



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/04/2013 to 19/04/2013

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
2013/04/19	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	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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2013/04/19	2025	02/05/2013			Bond Future	117.9180	117.9180	117.9156	117.9156	(0.002)	0.0000	0.0000	0
2013/04/19	2025	02/05/2013	113.41	Call	Bond Future	4,504.2900	4.5043	4,501.9300	4.5019	(0.052)	0	0	0
2013/04/19	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	2038	02/05/2013			Bond Future	114.6550	114.6550	114.8757	114.8757	0.193	0.0000	0.0000	9
2013/04/19	2038	02/05/2013	111.60	Call	Bond Future	3,050.4800	3.0505	3,271.2500	3.2713	7.237	0	0	0
2013/04/19	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	2050	02/05/2013			Bond Future	118.4169	118.4169	119.0145	119.0145	0.505	0.0000	0.0000	122
2013/04/19	2050	02/05/2013	117.60	Call	Bond Future	819.0800	0.8191	1,416.6800	1.4167	72.960	0	0	0
2013/04/19	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	AL7T	02/05/2013			Index Future	506.6520	506.6520	507.1090	507.1090	0.090	0.0000	0.0000	11
2013/04/19	AL7T	01/08/2013			Index Future	513.2530	513.2530	513.7170	513.7170	0.090	0.0000	0.0000	0
2013/04/19	AL7T	07/11/2013			Index Future	520.6150	520.6150	521.0820	521.0820	0.090	0.0000	0.0000	0
2013/04/19	ALBI	02/05/2013			Index Future	452.2510	452.2510	452.9610	452.9610	0.157	0.0000	0.0000	945
2013/04/19	ALBI	01/08/2013			Index Future	458.1430	458.1430	458.8630	458.8630	0.157	0.0000	0.0000	159
2013/04/19	ALBI	07/11/2013			Index Future	464.7140	464.7140	465.4420	465.4420	0.157	0.0000	0.0000	85
2013/04/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	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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2013/04/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/19	EL28	02/05/2013			Bond Future	113.0514	113.0514	113.3371	113.3371	0.253	0.0000	0.0000	0
2013/04/19	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	20.9200	0.0209	100.000	0	0	0
2013/04/19	EL28	02/05/2013	113.32	Put	Bond Future	264.8200	0.2648	0.0000	0.0000	(100.000)	0	0	0
2013/04/19	ES33	02/05/2013			Bond Future	8.2511	93.7167	8.2202	94.0029	(0.375)	0.0000	0.0000	303
2013/04/19	ES33	02/05/2013	91.02	Call	Bond Future	84,536.4700	84.5365	84,822.6500	84.8226	0.339	0	0	0
2013/04/19	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	ES33	01/08/2013			Bond Future	8.3246	94.9379	8.2928	95.2278	(0.382)	0.0000	0.0000	0
2013/04/19	ES33	01/08/2013	9.00	Call	Bond Future	5,845.6600	5.8457	6,135.6000	6.1356	4.960	0	0	0
2013/04/19	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	ES33	01/08/2013	91.02	Call	Bond Future	83,886.5300	83.8865	84,176.4700	84.1765	0.346	0	0	0
2013/04/19	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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2013/04/19	GOVI	02/05/2013			GOVI	451.3410	451.3410	452.0280	452.0280	0.152	0.0000	0.0000	70
2013/04/19	GOVI	02/05/2013	432.99	Call	GOVI	183,510.0000	18.3510	190,380.0000	19.0380	3.744	0	0	0
2013/04/19	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	GOVI	02/05/2013	433.00	Call	GOVI	183,410.0000	18.3410	190,280.0000	19.0280	3.746	0	0	0
2013/04/19	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	GOVI	02/05/2013	433.01	Call	GOVI	183,310.0000	18.3310	190,180.0000	19.0180	3.748	0	0	0
2013/04/19	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	GOVI	01/08/2013			GOVI	457.2220	457.2220	457.9170	457.9170	0.152	0.0000	0.0000	280
2013/04/19	GOVI	01/08/2013	445.99	Call	GOVI	112,320.0000	11.2320	119,270.0000	11.9270	6.188	0	0	0
2013/04/19	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	GOVI	01/08/2013	446.00	Call	GOVI	112,220.0000	11.2220	119,170.0000	11.9170	6.193	0	0	0
2013/04/19	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	GOVI	01/08/2013	446.01	Call	GOVI	112,120.0000	11.2120	119,070.0000	11.9070	6.199	0	0	0
2013/04/19	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	GOVI	07/11/2013			GOVI	463.7790	463.7790	464.4830	464.4830	0.152	0.0000	0.0000	0
2013/04/19	GOVI	07/11/2013	445.99	Call	GOVI	177,890.0000	17.7890	184,930.0000	18.4930	3.958	0	0	0
2013/04/19	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	GOVI	07/11/2013	446.00	Call	GOVI	177,790.0000	17.7790	184,830.0000	18.4830	3.960	0	0	0
2013/04/19	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	GOVI	07/11/2013	446.01	Call	GOVI	177,690.0000	17.7690	184,730.0000	18.4730	3.962	0	0	0
2013/04/19	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/19	IGOV	02/05/2013			Index Future	206.5770	206.5770	206.4050	206.4050	(0.083)	0.0000	0.0000	558
2013/04/19	IGOV	01/08/2013			Index Future	209.3450	209.3450	209.1700	209.1700	(0.084)	0.0000	0.0000	252
2013/04/19	IGOV	07/11/2013			Index Future	212.4090	212.4090	212.2320	212.2320	(0.083)	0.0000	0.0000	7
2013/04/19	ILBI	02/05/2013			Index Future	559.0440	559.0440	559.0260	559.0260	(0.003)	0.0000	0.0000	183
2013/04/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/19	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0
2013/04/19	JBAF	19/06/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	500
2013/04/19	JBAF	17/07/2013			Jibar Tradeable Future	5.0500	94.9500	5.0100	94.9900	(0.792)	0.0000	0.0000	0
2013/04/19	JBAF	21/08/2013			Jibar Tradeable Future	5.0100	94.9900	4.9700	95.0300	(0.798)	0.0000	0.0000	0

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2013/04/19	JBAF	18/09/2013			Jibar Tradeable Future	4.9900	95.0100	4.9500	95.0500	(0.802)	0.0000	0.0000	2,200
2013/04/19	JBAF	16/10/2013			Jibar Tradeable Future	4.9700	95.0300	4.9400	95.0600	(0.604)	0.0000	0.0000	0
2013/04/19	JBAF	18/12/2013			Jibar Tradeable Future	4.9700	95.0300	4.9400	95.0600	(0.604)	0.0000	0.0000	1,500
2013/04/19	JBAF	19/03/2014			Jibar Tradeable Future	5.0100	94.9900	4.9700	95.0300	(0.798)	0.0000	0.0000	0
2013/04/19	JBAF	18/06/2014			Jibar Tradeable Future	5.1000	94.9000	5.0700	94.9300	(0.588)	0.0000	0.0000	0
2013/04/19	JBAF	17/09/2014			Jibar Tradeable Future	5.2100	94.7900	5.1700	94.8300	(0.768)	0.0000	0.0000	0
2013/04/19	JBAF	17/12/2014			Jibar Tradeable Future	5.3400	94.6600	5.3000	94.7000	(0.749)	0.0000	0.0000	0
2013/04/19	JBAF	18/03/2015			Jibar Tradeable Future	5.4800	94.5200	5.4400	94.5600	(0.730)	0.0000	0.0000	0
2013/04/19	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/19	R023	02/05/2013			Bond Future	6.3911	111.2137	6.3705	111.3711	(0.321)	0.0000	0.0000	6,460
2013/04/19	R023	02/05/2013	7.04	Call	Bond Future	4,825.9300	4.8259	4,983.2600	4.9833	3.260	0	0	0
2013/04/19	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R023	02/05/2013	7.05	Call	Bond Future	4,898.1500	4.8981	5,055.4800	5.0555	3.212	0	0	0
2013/04/19	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R023	02/05/2013	7.06	Call	Bond Future	4,970.3100	4.9703	5,127.6400	5.1276	3.165	0	0	0
2013/04/19	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R023	01/08/2013			Bond Future	6.4304	112.6628	6.4091	112.8222	(0.331)	0.0000	0.0000	0
2013/04/19	R023	01/08/2013	7.29	Call	Bond Future	6,193.0100	6.1930	6,352.3300	6.3523	2.573	0	0	0
2013/04/19	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R023	01/08/2013	7.30	Call	Bond Future	6,262.3800	6.2624	6,421.7000	6.4217	2.544	0	0	0
2013/04/19	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R023	01/08/2013	7.31	Call	Bond Future	6,331.6900	6.3317	6,491.0100	6.4910	2.516	0	0	0
2013/04/19	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R157	02/05/2013			Bond Future	5.2906	119.8884	5.2652	119.9505	(0.482)	0.0000	0.0000	5,882
2013/04/19	R157	02/05/2013	5.34	Call	Bond Future	225.6400	0.2256	260.7900	0.2608	15.578	0	0	0
2013/04/19	R157	02/05/2013	5.34	Put	Bond Future	105.4200	0.1054	78.4500	0.0784	(25.583)	0	0	0
2013/04/19	R157	02/05/2013	5.35	Call	Bond Future	241.0600	0.2411	277.7500	0.2777	15.220	0	0	0
2013/04/19	R157	02/05/2013	5.35	Put	Bond Future	96.5000	0.0965	71.0700	0.0711	(26.352)	0	0	0
2013/04/19	R157	02/05/2013	5.36	Call	Bond Future	257.0300	0.2570	295.2400	0.2952	14.866	0	0	0
2013/04/19	R157	02/05/2013	5.36	Put	Bond Future	88.1400	0.0881	64.2300	0.0642	(27.127)	0	0	0
2013/04/19	R157	01/08/2013			Bond Future	5.2888	121.4505	5.2599	121.5134	(0.546)	0.0000	0.0000	596
2013/04/19	R157	01/08/2013	116.11	Call	Bond Future	91,994.8900	91.9949	92,057.7700	92.0578	0.068	0	0	0
2013/04/19	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R157	07/11/2013			Bond Future	5.2758	116.3854	5.2425	116.4485	(0.632)	0.0000	0.0000	0
2013/04/19	R157	07/11/2013	5.59	Call	Bond Future	840.5200	0.8405	883.5400	0.8835	5.118	0	0	0
2013/04/19	R157	07/11/2013	5.59	Put	Bond Future	246.9800	0.2470	226.8200	0.2268	(8.163)	0	0	0
2013/04/19	R157	07/11/2013	5.60	Call	Bond Future	853.7600	0.8538	897.1200	0.8971	5.079	0	0	0
2013/04/19	R157	07/11/2013	5.60	Put	Bond Future	241.4000	0.2414	221.5800	0.2216	(8.210)	0	0	0
2013/04/19	R157	07/11/2013	5.61	Call	Bond Future	867.1000	0.8671	910.8000	0.9108	5.040	0	0	0
2013/04/19	R157	07/11/2013	5.61	Put	Bond Future	235.9200	0.2359	216.4400	0.2164	(8.257)	0	0	0
2013/04/19	R157	06/02/2014			Bond Future	5.2521	117.9576	5.2126	118.0222	(0.753)	0.0000	0.0000	0
2013/04/19	R157	06/02/2014	5.66	Call	Bond Future	924.3100	0.9243	968.8800	0.9689	4.822	0	0	0
2013/04/19	R157	06/02/2014	5.66	Put	Bond Future	261.0600	0.2611	241.0700	0.2411	(7.657)	0	0	0
2013/04/19	R157	06/02/2014	5.64	Call	Bond Future	901.3500	0.9014	945.3800	0.9454	4.885	0	0	0
2013/04/19	R157	06/02/2014	5.64	Put	Bond Future	270.4900	0.2705	249.9600	0.2500	(7.590)	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
2013/04/19	R157	06/02/2014	5.65	Call	Bond Future	912.8000	0.9128	957.1000	0.9571	4.853	0	0	0
2013/04/19	R157	06/02/2014	5.65	Put	Bond Future	265.7400	0.2657	245.4800	0.2455	(7.624)	0	0	0
2013/04/19	R186	02/05/2013			Bond Future	6.8931	135.4770	6.8674	135.7494	(0.373)	0.0000	0.0000	27,404
2013/04/19	R186	02/05/2013	6.75	Call	Bond Future	426.8800	0.4269	474.8100	0.4748	11.228	0	0	350
2013/04/19	R186	02/05/2013	6.75	Put	Bond Future	1,953.4000	1.9534	1,728.9900	1.7290	(11.488)	0	0	0
2013/04/19	R186	02/05/2013	7.39	Call	Bond Future	5,138.4500	5.1385	5,402.0700	5.4021	5.130	0	0	0
2013/04/19	R186	02/05/2013	7.39	Put	Bond Future	20.6300	0.0206	11.9100	0.0119	(42.269)	0	0	0
2013/04/19	R186	02/05/2013	7.40	Call	Bond Future	5,236.4800	5.2365	5,500.8800	5.5009	5.049	0	0	2,000
2013/04/19	R186	02/05/2013	7.40	Put	Bond Future	18.5400	0.0185	10.6000	0.0106	(42.826)	0	0	150
2013/04/19	R186	02/05/2013	7.41	Call	Bond Future	5,334.6000	5.3346	5,599.7100	5.5997	4.970	0	0	0
2013/04/19	R186	02/05/2013	7.41	Put	Bond Future	16.6500	0.0167	9.4200	0.0094	(43.423)	0	0	0
2013/04/19	R186	02/05/2013	7.60	Call	Bond Future	7,199.0600	7.1991	7,470.4600	7.4705	3.770	0	0	0
2013/04/19	R186	02/05/2013	7.60	Put	Bond Future	1.7300	0.0017	0.7900	0.0008	(54.335)	0	0	2,830
2013/04/19	R186	02/05/2013	7.75	Call	Bond Future	8,653.7300	8.6537	8,925.9300	8.9259	3.145	0	0	0
2013/04/19	R186	02/05/2013	7.75	Put	Bond Future	0.2200	0.0002	0.0800	0.0001	(63.636)	0	0	100
2013/04/19	R186	01/08/2013			Bond Future	6.9442	131.9577	6.9177	132.2335	(0.382)	0.0000	0.0000	26,271
2013/04/19	R186	01/08/2013	7.25	Call	Bond Future	4,842.8500	4.8429	5,016.3700	5.0164	3.583	0	0	4,315
2013/04/19	R186	01/08/2013	7.25	Put	Bond Future	1,721.0800	1.7211	1,618.7700	1.6188	(5.945)	0	0	0
2013/04/19	R186	01/08/2013	128.26	Call	Bond Future	122,685.3000	122.6853	122,961.1300	122.9611	0.225	0	0	0
2013/04/19	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R186	07/11/2013			Bond Future	6.9973	133.8504	6.9699	134.1296	(0.392)	0.0000	0.0000	540
2013/04/19	R186	07/11/2013	8.75	Call	Bond Future	16,526.3800	16.5264	16,787.2000	16.7872	1.578	0	0	0
2013/04/19	R186	07/11/2013	8.75	Put	Bond Future	278.5100	0.2785	260.1400	0.2601	(6.596)	0	0	1,030
2013/04/19	R186	07/11/2013	8.14	Call	Bond Future	11,786.8400	11.7868	12,020.6200	12.0206	1.983	0	0	0
2013/04/19	R186	07/11/2013	8.14	Put	Bond Future	853.5700	0.8536	808.1600	0.8082	(5.320)	0	0	0
2013/04/19	R186	07/11/2013	8.15	Call	Bond Future	11,863.2800	11.8633	12,097.6300	12.0976	1.975	0	0	0
2013/04/19	R186	07/11/2013	8.15	Put	Bond Future	840.0900	0.8401	795.2500	0.7953	(5.338)	0	0	0
2013/04/19	R186	07/11/2013	8.16	Call	Bond Future	11,940.0400	11.9400	12,174.9400	12.1749	1.967	0	0	0
2013/04/19	R186	07/11/2013	8.16	Put	Bond Future	827.0300	0.8270	782.7400	0.7827	(5.355)	0	0	0
2013/04/19	R186	06/02/2014			Bond Future	7.0470	130.3681	7.0186	130.6516	(0.403)	0.0000	0.0000	0
2013/04/19	R186	06/02/2014	7.74	Call	Bond Future	9,117.3900	9.1174	9,313.8600	9.3139	2.155	0	0	0
2013/04/19	R186	06/02/2014	7.74	Put	Bond Future	2,456.0800	2.4561	2,368.9900	2.3690	(3.546)	0	0	0
2013/04/19	R186	06/02/2014	7.75	Call	Bond Future	9,182.9000	9.1829	9,380.0800	9.3801	2.147	0	0	0
2013/04/19	R186	06/02/2014	7.75	Put	Bond Future	2,428.9900	2.4290	2,342.6100	2.3426	(3.556)	0	0	0
2013/04/19	R186	06/02/2014	7.76	Call	Bond Future	9,248.1900	9.2482	9,446.0800	9.4461	2.140	0	0	0
2013/04/19	R186	06/02/2014	7.76	Put	Bond Future	2,401.7700	2.4018	2,316.1000	2.3161	(3.567)	0	0	0
2013/04/19	R197	02/05/2013			Bond Future	297.1143	297.1143	296.0933	296.0933	(0.344)	0.0000	0.0000	2,633
2013/04/19	R197	02/05/2013	282.39	Call	Bond Future	14,724.2900	14.7243	13,703.3300	13.7033	(6.934)	0	0	0
2013/04/19	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R197	02/05/2013	282.40	Call	Bond Future	14,714.2900	14.7143	13,693.3300	13.6933	(6.939)	0	0	0
2013/04/19	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R197	02/05/2013	282.41	Call	Bond Future	14,704.2900	14.7043	13,683.3300	13.6833	(6.943)	0	0	0
2013/04/19	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R201	02/05/2013			Bond Future	5.1949	108.7504	5.1591	108.8076	(0.690)	0.0000	0.0000	4
2013/04/19	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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2013/04/19	R201	02/05/2013	4.04	Put	Bond Future	1,865.1700	1.8652	1,807.9700	1.8080	(3.067)	0	0	0
2013/04/19	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R201	02/05/2013	4.05	Put	Bond Future	1,848.8400	1.8488	1,791.6400	1.7916	(3.094)	0	0	0
2013/04/19	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R201	02/05/2013	4.06	Put	Bond Future	1,832.5000	1.8325	1,775.3000	1.7753	(3.121)	0	0	0
2013/04/19	R201	01/08/2013			Bond Future	5.1824	105.7636	5.1396	105.8215	(0.825)	0.0000	0.0000	0
2013/04/19	R201	01/08/2013	107.45	Call	Bond Future	68,517.9000	68.5179	68,575.8300	68.5758	0.085	0	0	0
2013/04/19	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R201	07/11/2013			Bond Future	5.1292	107.2806	5.0760	107.3388	(1.037)	0.0000	0.0000	0
2013/04/19	R201	07/11/2013	4.79	Call	Bond Future	106.7800	0.1068	123.3000	0.1233	15.471	0	0	0
2013/04/19	R201	07/11/2013	4.79	Put	Bond Future	478.9500	0.4790	437.2400	0.4372	(8.709)	0	0	0
2013/04/19	R201	07/11/2013	4.80	Call	Bond Future	109.8400	0.1098	126.7100	0.1267	15.359	0	0	0
2013/04/19	R201	07/11/2013	4.80	Put	Bond Future	471.0100	0.4710	429.6500	0.4297	(8.781)	0	0	0
2013/04/19	R201	07/11/2013	4.81	Call	Bond Future	112.9600	0.1130	130.1900	0.1302	15.253	0	0	0
2013/04/19	R201	07/11/2013	4.81	Put	Bond Future	463.1300	0.4631	422.1300	0.4221	(8.853)	0	0	0
2013/04/19	R201	06/02/2014			Bond Future	5.0310	104.3211	4.9612	104.3806	(1.388)	0.0000	0.0000	0
2013/04/19	R201	06/02/2014	5.26	Call	Bond Future	370.3600	0.3704	407.7100	0.4077	10.085	0	0	0
2013/04/19	R201	06/02/2014	5.26	Put	Bond Future	175.7100	0.1757	153.5900	0.1536	(12.589)	0	0	0
2013/04/19	R201	06/02/2014	5.24	Call	Bond Future	359.6300	0.3596	396.4100	0.3964	10.227	0	0	0
2013/04/19	R201	06/02/2014	5.24	Put	Bond Future	181.9600	0.1820	159.2700	0.1593	(12.470)	0	0	0
2013/04/19	R201	06/02/2014	5.25	Call	Bond Future	364.7900	0.3648	401.8600	0.4019	10.162	0	0	0
2013/04/19	R201	06/02/2014	5.25	Put	Bond Future	178.6300	0.1786	156.2300	0.1562	(12.540)	0	0	0
2013/04/19	R202	02/05/2013			Bond Future	222.7851	222.7851	223.1313	223.1313	0.155	0.0000	0.0000	44,017
2013/04/19	R202	02/05/2013	211.04	Call	Bond Future	11,745.1300	11.7451	12,091.3200	12.0913	2.948	0	0	0
2013/04/19	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R202	02/05/2013	211.05	Call	Bond Future	11,735.1300	11.7351	12,081.3200	12.0813	2.950	0	0	0
2013/04/19	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R202	02/05/2013	211.06	Call	Bond Future	11,725.1300	11.7251	12,071.3200	12.0713	2.953	0	0	0
2013/04/19	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R203	02/05/2013			Bond Future	5.6692	111.0155	5.6487	111.0983	(0.361)	0.0000	0.0000	5,786
2013/04/19	R203	02/05/2013	5.89	Call	Bond Future	946.7000	0.9467	1,012.9400	1.0129	6.997	0	0	0
2013/04/19	R203	02/05/2013	5.89	Put	Bond Future	59.3100	0.0593	42.7600	0.0428	(27.904)	0	0	0
2013/04/19	R203	02/05/2013	5.90	Call	Bond Future	981.3200	0.9813	1,048.7100	1.0487	6.867	0	0	0
2013/04/19	R203	02/05/2013	5.90	Put	Bond Future	53.9500	0.0539	38.5500	0.0386	(28.545)	0	0	0
2013/04/19	R203	02/05/2013	5.91	Call	Bond Future	1,016.3200	1.0163	1,084.8100	1.0848	6.739	0	0	0
2013/04/19	R203	02/05/2013	5.91	Put	Bond Future	48.9900	0.0490	34.6900	0.0347	(29.190)	0	0	0
2013/04/19	R203	01/08/2013			Bond Future	5.6950	112.4620	5.6731	112.5458	(0.385)	0.0000	0.0000	5,055
2013/04/19	R203	01/08/2013	109.11	Call	Bond Future	99,248.7700	99.2488	99,332.6200	99.3326	0.084	0	0	0
2013/04/19	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R203	07/11/2013			Bond Future	5.7217	109.9151	5.6982	109.9996	(0.412)	0.0000	0.0000	0
2013/04/19	R203	07/11/2013	6.01	Call	Bond Future	1,728.9100	1.7289	1,781.2500	1.7813	3.027	0	0	0
2013/04/19	R203	07/11/2013	6.01	Put	Bond Future	702.4000	0.7024	670.2400	0.6702	(4.579)	0	0	0
2013/04/19	R203	07/11/2013	571.00	Call	Bond Future	107,685.5800	107.6856	107,770.0800	107.7701	0.078	0	0	0
2013/04/19	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R203	07/11/2013	5.71	Call	Bond Future	1,109.1100	1.1091	1,149.0000	1.1490	3.597	0	0	15
2013/04/19	R203	07/11/2013	5.71	Put	Bond Future	1,151.2100	1.1512	1,106.6000	1.1066	(3.875)	0	0	0

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2013/04/19	R203	07/11/2013	5.99	Call	Bond Future	1,683.0300	1.6830	1,734.5700	1.7346	3.062	0	0	0
2013/04/19	R203	07/11/2013	5.99	Put	Bond Future	727.3600	0.7274	694.4000	0.6944	(4.531)	0	0	0
2013/04/19	R203	07/11/2013	6.00	Call	Bond Future	1,705.9000	1.7059	1,757.8400	1.7578	3.045	0	0	0
2013/04/19	R203	07/11/2013	6.00	Put	Bond Future	714.8000	0.7148	682.2400	0.6822	(4.555)	0	0	0
2013/04/19	R203	06/02/2014			Bond Future	5.7471	111.3999	5.7214	111.4860	(0.446)	0.0000	0.0000	0
2013/04/19	R203	06/02/2014	6.16	Call	Bond Future	2,117.2200	2.1172	2,173.0400	2.1730	2.636	0	0	0
2013/04/19	R203	06/02/2014	6.16	Put	Bond Future	741.7400	0.7417	711.4300	0.7114	(4.086)	0	0	0
2013/04/19	R203	06/02/2014	5.95	Call	Bond Future	1,672.3300	1.6723	1,721.2500	1.7213	2.925	0	0	16
2013/04/19	R203	06/02/2014	5.95	Put	Bond Future	993.6800	0.9937	956.4700	0.9565	(3.745)	0	0	0
2013/04/19	R203	06/02/2014	6.14	Call	Bond Future	2,072.6200	2.0726	2,127.8100	2.1278	2.663	0	0	0
2013/04/19	R203	06/02/2014	6.14	Put	Bond Future	763.2700	0.7633	732.3300	0.7323	(4.054)	0	0	0
2013/04/19	R203	06/02/2014	6.15	Call	Bond Future	2,094.8700	2.0949	2,150.3700	2.1504	2.649	0	0	0
2013/04/19	R203	06/02/2014	6.15	Put	Bond Future	752.4500	0.7525	721.8200	0.7218	(4.071)	0	0	0
2013/04/19	R204	02/05/2013			Bond Future	5.8858	112.9989	5.8702	113.0768	(0.264)	0.0000	0.0000	12,059
2013/04/19	R204	02/05/2013	6.29	Call	Bond Future	2,017.7700	2.0178	2,091.0500	2.0910	3.632	0	0	0
2013/04/19	R204	02/05/2013	6.29	Put	Bond Future	13.6400	0.0136	9.0300	0.0090	(33.798)	0	0	0
2013/04/19	R204	02/05/2013	6.30	Call	Bond Future	2,065.2900	2.0653	2,138.9900	2.1390	3.569	0	0	0
2013/04/19	R204	02/05/2013	6.30	Put	Bond Future	12.1500	0.0122	7.9600	0.0080	(34.486)	0	0	0
2013/04/19	R204	02/05/2013	6.31	Call	Bond Future	2,112.9300	2.1129	2,187.0300	2.1870	3.507	0	0	0
2013/04/19	R204	02/05/2013	6.31	Put	Bond Future	10.8100	0.0108	7.0200	0.0070	(35.060)	0	0	0
2013/04/19	R204	01/08/2013			Bond Future	5.9213	110.4449	5.9049	110.5238	(0.277)	0.0000	0.0000	410
2013/04/19	R204	01/08/2013	110.75	Call	Bond Future	101,561.4000	101.5614	101,640.2800	101.6403	0.078	0	0	0
2013/04/19	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R204	07/11/2013			Bond Future	5.9551	112.0291	5.9377	112.1085	(0.291)	0.0000	0.0000	0
2013/04/19	R204	07/11/2013	7.00	Call	Bond Future	4,901.6800	4.9017	4,969.9400	4.9699	1.393	0	0	0
2013/04/19	R204	07/11/2013	7.00	Put	Bond Future	240.8300	0.2408	229.6300	0.2296	(4.651)	0	0	1,270
2013/04/19	R204	07/11/2013	6.29	Call	Bond Future	2,427.4000	2.4274	2,476.5300	2.4765	2.024	0	0	0
2013/04/19	R204	07/11/2013	6.29	Put	Bond Future	906.2800	0.9063	875.9500	0.8759	(3.347)	0	0	0
2013/04/19	R204	07/11/2013	6.30	Call	Bond Future	2,457.4900	2.4575	2,506.9700	2.5070	2.013	0	0	0
2013/04/19	R204	07/11/2013	6.30	Put	Bond Future	891.3500	0.8914	861.3700	0.8614	(3.363)	0	0	0
2013/04/19	R204	07/11/2013	6.31	Call	Bond Future	2,487.7500	2.4878	2,537.5700	2.5376	2.003	0	0	0
2013/04/19	R204	07/11/2013	6.31	Put	Bond Future	876.6100	0.8766	846.9700	0.8470	(3.381)	0	0	0
2013/04/19	R204	06/02/2014			Bond Future	5.9861	109.5116	5.9675	109.5926	(0.309)	0.0000	0.0000	0
2013/04/19	R204	06/02/2014	6.40	Call	Bond Future	2,894.5200	2.8945	2,945.1000	2.9451	1.747	0	0	0
2013/04/19	R204	06/02/2014	6.40	Put	Bond Future	1,103.0600	1.1031	1,072.6300	1.0726	(2.759)	0	0	0
2013/04/19	R204	06/02/2014	6.41	Call	Bond Future	2,923.1500	2.9231	2,974.0000	2.9740	1.740	0	0	0
2013/04/19	R204	06/02/2014	6.41	Put	Bond Future	1,088.8600	1.0889	1,058.7000	1.0587	(2.770)	0	0	0
2013/04/19	R204	06/02/2014	6.39	Call	Bond Future	2,866.0300	2.8660	2,916.3300	2.9163	1.755	0	0	0
2013/04/19	R204	06/02/2014	6.39	Put	Bond Future	1,117.4200	1.1174	1,086.7100	1.0867	(2.748)	0	0	0
2013/04/19	R206	02/05/2013			Bond Future	5.2494	103.8161	5.2122	103.8414	(0.709)	0.0000	0.0000	23
2013/04/19	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R206	02/05/2013	3.39	Put	Bond Future	1,279.1200	1.2791	1,253.7800	1.2538	(1.981)	0	0	0
2013/04/19	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R206	02/05/2013	3.40	Put	Bond Future	1,272.1700	1.2722	1,246.8300	1.2468	(1.992)	0	0	0
2013/04/19	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R206	02/05/2013	3.41	Put	Bond Future	1,265.2200	1.2652	1,239.8800	1.2399	(2.003)	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
2013/04/19	R206	01/08/2013			Bond Future	5.2058	101.4069	5.1476	101.4326	(1.119)	0.0000	0.0000	0
2013/04/19	R206	01/08/2013	103.94	Call	Bond Future	30,408.8400	30.4088	30,434.4800	30.4345	0.084	0	0	0
2013/04/19	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R206	07/11/2013			Bond Future	4.9260	102.8616	4.7834	102.8870	(2.894)	0.0000	0.0000	0
2013/04/19	R206	07/11/2013	4.29	Call	Bond Future	6.3100	0.0063	10.2300	0.0102	62.124	0	0	0
2013/04/19	R206	07/11/2013	4.29	Put	Bond Future	120.1600	0.1202	98.5800	0.0986	(17.959)	0	0	0
2013/04/19	R206	07/11/2013	4.30	Call	Bond Future	6.5400	0.0065	10.5700	0.0106	61.621	0	0	0
2013/04/19	R206	07/11/2013	4.30	Put	Bond Future	118.5900	0.1186	97.1200	0.0971	(18.104)	0	0	0
2013/04/19	R206	07/11/2013	4.31	Call	Bond Future	6.7800	0.0068	10.9200	0.0109	61.062	0	0	0
2013/04/19	R206	07/11/2013	4.31	Put	Bond Future	117.0400	0.1170	95.6800	0.0957	(18.250)	0	0	0
2013/04/19	R207	02/05/2013			Bond Future	6.0513	108.7456	6.0257	108.8905	(0.424)	0.0000	0.0000	6,807
2013/04/19	R207	02/05/2013	6.44	Call	Bond Future	2,188.8500	2.1888	2,325.7900	2.3258	6.256	0	0	0
2013/04/19	R207	02/05/2013	6.44	Put	Bond Future	20.0100	0.0200	12.0000	0.0120	(40.030)	0	0	0
2013/04/19	R207	02/05/2013	6.45	Call	Bond Future	2,241.8500	2.2419	2,379.5000	2.3795	6.140	0	0	0
2013/04/19	R207	02/05/2013	6.45	Put	Bond Future	179.9200	0.0179	10.6200	0.0106	(40.737)	0	0	0
2013/04/19	R207	02/05/2013	6.46	Call	Bond Future	2,295.0000	2.2950	2,433.3200	2.4333	6.027	0	0	0
2013/04/19	R207	02/05/2013	6.46	Put	Bond Future	16.0200	0.0160	9.3900	0.0094	(41.386)	0	0	0
2013/04/19	R207	01/08/2013			Bond Future	6.0911	106.5261	6.0642	106.6729	(0.441)	0.0000	0.0000	874
2013/04/19	R207	01/08/2013	106.18	Call	Bond Future	98,954.9200	98.9549	99,101.7100	99.1017	0.148	0	0	0
2013/04/19	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R207	07/11/2013			Bond Future	6.1268	108.0541	6.0986	108.2025	(0.461)	0.0000	0.0000	0
2013/04/19	R207	07/11/2013	6.69	Call	Bond Future	3,689.3100	3.6893	3,795.7100	3.7957	2.884	0	0	0
2013/04/19	R207	07/11/2013	6.69	Put	Bond Future	780.5100	0.7805	738.5500	0.7386	(5.376)	0	0	0
2013/04/19	R207	07/11/2013	6.70	Call	Bond Future	3,727.1400	3.7271	3,834.0700	3.8341	2.869	0	0	0
2013/04/19	R207	07/11/2013	6.70	Put	Bond Future	767.5800	0.7676	726.1500	0.7261	(5.397)	0	0	0
2013/04/19	R207	07/11/2013	6.71	Call	Bond Future	3,765.1200	3.7651	3,872.5700	3.8726	2.854	0	0	0
2013/04/19	R207	07/11/2013	6.71	Put	Bond Future	754.8400	0.7548	713.9300	0.7139	(5.420)	0	0	0
2013/04/19	R207	06/02/2014			Bond Future	6.1606	105.8743	6.1308	106.0251	(0.483)	0.0000	0.0000	0
2013/04/19	R207	06/02/2014	6.66	Call	Bond Future	3,705.9100	3.7059	3,805.8700	3.8059	2.697	0	0	0
2013/04/19	R207	06/02/2014	6.66	Put	Bond Future	1,215.0200	1.2150	1,164.1500	1.1642	(4.187)	0	0	0
2013/04/19	R207	06/02/2014	6.64	Call	Bond Future	3,639.1400	3.6391	3,738.1400	3.7381	2.720	0	0	0
2013/04/19	R207	06/02/2014	6.64	Put	Bond Future	1,246.6100	1.2466	1,194.7800	1.1948	(4.158)	0	0	0
2013/04/19	R207	06/02/2014	6.65	Call	Bond Future	3,672.4600	3.6725	3,771.9500	3.7719	2.709	0	0	0
2013/04/19	R207	06/02/2014	6.65	Put	Bond Future	1,230.7300	1.2307	1,179.3900	1.1794	(4.172)	0	0	0
2013/04/19	R208	02/05/2013			Bond Future	6.1406	104.4437	6.1301	104.5099	(0.170)	0.0000	0.0000	14,933
2013/04/19	R208	02/05/2013	6.64	Call	Bond Future	3,109.1800	3.1092	3,173.0900	3.1731	2.056	0	0	0
2013/04/19	R208	02/05/2013	6.64	Put	Bond Future	6.7900	0.0068	4.4700	0.0045	(34.168)	0	0	0
2013/04/19	R208	02/05/2013	6.65	Call	Bond Future	3,169.3500	3.1694	3,233.4900	3.2335	2.024	0	0	0
2013/04/19	R208	02/05/2013	6.65	Put	Bond Future	6.0100	0.0060	3.9200	0.0039	(34.775)	0	0	0
2013/04/19	R208	02/05/2013	6.66	Call	Bond Future	3,229.5300	3.2295	3,293.8900	3.2939	1.993	0	0	0
2013/04/19	R208	02/05/2013	6.66	Put	Bond Future	5.3000	0.0053	3.4300	0.0034	(35.283)	0	0	0
2013/04/19	R208	01/08/2013			Bond Future	6.1765	105.8045	6.1657	105.8716	(0.176)	0.0000	0.0000	4,151
2013/04/19	R208	01/08/2013	101.40	Call	Bond Future	96,760.0600	96.7601	96,827.1500	96.8272	0.069	0	0	0
2013/04/19	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R208	07/11/2013			Bond Future	6.2136	103.9259	6.2023	103.9934	(0.182)	0.0000	0.0000	0
2013/04/19	R208	07/11/2013	7.50	Call	Bond Future	7,592.2000	7.5922	7,651.1700	7.6512	0.777	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
2013/04/19	R208	07/11/2013	7.50	Put	Bond Future	259.6100	0.2596	251.0500	0.2511	(3.297)	0	0	1,520
2013/04/19	R208	07/11/2013	6.79	Call	Bond Future	4,320.4300	4.3204	4,365.5400	4.3655	1.044	0	0	0
2013/04/19	R208	07/11/2013	6.79	Put	Bond Future	952.5800	0.9526	930.1600	0.9302	(2.354)	0	0	0
2013/04/19	R208	07/11/2013	6.80	Call	Bond Future	4,362.5100	4.3625	4,407.8700	4.4079	1.040	0	0	0
2013/04/19	R208	07/11/2013	6.80	Put	Bond Future	937.4300	0.9374	915.2600	0.9153	(2.365)	0	0	0
2013/04/19	R208	07/11/2013	6.81	Call	Bond Future	4,404.7300	4.4047	4,450.3400	4.4503	1.035	0	0	0
2013/04/19	R208	07/11/2013	6.81	Put	Bond Future	922.4700	0.9225	900.5500	0.9006	(2.376)	0	0	0
2013/04/19	R208	06/02/2014			Bond Future	6.2478	105.3298	6.2359	105.3986	(0.190)	0.0000	0.0000	0
2013/04/19	R208	06/02/2014	6.75	Call	Bond Future	4,314.0000	4.3140	4,356.7400	4.3567	0.991	0	0	0
2013/04/19	R208	06/02/2014	6.75	Put	Bond Future	1,458.2200	1.4582	1,432.1000	1.4321	(1.791)	0	0	0
2013/04/19	R208	06/02/2014	6.76	Call	Bond Future	4,352.0300	4.3520	4,394.9900	4.3950	0.987	0	0	0
2013/04/19	R208	06/02/2014	6.76	Put	Bond Future	1,440.3800	1.4404	1,414.4800	1.4145	(1.798)	0	0	0
2013/04/19	R208	06/02/2014	6.74	Call	Bond Future	4,276.1100	4.2761	4,318.6300	4.3186	0.994	0	0	0
2013/04/19	R208	06/02/2014	6.74	Put	Bond Future	1,476.2400	1.4762	1,449.9000	1.4499	(1.784)	0	0	0
2013/04/19	R209	02/05/2013			Bond Future	7.6631	85.4774	7.6274	85.8165	(0.466)	0.0000	0.0000	8,518
2013/04/19	R209	02/05/2013	7.99	Call	Bond Future	3,152.2100	3.1522	3,442.7400	3.4427	9.217	0	0	0
2013/04/19	R209	02/05/2013	7.99	Put	Bond Future	140.9500	0.1410	92.4000	0.0924	(34.445)	0	0	0
2013/04/19	R209	02/05/2013	8.00	Call	Bond Future	3,231.6000	3.2316	3,524.9500	3.5250	9.078	0	0	0
2013/04/19	R209	02/05/2013	8.00	Put	Bond Future	130.8100	0.1308	85.0800	0.0851	(34.959)	0	0	0
2013/04/19	R209	02/05/2013	8.01	Call	Bond Future	3,311.5300	3.3115	3,607.5600	3.6076	8.939	0	0	0
2013/04/19	R209	02/05/2013	8.01	Put	Bond Future	121.3600	0.1214	78.3100	0.0783	(35.473)	0	0	0
2013/04/19	R209	01/08/2013			Bond Future	7.7163	86.5911	7.6797	86.9346	(0.474)	0.0000	0.0000	1,946
2013/04/19	R209	01/08/2013	79.36	Call	Bond Future	76,642.0300	76.6420	76,985.4800	76.9855	0.448	0	0	0
2013/04/19	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R209	07/11/2013			Bond Future	7.7731	84.6884	7.7355	85.0365	(0.483)	0.0000	0.0000	0
2013/04/19	R209	07/11/2013	9.50	Call	Bond Future	14,306.7700	14.3068	14,624.4800	14.6245	2.221	0	0	0
2013/04/19	R209	07/11/2013	9.50	Put	Bond Future	418.5000	0.4185	388.1800	0.3882	(7.245)	0	0	980
2013/04/19	R209	07/11/2013	8.79	Call	Bond Future	9,866.7600	9.8668	10,143.6100	10.1436	2.806	0	0	0
2013/04/19	R209	07/11/2013	8.79	Put	Bond Future	1,221.8900	1.2219	1,150.7100	1.1507	(5.825)	0	0	0
2013/04/19	R209	07/11/2013	8.80	Call	Bond Future	9,928.6800	9.9287	10,206.2700	10.2063	2.796	0	0	0
2013/04/19	R209	07/11/2013	8.80	Put	Bond Future	1,205.7300	1.2057	1,135.2900	1.1353	(5.842)	0	0	0
2013/04/19	R209	07/11/2013	8.81	Call	Bond Future	9,990.6800	9.9907	10,268.9900	10.2690	2.786	0	0	0
2013/04/19	R209	07/11/2013	8.81	Put	Bond Future	1,189.7700	1.1898	1,120.0500	1.1200	(5.860)	0	0	0
2013/04/19	R209	06/02/2014			Bond Future	7.8261	85.8325	7.7876	86.1855	(0.493)	0.0000	0.0000	0
2013/04/19	R209	06/02/2014	8.55	Call	Bond Future	8,810.1300	8.8101	9,056.0200	9.0560	2.791	0	0	0
2013/04/19	R209	06/02/2014	8.55	Put	Bond Future	2,582.4900	2.5825	2,475.3300	2.4753	(4.149)	0	0	0
2013/04/19	R209	06/02/2014	8.56	Call	Bond Future	8,865.4000	8.8654	9,112.0800	9.1121	2.783	0	0	0
2013/04/19	R209	06/02/2014	8.56	Put	Bond Future	2,556.7700	2.5568	2,450.4000	2.4504	(4.160)	0	0	0
2013/04/19	R209	06/02/2014	8.54	Call	Bond Future	8,754.9400	8.7549	9,000.0400	9.0000	2.800	0	0	0
2013/04/19	R209	06/02/2014	8.54	Put	Bond Future	2,608.4300	2.6084	2,500.4800	2.5005	(4.139)	0	0	0
2013/04/19	R210	02/05/2013			Bond Future	169.9594	169.9594	169.9577	169.9577	(0.001)	0.0000	0.0000	1,244
2013/04/19	R210	02/05/2013	161.14	Call	Bond Future	8,819.3900	8.8194	8,817.6800	8.8177	(0.019)	0	0	0
2013/04/19	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R210	02/05/2013	161.15	Call	Bond Future	8,809.3900	8.8094	8,807.6800	8.8077	(0.019)	0	0	0
2013/04/19	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R210	02/05/2013	161.16	Call	Bond Future	8,799.3900	8.7994	8,797.6800	8.7977	(0.019)	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
2013/04/19	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R211	02/05/2013			Bond Future	129.9791	129.9791	129.9711	129.9711	(0.006)	0.0000	0.0000	529
2013/04/19	R211	02/05/2013	125.69	Call	Bond Future	4,289.1200	4.2891	4,281.0800	4.2811	(0.187)	0	0	0
2013/04/19	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R211	02/05/2013	125.70	Call	Bond Future	4,279.1200	4.2791	4,271.0800	4.2711	(0.188)	0	0	0
2013/04/19	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R211	02/05/2013	125.71	Call	Bond Future	4,269.1200	4.2691	4,261.0800	4.2611	(0.188)	0	0	0
2013/04/19	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R212	02/05/2013			Bond Future	138.0628	138.0628	137.6240	137.6240	(0.318)	0.0000	0.0000	21,870
2013/04/19	R212	02/05/2013	131.09	Call	Bond Future	6,972.8300	6.9728	6,533.9700	6.5340	(6.294)	0	0	0
2013/04/19	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R212	02/05/2013	131.10	Call	Bond Future	6,962.8300	6.9628	6,523.9700	6.5240	(6.303)	0	0	0
2013/04/19	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R212	02/05/2013	131.11	Call	Bond Future	6,952.8300	6.9528	6,513.9700	6.5140	(6.312)	0	0	0
2013/04/19	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R213	02/05/2013			Bond Future	7.4432	96.9436	7.4175	97.1875	(0.345)	0.0000	0.0000	7,798
2013/04/19	R213	02/05/2013	7.84	Call	Bond Future	3,719.3000	3.7193	3,941.7700	3.9418	5.982	0	0	0
2013/04/19	R213	02/05/2013	7.84	Put	Bond Future	61.7200	0.0617	40.3400	0.0403	(34.640)	0	0	0
2013/04/19	R213	02/05/2013	7.85	Call	Bond Future	3,803.6200	3.8036	4,027.6000	4.0276	5.889	0	0	0
2013/04/19	R213	02/05/2013	7.85	Put	Bond Future	56.4700	0.0565	36.6000	0.0366	(35.187)	0	0	0
2013/04/19	R213	02/05/2013	7.86	Call	Bond Future	3,888.2100	3.8882	4,113.6200	4.1136	5.797	0	0	0
2013/04/19	R213	02/05/2013	7.86	Put	Bond Future	51.6100	0.0516	33.1700	0.0332	(35.730)	0	0	0
2013/04/19	R213	01/08/2013			Bond Future	7.4970	98.2068	7.4706	98.4538	(0.352)	0.0000	0.0000	0
2013/04/19	R213	01/08/2013	91.25	Call	Bond Future	87,591.7600	87.5918	87,838.7500	87.8388	0.282	0	0	0
2013/04/19	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R213	07/11/2013			Bond Future	7.5559	96.0781	7.5288	96.3282	(0.359)	0.0000	0.0000	0
2013/04/19	R213	07/11/2013	8.59	Call	Bond Future	9,945.5900	9.9456	10,145.5600	10.1456	2.011	0	0	0
2013/04/19	R213	07/11/2013	8.59	Put	Bond Future	1,072.1700	1.0722	1,022.0600	1.0221	(4.674)	0	0	0
2013/04/19	R213	07/11/2013	8.60	Call	Bond Future	10,010.3100	10.0103	10,210.8200	10.2108	2.003	0	0	0
2013/04/19	R213	07/11/2013	8.60	Put	Bond Future	1,057.0300	1.0570	1,007.4600	1.0075	(4.690)	0	0	0
2013/04/19	R213	07/11/2013	8.61	Call	Bond Future	10,075.1000	10.0751	10,276.1600	10.2762	1.996	0	0	0
2013/04/19	R213	07/11/2013	8.61	Put	Bond Future	1,042.0800	1.0421	993.0600	0.9931	(4.704)	0	0	0
2013/04/19	R213	06/02/2014			Bond Future	7.6120	97.3759	7.5840	97.6298	(0.367)	0.0000	0.0000	0
2013/04/19	R213	06/02/2014	8.31	Call	Bond Future	8,534.5000	8.5345	8,708.2500	8.7083	2.036	0	0	0
2013/04/19	R213	06/02/2014	8.31	Put	Bond Future	2,494.0700	2.4941	2,413.9100	2.4139	(3.214)	0	0	0
2013/04/19	R213	06/02/2014	8.29	Call	Bond Future	8,421.0500	8.4211	8,593.5900	8.5936	2.049	0	0	0
2013/04/19	R213	06/02/2014	8.29	Put	Bond Future	2,545.8700	2.5459	2,464.5000	2.4645	(3.196)	0	0	0
2013/04/19	R213	06/02/2014	8.30	Call	Bond Future	8,477.7200	8.4777	8,650.8600	8.6509	2.042	0	0	0
2013/04/19	R213	06/02/2014	8.30	Put	Bond Future	2,519.8600	2.5199	2,439.0900	2.4391	(3.205)	0	0	0
2013/04/19	R214	02/05/2013			Bond Future	7.7178	87.3275	7.6872	87.6381	(0.397)	0.0000	0.0000	1,036
2013/04/19	R214	02/05/2013	84.31	Call	Bond Future	78,547.8900	78.5479	78,858.4800	78.8585	0.395	0	0	0
2013/04/19	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/19	R214	01/08/2013			Bond Future	7.7689	88.4654	7.7375	88.7800	(0.404)	0.0000	0.0000	0
2013/04/19	R214	01/08/2013	84.31	Call	Bond Future	78,017.4900	78.0175	78,332.0900	78.3321	0.403	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
2013/04/19	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												228606	