



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 16/04/2013 to 16/04/2013

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
2013/04/16	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	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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2013/04/16	2025	02/05/2013			Bond Future	118.2416	118.2416	118.2392	118.2392	(0.002)	0.0000	0.0000	0
2013/04/16	2025	02/05/2013	113.41	Call	Bond Future	4,827.8900	4.8279	4,825.5300	4.8255	(0.049)	0	0	0
2013/04/16	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	2038	02/05/2013			Bond Future	113.9938	113.9938	113.9946	113.9946	0.001	0.0000	0.0000	9
2013/04/16	2038	02/05/2013	111.60	Call	Bond Future	2,389.2700	2.3893	2,390.1400	2.3901	0.036	0	0	0
2013/04/16	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	2050	02/05/2013			Bond Future	118.7073	118.7073	119.3071	119.3071	0.505	0.0000	0.0000	122
2013/04/16	2050	02/05/2013	117.60	Call	Bond Future	1,109.5100	1.1095	1,709.3100	1.7093	54.060	0	0	0
2013/04/16	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	AL7T	02/05/2013			Index Future	503.4150	503.4150	503.8100	503.8100	0.078	0.0000	0.0000	11
2013/04/16	AL7T	01/08/2013			Index Future	509.9740	509.9740	510.3750	510.3750	0.079	0.0000	0.0000	0
2013/04/16	AL7T	07/11/2013			Index Future	517.2960	517.2960	517.7000	517.7000	0.078	0.0000	0.0000	0
2013/04/16	ALBI	02/05/2013			Index Future	448.1600	448.1600	448.4240	448.4240	0.059	0.0000	0.0000	945
2013/04/16	ALBI	01/08/2013			Index Future	454.0000	454.0000	454.2670	454.2670	0.059	0.0000	0.0000	159
2013/04/16	ALBI	07/11/2013			Index Future	460.5180	460.5180	460.7870	460.7870	0.058	0.0000	0.0000	85
2013/04/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	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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2013/04/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/16	EL28	02/05/2013			Bond Future	113.1860	113.1860	113.4725	113.4725	0.253	0.0000	0.0000	0
2013/04/16	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	156.2800	0.1563	100.000	0	0	0
2013/04/16	EL28	02/05/2013	113.32	Put	Bond Future	130.1300	0.1301	0.0000	0.0000	(100.000)	0	0	0
2013/04/16	ES33	02/05/2013			Bond Future	8.4664	91.7606	8.4404	91.9936	(0.307)	0.0000	0.0000	3,363
2013/04/16	ES33	02/05/2013	91.02	Call	Bond Future	82,580.2900	82.5803	82,813.3400	82.8133	0.282	0	0	0
2013/04/16	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	ES33	01/08/2013			Bond Future	8.5460	92.9563	8.5193	93.1923	(0.313)	0.0000	0.0000	0
2013/04/16	ES33	01/08/2013	9.00	Call	Bond Future	3,864.0700	3.8641	4,100.0500	4.1000	6.107	0	0	0
2013/04/16	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	ES33	01/08/2013	91.02	Call	Bond Future	81,904.9400	81.9049	82,140.9200	82.1409	0.288	0	0	0
2013/04/16	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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2013/04/16	GOVI	02/05/2013			GOVI	447.5370	447.5370	447.7380	447.7380	0.045	0.0000	0.0000	70
2013/04/16	GOVI	02/05/2013	432.99	Call	GOVI	145,470.0000	14.5470	147,480.0000	14.7480	1.382	0	0	0
2013/04/16	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	GOVI	02/05/2013	433.00	Call	GOVI	145,370.0000	14.5370	147,380.0000	14.7380	1.383	0	0	0
2013/04/16	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	GOVI	02/05/2013	433.01	Call	GOVI	145,270.0000	14.5270	147,280.0000	14.7280	1.384	0	0	0
2013/04/16	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	GOVI	01/08/2013			GOVI	453.3680	453.3680	453.5720	453.5720	0.045	0.0000	0.0000	280
2013/04/16	GOVI	01/08/2013	445.99	Call	GOVI	73,780.0000	7.3780	75,820.0000	7.5820	2.765	0	0	0
2013/04/16	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	GOVI	01/08/2013	446.00	Call	GOVI	73,680.0000	7.3680	75,720.0000	7.5720	2.769	0	0	0
2013/04/16	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	GOVI	01/08/2013	446.01	Call	GOVI	73,580.0000	7.3580	75,620.0000	7.5620	2.772	0	0	0
2013/04/16	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	GOVI	07/11/2013			GOVI	459.8780	459.8780	460.0810	460.0810	0.044	0.0000	0.0000	0
2013/04/16	GOVI	07/11/2013	445.99	Call	GOVI	138,880.0000	13.8880	140,910.0000	14.0910	1.462	0	0	0
2013/04/16	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	GOVI	07/11/2013	446.00	Call	GOVI	138,780.0000	13.8780	140,810.0000	14.0810	1.463	0	0	0
2013/04/16	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	GOVI	07/11/2013	446.01	Call	GOVI	138,680.0000	13.8680	140,710.0000	14.0710	1.464	0	0	0
2013/04/16	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/16	IGOV	02/05/2013			Index Future	206.9340	206.9340	206.8350	206.8350	(0.048)	0.0000	0.0000	558
2013/04/16	IGOV	01/08/2013			Index Future	209.7080	209.7080	209.6080	209.6080	(0.048)	0.0000	0.0000	252
2013/04/16	IGOV	07/11/2013			Index Future	212.7760	212.7760	212.6750	212.6750	(0.047)	0.0000	0.0000	7
2013/04/16	ILBI	02/05/2013			Index Future	559.3390	559.3390	560.0140	560.0140	0.121	0.0000	0.0000	183
2013/04/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/16	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/16	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1200	94.8800	0.196	0.0000	0.0000	0
2013/04/16	JBAF	19/06/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	500
2013/04/16	JBAF	17/07/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	0

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2013/04/16	JBAF	21/08/2013			Jibar Tradeable Future	5.1000	94.9000	5.0800	94.9200	(0.392)	0.0000	0.0000	0
2013/04/16	JBAF	18/09/2013			Jibar Tradeable Future	5.1000	94.9000	5.0700	94.9300	(0.588)	0.0000	0.0000	1,700
2013/04/16	JBAF	16/10/2013			Jibar Tradeable Future	5.0800	94.9200	5.0700	94.9300	(0.197)	0.0000	0.0000	0
2013/04/16	JBAF	18/12/2013			Jibar Tradeable Future	5.0900	94.9100	5.0800	94.9200	(0.196)	0.0000	0.0000	1,500
2013/04/16	JBAF	19/03/2014			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	0
2013/04/16	JBAF	18/06/2014			Jibar Tradeable Future	5.2300	94.7700	5.2200	94.7800	(0.191)	0.0000	0.0000	800
2013/04/16	JBAF	17/09/2014			Jibar Tradeable Future	5.3400	94.6600	5.3300	94.6700	(0.187)	0.0000	0.0000	0
2013/04/16	JBAF	17/12/2014			Jibar Tradeable Future	5.4700	94.5300	5.4600	94.5400	(0.183)	0.0000	0.0000	0
2013/04/16	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/16	R023	02/05/2013			Bond Future	6.5091	110.3151	6.4935	110.4333	(0.240)	0.0000	0.0000	6,470
2013/04/16	R023	02/05/2013	7.04	Call	Bond Future	3,927.3200	3.9273	4,045.4600	4.0455	3.008	0	0	0
2013/04/16	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R023	02/05/2013	7.05	Call	Bond Future	3,999.5400	3.9995	4,117.6800	4.1177	2.954	0	0	0
2013/04/16	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R023	02/05/2013	7.06	Call	Bond Future	4,071.7000	4.0717	4,189.8400	4.1898	2.901	0	0	0
2013/04/16	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R023	01/08/2013			Bond Future	6.5528	111.7526	6.5366	111.8723	(0.247)	0.0000	0.0000	0
2013/04/16	R023	01/08/2013	7.29	Call	Bond Future	5,282.8200	5.2828	5,402.4400	5.4024	2.264	0	0	0
2013/04/16	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R023	01/08/2013	7.30	Call	Bond Future	5,352.1900	5.3522	5,471.8100	5.4718	2.235	0	0	0
2013/04/16	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R023	01/08/2013	7.31	Call	Bond Future	5,421.5000	5.4215	5,541.1200	5.5411	2.206	0	0	0
2013/04/16	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R157	02/05/2013			Bond Future	5.3114	119.8378	5.3216	119.8131	0.191	0.0000	0.0000	6,037
2013/04/16	R157	02/05/2013	5.34	Call	Bond Future	211.0200	0.2110	192.1900	0.1922	(8.923)	0	0	0
2013/04/16	R157	02/05/2013	5.34	Put	Bond Future	141.4100	0.1414	147.3000	0.1473	4.165	0	0	0
2013/04/16	R157	02/05/2013	5.35	Call	Bond Future	225.0900	0.2251	205.7500	0.2057	(8.592)	0	0	0
2013/04/16	R157	02/05/2013	5.35	Put	Bond Future	131.1400	0.1311	136.5200	0.1365	4.102	0	0	0
2013/04/16	R157	02/05/2013	5.36	Call	Bond Future	239.6700	0.2397	219.8500	0.2198	(8.270)	0	0	0
2013/04/16	R157	02/05/2013	5.36	Put	Bond Future	121.3900	0.1214	126.2900	0.1263	4.037	0	0	0
2013/04/16	R157	01/08/2013			Bond Future	5.3123	121.3994	5.3238	121.3743	0.217	0.0000	0.0000	0
2013/04/16	R157	01/08/2013	116.11	Call	Bond Future	91,943.7400	91.9437	91,918.6800	91.9187	(0.027)	0	0	0
2013/04/16	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R157	07/11/2013			Bond Future	5.3022	116.3354	5.3159	116.3094	0.260	0.0000	0.0000	0
2013/04/16	R157	07/11/2013	5.59	Call	Bond Future	806.6200	0.8066	788.0800	0.7881	(2.298)	0	0	0
2013/04/16	R157	07/11/2013	5.59	Put	Bond Future	263.0000	0.2630	270.5300	0.2705	2.863	0	0	0
2013/04/16	R157	07/11/2013	5.60	Call	Bond Future	819.6000	0.8196	800.9100	0.8009	(2.280)	0	0	0
2013/04/16	R157	07/11/2013	5.60	Put	Bond Future	257.1600	0.2572	264.5400	0.2645	2.870	0	0	0
2013/04/16	R157	07/11/2013	5.61	Call	Bond Future	832.6700	0.8327	813.8500	0.8139	(2.260)	0	0	0
2013/04/16	R157	07/11/2013	5.61	Put	Bond Future	251.4100	0.2514	258.6600	0.2587	2.884	0	0	0
2013/04/16	R157	06/02/2014			Bond Future	5.2840	117.9055	5.2999	117.8796	0.300	0.0000	0.0000	0
2013/04/16	R157	06/02/2014	5.66	Call	Bond Future	889.4100	0.8894	871.1100	0.8711	(2.058)	0	0	0
2013/04/16	R157	06/02/2014	5.66	Put	Bond Future	278.2600	0.2783	285.8300	0.2858	2.720	0	0	0
2013/04/16	R157	06/02/2014	5.64	Call	Bond Future	866.9000	0.8669	848.8100	0.8488	(2.087)	0	0	0
2013/04/16	R157	06/02/2014	5.64	Put	Bond Future	288.1400	0.2881	295.9200	0.2959	2.700	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
2013/04/16	R157	06/02/2014	5.65	Call	Bond Future	878.1200	0.8781	859.9300	0.8599	(2.071)	0	0	0
2013/04/16	R157	06/02/2014	5.65	Put	Bond Future	283.1600	0.2832	290.8400	0.2908	2.712	0	0	0
2013/04/16	R186	02/05/2013			Bond Future	7.0571	133.7569	7.0514	133.8158	(0.080)	0.0000	0.0000	62,544
2013/04/16	R186	02/05/2013	6.75	Call	Bond Future	165.6000	0.1656	156.2300	0.1562	(5.658)	0	0	350
2013/04/16	R186	02/05/2013	6.75	Put	Bond Future	3,412.3000	3.4123	3,343.9800	3.3440	(2.002)	0	0	0
2013/04/16	R186	02/05/2013	7.39	Call	Bond Future	3,545.6100	3.5456	3,583.4300	3.5834	1.067	0	0	0
2013/04/16	R186	02/05/2013	7.39	Put	Bond Future	147.9700	0.1480	126.8400	0.1268	(14.280)	0	0	0
2013/04/16	R186	02/05/2013	7.40	Call	Bond Future	3,635.0300	3.6350	3,673.9100	3.6739	1.070	0	0	2,000
2013/04/16	R186	02/05/2013	7.40	Put	Bond Future	137.2700	0.1373	117.2000	0.1172	(14.621)	0	0	150
2013/04/16	R186	02/05/2013	7.41	Call	Bond Future	3,725.0000	3.7250	3,764.9100	3.7649	1.071	0	0	0
2013/04/16	R186	02/05/2013	7.41	Put	Bond Future	127.2300	0.1272	108.1900	0.1082	(14.965)	0	0	0
2013/04/16	R186	02/05/2013	7.60	Call	Bond Future	5,502.5500	5.5025	5,555.8700	5.5559	0.969	0	0	0
2013/04/16	R186	02/05/2013	7.60	Put	Bond Future	25.4000	0.0254	19.7700	0.0198	(22.165)	0	0	2,830
2013/04/16	R186	02/05/2013	7.75	Call	Bond Future	6,939.0100	6.9390	6,996.3300	6.9963	0.826	0	0	0
2013/04/16	R186	02/05/2013	7.75	Put	Bond Future	5.6800	0.0057	4.0500	0.0041	(28.697)	0	0	100
2013/04/16	R186	01/08/2013			Bond Future	7.1136	130.2153	7.1078	130.2749	(0.082)	0.0000	0.0000	3,000
2013/04/16	R186	01/08/2013	7.25	Call	Bond Future	3,785.6600	3.7857	3,806.6400	3.8066	0.554	0	0	4,315
2013/04/16	R186	01/08/2013	7.25	Put	Bond Future	2,406.3400	2.4063	2,367.6900	2.3677	(1.606)	0	0	0
2013/04/16	R186	01/08/2013	128.26	Call	Bond Future	120,942.8500	120.9428	121,002.4800	121.0025	0.049	0	0	0
2013/04/16	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R186	07/11/2013			Bond Future	7.1726	132.0852	7.1666	132.1451	(0.084)	0.0000	0.0000	540
2013/04/16	R186	07/11/2013	8.75	Call	Bond Future	14,888.2500	14.8883	14,939.5700	14.9396	0.345	0	0	0
2013/04/16	R186	07/11/2013	8.75	Put	Bond Future	405.6300	0.4056	397.0700	0.3971	(2.110)	0	0	1,030
2013/04/16	R186	07/11/2013	8.14	Call	Bond Future	10,327.7500	10.3278	10,369.5000	10.3695	0.404	0	0	0
2013/04/16	R186	07/11/2013	8.14	Put	Bond Future	1,159.7300	1.1597	1,141.6000	1.1416	(1.563)	0	0	0
2013/04/16	R186	07/11/2013	8.15	Call	Bond Future	10,400.4400	10.4004	10,442.3800	10.4424	0.403	0	0	0
2013/04/16	R186	07/11/2013	8.15	Put	Bond Future	1,142.5000	1.1425	1,124.5600	1.1246	(1.570)	0	0	0
2013/04/16	R186	07/11/2013	8.16	Call	Bond Future	10,473.5100	10.4735	10,515.6300	10.5156	0.402	0	0	0
2013/04/16	R186	07/11/2013	8.16	Put	Bond Future	1,125.7500	1.1258	1,107.9900	1.1080	(1.578)	0	0	0
2013/04/16	R186	06/02/2014			Bond Future	7.2284	128.5773	7.2221	128.6386	(0.087)	0.0000	0.0000	0
2013/04/16	R186	06/02/2014	7.74	Call	Bond Future	7,898.0300	7.8980	7,930.9700	7.9310	0.417	0	0	0
2013/04/16	R186	06/02/2014	7.74	Put	Bond Future	3,027.4700	3.0275	2,999.1700	2.9992	(0.935)	0	0	0
2013/04/16	R186	06/02/2014	7.75	Call	Bond Future	7,958.9700	7.9590	7,992.0900	7.9921	0.416	0	0	0
2013/04/16	R186	06/02/2014	7.75	Put	Bond Future	2,995.8100	2.9958	2,967.6900	2.9677	(0.939)	0	0	0
2013/04/16	R186	06/02/2014	7.76	Call	Bond Future	8,019.6700	8.0197	8,052.9700	8.0530	0.415	0	0	0
2013/04/16	R186	06/02/2014	7.76	Put	Bond Future	2,964.0000	2.9640	2,936.0600	2.9361	(0.943)	0	0	0
2013/04/16	R197	02/05/2013			Bond Future	298.1712	298.1712	297.9083	297.9083	(0.088)	0.0000	0.0000	2,633
2013/04/16	R197	02/05/2013	282.39	Call	Bond Future	15,781.2300	15.7812	15,518.2800	15.5183	(1.666)	0	0	0
2013/04/16	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R197	02/05/2013	282.40	Call	Bond Future	15,771.2300	15.7712	15,508.2800	15.5083	(1.667)	0	0	0
2013/04/16	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R197	02/05/2013	282.41	Call	Bond Future	15,761.2300	15.7612	15,498.2800	15.4983	(1.668)	0	0	0
2013/04/16	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R201	02/05/2013			Bond Future	5.2260	108.7008	5.2208	108.7092	(0.100)	0.0000	0.0000	4
2013/04/16	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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2013/04/16	R201	02/05/2013	4.04	Put	Bond Future	1,914.7600		1.9148	1,906.4300	1.9064	(0.435)	0	0	0
2013/04/16	R201	02/05/2013	4.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R201	02/05/2013	4.05	Put	Bond Future	1,898.4300		1.8984	1,890.1000	1.8901	(0.439)	0	0	0
2013/04/16	R201	02/05/2013	4.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R201	02/05/2013	4.06	Put	Bond Future	1,882.0900		1.8821	1,873.7600	1.8738	(0.443)	0	0	0
2013/04/16	R201	01/08/2013			Bond Future	5.2194		105.7135	5.2132	105.7219	(0.119)	0.0000	0.0000	0
2013/04/16	R201	01/08/2013	107.45	Call	Bond Future	68,467.7800		68.4678	68,476.2000	68.4762	0.012	0	0	0
2013/04/16	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R201	07/11/2013			Bond Future	5.1740		107.2315	5.1667	107.2395	(0.141)	0.0000	0.0000	0
2013/04/16	R201	07/11/2013	4.79	Call	Bond Future	95.2800		0.0953	96.8200	0.0968	1.616	0	0	0
2013/04/16	R201	07/11/2013	4.79	Put	Bond Future	516.5200		0.5165	510.0700	0.5101	(1.249)	0	0	0
2013/04/16	R201	07/11/2013	4.80	Call	Bond Future	98.0700		0.0981	99.6600	0.0997	1.621	0	0	0
2013/04/16	R201	07/11/2013	4.80	Put	Bond Future	508.3100		0.5083	501.9100	0.5019	(1.259)	0	0	0
2013/04/16	R201	07/11/2013	4.81	Call	Bond Future	100.9300		0.1009	102.5500	0.1026	1.605	0	0	0
2013/04/16	R201	07/11/2013	4.81	Put	Bond Future	500.1700		0.5002	493.8000	0.4938	(1.274)	0	0	0
2013/04/16	R201	06/02/2014			Bond Future	5.0911		104.2700	5.0810	104.2786	(0.198)	0.0000	0.0000	0
2013/04/16	R201	06/02/2014	5.26	Call	Bond Future	340.8500		0.3409	345.4700	0.3455	1.355	0	0	0
2013/04/16	R201	06/02/2014	5.26	Put	Bond Future	197.3000		0.1973	193.3500	0.1934	(2.002)	0	0	0
2013/04/16	R201	06/02/2014	5.24	Call	Bond Future	330.6300		0.3306	335.1700	0.3352	1.373	0	0	0
2013/04/16	R201	06/02/2014	5.24	Put	Bond Future	204.0600		0.2041	200.0300	0.2000	(1.975)	0	0	0
2013/04/16	R201	06/02/2014	5.25	Call	Bond Future	335.5300		0.3355	340.1200	0.3401	1.368	0	0	0
2013/04/16	R201	06/02/2014	5.25	Put	Bond Future	200.4700		0.2005	196.4900	0.1965	(1.985)	0	0	0
2013/04/16	R202	02/05/2013			Bond Future	222.7848		222.7848	222.7848	222.7848	0.000	0.0000	0.0000	44,017
2013/04/16	R202	02/05/2013	211.04	Call	Bond Future	11,744.7900		11.7448	11,744.7900	11.7448	0.000	0	0	0
2013/04/16	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R202	02/05/2013	211.05	Call	Bond Future	11,734.7900		11.7348	11,734.7900	11.7348	0.000	0	0	0
2013/04/16	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R202	02/05/2013	211.06	Call	Bond Future	11,724.7900		11.7248	11,724.7900	11.7248	0.000	0	0	0
2013/04/16	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R203	02/05/2013			Bond Future	5.7112		110.8458	5.7160	110.8267	0.083	0.0000	0.0000	5,837
2013/04/16	R203	02/05/2013	5.89	Call	Bond Future	827.9700		0.8280	805.0600	0.8051	(2.767)	0	0	0
2013/04/16	R203	02/05/2013	5.89	Put	Bond Future	110.3100		0.1103	106.5000	0.1065	(3.454)	0	0	0
2013/04/16	R203	02/05/2013	5.90	Call	Bond Future	859.7400		0.8597	836.8600	0.8369	(2.661)	0	0	0
2013/04/16	R203	02/05/2013	5.90	Put	Bond Future	102.1000		0.1021	98.3200	0.0983	(3.702)	0	0	0
2013/04/16	R203	02/05/2013	5.91	Call	Bond Future	891.9800		0.8920	869.1500	0.8692	(2.559)	0	0	0
2013/04/16	R203	02/05/2013	5.91	Put	Bond Future	94.3800		0.0944	90.6500	0.0906	(3.952)	0	0	0
2013/04/16	R203	01/08/2013			Bond Future	5.7401		112.2901	5.7451	112.2708	0.088	0.0000	0.0000	5,055
2013/04/16	R203	01/08/2013	109.11	Call	Bond Future	99,076.9300		99.0769	99,057.6100	99.0576	(0.019)	0	0	0
2013/04/16	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R203	07/11/2013			Bond Future	5.7700		109.7426	5.7756	109.7224	0.098	0.0000	0.0000	0
2013/04/16	R203	07/11/2013	6.01	Call	Bond Future	1,624.5500		1.6246	1,609.3400	1.6093	(0.936)	0	0	0
2013/04/16	R203	07/11/2013	6.01	Put	Bond Future	770.5200		0.7705	775.5100	0.7755	0.648	0	0	0
2013/04/16	R203	07/11/2013	571.00	Call	Bond Future	107,513.1000		107.5131	107,492.9000	107.4929	(0.019)	0	0	0
2013/04/16	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R203	07/11/2013	5.71	Call	Bond Future	1,030.1000		1.0301	1,017.7800	1.0178	(1.196)	0	0	15
2013/04/16	R203	07/11/2013	5.71	Put	Bond Future	1,244.6800		1.2447	1,252.5600	1.2526	0.633	0	0	0

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2013/04/16	R203	07/11/2013	5.99	Call	Bond Future	1,580.2800	1.5803	1,565.2500	1.5653	(0.951)	0	0	0
2013/04/16	R203	07/11/2013	5.99	Put	Bond Future	797.0900	0.7971	802.2600	0.8023	0.649	0	0	0
2013/04/16	R203	07/11/2013	6.00	Call	Bond Future	1,602.3400	1.6023	1,587.2200	1.5872	(0.944)	0	0	0
2013/04/16	R203	07/11/2013	6.00	Put	Bond Future	783.7200	0.7837	788.8000	0.7888	0.648	0	0	0
2013/04/16	R203	06/02/2014			Bond Future	5.7996	111.2237	5.8056	111.2037	0.103	0.0000	0.0000	0
2013/04/16	R203	06/02/2014	6.16	Call	Bond Future	2,001.7000	2.0017	1,986.7200	1.9867	(0.748)	0	0	0
2013/04/16	R203	06/02/2014	6.16	Put	Bond Future	802.4400	0.8024	807.4300	0.8074	0.622	0	0	0
2013/04/16	R203	06/02/2014	5.95	Call	Bond Future	1,573.1900	1.5732	1,559.7200	1.5597	(0.856)	0	0	16
2013/04/16	R203	06/02/2014	5.95	Put	Bond Future	1,070.7600	1.0708	1,077.2600	1.0773	0.607	0	0	0
2013/04/16	R203	06/02/2014	6.14	Call	Bond Future	1,958.3700	1.9584	1,943.5200	1.9435	(0.758)	0	0	0
2013/04/16	R203	06/02/2014	6.14	Put	Bond Future	825.2400	0.8252	830.3600	0.8304	0.620	0	0	0
2013/04/16	R203	06/02/2014	6.15	Call	Bond Future	1,979.9800	1.9800	1,965.0600	1.9651	(0.754)	0	0	0
2013/04/16	R203	06/02/2014	6.15	Put	Bond Future	813.7800	0.8138	818.8300	0.8188	0.621	0	0	0
2013/04/16	R204	02/05/2013			Bond Future	5.9485	112.6847	5.9430	112.7123	(0.093)	0.0000	0.0000	5,663
2013/04/16	R204	02/05/2013	6.29	Call	Bond Future	1,731.6800	1.7317	1,752.3000	1.7523	1.191	0	0	0
2013/04/16	R204	02/05/2013	6.29	Put	Bond Future	41.7200	0.0417	34.8000	0.0348	(16.587)	0	0	0
2013/04/16	R204	02/05/2013	6.30	Call	Bond Future	1,777.0500	1.7771	1,798.1200	1.7981	1.186	0	0	0
2013/04/16	R204	02/05/2013	6.30	Put	Bond Future	38.0800	0.0381	31.6100	0.0316	(16.991)	0	0	0
2013/04/16	R204	02/05/2013	6.31	Call	Bond Future	1,822.6700	1.8227	1,844.1600	1.8442	1.179	0	0	0
2013/04/16	R204	02/05/2013	6.31	Put	Bond Future	34.7200	0.0347	28.6700	0.0287	(17.425)	0	0	0
2013/04/16	R204	01/08/2013			Bond Future	5.9876	110.1267	5.9818	110.1546	(0.097)	0.0000	0.0000	0
2013/04/16	R204	01/08/2013	110.75	Call	Bond Future	101,243.2500	101.2433	101,271.1200	101.2711	0.028	0	0	0
2013/04/16	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R204	07/11/2013			Bond Future	6.0253	111.7082	6.0192	111.7359	(0.101)	0.0000	0.0000	0
2013/04/16	R204	07/11/2013	7.00	Call	Bond Future	4,624.1800	4.6242	4,646.0100	4.6460	0.472	0	0	0
2013/04/16	R204	07/11/2013	7.00	Put	Bond Future	284.2400	0.2842	278.3600	0.2784	(2.069)	0	0	1,270
2013/04/16	R204	07/11/2013	6.29	Call	Bond Future	2,226.0300	2.2260	2,239.8800	2.2399	0.622	0	0	0
2013/04/16	R204	07/11/2013	6.29	Put	Bond Future	1,025.8200	1.0258	1,011.9600	1.0120	(1.351)	0	0	0
2013/04/16	R204	07/11/2013	6.30	Call	Bond Future	2,254.7400	2.2547	2,268.7200	2.2687	0.620	0	0	0
2013/04/16	R204	07/11/2013	6.30	Put	Bond Future	1,009.5100	1.0095	995.7800	0.9958	(1.360)	0	0	0
2013/04/16	R204	07/11/2013	6.31	Call	Bond Future	2,283.6300	2.2836	2,297.7400	2.2977	0.618	0	0	0
2013/04/16	R204	07/11/2013	6.31	Put	Bond Future	993.4000	0.9934	979.8000	0.9798	(1.369)	0	0	0
2013/04/16	R204	06/02/2014			Bond Future	6.0609	109.1850	6.0543	109.2135	(0.108)	0.0000	0.0000	0
2013/04/16	R204	06/02/2014	6.40	Call	Bond Future	2,689.3600	2.6894	2,704.4200	2.7044	0.560	0	0	0
2013/04/16	R204	06/02/2014	6.40	Put	Bond Future	1,224.5000	1.2245	1,211.0200	1.2110	(1.101)	0	0	0
2013/04/16	R204	06/02/2014	6.41	Call	Bond Future	2,716.8700	2.7169	2,732.0300	2.7320	0.558	0	0	0
2013/04/16	R204	06/02/2014	6.41	Put	Bond Future	1,209.1800	1.2092	1,195.8000	1.1958	(1.107)	0	0	0
2013/04/16	R204	06/02/2014	6.39	Call	Bond Future	2,661.9800	2.6620	2,676.9300	2.6769	0.562	0	0	0
2013/04/16	R204	06/02/2014	6.39	Put	Bond Future	1,239.9700	1.2400	1,226.3800	1.2264	(1.096)	0	0	0
2013/04/16	R206	02/05/2013			Bond Future	5.2835	103.7929	5.2830	103.7932	(0.009)	0.0000	0.0000	23
2013/04/16	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R206	02/05/2013	3.39	Put	Bond Future	1,302.2900	1.3023	1,301.9700	1.3020	(0.025)	0	0	0
2013/04/16	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R206	02/05/2013	3.40	Put	Bond Future	1,295.3400	1.2953	1,295.0200	1.2950	(0.025)	0	0	0
2013/04/16	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R206	02/05/2013	3.41	Put	Bond Future	1,288.3900	1.2884	1,288.0700	1.2881	(0.025)	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
2013/04/16	R206	01/08/2013			Bond Future	5.2589	101.3836	5.2583	101.3839	(0.013)	0.0000	0.0000	0
2013/04/16	R206	01/08/2013	103.94	Call	Bond Future	30,385.4900	30.3855	30,385.7800	30.3858	0.001	0	0	0
2013/04/16	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R206	07/11/2013			Bond Future	5.0491	102.8395	5.0503	102.8393	0.024	0.0000	0.0000	0
2013/04/16	R206	07/11/2013	4.29	Call	Bond Future	4.0900	0.0041	4.0400	0.0040	(1.222)	0	0	0
2013/04/16	R206	07/11/2013	4.29	Put	Bond Future	139.9600	0.1400	140.1300	0.1401	0.121	0	0	0
2013/04/16	R206	07/11/2013	4.30	Call	Bond Future	4.2500	0.0043	4.1900	0.0042	(1.412)	0	0	0
2013/04/16	R206	07/11/2013	4.30	Put	Bond Future	138.3200	0.1383	138.4800	0.1385	0.116	0	0	0
2013/04/16	R206	07/11/2013	4.31	Call	Bond Future	4.4200	0.0044	4.3600	0.0044	(1.357)	0	0	0
2013/04/16	R206	07/11/2013	4.31	Put	Bond Future	136.7000	0.1367	136.8600	0.1369	0.117	0	0	0
2013/04/16	R207	02/05/2013			Bond Future	6.1243	108.3342	6.1188	108.3653	(0.090)	0.0000	0.0000	7,812
2013/04/16	R207	02/05/2013	6.44	Call	Bond Future	1,823.5300	1.8235	1,844.7500	1.8447	1.164	0	0	0
2013/04/16	R207	02/05/2013	6.44	Put	Bond Future	66.1300	0.0661	56.1800	0.0562	(15.046)	0	0	0
2013/04/16	R207	02/05/2013	6.45	Call	Bond Future	1,873.3000	1.8733	1,895.0900	1.8951	1.163	0	0	0
2013/04/16	R207	02/05/2013	6.45	Put	Bond Future	60.8100	0.0608	51.4300	0.0514	(15.425)	0	0	0
2013/04/16	R207	02/05/2013	6.46	Call	Bond Future	1,923.3900	1.9234	1,945.7300	1.9457	1.161	0	0	0
2013/04/16	R207	02/05/2013	6.46	Put	Bond Future	55.8500	0.0559	47.0200	0.0470	(15.810)	0	0	0
2013/04/16	R207	01/08/2013			Bond Future	6.1676	106.1094	6.1618	106.1410	(0.094)	0.0000	0.0000	113
2013/04/16	R207	01/08/2013	106.18	Call	Bond Future	98,538.2500	98.5383	98,569.8000	98.5698	0.032	0	0	0
2013/04/16	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R207	07/11/2013			Bond Future	6.2071	107.6332	6.2011	107.6647	(0.097)	0.0000	0.0000	0
2013/04/16	R207	07/11/2013	6.69	Call	Bond Future	3,395.0700	3.3951	3,413.3300	3.4133	0.538	0	0	0
2013/04/16	R207	07/11/2013	6.69	Put	Bond Future	907.1700	0.9072	894.0100	0.8940	(1.451)	0	0	0
2013/04/16	R207	07/11/2013	6.70	Call	Bond Future	3,431.1100	3.4311	3,449.5000	3.4495	0.536	0	0	0
2013/04/16	R207	07/11/2013	6.70	Put	Bond Future	892.4500	0.8925	879.4200	0.8794	(1.460)	0	0	0
2013/04/16	R207	07/11/2013	6.71	Call	Bond Future	3,467.3000	3.4673	3,485.8200	3.4858	0.534	0	0	0
2013/04/16	R207	07/11/2013	6.71	Put	Bond Future	877.9200	0.8779	865.0200	0.8650	(1.469)	0	0	0
2013/04/16	R207	06/02/2014			Bond Future	6.2453	105.4463	6.2389	105.4787	(0.103)	0.0000	0.0000	0
2013/04/16	R207	06/02/2014	6.66	Call	Bond Future	3,430.0100	3.4300	3,447.6400	3.4476	0.514	0	0	0
2013/04/16	R207	06/02/2014	6.66	Put	Bond Future	1,367.0900	1.3671	1,352.3400	1.3523	(1.079)	0	0	0
2013/04/16	R207	06/02/2014	6.64	Call	Bond Future	3,365.2800	3.3653	3,382.6900	3.3827	0.517	0	0	0
2013/04/16	R207	06/02/2014	6.64	Put	Bond Future	1,400.7200	1.4007	1,385.7500	1.3857	(1.069)	0	0	0
2013/04/16	R207	06/02/2014	6.65	Call	Bond Future	3,397.5800	3.3976	3,415.1000	3.4151	0.516	0	0	0
2013/04/16	R207	06/02/2014	6.65	Put	Bond Future	1,383.8200	1.3838	1,368.9600	1.3690	(1.074)	0	0	0
2013/04/16	R208	02/05/2013			Bond Future	6.2333	103.8586	6.2228	103.9248	(0.169)	0.0000	0.0000	14,192
2013/04/16	R208	02/05/2013	6.64	Call	Bond Future	2,551.0200	2.5510	2,609.5600	2.6096	2.295	0	0	0
2013/04/16	R208	02/05/2013	6.64	Put	Bond Future	33.6600	0.0337	26.0500	0.0261	(22.608)	0	0	0
2013/04/16	R208	02/05/2013	6.65	Call	Bond Future	2,608.9600	2.6090	2,668.0400	2.6680	2.265	0	0	0
2013/04/16	R208	02/05/2013	6.65	Put	Bond Future	30.6500	0.0306	23.5800	0.0236	(23.067)	0	0	0
2013/04/16	R208	02/05/2013	6.66	Call	Bond Future	2,667.0800	2.6671	2,726.6700	2.7267	2.234	0	0	0
2013/04/16	R208	02/05/2013	6.66	Put	Bond Future	27.8800	0.0279	21.3200	0.0213	(23.529)	0	0	0
2013/04/16	R208	01/08/2013			Bond Future	6.2732	105.2119	6.2622	105.2789	(0.175)	0.0000	0.0000	3,000
2013/04/16	R208	01/08/2013	101.40	Call	Bond Future	96,167.4800	96.1675	96,234.4700	96.2345	0.070	0	0	0
2013/04/16	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R208	07/11/2013			Bond Future	6.3145	103.3265	6.3031	103.3939	(0.180)	0.0000	0.0000	0
2013/04/16	R208	07/11/2013	7.50	Call	Bond Future	7,061.9100	7.0619	7,119.1100	7.1191	0.810	0	0	0

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2013/04/16	R208	07/11/2013	7.50	Put	Bond Future	328.6600	0.3287	318.4600	0.3185	(3.104)	0	0	1,520
2013/04/16	R208	07/11/2013	6.79	Call	Bond Future	3,902.8200	3.9028	3,945.1600	3.9452	1.085	0	0	0
2013/04/16	R208	07/11/2013	6.79	Put	Bond Future	1,134.3100	1.1343	1,109.2500	1.1092	(2.209)	0	0	0
2013/04/16	R208	07/11/2013	6.80	Call	Bond Future	3,942.8100	3.9428	3,985.4000	3.9854	1.080	0	0	0
2013/04/16	R208	07/11/2013	6.80	Put	Bond Future	1,117.0700	1.1171	1,092.2600	1.0923	(2.221)	0	0	0
2013/04/16	R208	07/11/2013	6.81	Call	Bond Future	3,982.9600	3.9830	4,025.8100	4.0258	1.076	0	0	0
2013/04/16	R208	07/11/2013	6.81	Put	Bond Future	1,100.0400	1.1000	1,075.4900	1.0755	(2.232)	0	0	0
2013/04/16	R208	06/02/2014			Bond Future	6.3534	104.7210	6.3414	104.7898	(0.188)	0.0000	0.0000	0
2013/04/16	R208	06/02/2014	6.75	Call	Bond Future	3,923.8200	3.9238	3,964.0700	3.9641	1.026	0	0	0
2013/04/16	R208	06/02/2014	6.75	Put	Bond Future	1,676.8200	1.6768	1,648.3000	1.6483	(1.701)	0	0	0
2013/04/16	R208	06/02/2014	6.76	Call	Bond Future	3,959.9700	3.9600	4,000.4400	4.0004	1.022	0	0	0
2013/04/16	R208	06/02/2014	6.76	Put	Bond Future	1,657.1000	1.6571	1,628.8000	1.6288	(1.708)	0	0	0
2013/04/16	R208	06/02/2014	6.74	Call	Bond Future	3,887.8200	3.8878	3,927.8500	3.9279	1.030	0	0	0
2013/04/16	R208	06/02/2014	6.74	Put	Bond Future	1,696.7300	1.6967	1,667.9900	1.6680	(1.694)	0	0	0
2013/04/16	R209	02/05/2013			Bond Future	7.8972	83.3038	7.8715	83.5389	(0.326)	0.0000	0.0000	10,551
2013/04/16	R209	02/05/2013	7.99	Call	Bond Future	1,567.7800	1.5678	1,688.2600	1.6883	7.685	0	0	0
2013/04/16	R209	02/05/2013	7.99	Put	Bond Future	730.0700	0.7301	615.4900	0.6155	(15.694)	0	0	0
2013/04/16	R209	02/05/2013	8.00	Call	Bond Future	1,623.6400	1.6236	1,747.3700	1.7474	7.621	0	0	0
2013/04/16	R209	02/05/2013	8.00	Put	Bond Future	696.4000	0.6964	585.0700	0.5851	(15.987)	0	0	0
2013/04/16	R209	02/05/2013	8.01	Call	Bond Future	1,680.4400	1.6804	1,807.4200	1.8074	7.556	0	0	0
2013/04/16	R209	02/05/2013	8.01	Put	Bond Future	663.8200	0.6638	555.7400	0.5557	(16.282)	0	0	0
2013/04/16	R209	01/08/2013			Bond Future	7.9564	84.3894	7.9300	84.6275	(0.332)	0.0000	0.0000	0
2013/04/16	R209	01/08/2013	79.36	Call	Bond Future	74,440.3100	74.4403	74,678.3400	74.6783	0.320	0	0	0
2013/04/16	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R209	07/11/2013			Bond Future	8.0198	82.4565	7.9926	82.6976	(0.338)	0.0000	0.0000	0
2013/04/16	R209	07/11/2013	9.50	Call	Bond Future	12,297.2000	12.2972	12,506.5100	12.5065	1.702	0	0	0
2013/04/16	R209	07/11/2013	9.50	Put	Bond Future	640.8300	0.6408	609.0400	0.6090	(4.961)	0	0	980
2013/04/16	R209	07/11/2013	8.79	Call	Bond Future	8,138.2000	8.1382	8,311.9300	8.3119	2.135	0	0	0
2013/04/16	R209	07/11/2013	8.79	Put	Bond Future	1,725.2300	1.7252	1,657.8600	1.6579	(3.905)	0	0	0
2013/04/16	R209	07/11/2013	8.80	Call	Bond Future	8,195.1300	8.1951	8,369.4700	8.3695	2.127	0	0	0
2013/04/16	R209	07/11/2013	8.80	Put	Bond Future	1,704.0800	1.7041	1,637.3200	1.6373	(3.918)	0	0	0
2013/04/16	R209	07/11/2013	8.81	Call	Bond Future	8,252.1600	8.2522	8,427.1100	8.4271	2.120	0	0	0
2013/04/16	R209	07/11/2013	8.81	Put	Bond Future	1,683.1500	1.6831	1,617.0000	1.6170	(3.930)	0	0	0
2013/04/16	R209	06/02/2014			Bond Future	8.0794	83.5693	8.0515	83.8141	(0.345)	0.0000	0.0000	0
2013/04/16	R209	06/02/2014	8.55	Call	Bond Future	7,279.3900	7.2794	7,431.7400	7.4317	2.093	0	0	0
2013/04/16	R209	06/02/2014	8.55	Put	Bond Future	3,314.9100	3.3149	3,222.5200	3.2225	(2.787)	0	0	0
2013/04/16	R209	06/02/2014	8.56	Call	Bond Future	7,329.4600	7.3295	7,482.4000	7.4824	2.087	0	0	0
2013/04/16	R209	06/02/2014	8.56	Put	Bond Future	3,283.9900	3.2840	3,192.1900	3.1922	(2.795)	0	0	0
2013/04/16	R209	06/02/2014	8.54	Call	Bond Future	7,229.4300	7.2294	7,381.1800	7.3812	2.099	0	0	0
2013/04/16	R209	06/02/2014	8.54	Put	Bond Future	3,346.0800	3.3461	3,253.0900	3.2531	(2.779)	0	0	0
2013/04/16	R210	02/05/2013			Bond Future	170.3980	170.3980	169.9660	169.9660	(0.254)	0.0000	0.0000	1,244
2013/04/16	R210	02/05/2013	161.14	Call	Bond Future	9,258.0100	9.2580	8,826.0300	8.8260	(4.666)	0	0	0
2013/04/16	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R210	02/05/2013	161.15	Call	Bond Future	9,248.0100	9.2480	8,816.0300	8.8160	(4.671)	0	0	0
2013/04/16	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R210	02/05/2013	161.16	Call	Bond Future	9,238.0100	9.2380	8,806.0300	8.8060	(4.676)	0	0	0

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2013/04/16	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R211	02/05/2013			Bond Future	129.8772		129.8772	130.0112	0.103	0.0000	0.0000	529
2013/04/16	R211	02/05/2013	125.69	Call	Bond Future	4,187.2100	4.1872	4,321.2300	4.3212	3.201	0	0	0
2013/04/16	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R211	02/05/2013	125.70	Call	Bond Future	4,177.2100	4.1772	4,311.2300	4.3112	3.208	0	0	0
2013/04/16	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R211	02/05/2013	125.71	Call	Bond Future	4,167.2100	4.1672	4,301.2300	4.3012	3.216	0	0	0
2013/04/16	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R212	02/05/2013			Bond Future	138.5204		138.5204	138.4067	(0.082)	0.0000	0.0000	21,870
2013/04/16	R212	02/05/2013	131.09	Call	Bond Future	7,430.3700	7.4304	7,316.7200	7.3167	(1.530)	0	0	0
2013/04/16	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R212	02/05/2013	131.10	Call	Bond Future	7,420.3700	7.4204	7,306.7200	7.3067	(1.532)	0	0	0
2013/04/16	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R212	02/05/2013	131.11	Call	Bond Future	7,410.3700	7.4104	7,296.7200	7.2967	(1.534)	0	0	0
2013/04/16	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R213	02/05/2013			Bond Future	7.6071		95.4085	7.6215	0.190	0.0000	0.0000	8,299
2013/04/16	R213	02/05/2013	7.84	Call	Bond Future	2,425.9200	2.4259	2,297.4900	2.2975	(5.294)	0	0	0
2013/04/16	R213	02/05/2013	7.84	Put	Bond Future	303.4600	0.3035	308.7300	0.3087	1.737	0	0	0
2013/04/16	R213	02/05/2013	7.85	Call	Bond Future	2,497.3100	2.4973	2,368.2000	2.3682	(5.170)	0	0	0
2013/04/16	R213	02/05/2013	7.85	Put	Bond Future	285.2800	0.2853	289.8700	0.2899	1.609	0	0	0
2013/04/16	R213	02/05/2013	7.86	Call	Bond Future	2,569.4700	2.5695	2,439.7200	2.4397	(5.050)	0	0	0
2013/04/16	R213	02/05/2013	7.86	Put	Bond Future	267.9900	0.2680	271.9400	0.2719	1.474	0	0	0
2013/04/16	R213	01/08/2013			Bond Future	7.6654		96.6517	7.6802	0.194	0.0000	0.0000	0
2013/04/16	R213	01/08/2013	91.25	Call	Bond Future	86,036.6500	86.0367	85,901.2300	85.9012	(0.157)	0	0	0
2013/04/16	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R213	07/11/2013			Bond Future	7.7292		94.5022	7.7446	0.199	0.0000	0.0000	0
2013/04/16	R213	07/11/2013	8.59	Call	Bond Future	8,692.1800	8.6922	8,577.1700	8.5772	(1.323)	0	0	0
2013/04/16	R213	07/11/2013	8.59	Put	Bond Future	1,394.6300	1.3946	1,417.4200	1.4174	1.634	0	0	0
2013/04/16	R213	07/11/2013	8.60	Call	Bond Future	8,753.4000	8.7534	8,638.1100	8.6381	(1.317)	0	0	0
2013/04/16	R213	07/11/2013	8.60	Put	Bond Future	1,375.9900	1.3760	1,398.5000	1.3985	1.636	0	0	0
2013/04/16	R213	07/11/2013	8.61	Call	Bond Future	8,814.7100	8.8147	8,699.1500	8.6991	(1.311)	0	0	0
2013/04/16	R213	07/11/2013	8.61	Put	Bond Future	1,357.5600	1.3576	1,379.8000	1.3798	1.638	0	0	0
2013/04/16	R213	06/02/2014			Bond Future	7.7903		95.7776	7.8061	0.202	0.0000	0.0000	0
2013/04/16	R213	06/02/2014	8.31	Call	Bond Future	7,442.4500	7.4425	7,342.3200	7.3423	(1.345)	0	0	0
2013/04/16	R213	06/02/2014	8.31	Put	Bond Future	3,000.3100	3.0003	3,039.4600	3.0395	1.305	0	0	0
2013/04/16	R213	06/02/2014	8.29	Call	Bond Future	7,336.6400	7.3366	7,237.1700	7.2372	(1.356)	0	0	0
2013/04/16	R213	06/02/2014	8.29	Put	Bond Future	3,059.7500	3.0598	3,099.5600	3.0996	1.301	0	0	0
2013/04/16	R213	06/02/2014	8.30	Call	Bond Future	7,389.4800	7.3895	7,289.6700	7.2897	(1.351)	0	0	0
2013/04/16	R213	06/02/2014	8.30	Put	Bond Future	3,029.9100	3.0299	3,069.3800	3.0694	1.303	0	0	0
2013/04/16	R214	02/05/2013			Bond Future	7.9468		85.0641	7.9210	(0.324)	0.0000	0.0000	1,904
2013/04/16	R214	02/05/2013	84.31	Call	Bond Future	76,284.5100	76.2845	76,534.1200	76.5341	0.327	0	0	0
2013/04/16	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/16	R214	01/08/2013			Bond Future	8.0037		86.1726	7.9773	(0.330)	0.0000	0.0000	0
2013/04/16	R214	01/08/2013	84.31	Call	Bond Future	75,724.6600	75.7247	75,977.6100	75.9776	0.334	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
2013/04/16	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												236457	