(11.695)	0	0	0
2013/04/09	R213	02/05/2013	7.86	Put	Bond Future	322.4900	0.3225	391.7000	0.3917	21.461	0	0	0
2013/04/09	R213	01/08/2013			Bond Future	7.5819	97.4180	7.6331	96.9474	0.674	0.0000	0.0000	0
2013/04/09	R213	01/08/2013	91.25	Call	Bond Future	86,802.9400	86.8029	86,332.3400	86.3323	(0.542)	0	0	0
2013/04/09	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R213	07/11/2013			Bond Future	7.6430	95.2813	7.6957	94.8039	0.689	0.0000	0.0000	0
2013/04/09	R213	07/11/2013	8.59	Call	Bond Future	9,588.8100	9.5888	9,208.8800	9.2089	(3.962)	0	0	0
2013/04/09	R213	07/11/2013	8.59	Put	Bond Future	1,512.1700	1.5122	1,609.6700	1.6097	6.448	0	0	0
2013/04/09	R213	07/11/2013	8.60	Call	Bond Future	9,650.0700	9.6501	9,269.1600	9.2692	(3.947)	0	0	0
2013/04/09	R213	07/11/2013	8.60	Put	Bond Future	1,493.5700	1.4936	1,590.0900	1.5901	6.462	0	0	0
2013/04/09	R213	07/11/2013	8.61	Call	Bond Future	9,711.4300	9.7114	9,329.5400	9.3295	(3.932)	0	0	0
2013/04/09	R213	07/11/2013	8.61	Put	Bond Future	1,475.1900	1.4752	1,570.7300	1.5707	6.476	0	0	0
2013/04/09	R213	06/02/2014			Bond Future	7.7018	96.5659	7.7560	96.0821	0.704	0.0000	0.0000	0
2013/04/09	R213	06/02/2014	8.31	Call	Bond Future	8,137.1400	8.1371	7,801.9300	7.8019	(4.120)	0	0	0
2013/04/09	R213	06/02/2014	8.31	Put	Bond Future	2,906.7100	2.9067	3,055.3400	3.0553	5.113	0	0	0
2013/04/09	R213	06/02/2014	8.29	Call	Bond Future	8,029.1100	8.0291	7,696.1300	7.6961	(4.147)	0	0	0
2013/04/09	R213	06/02/2014	8.29	Put	Bond Future	2,963.9300	2.9639	3,114.7900	3.1148	5.090	0	0	0
2013/04/09	R213	06/02/2014	8.30	Call	Bond Future	8,083.0600	8.0831	7,748.9700	7.7490	(4.133)	0	0	0
2013/04/09	R213	06/02/2014	8.30	Put	Bond Future	2,935.2000	2.9352	3,084.9500	3.0850	5.102	0	0	0
2013/04/09	R214	02/05/2013			Bond Future	7.8252	86.2533	7.8800	85.7138	0.700	0.0000	0.0000	2,034
2013/04/09	R214	02/05/2013	84.31	Call	Bond Future	77,473.7200	77.4737	76,934.2200	76.9342	(0.696)	0	0	0
2013/04/09	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/09	R214	01/08/2013			Bond Future	7.8790	87.3774	7.9352	86.8309	0.713	0.0000	0.0000	0
2013/04/09	R214	01/08/2013	84.31	Call	Bond Future	76,929.5300	76.9295	76,383.0200	76.3830	(0.710)	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
2013/04/09	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												237349	