



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 17/04/2013 to 17/04/2013

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
2013/04/17	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2013/04/17	2025	02/05/2013			Bond Future	118.2392	118.2392	117.9825	117.9825	(0.217)	0.0000	0.0000	0
2013/04/17	2025	02/05/2013	113.41	Call	Bond Future	4,825.5300	4.8255	4,568.7800	4.5688	(5.321)	0	0	0
2013/04/17	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	2038	02/05/2013			Bond Future	113.9946	113.9946	114.6543	114.6543	0.579	0.0000	0.0000	9
2013/04/17	2038	02/05/2013	111.60	Call	Bond Future	2,390.1400	2.3901	3,049.8200	3.0498	27.600	0	0	0
2013/04/17	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	2050	02/05/2013			Bond Future	119.3071	119.3071	118.4154	118.4154	(0.747)	0.0000	0.0000	122
2013/04/17	2050	02/05/2013	117.60	Call	Bond Future	1,709.3100	1.7093	817.6000	0.8176	(52.168)	0	0	0
2013/04/17	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	AL7T	02/05/2013			Index Future	503.8100	503.8100	506.4490	506.4490	0.524	0.0000	0.0000	11
2013/04/17	AL7T	01/08/2013			Index Future	510.3750	510.3750	513.0480	513.0480	0.524	0.0000	0.0000	0
2013/04/17	AL7T	07/11/2013			Index Future	517.7000	517.7000	520.4090	520.4090	0.523	0.0000	0.0000	0
2013/04/17	ALBI	02/05/2013			Index Future	448.4240	448.4240	451.7850	451.7850	0.750	0.0000	0.0000	945
2013/04/17	ALBI	01/08/2013			Index Future	454.2670	454.2670	457.6720	457.6720	0.750	0.0000	0.0000	159
2013/04/17	ALBI	07/11/2013			Index Future	460.7870	460.7870	464.2380	464.2380	0.749	0.0000	0.0000	85
2013/04/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	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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2013/04/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/17	EL28	02/05/2013			Bond Future	113.4725	113.4725	113.0500	113.0500	(0.372)	0.0000	0.0000	0
2013/04/17	EL28	02/05/2013	113.32	Call	Bond Future	156.2800	0.1563	0.0000	0.0000	(100.000)	0	0	0
2013/04/17	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	266.2300	0.2662	100.000	0	0	0
2013/04/17	ES33	02/05/2013			Bond Future	8.4404	91.9936	8.2871	93.3855	(1.816)	0.0000	0.0000	3,363
2013/04/17	ES33	02/05/2013	91.02	Call	Bond Future	82,813.3400	82.8133	84,205.2200	84.2052	1.681	0	0	0
2013/04/17	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	ES33	01/08/2013			Bond Future	8.5193	93.1923	8.3616	94.6022	(1.851)	0.0000	0.0000	0
2013/04/17	ES33	01/08/2013	9.00	Call	Bond Future	4,100.0500	4.1000	5,510.0300	5.5100	34.389	0	0	0
2013/04/17	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	ES33	01/08/2013	91.02	Call	Bond Future	82,140.9200	82.1409	83,550.9000	83.5509	1.717	0	0	0
2013/04/17	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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2013/04/17	GOVI	02/05/2013			GOVI	447.7380	447.7380	450.9290	450.9290	0.713	0.0000	0.0000	70
2013/04/17	GOVI	02/05/2013	432.99	Call	GOVI	147,480.0000	14.7480	179,390.0000	17.9390	21.637	0	0	0
2013/04/17	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	GOVI	02/05/2013	433.00	Call	GOVI	147,380.0000	14.7380	179,290.0000	17.9290	21.652	0	0	0
2013/04/17	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	GOVI	02/05/2013	433.01	Call	GOVI	147,280.0000	14.7280	179,190.0000	17.9190	21.666	0	0	0
2013/04/17	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	GOVI	01/08/2013			GOVI	453.5720	453.5720	456.8050	456.8050	0.713	0.0000	0.0000	280
2013/04/17	GOVI	01/08/2013	445.99	Call	GOVI	75,820.0000	7.5820	108,150.0000	10.8150	42.640	0	0	0
2013/04/17	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	GOVI	01/08/2013	446.00	Call	GOVI	75,720.0000	7.5720	108,050.0000	10.8050	42.697	0	0	0
2013/04/17	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	GOVI	01/08/2013	446.01	Call	GOVI	75,620.0000	7.5620	107,950.0000	10.7950	42.753	0	0	0
2013/04/17	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	GOVI	07/11/2013			GOVI	460.0810	460.0810	463.3590	463.3590	0.712	0.0000	0.0000	0
2013/04/17	GOVI	07/11/2013	445.99	Call	GOVI	140,910.0000	14.0910	173,690.0000	17.3690	23.263	0	0	0
2013/04/17	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	GOVI	07/11/2013	446.00	Call	GOVI	140,810.0000	14.0810	173,590.0000	17.3590	23.280	0	0	0
2013/04/17	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	GOVI	07/11/2013	446.01	Call	GOVI	140,710.0000	14.0710	173,490.0000	17.3490	23.296	0	0	0
2013/04/17	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/17	IGOV	02/05/2013			Index Future	206.8350	206.8350	206.5830	206.5830	(0.122)	0.0000	0.0000	558
2013/04/17	IGOV	01/08/2013			Index Future	209.6080	209.6080	209.3510	209.3510	(0.123)	0.0000	0.0000	252
2013/04/17	IGOV	07/11/2013			Index Future	212.6750	212.6750	212.4150	212.4150	(0.122)	0.0000	0.0000	7
2013/04/17	ILBI	02/05/2013			Index Future	560.0140	560.0140	559.7390	559.7390	(0.049)	0.0000	0.0000	183
2013/04/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/17	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1250	94.8750	0.098	0.0000	0.0000	0
2013/04/17	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/17	JBAF	19/06/2013			Jibar Tradeable Future	5.1100	94.8900	5.0800	94.9200	(0.587)	0.0000	0.0000	500
2013/04/17	JBAF	17/07/2013			Jibar Tradeable Future	5.0900	94.9100	5.0400	94.9600	(0.982)	0.0000	0.0000	0

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2013/04/17	JBAF	21/08/2013			Jibar Tradeable Future	5.0800		94.9200	4.9800	95.0200	(1.969)	0.0000	0.0000	0
2013/04/17	JBAF	18/09/2013			Jibar Tradeable Future	5.0700		94.9300	4.9700	95.0300	(1.972)	0.0000	0.0000	1,700
2013/04/17	JBAF	16/10/2013			Jibar Tradeable Future	5.0700		94.9300	4.9600	95.0400	(2.170)	0.0000	0.0000	0
2013/04/17	JBAF	18/12/2013			Jibar Tradeable Future	5.0800		94.9200	4.9700	95.0300	(2.165)	0.0000	0.0000	1,500
2013/04/17	JBAF	19/03/2014			Jibar Tradeable Future	5.1300		94.8700	5.0100	94.9900	(2.339)	0.0000	0.0000	0
2013/04/17	JBAF	18/06/2014			Jibar Tradeable Future	5.2200		94.7800	5.1000	94.9000	(2.299)	0.0000	0.0000	0
2013/04/17	JBAF	17/09/2014			Jibar Tradeable Future	5.3300		94.6700	5.2100	94.7900	(2.251)	0.0000	0.0000	0
2013/04/17	JBAF	17/12/2014			Jibar Tradeable Future	5.4600		94.5400	5.3400	94.6600	(2.198)	0.0000	0.0000	0
2013/04/17	OTH1	02/05/2013			Index Future	427.8020		427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/17	R023	02/05/2013			Bond Future	6.4935		110.4333	6.4066	111.0950	(1.339)	0.0000	0.0000	6,460
2013/04/17	R023	02/05/2013	7.04	Call	Bond Future	4,045.4600		4.0455	4,707.2400	4.7072	16.359	0	0	0
2013/04/17	R023	02/05/2013	7.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R023	02/05/2013	7.05	Call	Bond Future	4,117.6800		4.1177	4,779.4600	4.7795	16.072	0	0	0
2013/04/17	R023	02/05/2013	7.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R023	02/05/2013	7.06	Call	Bond Future	4,189.8400		4.1898	4,851.6200	4.8516	15.795	0	0	0
2013/04/17	R023	02/05/2013	7.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R023	01/08/2013			Bond Future	6.5366		111.8723	6.4465	112.5425	(1.379)	0.0000	0.0000	0
2013/04/17	R023	01/08/2013	7.29	Call	Bond Future	5,402.4400		5.4024	6,072.7200	6.0727	12.407	0	0	0
2013/04/17	R023	01/08/2013	7.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R023	01/08/2013	7.30	Call	Bond Future	5,471.8100		5.4718	6,142.0900	6.1421	12.250	0	0	0
2013/04/17	R023	01/08/2013	7.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R023	01/08/2013	7.31	Call	Bond Future	5,541.1200		5.5411	6,211.4000	6.2114	12.096	0	0	0
2013/04/17	R023	01/08/2013	7.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R157	02/05/2013			Bond Future	5.3216		119.8131	5.2703	119.9380	(0.963)	0.0000	0.0000	6,187
2013/04/17	R157	02/05/2013	5.34	Call	Bond Future	192.1900		0.1922	262.6100	0.2626	36.641	0	0	0
2013/04/17	R157	02/05/2013	5.34	Put	Bond Future	147.3000		0.1473	92.8100	0.0928	(36.993)	0	0	0
2013/04/17	R157	02/05/2013	5.35	Call	Bond Future	205.7500		0.2057	279.0200	0.2790	35.611	0	0	0
2013/04/17	R157	02/05/2013	5.35	Put	Bond Future	136.5200		0.1365	84.8800	0.0849	(37.826)	0	0	0
2013/04/17	R157	02/05/2013	5.36	Call	Bond Future	219.8500		0.2198	295.9200	0.2959	34.601	0	0	0
2013/04/17	R157	02/05/2013	5.36	Put	Bond Future	126.2900		0.1263	77.4500	0.0775	(38.673)	0	0	0
2013/04/17	R157	01/08/2013			Bond Future	5.3238		121.3743	5.2657	121.5008	(1.092)	0.0000	0.0000	0
2013/04/17	R157	01/08/2013	116.11	Call	Bond Future	91,918.6800		91.9187	92,045.1400	92.0451	0.138	0	0	0
2013/04/17	R157	01/08/2013	116.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R157	07/11/2013			Bond Future	5.3159		116.3094	5.2486	116.4369	(1.266)	0.0000	0.0000	0
2013/04/17	R157	07/11/2013	5.59	Call	Bond Future	788.0800		0.7881	877.4300	0.8774	11.338	0	0	0
2013/04/17	R157	07/11/2013	5.59	Put	Bond Future	270.5300		0.2705	232.3400	0.2323	(14.117)	0	0	0
2013/04/17	R157	07/11/2013	5.60	Call	Bond Future	800.9100		0.8009	890.9400	0.8909	11.241	0	0	0
2013/04/17	R157	07/11/2013	5.60	Put	Bond Future	264.5400		0.2645	227.0300	0.2270	(14.179)	0	0	0
2013/04/17	R157	07/11/2013	5.61	Call	Bond Future	813.8500		0.8139	904.5300	0.9045	11.142	0	0	0
2013/04/17	R157	07/11/2013	5.61	Put	Bond Future	258.6600		0.2587	221.8000	0.2218	(14.250)	0	0	0
2013/04/17	R157	06/02/2014			Bond Future	5.2999		117.8796	5.2204	118.0094	(1.500)	0.0000	0.0000	0
2013/04/17	R157	06/02/2014	5.66	Call	Bond Future	871.1100		0.8711	961.3600	0.9614	10.360	0	0	0
2013/04/17	R157	06/02/2014	5.66	Put	Bond Future	285.8300		0.2858	246.3400	0.2463	(13.816)	0	0	0
2013/04/17	R157	06/02/2014	5.64	Call	Bond Future	848.8100		0.8488	937.9800	0.9380	10.505	0	0	0
2013/04/17	R157	06/02/2014	5.64	Put	Bond Future	295.9200		0.2959	255.3500	0.2554	(13.710)	0	0	0

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2013/04/17	R157	06/02/2014	5.65	Call	Bond Future	859.9300	0.8599	949.6400	0.9496	10.432	0	0	0
2013/04/17	R157	06/02/2014	5.65	Put	Bond Future	290.8400	0.2908	250.8100	0.2508	(13.764)	0	0	0
2013/04/17	R186	02/05/2013			Bond Future	7.0514	133.8158	6.9188	135.2052	(1.880)	0.0000	0.0000	61,304
2013/04/17	R186	02/05/2013	6.75	Call	Bond Future	156.2300	0.1562	384.2500	0.3842	145.951	0	0	350
2013/04/17	R186	02/05/2013	6.75	Put	Bond Future	3,343.9800	3.3440	2,182.6400	2.1826	(34.729)	0	0	0
2013/04/17	R186	02/05/2013	7.39	Call	Bond Future	3,583.4300	3.5834	4,879.2700	4.8793	36.162	0	0	0
2013/04/17	R186	02/05/2013	7.39	Put	Bond Future	126.8400	0.1268	33.3200	0.0333	(73.731)	0	0	0
2013/04/17	R186	02/05/2013	7.40	Call	Bond Future	3,673.9100	3.6739	4,976.2800	4.9763	35.449	0	0	2,000
2013/04/17	R186	02/05/2013	7.40	Put	Bond Future	117.2000	0.1172	30.2100	0.0302	(74.224)	0	0	150
2013/04/17	R186	02/05/2013	7.41	Call	Bond Future	3,764.9100	3.7649	5,073.4500	5.0735	34.756	0	0	0
2013/04/17	R186	02/05/2013	7.41	Put	Bond Future	108.1900	0.1082	27.3700	0.0274	(74.702)	0	0	0
2013/04/17	R186	02/05/2013	7.60	Call	Bond Future	5,555.8700	5.5559	6,928.8900	6.9289	24.713	0	0	0
2013/04/17	R186	02/05/2013	7.60	Put	Bond Future	19.7700	0.0198	3.4300	0.0034	(82.650)	0	0	2,830
2013/04/17	R186	02/05/2013	7.75	Call	Bond Future	6,996.3300	6.9963	8,382.1500	8.3822	19.808	0	0	0
2013/04/17	R186	02/05/2013	7.75	Put	Bond Future	4.0500	0.0041	0.5100	0.0005	(87.407)	0	0	100
2013/04/17	R186	01/08/2013			Bond Future	7.1078	130.2749	6.9708	131.6824	(1.927)	0.0000	0.0000	3,000
2013/04/17	R186	01/08/2013	7.25	Call	Bond Future	3,806.6400	3.8066	4,673.5400	4.6735	22.773	0	0	4,315
2013/04/17	R186	01/08/2013	7.25	Put	Bond Future	2,367.6900	2.3677	1,827.1100	1.8271	(22.832)	0	0	0
2013/04/17	R186	01/08/2013	128.26	Call	Bond Future	121,002.4800	121.0025	122,409.9600	122.4100	1.163	0	0	0
2013/04/17	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R186	07/11/2013			Bond Future	7.1666	132.1451	7.0248	133.5719	(1.979)	0.0000	0.0000	540
2013/04/17	R186	07/11/2013	8.75	Call	Bond Future	14,939.5700	14.9396	16,267.1600	16.2672	8.886	0	0	0
2013/04/17	R186	07/11/2013	8.75	Put	Bond Future	397.0700	0.3971	297.8700	0.2979	(24.983)	0	0	1,030
2013/04/17	R186	07/11/2013	8.14	Call	Bond Future	10,369.5000	10.3695	11,555.4700	11.5555	11.437	0	0	0
2013/04/17	R186	07/11/2013	8.14	Put	Bond Future	1,141.6000	1.1416	900.7800	0.9008	(21.095)	0	0	0
2013/04/17	R186	07/11/2013	8.15	Call	Bond Future	10,442.3800	10.4424	11,631.3300	11.6313	11.386	0	0	0
2013/04/17	R186	07/11/2013	8.15	Put	Bond Future	1,124.5600	1.1246	886.7200	0.8867	(21.150)	0	0	0
2013/04/17	R186	07/11/2013	8.16	Call	Bond Future	10,515.6300	10.5156	11,707.5100	11.7075	11.334	0	0	0
2013/04/17	R186	07/11/2013	8.16	Put	Bond Future	1,107.9900	1.1080	873.0800	0.8731	(21.201)	0	0	0
2013/04/17	R186	06/02/2014			Bond Future	7.2221	128.6386	7.0754	130.0852	(2.031)	0.0000	0.0000	0
2013/04/17	R186	06/02/2014	7.74	Call	Bond Future	7,930.9700	7.9310	8,923.6100	8.9236	12.516	0	0	0
2013/04/17	R186	06/02/2014	7.74	Put	Bond Future	2,999.1700	2.9992	2,545.2000	2.5452	(15.137)	0	0	0
2013/04/17	R186	06/02/2014	7.75	Call	Bond Future	7,992.0900	7.9921	8,988.4000	8.9884	12.466	0	0	0
2013/04/17	R186	06/02/2014	7.75	Put	Bond Future	2,967.6900	2.9677	2,517.3900	2.5174	(15.173)	0	0	0
2013/04/17	R186	06/02/2014	7.76	Call	Bond Future	8,052.9700	8.0530	9,052.9700	9.0530	12.418	0	0	0
2013/04/17	R186	06/02/2014	7.76	Put	Bond Future	2,936.0600	2.9361	2,489.4500	2.4894	(15.211)	0	0	0
2013/04/17	R197	02/05/2013			Bond Future	297.9083	297.9083	297.1219	297.1219	(0.264)	0.0000	0.0000	2,633
2013/04/17	R197	02/05/2013	282.39	Call	Bond Future	15,518.2800	15.5183	14,731.8700	14.7319	(5.068)	0	0	0
2013/04/17	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R197	02/05/2013	282.40	Call	Bond Future	15,508.2800	15.5083	14,721.8700	14.7219	(5.071)	0	0	0
2013/04/17	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R197	02/05/2013	282.41	Call	Bond Future	15,498.2800	15.4983	14,711.8700	14.7119	(5.074)	0	0	0
2013/04/17	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R201	02/05/2013			Bond Future	5.2208	108.7092	5.1744	108.7832	(0.889)	0.0000	0.0000	4
2013/04/17	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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2013/04/17	R201	02/05/2013	4.04	Put	Bond Future	1,906.4300		1.9064	1,832.3800	1.8324	(3.884)	0	0	0
2013/04/17	R201	02/05/2013	4.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R201	02/05/2013	4.05	Put	Bond Future	1,890.1000		1.8901	1,816.0500	1.8160	(3.918)	0	0	0
2013/04/17	R201	02/05/2013	4.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R201	02/05/2013	4.06	Put	Bond Future	1,873.7600		1.8738	1,799.7100	1.7997	(3.952)	0	0	0
2013/04/17	R201	01/08/2013			Bond Future	5.2132		105.7219	5.1578	105.7968	(1.061)	0.0000	0.0000	0
2013/04/17	R201	01/08/2013	107.45	Call	Bond Future	68,476.2000		68.4762	68,551.1300	68.5511	0.109	0	0	0
2013/04/17	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R201	07/11/2013			Bond Future	5.1667		107.2395	5.0979	107.3149	(1.333)	0.0000	0.0000	0
2013/04/17	R201	07/11/2013	4.79	Call	Bond Future	96.8200		0.0968	117.1300	0.1171	20.977	0	0	0
2013/04/17	R201	07/11/2013	4.79	Put	Bond Future	510.0700		0.5101	455.0400	0.4550	(10.789)	0	0	0
2013/04/17	R201	07/11/2013	4.80	Call	Bond Future	99.6600		0.0997	120.4000	0.1204	20.811	0	0	0
2013/04/17	R201	07/11/2013	4.80	Put	Bond Future	501.9100		0.5019	447.3100	0.4473	(10.878)	0	0	0
2013/04/17	R201	07/11/2013	4.81	Call	Bond Future	102.5500		0.1026	123.7400	0.1237	20.663	0	0	0
2013/04/17	R201	07/11/2013	4.81	Put	Bond Future	493.8000		0.4938	439.6500	0.4397	(10.966)	0	0	0
2013/04/17	R201	06/02/2014			Bond Future	5.0810		104.2786	4.9908	104.3554	(1.775)	0.0000	0.0000	0
2013/04/17	R201	06/02/2014	5.26	Call	Bond Future	345.4700		0.3455	392.2800	0.3923	13.550	0	0	0
2013/04/17	R201	06/02/2014	5.26	Put	Bond Future	193.3500		0.1934	163.3700	0.1634	(15.506)	0	0	0
2013/04/17	R201	06/02/2014	5.24	Call	Bond Future	335.1700		0.3352	381.2300	0.3812	13.742	0	0	0
2013/04/17	R201	06/02/2014	5.24	Put	Bond Future	200.0300		0.2000	169.3000	0.1693	(15.363)	0	0	0
2013/04/17	R201	06/02/2014	5.25	Call	Bond Future	340.1200		0.3401	386.5600	0.3866	13.654	0	0	0
2013/04/17	R201	06/02/2014	5.25	Put	Bond Future	196.4900		0.1965	166.1400	0.1661	(15.446)	0	0	0
2013/04/17	R202	02/05/2013			Bond Future	222.7848		222.7848	222.7851	222.7851	0.000	0.0000	0.0000	44,017
2013/04/17	R202	02/05/2013	211.04	Call	Bond Future	11,744.7900		11.7448	11,745.1300	11.7451	0.003	0	0	0
2013/04/17	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R202	02/05/2013	211.05	Call	Bond Future	11,734.7900		11.7348	11,735.1300	11.7351	0.003	0	0	0
2013/04/17	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R202	02/05/2013	211.06	Call	Bond Future	11,724.7900		11.7248	11,725.1300	11.7251	0.003	0	0	0
2013/04/17	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R203	02/05/2013			Bond Future	5.7160		110.8267	5.6543	111.0755	(1.079)	0.0000	0.0000	5,837
2013/04/17	R203	02/05/2013	5.89	Call	Bond Future	805.0600		0.8051	1,004.9100	1.0049	24.824	0	0	0
2013/04/17	R203	02/05/2013	5.89	Put	Bond Future	106.5000		0.1065	57.4800	0.0575	(46.028)	0	0	0
2013/04/17	R203	02/05/2013	5.90	Call	Bond Future	836.8600		0.8369	1,039.8000	1.0398	24.250	0	0	0
2013/04/17	R203	02/05/2013	5.90	Put	Bond Future	98.3200		0.0983	52.3900	0.0524	(46.715)	0	0	0
2013/04/17	R203	02/05/2013	5.91	Call	Bond Future	869.1500		0.8692	1,075.0600	1.0751	23.691	0	0	0
2013/04/17	R203	02/05/2013	5.91	Put	Bond Future	90.6500		0.0906	47.6900	0.0477	(47.391)	0	0	0
2013/04/17	R203	01/08/2013			Bond Future	5.7451		112.2708	5.6791	112.5228	(1.149)	0.0000	0.0000	5,055
2013/04/17	R203	01/08/2013	109.11	Call	Bond Future	99,057.6100		99.0576	99,309.6000	99.3096	0.254	0	0	0
2013/04/17	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R203	07/11/2013			Bond Future	5.7756		109.7224	5.7044	109.9774	(1.233)	0.0000	0.0000	0
2013/04/17	R203	07/11/2013	6.01	Call	Bond Future	1,609.3400		1.6093	1,771.9300	1.7719	10.103	0	0	0
2013/04/17	R203	07/11/2013	6.01	Put	Bond Future	775.5100		0.7755	683.1500	0.6831	(11.910)	0	0	0
2013/04/17	R203	07/11/2013	571.00	Call	Bond Future	107,492.9000		107.4929	107,747.8500	107.7478	0.237	0	0	0
2013/04/17	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R203	07/11/2013	5.71	Call	Bond Future	1,017.7800		1.0178	1,143.2500	1.1433	12.328	0	0	15
2013/04/17	R203	07/11/2013	5.71	Put	Bond Future	1,252.5600		1.2526	1,123.0800	1.1231	(10.337)	0	0	0

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2013/04/17	R203	07/11/2013	5.99	Call	Bond Future	1,565.2500	1.5653	1,725.5000	1.7255	10.238	0	0	0
2013/04/17	R203	07/11/2013	5.99	Put	Bond Future	802.2600	0.8023	707.5600	0.7076	(11.804)	0	0	0
2013/04/17	R203	07/11/2013	6.00	Call	Bond Future	1,587.2200	1.5872	1,748.6500	1.7487	10.171	0	0	0
2013/04/17	R203	07/11/2013	6.00	Put	Bond Future	788.8000	0.7888	695.2800	0.6953	(11.856)	0	0	0
2013/04/17	R203	06/02/2014			Bond Future	5.8056	111.2037	5.7284	111.4625	(1.329)	0.0000	0.0000	0
2013/04/17	R203	06/02/2014	6.16	Call	Bond Future	1,986.7200	1.9867	2,161.2500	2.1613	8.785	0	0	0
2013/04/17	R203	06/02/2014	6.16	Put	Bond Future	807.4300	0.8074	723.1300	0.7231	(10.441)	0	0	0
2013/04/17	R203	06/02/2014	5.95	Call	Bond Future	1,559.7200	1.5597	1,711.5500	1.7116	9.734	0	0	16
2013/04/17	R203	06/02/2014	5.95	Put	Bond Future	1,077.2600	1.0773	970.2600	0.9703	(9.933)	0	0	0
2013/04/17	R203	06/02/2014	6.14	Call	Bond Future	1,943.5200	1.9435	2,116.2100	2.1162	8.885	0	0	0
2013/04/17	R203	06/02/2014	6.14	Put	Bond Future	830.3600	0.8304	744.2200	0.7442	(10.374)	0	0	0
2013/04/17	R203	06/02/2014	6.15	Call	Bond Future	1,965.0600	1.9651	2,138.6800	2.1387	8.835	0	0	0
2013/04/17	R203	06/02/2014	6.15	Put	Bond Future	818.8300	0.8188	733.6200	0.7336	(10.406)	0	0	0
2013/04/17	R204	02/05/2013			Bond Future	5.9430	112.7123	5.8761	113.0474	(1.126)	0.0000	0.0000	7,963
2013/04/17	R204	02/05/2013	6.29	Call	Bond Future	1,752.3000	1.7523	2,067.5200	2.0675	17.989	0	0	0
2013/04/17	R204	02/05/2013	6.29	Put	Bond Future	34.8000	0.0348	14.8500	0.0149	(57.328)	0	0	0
2013/04/17	R204	02/05/2013	6.30	Call	Bond Future	1,798.1200	1.7981	2,114.9800	2.1150	17.622	0	0	0
2013/04/17	R204	02/05/2013	6.30	Put	Bond Future	31.6100	0.0316	13.3000	0.0133	(57.925)	0	0	0
2013/04/17	R204	02/05/2013	6.31	Call	Bond Future	1,844.1600	1.8442	2,162.5400	2.1625	17.264	0	0	0
2013/04/17	R204	02/05/2013	6.31	Put	Bond Future	28.6700	0.0287	11.8800	0.0119	(58.563)	0	0	0
2013/04/17	R204	01/08/2013			Bond Future	5.9818	110.1546	5.9110	110.4941	(1.183)	0.0000	0.0000	0
2013/04/17	R204	01/08/2013	110.75	Call	Bond Future	101,271.1200	101.2711	101,610.5600	101.6106	0.335	0	0	0
2013/04/17	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R204	07/11/2013			Bond Future	6.0192	111.7359	5.9441	112.0795	(1.248)	0.0000	0.0000	0
2013/04/17	R204	07/11/2013	7.00	Call	Bond Future	4,646.0100	4.6460	4,948.1900	4.9482	6.504	0	0	0
2013/04/17	R204	07/11/2013	7.00	Put	Bond Future	278.3600	0.2784	236.8900	0.2369	(14.898)	0	0	1,270
2013/04/17	R204	07/11/2013	6.29	Call	Bond Future	2,239.8800	2.2399	2,464.2700	2.4643	10.018	0	0	0
2013/04/17	R204	07/11/2013	6.29	Put	Bond Future	1,011.9600	1.0120	892.7000	0.8927	(11.785)	0	0	0
2013/04/17	R204	07/11/2013	6.30	Call	Bond Future	2,268.7200	2.2687	2,494.5500	2.4946	9.954	0	0	0
2013/04/17	R204	07/11/2013	6.30	Put	Bond Future	995.7800	0.9958	877.9600	0.8780	(11.832)	0	0	0
2013/04/17	R204	07/11/2013	6.31	Call	Bond Future	2,297.7400	2.2977	2,525.0100	2.5250	9.891	0	0	0
2013/04/17	R204	07/11/2013	6.31	Put	Bond Future	979.8000	0.9798	863.4200	0.8634	(11.878)	0	0	0
2013/04/17	R204	06/02/2014			Bond Future	6.0543	109.2135	5.9745	109.5622	(1.319)	0.0000	0.0000	0
2013/04/17	R204	06/02/2014	6.40	Call	Bond Future	2,704.4200	2.7044	2,930.8400	2.9308	8.372	0	0	0
2013/04/17	R204	06/02/2014	6.40	Put	Bond Future	1,211.0200	1.2110	1,088.7400	1.0887	(10.097)	0	0	0
2013/04/17	R204	06/02/2014	6.41	Call	Bond Future	2,732.0300	2.7320	2,959.6200	2.9596	8.330	0	0	0
2013/04/17	R204	06/02/2014	6.41	Put	Bond Future	1,195.8000	1.1958	1,074.6900	1.0747	(10.128)	0	0	0
2013/04/17	R204	06/02/2014	6.39	Call	Bond Future	2,676.9300	2.6769	2,902.1800	2.9022	8.414	0	0	0
2013/04/17	R204	06/02/2014	6.39	Put	Bond Future	1,226.3800	1.2264	1,102.9300	1.1029	(10.066)	0	0	0
2013/04/17	R206	02/05/2013			Bond Future	5.2830	103.7932	5.2285	103.8303	(1.031)	0.0000	0.0000	23
2013/04/17	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R206	02/05/2013	3.39	Put	Bond Future	1,301.9700	1.3020	1,264.8900	1.2649	(2.848)	0	0	0
2013/04/17	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R206	02/05/2013	3.40	Put	Bond Future	1,295.0200	1.2950	1,257.9400	1.2579	(2.863)	0	0	0
2013/04/17	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R206	02/05/2013	3.41	Put	Bond Future	1,288.0700	1.2881	1,250.9900	1.2510	(2.879)	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
2013/04/17	R206	01/08/2013			Bond Future	5.2583	101.3839	5.1730	101.4214	(1.621)	0.0000	0.0000	0
2013/04/17	R206	01/08/2013	103.94	Call	Bond Future	30,385.7800	30.3858	30,423.2800	30.4233	0.123	0	0	0
2013/04/17	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R206	07/11/2013			Bond Future	5.0503	102.8393	4.8412	102.8767	(4.141)	0.0000	0.0000	0
2013/04/17	R206	07/11/2013	4.29	Call	Bond Future	4.0400	0.0040	8.5500	0.0086	111.634	0	0	0
2013/04/17	R206	07/11/2013	4.29	Put	Bond Future	140.1300	0.1401	107.2400	0.1072	(23.471)	0	0	0
2013/04/17	R206	07/11/2013	4.30	Call	Bond Future	4.1900	0.0042	8.8400	0.0088	110.979	0	0	0
2013/04/17	R206	07/11/2013	4.30	Put	Bond Future	138.4800	0.1385	105.7300	0.1057	(23.650)	0	0	0
2013/04/17	R206	07/11/2013	4.31	Call	Bond Future	4.3600	0.0044	9.1500	0.0092	109.862	0	0	0
2013/04/17	R206	07/11/2013	4.31	Put	Bond Future	136.8600	0.1369	104.2500	0.1043	(23.827)	0	0	0
2013/04/17	R207	02/05/2013			Bond Future	6.1188	108.3653	6.0468	108.7715	(1.177)	0.0000	0.0000	7,812
2013/04/17	R207	02/05/2013	6.44	Call	Bond Future	1,844.7500	1.8447	2,217.6000	2.2176	20.211	0	0	0
2013/04/17	R207	02/05/2013	6.44	Put	Bond Future	56.1800	0.0562	22.8200	0.0228	(59.381)	0	0	0
2013/04/17	R207	02/05/2013	6.45	Call	Bond Future	1,895.0900	1.8951	2,270.4100	2.2704	19.805	0	0	0
2013/04/17	R207	02/05/2013	6.45	Put	Bond Future	51.4300	0.0514	20.5400	0.0205	(60.062)	0	0	0
2013/04/17	R207	02/05/2013	6.46	Call	Bond Future	1,945.7300	1.9457	2,323.3800	2.3234	19.409	0	0	0
2013/04/17	R207	02/05/2013	6.46	Put	Bond Future	47.0200	0.0470	18.4600	0.0185	(60.740)	0	0	0
2013/04/17	R207	01/08/2013			Bond Future	6.1618	106.1410	6.0863	106.5524	(1.226)	0.0000	0.0000	113
2013/04/17	R207	01/08/2013	106.18	Call	Bond Future	98,569.8000	98.5698	98,981.1700	98.9812	0.417	0	0	0
2013/04/17	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R207	07/11/2013			Bond Future	6.2011	107.6647	6.1216	108.0813	(1.282)	0.0000	0.0000	0
2013/04/17	R207	07/11/2013	6.69	Call	Bond Future	3,413.3300	3.4133	3,713.2100	3.7132	8.786	0	0	0
2013/04/17	R207	07/11/2013	6.69	Put	Bond Future	894.0100	0.8940	777.2500	0.7772	(13.060)	0	0	0
2013/04/17	R207	07/11/2013	6.70	Call	Bond Future	3,449.5000	3.4495	3,751.1100	3.7511	8.744	0	0	0
2013/04/17	R207	07/11/2013	6.70	Put	Bond Future	879.4200	0.8794	764.3900	0.7644	(13.080)	0	0	0
2013/04/17	R207	07/11/2013	6.71	Call	Bond Future	3,485.8200	3.4858	3,789.1600	3.7892	8.702	0	0	0
2013/04/17	R207	07/11/2013	6.71	Put	Bond Future	865.0200	0.8650	751.7200	0.7517	(13.098)	0	0	0
2013/04/17	R207	06/02/2014			Bond Future	6.2389	105.4787	6.1552	105.9013	(1.342)	0.0000	0.0000	0
2013/04/17	R207	06/02/2014	6.66	Call	Bond Future	3,447.6400	3.4476	3,727.8100	3.7278	8.126	0	0	0
2013/04/17	R207	06/02/2014	6.66	Put	Bond Future	1,352.3400	1.3523	1,209.8500	1.2098	(10.537)	0	0	0
2013/04/17	R207	06/02/2014	6.64	Call	Bond Future	3,382.6900	3.3827	3,660.8900	3.6609	8.224	0	0	0
2013/04/17	R207	06/02/2014	6.64	Put	Bond Future	1,385.7500	1.3857	1,241.2900	1.2413	(10.425)	0	0	0
2013/04/17	R207	06/02/2014	6.65	Call	Bond Future	3,415.1000	3.4151	3,694.2900	3.6943	8.175	0	0	0
2013/04/17	R207	06/02/2014	6.65	Put	Bond Future	1,368.9600	1.3690	1,225.4900	1.2255	(10.480)	0	0	0
2013/04/17	R208	02/05/2013			Bond Future	6.2228	103.9248	6.1410	104.4411	(1.315)	0.0000	0.0000	14,127
2013/04/17	R208	02/05/2013	6.64	Call	Bond Future	2,609.5600	2.6096	3,108.5800	3.1086	19.123	0	0	0
2013/04/17	R208	02/05/2013	6.64	Put	Bond Future	26.0500	0.0261	8.7200	0.0087	(66.526)	0	0	0
2013/04/17	R208	02/05/2013	6.65	Call	Bond Future	2,668.0400	2.6680	3,168.5800	3.1686	18.761	0	0	0
2013/04/17	R208	02/05/2013	6.65	Put	Bond Future	23.5800	0.0236	7.7700	0.0078	(67.048)	0	0	0
2013/04/17	R208	02/05/2013	6.66	Call	Bond Future	2,726.6700	2.7267	3,228.6000	3.2286	18.408	0	0	0
2013/04/17	R208	02/05/2013	6.66	Put	Bond Future	21.3200	0.0213	6.9000	0.0069	(67.636)	0	0	0
2013/04/17	R208	01/08/2013			Bond Future	6.2622	105.2789	6.1770	105.8020	(1.362)	0.0000	0.0000	3,000
2013/04/17	R208	01/08/2013	101.40	Call	Bond Future	96,234.4700	96.2345	96,757.5300	96.7575	0.544	0	0	0
2013/04/17	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R208	07/11/2013			Bond Future	6.3031	103.3939	6.2139	103.9238	(1.415)	0.0000	0.0000	0
2013/04/17	R208	07/11/2013	7.50	Call	Bond Future	7,119.1100	7.1191	7,592.7700	7.5928	6.653	0	0	0

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2013/04/17	R208	07/11/2013	7.50	Put	Bond Future	318.4600	0.3185	262.2000	0.2622	(17.666)	0	0	1,520
2013/04/17	R208	07/11/2013	6.79	Call	Bond Future	3,945.1600	3.9452	4,323.5700	4.3236	9.592	0	0	0
2013/04/17	R208	07/11/2013	6.79	Put	Bond Future	1,109.2500	1.1092	957.7400	0.9577	(13.659)	0	0	0
2013/04/17	R208	07/11/2013	6.80	Call	Bond Future	3,985.4000	3.9854	4,365.6100	4.3656	9.540	0	0	0
2013/04/17	R208	07/11/2013	6.80	Put	Bond Future	1,092.2600	1.0923	942.5500	0.9425	(13.706)	0	0	0
2013/04/17	R208	07/11/2013	6.81	Call	Bond Future	4,025.8100	4.0258	4,407.8100	4.4078	9.489	0	0	0
2013/04/17	R208	07/11/2013	6.81	Put	Bond Future	1,075.4900	1.0755	927.5700	0.9276	(13.754)	0	0	0
2013/04/17	R208	06/02/2014			Bond Future	6.3414	104.7898	6.2482	105.3272	(1.470)	0.0000	0.0000	0
2013/04/17	R208	06/02/2014	6.75	Call	Bond Future	3,964.0700	3.9641	4,316.3700	4.3164	8.887	0	0	0
2013/04/17	R208	06/02/2014	6.75	Put	Bond Future	1,648.3000	1.6483	1,463.1400	1.4631	(11.233)	0	0	0
2013/04/17	R208	06/02/2014	6.76	Call	Bond Future	4,000.4400	4.0004	4,354.3800	4.3544	8.848	0	0	0
2013/04/17	R208	06/02/2014	6.76	Put	Bond Future	1,628.8000	1.6288	1,445.2800	1.4453	(11.267)	0	0	0
2013/04/17	R208	06/02/2014	6.74	Call	Bond Future	3,927.8500	3.9279	4,278.4900	4.2785	8.927	0	0	0
2013/04/17	R208	06/02/2014	6.74	Put	Bond Future	1,667.9900	1.6680	1,481.1700	1.4812	(11.200)	0	0	0
2013/04/17	R209	02/05/2013			Bond Future	7.8715	83.5389	7.6988	85.1401	(2.193)	0.0000	0.0000	10,551
2013/04/17	R209	02/05/2013	7.99	Call	Bond Future	1,688.2600	1.6883	2,877.4900	2.8775	70.441	0	0	0
2013/04/17	R209	02/05/2013	7.99	Put	Bond Future	615.4900	0.6155	203.5300	0.2035	(66.932)	0	0	0
2013/04/17	R209	02/05/2013	8.00	Call	Bond Future	1,747.3700	1.7474	2,953.6800	2.9537	69.036	0	0	0
2013/04/17	R209	02/05/2013	8.00	Put	Bond Future	585.0700	0.5851	190.1900	0.1902	(67.493)	0	0	0
2013/04/17	R209	02/05/2013	8.01	Call	Bond Future	1,807.4200	1.8074	3,030.5200	3.0305	67.671	0	0	0
2013/04/17	R209	02/05/2013	8.01	Put	Bond Future	555.7400	0.5557	177.6500	0.1777	(68.034)	0	0	0
2013/04/17	R209	01/08/2013			Bond Future	7.9300	84.6275	7.7529	86.2494	(2.233)	0.0000	0.0000	0
2013/04/17	R209	01/08/2013	79.36	Call	Bond Future	74,678.3400	74.6783	76,300.3100	76.3003	2.172	0	0	0
2013/04/17	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R209	07/11/2013			Bond Future	7.9926	82.6976	7.8107	84.3423	(2.276)	0.0000	0.0000	0
2013/04/17	R209	07/11/2013	9.50	Call	Bond Future	12,506.5100	12.5065	13,992.7100	13.9927	11.883	0	0	0
2013/04/17	R209	07/11/2013	9.50	Put	Bond Future	609.0400	0.6090	450.5800	0.4506	(26.018)	0	0	980
2013/04/17	R209	07/11/2013	8.79	Call	Bond Future	8,311.9300	8.3119	9,594.7000	9.5947	15.433	0	0	0
2013/04/17	R209	07/11/2013	8.79	Put	Bond Future	1,657.8600	1.6579	1,295.9700	1.2960	(21.829)	0	0	0
2013/04/17	R209	07/11/2013	8.80	Call	Bond Future	8,369.4700	8.3695	9,655.8700	9.6559	15.370	0	0	0
2013/04/17	R209	07/11/2013	8.80	Put	Bond Future	1,637.3200	1.6373	1,279.0600	1.2791	(21.881)	0	0	0
2013/04/17	R209	07/11/2013	8.81	Call	Bond Future	8,427.1100	8.4271	9,717.1200	9.7171	15.308	0	0	0
2013/04/17	R209	07/11/2013	8.81	Put	Bond Future	1,617.0000	1.6170	1,262.3500	1.2623	(21.933)	0	0	0
2013/04/17	R209	06/02/2014			Bond Future	8.0515	83.8141	7.8647	85.4813	(2.319)	0.0000	0.0000	0
2013/04/17	R209	06/02/2014	8.55	Call	Bond Future	7,431.7400	7.4317	8,568.9100	8.5689	15.302	0	0	0
2013/04/17	R209	06/02/2014	8.55	Put	Bond Future	3,222.5200	3.2225	2,692.4300	2.6924	(16.450)	0	0	0
2013/04/17	R209	06/02/2014	8.56	Call	Bond Future	7,482.4000	7.4824	8,623.3900	8.6234	15.249	0	0	0
2013/04/17	R209	06/02/2014	8.56	Put	Bond Future	3,192.1900	3.1922	2,665.9200	2.6659	(16.486)	0	0	0
2013/04/17	R209	06/02/2014	8.54	Call	Bond Future	7,381.1800	7.3812	8,514.5300	8.5145	15.355	0	0	0
2013/04/17	R209	06/02/2014	8.54	Put	Bond Future	3,253.0900	3.2531	2,719.1800	2.7192	(16.412)	0	0	0
2013/04/17	R210	02/05/2013			Bond Future	169.9660	169.9660	169.9611	169.9611	(0.003)	0.0000	0.0000	1,244
2013/04/17	R210	02/05/2013	161.14	Call	Bond Future	8,826.0300	8.8260	8,821.1100	8.8211	(0.056)	0	0	0
2013/04/17	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R210	02/05/2013	161.15	Call	Bond Future	8,816.0300	8.8160	8,811.1100	8.8111	(0.056)	0	0	0
2013/04/17	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R210	02/05/2013	161.16	Call	Bond Future	8,806.0300	8.8060	8,801.1100	8.8011	(0.056)	0	0	0

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2013/04/17	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R211	02/05/2013			Bond Future	130.0112	130.0112	129.9872	129.9872	(0.019)	0.0000	0.0000	529
2013/04/17	R211	02/05/2013	125.69	Call	Bond Future	4,321.2300	4.3212	4,297.1500	4.2971	(0.557)	0	0	0
2013/04/17	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R211	02/05/2013	125.70	Call	Bond Future	4,311.2300	4.3112	4,287.1500	4.2871	(0.559)	0	0	0
2013/04/17	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R211	02/05/2013	125.71	Call	Bond Future	4,301.2300	4.3012	4,277.1500	4.2771	(0.560)	0	0	0
2013/04/17	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R212	02/05/2013			Bond Future	138.4067	138.4067	138.0668	138.0668	(0.246)	0.0000	0.0000	21,870
2013/04/17	R212	02/05/2013	131.09	Call	Bond Future	7,316.7200	7.3167	6,976.8400	6.9768	(4.645)	0	0	0
2013/04/17	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R212	02/05/2013	131.10	Call	Bond Future	7,306.7200	7.3067	6,966.8400	6.9668	(4.652)	0	0	0
2013/04/17	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R212	02/05/2013	131.11	Call	Bond Future	7,296.7200	7.2967	6,956.8400	6.9568	(4.658)	0	0	0
2013/04/17	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R213	02/05/2013			Bond Future	7.6215	95.2748	7.4790	96.6057	(1.870)	0.0000	0.0000	8,299
2013/04/17	R213	02/05/2013	7.84	Call	Bond Future	2,297.4900	2.2975	3,417.0400	3.4170	48.729	0	0	0
2013/04/17	R213	02/05/2013	7.84	Put	Bond Future	308.7300	0.3087	97.3700	0.0974	(68.461)	0	0	0
2013/04/17	R213	02/05/2013	7.85	Call	Bond Future	2,368.2000	2.3682	3,499.0700	3.4991	47.752	0	0	0
2013/04/17	R213	02/05/2013	7.85	Put	Bond Future	289.8700	0.2899	89.8300	0.0898	(69.010)	0	0	0
2013/04/17	R213	02/05/2013	7.86	Call	Bond Future	2,439.7200	2.4397	3,581.4800	3.5815	46.799	0	0	0
2013/04/17	R213	02/05/2013	7.86	Put	Bond Future	271.9400	0.2719	82.7900	0.0828	(69.556)	0	0	0
2013/04/17	R213	01/08/2013			Bond Future	7.6802	96.5163	7.5338	97.8644	(1.907)	0.0000	0.0000	0
2013/04/17	R213	01/08/2013	91.25	Call	Bond Future	85,901.2300	85.9012	87,249.3900	87.2494	1.569	0	0	0
2013/04/17	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R213	07/11/2013			Bond Future	7.7446	94.3644	7.5937	95.7313	(1.948)	0.0000	0.0000	0
2013/04/17	R213	07/11/2013	8.59	Call	Bond Future	8,577.1700	8.5772	9,668.5200	9.6685	12.724	0	0	0
2013/04/17	R213	07/11/2013	8.59	Put	Bond Future	1,417.4200	1.4174	1,141.9200	1.1419	(19.437)	0	0	0
2013/04/17	R213	07/11/2013	8.60	Call	Bond Future	8,638.1100	8.6381	9,732.4700	9.7325	12.669	0	0	0
2013/04/17	R213	07/11/2013	8.60	Put	Bond Future	1,398.5000	1.3985	1,126.0100	1.1260	(19.484)	0	0	0
2013/04/17	R213	07/11/2013	8.61	Call	Bond Future	8,699.1500	8.6991	9,796.5100	9.7965	12.615	0	0	0
2013/04/17	R213	07/11/2013	8.61	Put	Bond Future	1,379.8000	1.3798	1,110.3100	1.1103	(19.531)	0	0	0
2013/04/17	R213	06/02/2014			Bond Future	7.8061	95.6384	7.6509	97.0240	(1.988)	0.0000	0.0000	0
2013/04/17	R213	06/02/2014	8.31	Call	Bond Future	7,342.3200	7.3423	8,293.8500	8.2938	12.960	0	0	0
2013/04/17	R213	06/02/2014	8.31	Put	Bond Future	3,039.4600	3.0395	2,605.3200	2.6053	(14.283)	0	0	0
2013/04/17	R213	06/02/2014	8.29	Call	Bond Future	7,237.1700	7.2372	8,182.0700	8.1821	13.056	0	0	0
2013/04/17	R213	06/02/2014	8.29	Put	Bond Future	3,099.5600	3.0996	2,658.7900	2.6588	(14.220)	0	0	0
2013/04/17	R213	06/02/2014	8.30	Call	Bond Future	7,289.6700	7.2897	8,237.9000	8.2379	13.008	0	0	0
2013/04/17	R213	06/02/2014	8.30	Put	Bond Future	3,069.3800	3.0694	2,631.9400	2.6319	(14.252)	0	0	0
2013/04/17	R214	02/05/2013			Bond Future	7.9210	85.3137	7.7485	87.0185	(2.178)	0.0000	0.0000	1,904
2013/04/17	R214	02/05/2013	84.31	Call	Bond Future	76,534.1200	76.5341	78,238.9000	78.2389	2.227	0	0	0
2013/04/17	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/17	R214	01/08/2013			Bond Future	7.9773	86.4255	7.8004	88.1524	(2.218)	0.0000	0.0000	0
2013/04/17	R214	01/08/2013	84.31	Call	Bond Future	75,977.6100	75.9776	77,704.4500	77.7044	2.273	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
2013/04/17	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>												<b>236792</b>	