



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/04/2013 to 18/04/2013

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
2013/04/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	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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2013/04/18	2025	02/05/2013			Bond Future	117.9825	117.9825	117.9180	117.9180	(0.055)	0.0000	0.0000	0
2013/04/18	2025	02/05/2013	113.41	Call	Bond Future	4,568.7800	4.5688	4,504.2900	4.5043	(1.412)	0	0	0
2013/04/18	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	2038	02/05/2013			Bond Future	114.6543	114.6543	114.6550	114.6550	0.001	0.0000	0.0000	9
2013/04/18	2038	02/05/2013	111.60	Call	Bond Future	3,049.8200	3.0498	3,050.4800	3.0505	0.022	0	0	0
2013/04/18	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	2050	02/05/2013			Bond Future	118.4154	118.4154	118.4169	118.4169	0.001	0.0000	0.0000	122
2013/04/18	2050	02/05/2013	117.60	Call	Bond Future	817.6000	0.8176	819.0800	0.8191	0.181	0	0	0
2013/04/18	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	AL7T	02/05/2013			Index Future	506.4490	506.4490	506.6520	506.6520	0.040	0.0000	0.0000	11
2013/04/18	AL7T	01/08/2013			Index Future	513.0480	513.0480	513.2530	513.2530	0.040	0.0000	0.0000	0
2013/04/18	AL7T	07/11/2013			Index Future	520.4090	520.4090	520.6150	520.6150	0.040	0.0000	0.0000	0
2013/04/18	ALBI	02/05/2013			Index Future	451.7850	451.7850	452.2510	452.2510	0.103	0.0000	0.0000	945
2013/04/18	ALBI	01/08/2013			Index Future	457.6720	457.6720	458.1430	458.1430	0.103	0.0000	0.0000	159
2013/04/18	ALBI	07/11/2013			Index Future	464.2380	464.2380	464.7140	464.7140	0.103	0.0000	0.0000	85
2013/04/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	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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2013/04/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/18	EL28	02/05/2013			Bond Future	113.0500	113.0500	113.0514	113.0514	0.001	0.0000	0.0000	0
2013/04/18	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	EL28	02/05/2013	113.32	Put	Bond Future	266.2300	0.2662	264.8200	0.2648	(0.530)	0	0	0
2013/04/18	ES33	02/05/2013			Bond Future	8.2871	93.3855	8.2511	93.7167	(0.434)	0.0000	0.0000	3,363
2013/04/18	ES33	02/05/2013	91.02	Call	Bond Future	84,205.2200	84.2052	84,536.4700	84.5365	0.393	0	0	0
2013/04/18	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	ES33	01/08/2013			Bond Future	8.3616	94.6022	8.3246	94.9379	(0.443)	0.0000	0.0000	0
2013/04/18	ES33	01/08/2013	9.00	Call	Bond Future	5,510.0300	5.5100	5,845.6600	5.8457	6.091	0	0	0
2013/04/18	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	ES33	01/08/2013	91.02	Call	Bond Future	83,550.9000	83.5509	83,886.5300	83.8865	0.402	0	0	0
2013/04/18	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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2013/04/18	GOVI	02/05/2013			GOVI	450.9290	450.9290	451.3410	451.3410	0.091	0.0000	0.0000	70
2013/04/18	GOVI	02/05/2013	432.99	Call	GOVI	179,390.0000	17.9390	183,510.0000	18.3510	2.297	0	0	0
2013/04/18	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	GOVI	02/05/2013	433.00	Call	GOVI	179,290.0000	17.9290	183,410.0000	18.3410	2.298	0	0	0
2013/04/18	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	GOVI	02/05/2013	433.01	Call	GOVI	179,190.0000	17.9190	183,310.0000	18.3310	2.299	0	0	0
2013/04/18	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	GOVI	01/08/2013			GOVI	456.8050	456.8050	457.2220	457.2220	0.091	0.0000	0.0000	280
2013/04/18	GOVI	01/08/2013	445.99	Call	GOVI	108,150.0000	10.8150	112,320.0000	11.2320	3.856	0	0	0
2013/04/18	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	GOVI	01/08/2013	446.00	Call	GOVI	108,050.0000	10.8050	112,220.0000	11.2220	3.859	0	0	0
2013/04/18	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	GOVI	01/08/2013	446.01	Call	GOVI	107,950.0000	10.7950	112,120.0000	11.2120	3.863	0	0	0
2013/04/18	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	GOVI	07/11/2013			GOVI	463.3590	463.3590	463.7790	463.7790	0.091	0.0000	0.0000	0
2013/04/18	GOVI	07/11/2013	445.99	Call	GOVI	173,690.0000	17.3690	177,890.0000	17.7890	2.418	0	0	0
2013/04/18	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	GOVI	07/11/2013	446.00	Call	GOVI	173,590.0000	17.3590	177,790.0000	17.7790	2.419	0	0	0
2013/04/18	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	GOVI	07/11/2013	446.01	Call	GOVI	173,490.0000	17.3490	177,690.0000	17.7690	2.421	0	0	0
2013/04/18	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/18	IGOV	02/05/2013			Index Future	206.5830	206.5830	206.5770	206.5770	(0.003)	0.0000	0.0000	558
2013/04/18	IGOV	01/08/2013			Index Future	209.3510	209.3510	209.3450	209.3450	(0.003)	0.0000	0.0000	252
2013/04/18	IGOV	07/11/2013			Index Future	212.4150	212.4150	212.4090	212.4090	(0.003)	0.0000	0.0000	7
2013/04/18	ILBI	02/05/2013			Index Future	559.7390	559.7390	559.0440	559.0440	(0.124)	0.0000	0.0000	183
2013/04/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/18	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1100	94.8900	(0.195)	0.0000	0.0000	0
2013/04/18	JBAF	19/06/2013			Jibar Tradeable Future	5.0800	94.9200	5.0600	94.9400	(0.394)	0.0000	0.0000	500
2013/04/18	JBAF	17/07/2013			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	0
2013/04/18	JBAF	21/08/2013			Jibar Tradeable Future	4.9800	95.0200	5.0100	94.9900	0.602	0.0000	0.0000	0

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2013/04/18	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	4.9900	95.0100	0.402	0.0000	0.0000	2,200
2013/04/18	JBAF	16/10/2013			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	0
2013/04/18	JBAF	18/12/2013			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	1,500
2013/04/18	JBAF	19/03/2014			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	0
2013/04/18	JBAF	18/06/2014			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	0
2013/04/18	JBAF	17/09/2014			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	0
2013/04/18	JBAF	17/12/2014			Jibar Tradeable Future	5.3400	94.6600	5.3400	94.6600	0.000	0.0000	0.0000	0
2013/04/18	JBAF	18/03/2015			Jibar Tradeable Future	5.4700	5.4700	5.4800	94.5200	0.183	0.0000	0.0000	0
2013/04/18	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/18	R023	02/05/2013			Bond Future	6.4066	111.0950	6.3911	111.2137	(0.242)	0.0000	0.0000	6,460
2013/04/18	R023	02/05/2013	7.04	Call	Bond Future	4,707.2400	4.7072	4,825.9300	4.8259	2.521	0	0	0
2013/04/18	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R023	02/05/2013	7.05	Call	Bond Future	4,779.4600	4.7795	4,898.1500	4.8981	2.483	0	0	0
2013/04/18	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R023	02/05/2013	7.06	Call	Bond Future	4,851.6200	4.8516	4,970.3100	4.9703	2.446	0	0	0
2013/04/18	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R023	01/08/2013			Bond Future	6.4465	112.5425	6.4304	112.6628	(0.250)	0.0000	0.0000	0
2013/04/18	R023	01/08/2013	7.29	Call	Bond Future	6,072.7200	6.0727	6,193.0100	6.1930	1.981	0	0	0
2013/04/18	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R023	01/08/2013	7.30	Call	Bond Future	6,142.0900	6.1421	6,262.3800	6.2624	1.958	0	0	0
2013/04/18	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R023	01/08/2013	7.31	Call	Bond Future	6,211.4000	6.2114	6,331.6900	6.3317	1.937	0	0	0
2013/04/18	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R157	02/05/2013			Bond Future	5.2703	119.9380	5.2906	119.8884	0.386	0.0000	0.0000	6,092
2013/04/18	R157	02/05/2013	5.34	Call	Bond Future	262.6100	0.2626	225.6400	0.2256	(14.078)	0	0	0
2013/04/18	R157	02/05/2013	5.34	Put	Bond Future	92.8100	0.0928	105.4200	0.1054	13.587	0	0	0
2013/04/18	R157	02/05/2013	5.35	Call	Bond Future	279.0200	0.2790	241.0600	0.2411	(13.605)	0	0	0
2013/04/18	R157	02/05/2013	5.35	Put	Bond Future	84.8800	0.0849	96.5000	0.0965	13.690	0	0	0
2013/04/18	R157	02/05/2013	5.36	Call	Bond Future	295.9200	0.2959	257.0300	0.2570	(13.142)	0	0	0
2013/04/18	R157	02/05/2013	5.36	Put	Bond Future	77.4500	0.0775	88.1400	0.0881	13.802	0	0	0
2013/04/18	R157	01/08/2013			Bond Future	5.2657	121.5008	5.2888	121.4505	0.438	0.0000	0.0000	0
2013/04/18	R157	01/08/2013	116.11	Call	Bond Future	92,045.1400	92.0451	91,994.8900	91.9949	(0.055)	0	0	0
2013/04/18	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R157	07/11/2013			Bond Future	5.2486	116.4369	5.2758	116.3854	0.518	0.0000	0.0000	0
2013/04/18	R157	07/11/2013	5.59	Call	Bond Future	877.4300	0.8774	840.5200	0.8405	(4.207)	0	0	0
2013/04/18	R157	07/11/2013	5.59	Put	Bond Future	232.3400	0.2323	246.9800	0.2470	6.301	0	0	0
2013/04/18	R157	07/11/2013	5.60	Call	Bond Future	890.9400	0.8909	853.7600	0.8538	(4.173)	0	0	0
2013/04/18	R157	07/11/2013	5.60	Put	Bond Future	227.0300	0.2270	241.4000	0.2414	6.330	0	0	0
2013/04/18	R157	07/11/2013	5.61	Call	Bond Future	904.5300	0.9045	867.1000	0.8671	(4.138)	0	0	0
2013/04/18	R157	07/11/2013	5.61	Put	Bond Future	221.8000	0.2218	235.9200	0.2359	6.366	0	0	0
2013/04/18	R157	06/02/2014			Bond Future	5.2204	118.0094	5.2521	117.9576	0.607	0.0000	0.0000	0
2013/04/18	R157	06/02/2014	5.66	Call	Bond Future	961.3600	0.9614	924.3100	0.9243	(3.854)	0	0	0
2013/04/18	R157	06/02/2014	5.66	Put	Bond Future	246.3400	0.2463	261.0600	0.2611	5.975	0	0	0
2013/04/18	R157	06/02/2014	5.64	Call	Bond Future	937.9800	0.9380	901.3500	0.9014	(3.905)	0	0	0
2013/04/18	R157	06/02/2014	5.64	Put	Bond Future	255.3500	0.2554	270.4900	0.2705	5.929	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/18	R157	06/02/2014	5.65	Call	Bond Future	949.6400		0.9496	912.8000	0.9128	(3.879)	0	0	0
2013/04/18	R157	06/02/2014	5.65	Put	Bond Future	250.8100		0.2508	265.7400	0.2657	5.953	0	0	0
2013/04/18	R186	02/05/2013			Bond Future	6.9188		135.2052	6.8931	135.4770	(0.372)	0.0000	0.0000	53,675
2013/04/18	R186	02/05/2013	6.75	Call	Bond Future	384.2500		0.3842	426.8800	0.4269	11.094	0	0	350
2013/04/18	R186	02/05/2013	6.75	Put	Bond Future	2,182.6400		2.1826	1,953.4000	1.9534	(10.503)	0	0	0
2013/04/18	R186	02/05/2013	7.39	Call	Bond Future	4,879.2700		4.8793	5,138.4500	5.1385	5.312	0	0	0
2013/04/18	R186	02/05/2013	7.39	Put	Bond Future	33.3200		0.0333	20.6300	0.0206	(38.085)	0	0	0
2013/04/18	R186	02/05/2013	7.40	Call	Bond Future	4,976.2800		4.9763	5,236.4800	5.2365	5.229	0	0	2,000
2013/04/18	R186	02/05/2013	7.40	Put	Bond Future	30.2100		0.0302	18.5400	0.0185	(38.630)	0	0	150
2013/04/18	R186	02/05/2013	7.41	Call	Bond Future	5,073.4500		5.0735	5,334.6000	5.3346	5.147	0	0	0
2013/04/18	R186	02/05/2013	7.41	Put	Bond Future	27.3700		0.0274	16.6500	0.0167	(39.167)	0	0	0
2013/04/18	R186	02/05/2013	7.60	Call	Bond Future	6,928.8900		6.9289	7,199.0600	7.1991	3.899	0	0	0
2013/04/18	R186	02/05/2013	7.60	Put	Bond Future	3.4300		0.0034	1.7300	0.0017	(49.563)	0	0	2,830
2013/04/18	R186	02/05/2013	7.75	Call	Bond Future	8,382.1500		8.3822	8,653.7300	8.6537	3.240	0	0	0
2013/04/18	R186	02/05/2013	7.75	Put	Bond Future	0.5100		0.0005	0.2200	0.0002	(56.863)	0	0	100
2013/04/18	R186	01/08/2013			Bond Future	6.9708		131.6824	6.9442	131.9577	(0.381)	0.0000	0.0000	3,000
2013/04/18	R186	01/08/2013	7.25	Call	Bond Future	4,673.5400		4.6735	4,842.8500	4.8429	3.623	0	0	4,315
2013/04/18	R186	01/08/2013	7.25	Put	Bond Future	1,827.1100		1.8271	1,721.0800	1.7211	(5.803)	0	0	0
2013/04/18	R186	01/08/2013	128.26	Call	Bond Future	122,409.9600		122.4100	122,685.3000	122.6853	0.225	0	0	0
2013/04/18	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R186	07/11/2013			Bond Future	7.0248		133.5719	6.9973	133.8504	(0.391)	0.0000	0.0000	540
2013/04/18	R186	07/11/2013	8.75	Call	Bond Future	16,267.1600		16.2672	16,526.3800	16.5264	1.594	0	0	0
2013/04/18	R186	07/11/2013	8.75	Put	Bond Future	297.8700		0.2979	278.5100	0.2785	(6.499)	0	0	1,030
2013/04/18	R186	07/11/2013	8.14	Call	Bond Future	11,555.4700		11.5555	11,786.8400	11.7868	2.002	0	0	0
2013/04/18	R186	07/11/2013	8.14	Put	Bond Future	900.7800		0.9008	853.5700	0.8536	(5.241)	0	0	0
2013/04/18	R186	07/11/2013	8.15	Call	Bond Future	11,631.3300		11.6313	11,863.2800	11.8633	1.994	0	0	0
2013/04/18	R186	07/11/2013	8.15	Put	Bond Future	886.7200		0.8867	840.0900	0.8401	(5.259)	0	0	0
2013/04/18	R186	07/11/2013	8.16	Call	Bond Future	11,707.5100		11.7075	11,940.0400	11.9400	1.986	0	0	0
2013/04/18	R186	07/11/2013	8.16	Put	Bond Future	873.0800		0.8731	827.0300	0.8270	(5.274)	0	0	0
2013/04/18	R186	06/02/2014			Bond Future	7.0754		130.0852	7.0470	130.3681	(0.402)	0.0000	0.0000	0
2013/04/18	R186	06/02/2014	7.74	Call	Bond Future	8,923.6100		8.9236	9,117.3900	9.1174	2.172	0	0	0
2013/04/18	R186	06/02/2014	7.74	Put	Bond Future	2,545.2000		2.5452	2,456.0800	2.4561	(3.501)	0	0	0
2013/04/18	R186	06/02/2014	7.75	Call	Bond Future	8,988.4000		8.9884	9,182.9000	9.1829	2.164	0	0	0
2013/04/18	R186	06/02/2014	7.75	Put	Bond Future	2,517.3900		2.5174	2,428.9900	2.4290	(3.512)	0	0	0
2013/04/18	R186	06/02/2014	7.76	Call	Bond Future	9,052.9700		9.0530	9,248.1900	9.2482	2.156	0	0	0
2013/04/18	R186	06/02/2014	7.76	Put	Bond Future	2,489.4500		2.4894	2,401.7700	2.4018	(3.522)	0	0	0
2013/04/18	R197	02/05/2013			Bond Future	297.1219		297.1219	297.1143	297.1143	(0.003)	0.0000	0.0000	2,633
2013/04/18	R197	02/05/2013	282.39	Call	Bond Future	14,731.8700		14.7319	14,724.2900	14.7243	(0.051)	0	0	0
2013/04/18	R197	02/05/2013	282.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R197	02/05/2013	282.40	Call	Bond Future	14,721.8700		14.7219	14,714.2900	14.7143	(0.051)	0	0	0
2013/04/18	R197	02/05/2013	282.40	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R197	02/05/2013	282.41	Call	Bond Future	14,711.8700		14.7119	14,704.2900	14.7043	(0.052)	0	0	0
2013/04/18	R197	02/05/2013	282.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R201	02/05/2013			Bond Future	5.1744		108.7832	5.1949	108.7504	0.397	0.0000	0.0000	4
2013/04/18	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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2013/04/18	R201	02/05/2013	4.04	Put	Bond Future	1,832.3800	1.8324	1,865.1700	1.8652	1.789	0	0	0
2013/04/18	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R201	02/05/2013	4.05	Put	Bond Future	1,816.0500	1.8160	1,848.8400	1.8488	1.806	0	0	0
2013/04/18	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R201	02/05/2013	4.06	Put	Bond Future	1,799.7100	1.7997	1,832.5000	1.8325	1.822	0	0	0
2013/04/18	R201	01/08/2013			Bond Future	5.1578	105.7968	5.1824	105.7636	0.476	0.0000	0.0000	0
2013/04/18	R201	01/08/2013	107.45	Call	Bond Future	68,551.1300	68.5511	68,517.9000	68.5179	(0.048)	0	0	0
2013/04/18	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R201	07/11/2013			Bond Future	5.0979	107.3149	5.1292	107.2806	0.614	0.0000	0.0000	0
2013/04/18	R201	07/11/2013	4.79	Call	Bond Future	117.1300	0.1171	106.7800	0.1068	(8.836)	0	0	0
2013/04/18	R201	07/11/2013	4.79	Put	Bond Future	455.0400	0.4550	478.9500	0.4790	5.254	0	0	0
2013/04/18	R201	07/11/2013	4.80	Call	Bond Future	120.4000	0.1204	109.8400	0.1098	(8.771)	0	0	0
2013/04/18	R201	07/11/2013	4.80	Put	Bond Future	447.3100	0.4473	471.0100	0.4710	5.298	0	0	0
2013/04/18	R201	07/11/2013	4.81	Call	Bond Future	123.7400	0.1237	112.9600	0.1130	(8.712)	0	0	0
2013/04/18	R201	07/11/2013	4.81	Put	Bond Future	439.6500	0.4397	463.1300	0.4631	5.341	0	0	0
2013/04/18	R201	06/02/2014			Bond Future	4.9908	104.3554	5.0310	104.3211	0.806	0.0000	0.0000	0
2013/04/18	R201	06/02/2014	5.26	Call	Bond Future	392.2800	0.3923	370.3600	0.3704	(5.588)	0	0	0
2013/04/18	R201	06/02/2014	5.26	Put	Bond Future	163.3700	0.1634	175.7100	0.1757	7.553	0	0	0
2013/04/18	R201	06/02/2014	5.24	Call	Bond Future	381.2300	0.3812	359.6300	0.3596	(5.666)	0	0	0
2013/04/18	R201	06/02/2014	5.24	Put	Bond Future	169.3000	0.1693	181.9600	0.1820	7.478	0	0	0
2013/04/18	R201	06/02/2014	5.25	Call	Bond Future	386.5600	0.3866	364.7900	0.3648	(5.632)	0	0	0
2013/04/18	R201	06/02/2014	5.25	Put	Bond Future	166.1400	0.1661	178.6300	0.1786	7.518	0	0	0
2013/04/18	R202	02/05/2013			Bond Future	222.7851	222.7851	222.7851	222.7851	0.000	0.0000	0.0000	44,017
2013/04/18	R202	02/05/2013	211.04	Call	Bond Future	11,745.1300	11.7451	11,745.1300	11.7451	0.000	0	0	0
2013/04/18	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R202	02/05/2013	211.05	Call	Bond Future	11,735.1300	11.7351	11,735.1300	11.7351	0.000	0	0	0
2013/04/18	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R202	02/05/2013	211.06	Call	Bond Future	11,725.1300	11.7251	11,725.1300	11.7251	0.000	0	0	0
2013/04/18	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R203	02/05/2013			Bond Future	5.6543	111.0755	5.6692	111.0155	0.263	0.0000	0.0000	5,786
2013/04/18	R203	02/05/2013	5.89	Call	Bond Future	1,004.9100	1.0049	946.7000	0.9467	(5.793)	0	0	0
2013/04/18	R203	02/05/2013	5.89	Put	Bond Future	57.4800	0.0575	59.3100	0.0593	3.184	0	0	0
2013/04/18	R203	02/05/2013	5.90	Call	Bond Future	1,039.8000	1.0398	981.3200	0.9813	(5.624)	0	0	0
2013/04/18	R203	02/05/2013	5.90	Put	Bond Future	52.3900	0.0524	53.9500	0.0539	2.978	0	0	0
2013/04/18	R203	02/05/2013	5.91	Call	Bond Future	1,075.0600	1.0751	1,016.3200	1.0163	(5.464)	0	0	0
2013/04/18	R203	02/05/2013	5.91	Put	Bond Future	47.6900	0.0477	48.9900	0.0490	2.726	0	0	0
2013/04/18	R203	01/08/2013			Bond Future	5.6791	112.5228	5.6950	112.4620	0.280	0.0000	0.0000	5,055
2013/04/18	R203	01/08/2013	109.11	Call	Bond Future	99,309.6000	99.3096	99,248.7700	99.2488	(0.061)	0	0	0
2013/04/18	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R203	07/11/2013			Bond Future	5.7044	109.9774	5.7217	109.9151	0.305	0.0000	0.0000	0
2013/04/18	R203	07/11/2013	6.01	Call	Bond Future	1,771.9300	1.7719	1,728.9100	1.7289	(2.428)	0	0	0
2013/04/18	R203	07/11/2013	6.01	Put	Bond Future	683.1500	0.6831	702.4000	0.7024	2.818	0	0	0
2013/04/18	R203	07/11/2013	571.00	Call	Bond Future	107,747.8500	107.7478	107,685.5800	107.6856	(0.058)	0	0	0
2013/04/18	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R203	07/11/2013	5.71	Call	Bond Future	1,143.2500	1.1433	1,109.1100	1.1091	(2.986)	0	0	15
2013/04/18	R203	07/11/2013	5.71	Put	Bond Future	1,123.0800	1.1231	1,151.2100	1.1512	2.505	0	0	0

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2013/04/18	R203	07/11/2013	5.99	Call	Bond Future	1,725.5000	1.7255	1,683.0300	1.6830	(2.461)	0	0	0
2013/04/18	R203	07/11/2013	5.99	Put	Bond Future	707.5600	0.7076	727.3600	0.7274	2.798	0	0	0
2013/04/18	R203	07/11/2013	6.00	Call	Bond Future	1,748.6500	1.7487	1,705.9000	1.7059	(2.445)	0	0	0
2013/04/18	R203	07/11/2013	6.00	Put	Bond Future	695.2800	0.6953	714.8000	0.7148	2.808	0	0	0
2013/04/18	R203	06/02/2014			Bond Future	5.7284	111.4625	5.7471	111.3999	0.326	0.0000	0.0000	0
2013/04/18	R203	06/02/2014	6.16	Call	Bond Future	2,161.2500	2.1613	2,117.2200	2.1172	(2.037)	0	0	0
2013/04/18	R203	06/02/2014	6.16	Put	Bond Future	723.1300	0.7231	741.7400	0.7417	2.574	0	0	0
2013/04/18	R203	06/02/2014	5.95	Call	Bond Future	1,711.5500	1.7116	1,672.3300	1.6723	(2.291)	0	0	16
2013/04/18	R203	06/02/2014	5.95	Put	Bond Future	970.2600	0.9703	993.6800	0.9937	2.414	0	0	0
2013/04/18	R203	06/02/2014	6.14	Call	Bond Future	2,116.2100	2.1162	2,072.6200	2.0726	(2.060)	0	0	0
2013/04/18	R203	06/02/2014	6.14	Put	Bond Future	744.2200	0.7442	763.2700	0.7633	2.560	0	0	0
2013/04/18	R203	06/02/2014	6.15	Call	Bond Future	2,138.6800	2.1387	2,094.8700	2.0949	(2.048)	0	0	0
2013/04/18	R203	06/02/2014	6.15	Put	Bond Future	733.6200	0.7336	752.4500	0.7525	2.567	0	0	0
2013/04/18	R204	02/05/2013			Bond Future	5.8761	113.0474	5.8858	112.9989	0.165	0.0000	0.0000	7,915
2013/04/18	R204	02/05/2013	6.29	Call	Bond Future	2,067.5200	2.0675	2,017.7700	2.0178	(2.406)	0	0	0
2013/04/18	R204	02/05/2013	6.29	Put	Bond Future	14.8500	0.0149	13.6400	0.0136	(8.148)	0	0	0
2013/04/18	R204	02/05/2013	6.30	Call	Bond Future	2,114.9800	2.1150	2,065.2900	2.0653	(2.349)	0	0	0
2013/04/18	R204	02/05/2013	6.30	Put	Bond Future	13.3000	0.0133	12.1500	0.0122	(8.647)	0	0	0
2013/04/18	R204	02/05/2013	6.31	Call	Bond Future	2,162.5400	2.1625	2,112.9300	2.1129	(2.294)	0	0	0
2013/04/18	R204	02/05/2013	6.31	Put	Bond Future	11.8800	0.0119	10.8100	0.0108	(9.007)	0	0	0
2013/04/18	R204	01/08/2013			Bond Future	5.9110	110.4941	5.9213	110.4449	0.173	0.0000	0.0000	0
2013/04/18	R204	01/08/2013	110.75	Call	Bond Future	101,610.5600	101.6106	101,561.4000	101.5614	(0.048)	0	0	0
2013/04/18	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R204	07/11/2013			Bond Future	5.9441	112.0795	5.9551	112.0291	0.185	0.0000	0.0000	0
2013/04/18	R204	07/11/2013	7.00	Call	Bond Future	4,948.1900	4.9482	4,901.6800	4.9017	(0.940)	0	0	0
2013/04/18	R204	07/11/2013	7.00	Put	Bond Future	236.8900	0.2369	240.8300	0.2408	1.663	0	0	1,270
2013/04/18	R204	07/11/2013	6.29	Call	Bond Future	2,464.2700	2.4643	2,427.4000	2.4274	(1.496)	0	0	0
2013/04/18	R204	07/11/2013	6.29	Put	Bond Future	892.7000	0.8927	906.2800	0.9063	1.521	0	0	0
2013/04/18	R204	07/11/2013	6.30	Call	Bond Future	2,494.5500	2.4946	2,457.4900	2.4575	(1.486)	0	0	0
2013/04/18	R204	07/11/2013	6.30	Put	Bond Future	877.9600	0.8780	891.3500	0.8914	1.525	0	0	0
2013/04/18	R204	07/11/2013	6.31	Call	Bond Future	2,525.0100	2.5250	2,487.7500	2.4878	(1.476)	0	0	0
2013/04/18	R204	07/11/2013	6.31	Put	Bond Future	863.4200	0.8634	876.6100	0.8766	1.528	0	0	0
2013/04/18	R204	06/02/2014			Bond Future	5.9745	109.5622	5.9861	109.5116	0.194	0.0000	0.0000	0
2013/04/18	R204	06/02/2014	6.40	Call	Bond Future	2,930.8400	2.9308	2,894.5200	2.8945	(1.239)	0	0	0
2013/04/18	R204	06/02/2014	6.40	Put	Bond Future	1,088.7400	1.0887	1,103.0600	1.1031	1.315	0	0	0
2013/04/18	R204	06/02/2014	6.41	Call	Bond Future	2,959.6200	2.9596	2,923.1500	2.9231	(1.232)	0	0	0
2013/04/18	R204	06/02/2014	6.41	Put	Bond Future	1,074.6900	1.0747	1,088.8600	1.0889	1.319	0	0	0
2013/04/18	R204	06/02/2014	6.39	Call	Bond Future	2,902.1800	2.9022	2,866.0300	2.8660	(1.246)	0	0	0
2013/04/18	R204	06/02/2014	6.39	Put	Bond Future	1,102.9300	1.1029	1,117.4200	1.1174	1.314	0	0	0
2013/04/18	R206	02/05/2013			Bond Future	5.2285	103.8303	5.2494	103.8161	0.400	0.0000	0.0000	23
2013/04/18	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R206	02/05/2013	3.39	Put	Bond Future	1,264.8900	1.2649	1,279.1200	1.2791	1.125	0	0	0
2013/04/18	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R206	02/05/2013	3.40	Put	Bond Future	1,257.9400	1.2579	1,272.1700	1.2722	1.131	0	0	0
2013/04/18	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R206	02/05/2013	3.41	Put	Bond Future	1,250.9900	1.2510	1,265.2200	1.2652	1.137	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
2013/04/18	R206	01/08/2013			Bond Future	5.1730	101.4214	5.2058	101.4069	0.634	0.0000	0.0000	0
2013/04/18	R206	01/08/2013	103.94	Call	Bond Future	30,423.2800	30.4233	30,408.8400	30.4088	(0.047)	0	0	0
2013/04/18	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R206	07/11/2013			Bond Future	4.8412	102.8767	4.9260	102.8616	1.751	0.0000	0.0000	0
2013/04/18	R206	07/11/2013	4.29	Call	Bond Future	8.5500	0.0086	6.3100	0.0063	(26.199)	0	0	0
2013/04/18	R206	07/11/2013	4.29	Put	Bond Future	107.2400	0.1072	120.1600	0.1202	12.048	0	0	0
2013/04/18	R206	07/11/2013	4.30	Call	Bond Future	8.8400	0.0088	6.5400	0.0065	(26.018)	0	0	0
2013/04/18	R206	07/11/2013	4.30	Put	Bond Future	105.7300	0.1057	118.5900	0.1186	12.163	0	0	0
2013/04/18	R206	07/11/2013	4.31	Call	Bond Future	9.1500	0.0092	6.7800	0.0068	(25.902)	0	0	0
2013/04/18	R206	07/11/2013	4.31	Put	Bond Future	104.2500	0.1043	117.0400	0.1170	12.269	0	0	0
2013/04/18	R207	02/05/2013			Bond Future	6.0468	108.7715	6.0513	108.7456	0.076	0.0000	0.0000	7,568
2013/04/18	R207	02/05/2013	6.44	Call	Bond Future	2,217.6000	2.2176	2,188.8500	2.1888	(1.296)	0	0	0
2013/04/18	R207	02/05/2013	6.44	Put	Bond Future	22.8200	0.0228	20.0100	0.0200	(12.314)	0	0	0
2013/04/18	R207	02/05/2013	6.45	Call	Bond Future	2,270.4100	2.2704	2,241.8500	2.2419	(1.258)	0	0	0
2013/04/18	R207	02/05/2013	6.45	Put	Bond Future	20.5400	0.0205	17.9200	0.0179	(12.756)	0	0	0
2013/04/18	R207	02/05/2013	6.46	Call	Bond Future	2,323.3800	2.3234	2,295.0000	2.2950	(1.221)	0	0	0
2013/04/18	R207	02/05/2013	6.46	Put	Bond Future	18.4600	0.0185	16.0200	0.0160	(13.218)	0	0	0
2013/04/18	R207	01/08/2013			Bond Future	6.0863	106.5524	6.0911	106.5261	0.079	0.0000	0.0000	113
2013/04/18	R207	01/08/2013	106.18	Call	Bond Future	98,981.1700	98.9812	98,954.9200	98.9549	(0.027)	0	0	0
2013/04/18	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R207	07/11/2013			Bond Future	6.1216	108.0813	6.1268	108.0541	0.084	0.0000	0.0000	0
2013/04/18	R207	07/11/2013	6.69	Call	Bond Future	3,713.2100	3.7132	3,689.3100	3.6893	(0.644)	0	0	0
2013/04/18	R207	07/11/2013	6.69	Put	Bond Future	777.2500	0.7772	780.5100	0.7805	0.419	0	0	0
2013/04/18	R207	07/11/2013	6.70	Call	Bond Future	3,751.1100	3.7511	3,727.1400	3.7271	(0.639)	0	0	0
2013/04/18	R207	07/11/2013	6.70	Put	Bond Future	764.3900	0.7644	767.5800	0.7676	0.417	0	0	0
2013/04/18	R207	07/11/2013	6.71	Call	Bond Future	3,789.1600	3.7892	3,765.1200	3.7651	(0.634)	0	0	0
2013/04/18	R207	07/11/2013	6.71	Put	Bond Future	751.7200	0.7517	754.8400	0.7548	0.415	0	0	0
2013/04/18	R207	06/02/2014			Bond Future	6.1552	105.9013	6.1606	105.8743	0.087	0.0000	0.0000	0
2013/04/18	R207	06/02/2014	6.66	Call	Bond Future	3,727.8100	3.7278	3,705.9100	3.7059	(0.587)	0	0	0
2013/04/18	R207	06/02/2014	6.66	Put	Bond Future	1,209.8500	1.2098	1,215.0200	1.2150	0.427	0	0	0
2013/04/18	R207	06/02/2014	6.64	Call	Bond Future	3,660.8900	3.6609	3,639.1400	3.6391	(0.594)	0	0	0
2013/04/18	R207	06/02/2014	6.64	Put	Bond Future	1,241.2900	1.2413	1,246.6100	1.2466	0.429	0	0	0
2013/04/18	R207	06/02/2014	6.65	Call	Bond Future	3,694.2900	3.6943	3,672.4600	3.6725	(0.591)	0	0	0
2013/04/18	R207	06/02/2014	6.65	Put	Bond Future	1,225.4900	1.2255	1,230.7300	1.2307	0.428	0	0	0
2013/04/18	R208	02/05/2013			Bond Future	6.1410	104.4411	6.1406	104.4437	(0.007)	0.0000	0.0000	14,022
2013/04/18	R208	02/05/2013	6.64	Call	Bond Future	3,108.5800	3.1086	3,109.1800	3.1092	0.019	0	0	0
2013/04/18	R208	02/05/2013	6.64	Put	Bond Future	8.7200	0.0087	6.7900	0.0068	(22.133)	0	0	0
2013/04/18	R208	02/05/2013	6.65	Call	Bond Future	3,168.5800	3.1686	3,169.3500	3.1694	0.024	0	0	0
2013/04/18	R208	02/05/2013	6.65	Put	Bond Future	7.7700	0.0078	6.0100	0.0060	(22.651)	0	0	0
2013/04/18	R208	02/05/2013	6.66	Call	Bond Future	3,228.6000	3.2286	3,229.5300	3.2295	0.029	0	0	0
2013/04/18	R208	02/05/2013	6.66	Put	Bond Future	6.9000	0.0069	5.3000	0.0053	(23.188)	0	0	0
2013/04/18	R208	01/08/2013			Bond Future	6.1770	105.8020	6.1765	105.8045	(0.007)	0.0000	0.0000	3,000
2013/04/18	R208	01/08/2013	101.40	Call	Bond Future	96,757.5300	96.7575	96,760.0600	96.7601	0.003	0	0	0
2013/04/18	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R208	07/11/2013			Bond Future	6.2139	103.9238	6.2136	103.9259	(0.005)	0.0000	0.0000	0
2013/04/18	R208	07/11/2013	7.50	Call	Bond Future	7,592.7700	7.5928	7,592.2000	7.5922	(0.008)	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
2013/04/18	R208	07/11/2013	7.50	Put	Bond Future	262.2000	0.2622	259.6100	0.2596	(0.988)	0	0	1,520
2013/04/18	R208	07/11/2013	6.79	Call	Bond Future	4,323.5700	4.3236	4,320.4300	4.3204	(0.073)	0	0	0
2013/04/18	R208	07/11/2013	6.79	Put	Bond Future	957.7400	0.9577	952.5800	0.9526	(0.539)	0	0	0
2013/04/18	R208	07/11/2013	6.80	Call	Bond Future	4,365.6100	4.3656	4,362.5100	4.3625	(0.071)	0	0	0
2013/04/18	R208	07/11/2013	6.80	Put	Bond Future	942.5500	0.9425	937.4300	0.9374	(0.543)	0	0	0
2013/04/18	R208	07/11/2013	6.81	Call	Bond Future	4,407.8100	4.4078	4,404.7300	4.4047	(0.070)	0	0	0
2013/04/18	R208	07/11/2013	6.81	Put	Bond Future	927.5700	0.9276	922.4700	0.9225	(0.550)	0	0	0
2013/04/18	R208	06/02/2014			Bond Future	6.2482	105.3272	6.2478	105.3298	(0.007)	0.0000	0.0000	0
2013/04/18	R208	06/02/2014	6.75	Call	Bond Future	4,316.3700	4.3164	4,314.0000	4.3140	(0.055)	0	0	0
2013/04/18	R208	06/02/2014	6.75	Put	Bond Future	1,463.1400	1.4631	1,458.2200	1.4582	(0.336)	0	0	0
2013/04/18	R208	06/02/2014	6.76	Call	Bond Future	4,354.3800	4.3544	4,352.0300	4.3520	(0.054)	0	0	0
2013/04/18	R208	06/02/2014	6.76	Put	Bond Future	1,445.2800	1.4453	1,440.3800	1.4404	(0.339)	0	0	0
2013/04/18	R208	06/02/2014	6.74	Call	Bond Future	4,278.4900	4.2785	4,276.1100	4.2761	(0.056)	0	0	0
2013/04/18	R208	06/02/2014	6.74	Put	Bond Future	1,481.1700	1.4812	1,476.2400	1.4762	(0.333)	0	0	0
2013/04/18	R209	02/05/2013			Bond Future	7.6988	85.1401	7.6631	85.4774	(0.464)	0.0000	0.0000	10,464
2013/04/18	R209	02/05/2013	7.99	Call	Bond Future	2,877.4900	2.8775	3,152.2100	3.1522	9.547	0	0	0
2013/04/18	R209	02/05/2013	7.99	Put	Bond Future	203.5300	0.2035	140.9500	0.1410	(30.747)	0	0	0
2013/04/18	R209	02/05/2013	8.00	Call	Bond Future	2,953.6800	2.9537	3,231.6000	3.2316	9.409	0	0	0
2013/04/18	R209	02/05/2013	8.00	Put	Bond Future	190.1900	0.1902	130.8100	0.1308	(31.221)	0	0	0
2013/04/18	R209	02/05/2013	8.01	Call	Bond Future	3,030.5200	3.0305	3,311.5300	3.3115	9.273	0	0	0
2013/04/18	R209	02/05/2013	8.01	Put	Bond Future	177.6500	0.1777	121.3600	0.1214	(31.686)	0	0	0
2013/04/18	R209	01/08/2013			Bond Future	7.7529	86.2494	7.7163	86.5911	(0.473)	0.0000	0.0000	0
2013/04/18	R209	01/08/2013	79.36	Call	Bond Future	76,300.3100	76.3003	76,642.0300	76.6420	0.448	0	0	0
2013/04/18	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R209	07/11/2013			Bond Future	7.8107	84.3423	7.7731	84.6884	(0.481)	0.0000	0.0000	0
2013/04/18	R209	07/11/2013	9.50	Call	Bond Future	13,992.7100	13.9927	14,306.7700	14.3068	2.244	0	0	0
2013/04/18	R209	07/11/2013	9.50	Put	Bond Future	450.5800	0.4506	418.5000	0.4185	(7.120)	0	0	980
2013/04/18	R209	07/11/2013	8.79	Call	Bond Future	9,594.7000	9.5947	9,866.7600	9.8668	2.836	0	0	0
2013/04/18	R209	07/11/2013	8.79	Put	Bond Future	1,295.9700	1.2960	1,221.8900	1.2219	(5.716)	0	0	0
2013/04/18	R209	07/11/2013	8.80	Call	Bond Future	9,655.8700	9.6559	9,928.6800	9.9287	2.825	0	0	0
2013/04/18	R209	07/11/2013	8.80	Put	Bond Future	1,279.0600	1.2791	1,205.7300	1.2057	(5.733)	0	0	0
2013/04/18	R209	07/11/2013	8.81	Call	Bond Future	9,717.1200	9.7171	9,990.6800	9.9907	2.815	0	0	0
2013/04/18	R209	07/11/2013	8.81	Put	Bond Future	1,262.3500	1.2623	1,189.7700	1.1898	(5.750)	0	0	0
2013/04/18	R209	06/02/2014			Bond Future	7.8647	85.4813	7.8261	85.8325	(0.491)	0.0000	0.0000	0
2013/04/18	R209	06/02/2014	8.55	Call	Bond Future	8,568.9100	8.5689	8,810.1300	8.8101	2.815	0	0	0
2013/04/18	R209	06/02/2014	8.55	Put	Bond Future	2,692.4300	2.6924	2,582.4900	2.5825	(4.083)	0	0	0
2013/04/18	R209	06/02/2014	8.56	Call	Bond Future	8,623.3900	8.6234	8,865.4000	8.8654	2.806	0	0	0
2013/04/18	R209	06/02/2014	8.56	Put	Bond Future	2,665.9200	2.6659	2,556.7700	2.5568	(4.094)	0	0	0
2013/04/18	R209	06/02/2014	8.54	Call	Bond Future	8,514.5300	8.5145	8,754.9400	8.7549	2.824	0	0	0
2013/04/18	R209	06/02/2014	8.54	Put	Bond Future	2,719.1800	2.7192	2,608.4300	2.6084	(4.073)	0	0	0
2013/04/18	R210	02/05/2013			Bond Future	169.9611	169.9611	169.9594	169.9594	(0.001)	0.0000	0.0000	1,244
2013/04/18	R210	02/05/2013	161.14	Call	Bond Future	8,821.1100	8.8211	8,819.3900	8.8194	(0.019)	0	0	0
2013/04/18	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R210	02/05/2013	161.15	Call	Bond Future	8,811.1100	8.8111	8,809.3900	8.8094	(0.020)	0	0	0
2013/04/18	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R210	02/05/2013	161.16	Call	Bond Future	8,801.1100	8.8011	8,799.3900	8.7994	(0.020)	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
2013/04/18	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R211	02/05/2013			Bond Future	129.9872	129.9872	129.9791	129.9791	(0.006)	0.0000	0.0000	529
2013/04/18	R211	02/05/2013	125.69	Call	Bond Future	4,297.1500	4.2971	4,289.1200	4.2891	(0.187)	0	0	0
2013/04/18	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R211	02/05/2013	125.70	Call	Bond Future	4,287.1500	4.2871	4,279.1200	4.2791	(0.187)	0	0	0
2013/04/18	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R211	02/05/2013	125.71	Call	Bond Future	4,277.1500	4.2771	4,269.1200	4.2691	(0.188)	0	0	0
2013/04/18	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R212	02/05/2013			Bond Future	138.0668	138.0668	138.0628	138.0628	(0.003)	0.0000	0.0000	21,870
2013/04/18	R212	02/05/2013	131.09	Call	Bond Future	6,976.8400	6.9768	6,972.8300	6.9728	(0.057)	0	0	0
2013/04/18	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R212	02/05/2013	131.10	Call	Bond Future	6,966.8400	6.9668	6,962.8300	6.9628	(0.058)	0	0	0
2013/04/18	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R212	02/05/2013	131.11	Call	Bond Future	6,956.8400	6.9568	6,952.8300	6.9528	(0.058)	0	0	0
2013/04/18	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R213	02/05/2013			Bond Future	7.4790	96.6057	7.4432	96.9436	(0.478)	0.0000	0.0000	7,798
2013/04/18	R213	02/05/2013	7.84	Call	Bond Future	3,417.0400	3.4170	3,719.3000	3.7193	8.846	0	0	0
2013/04/18	R213	02/05/2013	7.84	Put	Bond Future	97.3700	0.0974	61.7200	0.0617	(36.613)	0	0	0
2013/04/18	R213	02/05/2013	7.85	Call	Bond Future	3,499.0700	3.4991	3,803.6200	3.8036	8.704	0	0	0
2013/04/18	R213	02/05/2013	7.85	Put	Bond Future	89.8300	0.0898	56.4700	0.0565	(37.137)	0	0	0
2013/04/18	R213	02/05/2013	7.86	Call	Bond Future	3,581.4800	3.5815	3,888.2100	3.8882	8.564	0	0	0
2013/04/18	R213	02/05/2013	7.86	Put	Bond Future	82.7900	0.0828	51.6100	0.0516	(37.662)	0	0	0
2013/04/18	R213	01/08/2013			Bond Future	7.5338	97.8644	7.4970	98.2068	(0.488)	0.0000	0.0000	0
2013/04/18	R213	01/08/2013	91.25	Call	Bond Future	87,249.3900	87.2494	87,591.7600	87.5918	0.392	0	0	0
2013/04/18	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R213	07/11/2013			Bond Future	7.5937	95.7313	7.5559	96.0781	(0.498)	0.0000	0.0000	0
2013/04/18	R213	07/11/2013	8.59	Call	Bond Future	9,668.5200	9.6685	9,945.5900	9.9456	2.866	0	0	0
2013/04/18	R213	07/11/2013	8.59	Put	Bond Future	1,141.9200	1.1419	1,072.1700	1.0722	(6.108)	0	0	0
2013/04/18	R213	07/11/2013	8.60	Call	Bond Future	9,732.4700	9.7325	10,010.3100	10.0103	2.855	0	0	0
2013/04/18	R213	07/11/2013	8.60	Put	Bond Future	1,126.0100	1.1260	1,057.0300	1.0570	(6.126)	0	0	0
2013/04/18	R213	07/11/2013	8.61	Call	Bond Future	9,796.5100	9.7965	10,075.1000	10.0751	2.844	0	0	0
2013/04/18	R213	07/11/2013	8.61	Put	Bond Future	1,110.3100	1.1103	1,042.0800	1.0421	(6.145)	0	0	0
2013/04/18	R213	06/02/2014			Bond Future	7.6509	97.0240	7.6120	97.3759	(0.508)	0.0000	0.0000	0
2013/04/18	R213	06/02/2014	8.31	Call	Bond Future	8,293.8500	8.2938	8,534.5000	8.5345	2.902	0	0	0
2013/04/18	R213	06/02/2014	8.31	Put	Bond Future	2,605.3200	2.6053	2,494.0700	2.4941	(4.270)	0	0	0
2013/04/18	R213	06/02/2014	8.29	Call	Bond Future	8,182.0700	8.1821	8,421.0500	8.4211	2.921	0	0	0
2013/04/18	R213	06/02/2014	8.29	Put	Bond Future	2,658.7900	2.6588	2,545.8700	2.5459	(4.247)	0	0	0
2013/04/18	R213	06/02/2014	8.30	Call	Bond Future	8,237.9000	8.2379	8,477.7200	8.4777	2.911	0	0	0
2013/04/18	R213	06/02/2014	8.30	Put	Bond Future	2,631.9400	2.6319	2,519.8600	2.5199	(4.258)	0	0	0
2013/04/18	R214	02/05/2013			Bond Future	7.7485	87.0185	7.7178	87.3275	(0.396)	0.0000	0.0000	1,806
2013/04/18	R214	02/05/2013	84.31	Call	Bond Future	78,238.9000	78.2389	78,547.8900	78.5479	0.395	0	0	0
2013/04/18	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/18	R214	01/08/2013			Bond Future	7.8004	88.1524	7.7689	88.4654	(0.403)	0.0000	0.0000	0
2013/04/18	R214	01/08/2013	84.31	Call	Bond Future	77,704.4500	77.7044	78,017.4900	78.0175	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
2013/04/18	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												228434	