



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 10/04/2013 to 10/04/2013

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
2013/04/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	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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2013/04/10	2025	02/05/2013			Bond Future	116.0873	116.0873	116.3273	116.3273	0.207	0.0000	0.0000	0
2013/04/10	2025	02/05/2013	113.41	Call	Bond Future	2,673.6100	2.6736	2,913.6600	2.9137	8.978	0	0	0
2013/04/10	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	2038	02/05/2013			Bond Future	112.9016	112.9016	112.9044	112.9044	0.002	0.0000	0.0000	9
2013/04/10	2038	02/05/2013	111.60	Call	Bond Future	1,297.1400	1.2971	1,299.9400	1.2999	0.216	0	0	0
2013/04/10	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	2050	02/05/2013			Bond Future	117.6604	117.6604	117.6649	117.6649	0.004	0.0000	0.0000	122
2013/04/10	2050	02/05/2013	117.60	Call	Bond Future	62.6200	0.0626	67.0300	0.0670	7.042	0	0	0
2013/04/10	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	AL7T	02/05/2013			Index Future	503.2290	503.2290	503.0540	503.0540	(0.035)	0.0000	0.0000	12
2013/04/10	AL7T	01/08/2013			Index Future	509.7870	509.7870	509.6090	509.6090	(0.035)	0.0000	0.0000	0
2013/04/10	AL7T	07/11/2013			Index Future	517.1150	517.1150	516.9350	516.9350	(0.035)	0.0000	0.0000	0
2013/04/10	ALBI	02/05/2013			Index Future	449.0310	449.0310	448.7340	448.7340	(0.066)	0.0000	0.0000	945
2013/04/10	ALBI	01/08/2013			Index Future	454.8830	454.8830	454.5810	454.5810	(0.066)	0.0000	0.0000	159
2013/04/10	ALBI	07/11/2013			Index Future	461.4220	461.4220	461.1160	461.1160	(0.066)	0.0000	0.0000	85
2013/04/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	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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2013/04/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/10	EL28	02/05/2013			Bond Future	112.6801	112.6801	112.6847	112.6847	0.004	0.0000	0.0000	0
2013/04/10	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	EL28	02/05/2013	113.32	Put	Bond Future	636.0400	0.6360	631.5300	0.6315	(0.709)	0	0	0
2013/04/10	ES33	02/05/2013			Bond Future	8.4010	92.3479	8.4337	92.0532	0.389	0.0000	0.0000	3,363
2013/04/10	ES33	02/05/2013	91.02	Call	Bond Future	83,167.6600	83.1677	82,872.9800	82.8730	(0.354)	0	0	0
2013/04/10	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	ES33	01/08/2013			Bond Future	8.4788	93.5514	8.5124	93.2528	0.397	0.0000	0.0000	0
2013/04/10	ES33	01/08/2013	9.00	Call	Bond Future	4,459.1600	4.4592	4,160.6100	4.1606	(6.695)	0	0	0
2013/04/10	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	ES33	01/08/2013	91.02	Call	Bond Future	82,500.0300	82.5000	82,201.4800	82.2015	(0.362)	0	0	0
2013/04/10	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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2013/04/10	GOVI	02/05/2013			GOVI	448.4030	448.4030	448.1590	448.1590	(0.054)	0.0000	0.0000	97
2013/04/10	GOVI	02/05/2013	432.99	Call	GOVI	154,130.0000	15.4130	151,690.0000	15.1690	(1.583)	0	0	0
2013/04/10	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	GOVI	02/05/2013	433.00	Call	GOVI	154,030.0000	15.4030	151,590.0000	15.1590	(1.584)	0	0	0
2013/04/10	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	GOVI	02/05/2013	433.01	Call	GOVI	153,930.0000	15.3930	151,490.0000	15.1490	(1.585)	0	0	0
2013/04/10	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	GOVI	01/08/2013			GOVI	454.2470	454.2470	453.9990	453.9990	(0.055)	0.0000	0.0000	280
2013/04/10	GOVI	01/08/2013	445.99	Call	GOVI	82,570.0000	8.2570	80,090.0000	8.0090	(3.004)	0	0	0
2013/04/10	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	GOVI	01/08/2013	446.00	Call	GOVI	82,470.0000	8.2470	79,990.0000	7.9990	(3.007)	0	0	0
2013/04/10	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	GOVI	01/08/2013	446.01	Call	GOVI	82,370.0000	8.2370	79,890.0000	7.9890	(3.011)	0	0	0
2013/04/10	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	GOVI	07/11/2013			GOVI	460.7770	460.7770	460.5250	460.5250	(0.055)	0.0000	0.0000	0
2013/04/10	GOVI	07/11/2013	445.99	Call	GOVI	147,870.0000	14.7870	145,350.0000	14.5350	(1.704)	0	0	0
2013/04/10	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	GOVI	07/11/2013	446.00	Call	GOVI	147,770.0000	14.7770	145,250.0000	14.5250	(1.705)	0	0	0
2013/04/10	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	GOVI	07/11/2013	446.01	Call	GOVI	147,670.0000	14.7670	145,150.0000	14.5150	(1.707)	0	0	0
2013/04/10	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/10	IGOV	02/05/2013			Index Future	205.2910	205.2910	205.4970	205.4970	0.100	0.0000	0.0000	558
2013/04/10	IGOV	01/08/2013			Index Future	208.0460	208.0460	208.2550	208.2550	0.100	0.0000	0.0000	172
2013/04/10	IGOV	07/11/2013			Index Future	211.0880	211.0880	211.3000	211.3000	0.100	0.0000	0.0000	7
2013/04/10	ILBI	02/05/2013			Index Future	554.3400	554.3400	555.5270	555.5270	0.214	0.0000	0.0000	183
2013/04/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/10	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/10	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/10	JBAF	19/06/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	500
2013/04/10	JBAF	17/07/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0

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2013/04/10	JBAF	21/08/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/10	JBAF	18/09/2013			Jibar Tradeable Future	5.1200	94.8800	5.1100	94.8900	(0.195)	0.0000	0.0000	1,700
2013/04/10	JBAF	16/10/2013			Jibar Tradeable Future	5.1200	94.8800	5.1100	94.8900	(0.195)	0.0000	0.0000	0
2013/04/10	JBAF	18/12/2013			Jibar Tradeable Future	5.1200	94.8800	5.1100	94.8900	(0.195)	0.0000	0.0000	1,500
2013/04/10	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	0
2013/04/10	JBAF	18/06/2014			Jibar Tradeable Future	5.2300	94.7700	5.2200	94.7800	(0.191)	0.0000	0.0000	800
2013/04/10	JBAF	17/09/2014			Jibar Tradeable Future	5.3400	94.6600	5.3300	94.6700	(0.187)	0.0000	0.0000	0
2013/04/10	JBAF	17/12/2014			Jibar Tradeable Future	5.4800	94.5200	5.4600	94.5400	(0.365)	0.0000	0.0000	0
2013/04/10	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/10	R023	02/05/2013			Bond Future	6.5423	110.0641	6.5408	110.0753	(0.023)	0.0000	0.0000	6,470
2013/04/10	R023	02/05/2013	7.04	Call	Bond Future	3,676.3400	3.6763	3,687.5200	3.6875	0.304	0	0	0
2013/04/10	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R023	02/05/2013	7.05	Call	Bond Future	3,748.5600	3.7486	3,759.7400	3.7597	0.298	0	0	0
2013/04/10	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R023	02/05/2013	7.06	Call	Bond Future	3,820.7200	3.8207	3,831.9000	3.8319	0.293	0	0	0
2013/04/10	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R023	01/08/2013			Bond Future	6.5872	111.4985	6.5857	111.5098	(0.023)	0.0000	0.0000	0
2013/04/10	R023	01/08/2013	7.29	Call	Bond Future	5,028.6600	5.0287	5,039.9400	5.0399	0.224	0	0	0
2013/04/10	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R023	01/08/2013	7.30	Call	Bond Future	5,098.0300	5.0980	5,109.3100	5.1093	0.221	0	0	0
2013/04/10	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R023	01/08/2013	7.31	Call	Bond Future	5,167.3400	5.1673	5,178.6200	5.1786	0.218	0	0	0
2013/04/10	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R157	02/05/2013			Bond Future	5.3068	119.8491	5.2962	119.8748	(0.198)	0.0000	0.0000	6,037
2013/04/10	R157	02/05/2013	5.34	Call	Bond Future	250.1900	0.2502	255.8300	0.2558	2.254	0	0	0
2013/04/10	R157	02/05/2013	5.34	Put	Bond Future	169.2500	0.1693	149.2400	0.1492	(11.823)	0	0	0
2013/04/10	R157	02/05/2013	5.35	Call	Bond Future	264.1900	0.2642	270.3900	0.2704	2.347	0	0	0
2013/04/10	R157	02/05/2013	5.35	Put	Bond Future	158.9100	0.1589	139.4600	0.1395	(12.240)	0	0	0
2013/04/10	R157	02/05/2013	5.36	Call	Bond Future	278.6200	0.2786	285.4100	0.2854	2.437	0	0	0
2013/04/10	R157	02/05/2013	5.36	Put	Bond Future	149.0100	0.1490	130.1500	0.1302	(12.657)	0	0	0
2013/04/10	R157	01/08/2013			Bond Future	5.3070	121.4110	5.2950	121.4369	(0.224)	0.0000	0.0000	0
2013/04/10	R157	01/08/2013	116.11	Call	Bond Future	91,955.3700	91.9554	91,981.2900	91.9813	0.028	0	0	0
2013/04/10	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R157	07/11/2013			Bond Future	5.2948	116.3493	5.2811	116.3754	(0.259)	0.0000	0.0000	0
2013/04/10	R157	07/11/2013	5.59	Call	Bond Future	844.8000	0.8448	839.0100	0.8390	(0.685)	0	0	0
2013/04/10	R157	07/11/2013	5.59	Put	Bond Future	287.2900	0.2873	255.4600	0.2555	(11.079)	0	0	0
2013/04/10	R157	07/11/2013	5.60	Call	Bond Future	857.6600	0.8577	852.1700	0.8522	(0.640)	0	0	0
2013/04/10	R157	07/11/2013	5.60	Put	Bond Future	281.3300	0.2813	249.8000	0.2498	(11.207)	0	0	0
2013/04/10	R157	07/11/2013	5.61	Call	Bond Future	870.6200	0.8706	865.4200	0.8654	(0.597)	0	0	0
2013/04/10	R157	07/11/2013	5.61	Put	Bond Future	275.4700	0.2755	244.2300	0.2442	(11.341)	0	0	0
2013/04/10	R157	06/02/2014			Bond Future	5.2763	117.9180	5.2602	117.9444	(0.306)	0.0000	0.0000	0
2013/04/10	R157	06/02/2014	5.66	Call	Bond Future	919.6400	0.9196	919.9600	0.9200	0.035	0	0	0
2013/04/10	R157	06/02/2014	5.66	Put	Bond Future	295.9700	0.2960	269.9500	0.2700	(8.791)	0	0	0
2013/04/10	R157	06/02/2014	5.64	Call	Bond Future	897.2400	0.8972	897.1500	0.8972	(0.010)	0	0	0
2013/04/10	R157	06/02/2014	5.64	Put	Bond Future	305.9600	0.3060	279.5300	0.2795	(8.638)	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
2013/04/10	R157	06/02/2014	5.65	Call	Bond Future	908.4100	0.9084	908.5300	0.9085	0.013	0	0	0
2013/04/10	R157	06/02/2014	5.65	Put	Bond Future	300.9300	0.3009	274.7100	0.2747	(8.713)	0	0	0
2013/04/10	R186	02/05/2013			Bond Future	7.0357	133.9796	7.0388	133.9467	0.045	0.0000	0.0000	62,644
2013/04/10	R186	02/05/2013	6.75	Call	Bond Future	370.5300	0.3705	279.9200	0.2799	(24.454)	0	0	350
2013/04/10	R186	02/05/2013	6.75	Put	Bond Future	3,394.5300	3.3945	3,336.8400	3.3368	(1.699)	0	0	0
2013/04/10	R186	02/05/2013	7.39	Call	Bond Future	3,883.7100	3.8837	3,789.2600	3.7893	(2.432)	0	0	0
2013/04/10	R186	02/05/2013	7.39	Put	Bond Future	263.3700	0.2634	201.8400	0.2018	(23.363)	0	0	0
2013/04/10	R186	02/05/2013	7.40	Call	Bond Future	3,969.3100	3.9693	3,876.9000	3.8769	(2.328)	0	0	2,000
2013/04/10	R186	02/05/2013	7.40	Put	Bond Future	248.8500	0.2489	189.3600	0.1894	(23.906)	0	0	150
2013/04/10	R186	02/05/2013	7.41	Call	Bond Future	4,055.4600	4.0555	3,965.1000	3.9651	(2.228)	0	0	0
2013/04/10	R186	02/05/2013	7.41	Put	Bond Future	234.9900	0.2350	177.5500	0.1775	(24.444)	0	0	0
2013/04/10	R186	02/05/2013	7.60	Call	Bond Future	5,771.2600	5.7713	5,712.9400	5.7129	(1.011)	0	0	0
2013/04/10	R186	02/05/2013	7.60	Put	Bond Future	71.4100	0.0714	46.0100	0.0460	(35.569)	0	0	2,830
2013/04/10	R186	02/05/2013	7.75	Call	Bond Future	7,180.2500	7.1802	7,136.4900	7.1365	(0.609)	0	0	0
2013/04/10	R186	02/05/2013	7.75	Put	Bond Future	24.2200	0.0242	13.3800	0.0134	(44.756)	0	0	100
2013/04/10	R186	01/08/2013			Bond Future	7.0915	130.4411	7.0948	130.4077	0.046	0.0000	0.0000	3,000
2013/04/10	R186	01/08/2013	7.25	Call	Bond Future	4,286.6400	4.2866	3,967.1300	3.9671	(7.454)	0	0	4,315
2013/04/10	R186	01/08/2013	7.25	Put	Bond Future	2,681.5200	2.6815	2,395.4100	2.3954	(10.670)	0	0	0
2013/04/10	R186	01/08/2013	128.26	Call	Bond Future	121,168.6500	121.1686	121,135.2500	121.1352	(0.028)	0	0	0
2013/04/10	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R186	07/11/2013			Bond Future	7.1495	132.3165	7.1529	132.2824	0.048	0.0000	0.0000	540
2013/04/10	R186	07/11/2013	8.75	Call	Bond Future	15,280.3900	15.2804	15,089.7400	15.0897	(1.248)	0	0	0
2013/04/10	R186	07/11/2013	8.75	Put	Bond Future	566.4200	0.5664	409.8700	0.4099	(27.639)	0	0	1,030
2013/04/10	R186	07/11/2013	8.14	Call	Bond Future	10,788.6700	10.7887	10,524.3600	10.5244	(2.450)	0	0	0
2013/04/10	R186	07/11/2013	8.14	Put	Bond Future	1,389.3000	1.3893	1,159.0900	1.1591	(16.570)	0	0	0
2013/04/10	R186	07/11/2013	8.15	Call	Bond Future	10,860.2400	10.8602	10,597.2300	10.5972	(2.422)	0	0	0
2013/04/10	R186	07/11/2013	8.15	Put	Bond Future	1,370.9500	1.3709	1,142.0400	1.1420	(16.697)	0	0	0
2013/04/10	R186	07/11/2013	8.16	Call	Bond Future	10,931.9200	10.9319	10,670.4800	10.6705	(2.392)	0	0	0
2013/04/10	R186	07/11/2013	8.16	Put	Bond Future	1,352.8100	1.3528	1,125.4700	1.1255	(16.805)	0	0	0
2013/04/10	R186	06/02/2014			Bond Future	7.2046	128.8100	7.2081	128.7754	0.049	0.0000	0.0000	0
2013/04/10	R186	06/02/2014	7.74	Call	Bond Future	8,305.8300	8.3058	8,070.2000	8.0702	(2.837)	0	0	0
2013/04/10	R186	06/02/2014	7.74	Put	Bond Future	3,202.6200	3.2026	3,001.5900	3.0016	(6.277)	0	0	0
2013/04/10	R186	06/02/2014	7.75	Call	Bond Future	8,366.1900	8.3662	8,131.5500	8.1315	(2.805)	0	0	0
2013/04/10	R186	06/02/2014	7.75	Put	Bond Future	3,170.3800	3.1704	2,970.3400	2.9703	(6.310)	0	0	0
2013/04/10	R186	06/02/2014	7.76	Call	Bond Future	8,427.1500	8.4272	8,192.6600	8.1927	(2.783)	0	0	0
2013/04/10	R186	06/02/2014	7.76	Put	Bond Future	3,138.8300	3.1388	2,938.9400	2.9389	(6.368)	0	0	0
2013/04/10	R197	02/05/2013			Bond Future	297.1952	297.1952	297.4280	297.4280	0.078	0.0000	0.0000	2,633
2013/04/10	R197	02/05/2013	282.39	Call	Bond Future	14,805.2200	14.8052	15,038.0300	15.0380	1.572	0	0	0
2013/04/10	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R197	02/05/2013	282.40	Call	Bond Future	14,795.2200	14.7952	15,028.0300	15.0280	1.574	0	0	0
2013/04/10	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R197	02/05/2013	282.41	Call	Bond Future	14,785.2200	14.7852	15,018.0300	15.0180	1.575	0	0	0
2013/04/10	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R201	02/05/2013			Bond Future	5.2264	108.7001	5.2158	108.7171	(0.203)	0.0000	0.0000	4
2013/04/10	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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2013/04/10	R201	02/05/2013	4.04	Put	Bond Future	1,915.4500		1.9154	1,898.5100	1.8985	(0.884)	0	0	0
2013/04/10	R201	02/05/2013	4.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R201	02/05/2013	4.05	Put	Bond Future	1,899.1200		1.8991	1,882.1800	1.8822	(0.892)	0	0	0
2013/04/10	R201	02/05/2013	4.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R201	02/05/2013	4.06	Put	Bond Future	1,882.7800		1.8828	1,865.8400	1.8658	(0.900)	0	0	0
2013/04/10	R201	01/08/2013			Bond Future	5.2198		105.7129	5.2072	105.7300	(0.242)	0.0000	0.0000	0
2013/04/10	R201	01/08/2013	107.45	Call	Bond Future	68,467.2200		68.4672	68,484.3100	68.4843	0.025	0	0	0
2013/04/10	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R201	07/11/2013			Bond Future	5.1728		107.2329	5.1572	107.2500	(0.303)	0.0000	0.0000	0
2013/04/10	R201	07/11/2013	4.79	Call	Bond Future	109.1900		0.1092	102.5200	0.1025	(6.109)	0	0	0
2013/04/10	R201	07/11/2013	4.79	Put	Bond Future	529.1100		0.5291	505.3100	0.5053	(4.498)	0	0	0
2013/04/10	R201	07/11/2013	4.80	Call	Bond Future	112.1400		0.1121	105.4500	0.1054	(5.966)	0	0	0
2013/04/10	R201	07/11/2013	4.80	Put	Bond Future	521.0600		0.5211	497.2400	0.4972	(4.571)	0	0	0
2013/04/10	R201	07/11/2013	4.81	Call	Bond Future	115.1400		0.1151	108.4300	0.1084	(5.828)	0	0	0
2013/04/10	R201	07/11/2013	4.81	Put	Bond Future	513.0600		0.5131	489.2200	0.4892	(4.647)	0	0	0
2013/04/10	R201	06/02/2014			Bond Future	5.0911		104.2700	5.0708	104.2873	(0.400)	0.0000	0.0000	0
2013/04/10	R201	06/02/2014	5.26	Call	Bond Future	347.0900		0.3471	353.2100	0.3532	1.763	0	0	0
2013/04/10	R201	06/02/2014	5.26	Put	Bond Future	203.6000		0.2036	192.4000	0.1924	(5.501)	0	0	0
2013/04/10	R201	06/02/2014	5.24	Call	Bond Future	336.9100		0.3369	342.8300	0.3428	1.757	0	0	0
2013/04/10	R201	06/02/2014	5.24	Put	Bond Future	210.4000		0.2104	199.0000	0.1990	(5.418)	0	0	0
2013/04/10	R201	06/02/2014	5.25	Call	Bond Future	341.7900		0.3418	347.8200	0.3478	1.764	0	0	0
2013/04/10	R201	06/02/2014	5.25	Put	Bond Future	206.7900		0.2068	195.5000	0.1955	(5.460)	0	0	0
2013/04/10	R202	02/05/2013			Bond Future	221.0599		221.0599	221.0613	221.0613	0.001	0.0000	0.0000	44,017
2013/04/10	R202	02/05/2013	211.04	Call	Bond Future	10,019.9300		10.0199	10,021.2900	10.0213	0.014	0	0	0
2013/04/10	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R202	02/05/2013	211.05	Call	Bond Future	10,009.9300		10.0099	10,011.2900	10.0113	0.014	0	0	0
2013/04/10	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R202	02/05/2013	211.06	Call	Bond Future	9,999.9300		9.9999	10,001.2900	10.0013	0.014	0	0	0
2013/04/10	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R203	02/05/2013			Bond Future	5.6623		111.0431	5.6564	111.0672	(0.105)	0.0000	0.0000	5,837
2013/04/10	R203	02/05/2013	5.89	Call	Bond Future	1,038.7400		1.0387	1,040.6600	1.0407	0.185	0	0	0
2013/04/10	R203	02/05/2013	5.89	Put	Bond Future	123.7600		0.1238	101.5600	0.1016	(17.938)	0	0	0
2013/04/10	R203	02/05/2013	5.90	Call	Bond Future	1,070.8700		1.0709	1,073.6900	1.0737	0.263	0	0	0
2013/04/10	R203	02/05/2013	5.90	Put	Bond Future	115.9100		0.1159	94.6100	0.0946	(18.376)	0	0	0
2013/04/10	R203	02/05/2013	5.91	Call	Bond Future	1,103.3900		1.1034	1,107.0900	1.1071	0.335	0	0	0
2013/04/10	R203	02/05/2013	5.91	Put	Bond Future	108.4700		0.1085	88.0500	0.0880	(18.825)	0	0	0
2013/04/10	R203	01/08/2013			Bond Future	5.6876		112.4902	5.6813	112.5146	(0.112)	0.0000	0.0000	5,000
2013/04/10	R203	01/08/2013	109.11	Call	Bond Future	99,276.9700		99.2770	99,301.3800	99.3014	0.025	0	0	0
2013/04/10	R203	01/08/2013	109.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R203	07/11/2013			Bond Future	5.7127		109.9475	5.7059	109.9720	(0.120)	0.0000	0.0000	0
2013/04/10	R203	07/11/2013	6.01	Call	Bond Future	1,817.0500		1.8171	1,783.5200	1.7835	(1.845)	0	0	0
2013/04/10	R203	07/11/2013	6.01	Put	Bond Future	758.1500		0.7581	700.1100	0.7001	(7.655)	0	0	0
2013/04/10	R203	07/11/2013	571.00	Call	Bond Future	107,717.9700		107.7180	107,742.4800	107.7425	0.023	0	0	0
2013/04/10	R203	07/11/2013	571.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R203	07/11/2013	5.71	Call	Bond Future	1,203.6100		1.2036	1,156.4600	1.1565	(3.917)	0	0	15
2013/04/10	R203	07/11/2013	5.71	Put	Bond Future	1,213.3200		1.2133	1,141.6600	1.1417	(5.906)	0	0	0

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2013/04/10	R203	07/11/2013	5.99	Call	Bond Future	1,771.7300	1.7717	1,737.2500	1.7372	(1.946)	0	0	0
2013/04/10	R203	07/11/2013	5.99	Put	Bond Future	783.6700	0.7837	724.6800	0.7247	(7.527)	0	0	0
2013/04/10	R203	07/11/2013	6.00	Call	Bond Future	1,794.1600	1.7942	1,760.3100	1.7603	(1.887)	0	0	0
2013/04/10	R203	07/11/2013	6.00	Put	Bond Future	770.6700	0.7707	712.3100	0.7123	(7.573)	0	0	0
2013/04/10	R203	06/02/2014			Bond Future	5.7382	111.4298	5.7308	111.4547	(0.129)	0.0000	0.0000	0
2013/04/10	R203	06/02/2014	6.16	Call	Bond Future	2,208.8200	2.2088	2,164.2900	2.1643	(2.016)	0	0	0
2013/04/10	R203	06/02/2014	6.16	Put	Bond Future	803.3800	0.8034	734.0300	0.7340	(8.632)	0	0	0
2013/04/10	R203	06/02/2014	5.95	Call	Bond Future	1,769.4100	1.7694	1,717.9900	1.7180	(2.906)	0	0	16
2013/04/10	R203	06/02/2014	5.95	Put	Bond Future	1,060.8000	1.0608	984.5600	0.9846	(7.187)	0	0	0
2013/04/10	R203	06/02/2014	6.14	Call	Bond Future	2,164.5500	2.1646	2,119.3600	2.1194	(2.088)	0	0	0
2013/04/10	R203	06/02/2014	6.14	Put	Bond Future	825.2400	0.8252	755.2300	0.7552	(8.484)	0	0	0
2013/04/10	R203	06/02/2014	6.15	Call	Bond Future	2,186.6300	2.1866	2,141.7700	2.1418	(2.052)	0	0	0
2013/04/10	R203	06/02/2014	6.15	Put	Bond Future	814.2500	0.8142	744.5700	0.7446	(8.558)	0	0	0
2013/04/10	R204	02/05/2013			Bond Future	5.9208	112.8234	5.9144	112.8553	(0.108)	0.0000	0.0000	5,403
2013/04/10	R204	02/05/2013	6.29	Call	Bond Future	1,898.6800	1.8987	1,913.2000	1.9132	0.765	0	0	0
2013/04/10	R204	02/05/2013	6.29	Put	Bond Future	70.0600	0.0701	52.6500	0.0526	(24.850)	0	0	0
2013/04/10	R204	02/05/2013	6.30	Call	Bond Future	1,942.8700	1.9429	1,958.2200	1.9582	0.790	0	0	0
2013/04/10	R204	02/05/2013	6.30	Put	Bond Future	65.2400	0.0652	48.6600	0.0487	(25.414)	0	0	0
2013/04/10	R204	02/05/2013	6.31	Call	Bond Future	1,987.3100	1.9873	2,003.4800	2.0035	0.814	0	0	0
2013/04/10	R204	02/05/2013	6.31	Put	Bond Future	60.7000	0.0607	44.9400	0.0449	(25.964)	0	0	0
2013/04/10	R204	01/08/2013			Bond Future	5.9583	110.2673	5.9515	110.2996	(0.113)	0.0000	0.0000	0
2013/04/10	R204	01/08/2013	110.75	Call	Bond Future	101,383.8400	101.3838	101,416.1200	101.4161	0.032	0	0	0
2013/04/10	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R204	07/11/2013			Bond Future	5.9936	111.8528	5.9865	111.8853	(0.118)	0.0000	0.0000	0
2013/04/10	R204	07/11/2013	7.00	Call	Bond Future	4,797.5300	4.7975	4,788.4300	4.7884	(0.190)	0	0	0
2013/04/10	R204	07/11/2013	7.00	Put	Bond Future	312.9600	0.3130	271.4000	0.2714	(13.280)	0	0	1,270
2013/04/10	R204	07/11/2013	6.29	Call	Bond Future	2,399.1100	2.3991	2,356.3300	2.3563	(1.783)	0	0	0
2013/04/10	R204	07/11/2013	6.29	Put	Bond Future	1,054.2700	1.0543	979.0300	0.9790	(7.137)	0	0	0
2013/04/10	R204	07/11/2013	6.30	Call	Bond Future	2,428.1300	2.4281	2,385.7300	2.3857	(1.746)	0	0	0
2013/04/10	R204	07/11/2013	6.30	Put	Bond Future	1,038.2700	1.0383	963.4100	0.9634	(7.210)	0	0	0
2013/04/10	R204	07/11/2013	6.31	Call	Bond Future	2,457.3100	2.4573	2,415.3100	2.4153	(1.709)	0	0	0
2013/04/10	R204	07/11/2013	6.31	Put	Bond Future	1,022.4500	1.0225	947.9900	0.9480	(7.283)	0	0	0
2013/04/10	R204	06/02/2014			Bond Future	6.0276	109.3300	6.0201	109.3629	(0.125)	0.0000	0.0000	0
2013/04/10	R204	06/02/2014	6.40	Call	Bond Future	2,866.5600	2.8666	2,817.6500	2.8176	(1.706)	0	0	0
2013/04/10	R204	06/02/2014	6.40	Put	Bond Future	1,256.6600	1.2567	1,174.8400	1.1748	(6.511)	0	0	0
2013/04/10	R204	06/02/2014	6.41	Call	Bond Future	2,894.3000	2.8943	2,845.7200	2.8457	(1.678)	0	0	0
2013/04/10	R204	06/02/2014	6.41	Put	Bond Future	1,241.5700	1.2416	1,160.0800	1.1601	(6.563)	0	0	0
2013/04/10	R204	06/02/2014	6.39	Call	Bond Future	2,838.9400	2.8389	2,789.7000	2.7897	(1.734)	0	0	0
2013/04/10	R204	06/02/2014	6.39	Put	Bond Future	1,271.8900	1.2719	1,189.7400	1.1897	(6.459)	0	0	0
2013/04/10	R206	02/05/2013			Bond Future	5.2809	103.7947	5.2686	103.8031	(0.233)	0.0000	0.0000	23
2013/04/10	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R206	02/05/2013	3.39	Put	Bond Future	1,300.5200	1.3005	1,292.1400	1.2921	(0.644)	0	0	0
2013/04/10	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R206	02/05/2013	3.40	Put	Bond Future	1,293.5700	1.2936	1,285.1900	1.2852	(0.648)	0	0	0
2013/04/10	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R206	02/05/2013	3.41	Put	Bond Future	1,286.6200	1.2866	1,278.2400	1.2782	(0.651)	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
2013/04/10	R206	01/08/2013			Bond Future	5.2546	101.3855	5.2354	101.3939	(0.364)	0.0000	0.0000	0
2013/04/10	R206	01/08/2013	103.94	Call	Bond Future	30,387.4200	30.3874	30,395.8300	30.3958	0.028	0	0	0
2013/04/10	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R206	07/11/2013			Bond Future	5.0280	102.8433	4.9814	102.8517	(0.927)	0.0000	0.0000	0
2013/04/10	R206	07/11/2013	4.29	Call	Bond Future	6.1200	0.0061	5.5200	0.0055	(9.804)	0	0	0
2013/04/10	R206	07/11/2013	4.29	Put	Bond Future	138.2100	0.1382	129.2700	0.1293	(6.468)	0	0	0
2013/04/10	R206	07/11/2013	4.30	Call	Bond Future	6.3300	0.0063	5.7200	0.0057	(9.637)	0	0	0
2013/04/10	R206	07/11/2013	4.30	Put	Bond Future	136.6200	0.1366	127.6700	0.1277	(6.551)	0	0	0
2013/04/10	R206	07/11/2013	4.31	Call	Bond Future	6.5400	0.0065	5.9300	0.0059	(9.327)	0	0	0
2013/04/10	R206	07/11/2013	4.31	Put	Bond Future	135.0400	0.1350	126.0900	0.1261	(6.628)	0	0	0
2013/04/10	R207	02/05/2013			Bond Future	6.1121	108.4029	6.1106	108.4112	(0.024)	0.0000	0.0000	7,827
2013/04/10	R207	02/05/2013	6.44	Call	Bond Future	1,941.5600	1.9416	1,928.0400	1.9280	(0.696)	0	0	0
2013/04/10	R207	02/05/2013	6.44	Put	Bond Future	115.4000	0.1154	93.6000	0.0936	(18.891)	0	0	0
2013/04/10	R207	02/05/2013	6.45	Call	Bond Future	1,989.3400	1.9893	1,976.7300	1.9767	(0.634)	0	0	0
2013/04/10	R207	02/05/2013	6.45	Put	Bond Future	108.0900	0.1081	87.2000	0.0872	(19.326)	0	0	0
2013/04/10	R207	02/05/2013	6.46	Call	Bond Future	2,037.4700	2.0375	2,025.7500	2.0257	(0.575)	0	0	0
2013/04/10	R207	02/05/2013	6.46	Put	Bond Future	101.1700	0.1012	81.1700	0.0812	(19.769)	0	0	0
2013/04/10	R207	01/08/2013			Bond Future	6.1548	106.1792	6.1533	106.1875	(0.025)	0.0000	0.0000	113
2013/04/10	R207	01/08/2013	106.18	Call	Bond Future	98,608.0500	98.6081	98,616.3200	98.6163	0.008	0	0	0
2013/04/10	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R207	07/11/2013			Bond Future	6.1932	107.7059	6.1916	107.7142	(0.025)	0.0000	0.0000	0
2013/04/10	R207	07/11/2013	6.69	Call	Bond Future	3,565.8800	3.5659	3,472.3500	3.4724	(2.623)	0	0	0
2013/04/10	R207	07/11/2013	6.69	Put	Bond Future	1,005.2900	1.0053	903.5400	0.9035	(10.121)	0	0	0
2013/04/10	R207	07/11/2013	6.70	Call	Bond Future	3,601.8100	3.6018	3,508.5700	3.5086	(2.589)	0	0	0
2013/04/10	R207	07/11/2013	6.70	Put	Bond Future	990.4600	0.9905	889.0000	0.8890	(10.244)	0	0	0
2013/04/10	R207	07/11/2013	6.71	Call	Bond Future	3,637.8800	3.6379	3,544.9500	3.5450	(2.555)	0	0	0
2013/04/10	R207	07/11/2013	6.71	Put	Bond Future	975.8100	0.9758	874.6600	0.8747	(10.366)	0	0	0
2013/04/10	R207	06/02/2014			Bond Future	6.2310	105.5186	6.2294	105.5268	(0.026)	0.0000	0.0000	0
2013/04/10	R207	06/02/2014	6.66	Call	Bond Future	3,620.2400	3.6202	3,500.3600	3.5004	(3.311)	0	0	0
2013/04/10	R207	06/02/2014	6.66	Put	Bond Future	1,485.0300	1.4850	1,356.8900	1.3569	(8.629)	0	0	0
2013/04/10	R207	06/02/2014	6.64	Call	Bond Future	3,556.6600	3.5567	3,435.2200	3.4352	(3.414)	0	0	0
2013/04/10	R207	06/02/2014	6.64	Put	Bond Future	1,519.8100	1.5198	1,390.1100	1.3901	(8.534)	0	0	0
2013/04/10	R207	06/02/2014	6.65	Call	Bond Future	3,588.3900	3.5884	3,467.7200	3.4677	(3.363)	0	0	0
2013/04/10	R207	06/02/2014	6.65	Put	Bond Future	1,502.3400	1.5023	1,373.4100	1.3734	(8.582)	0	0	0
2013/04/10	R208	02/05/2013			Bond Future	6.2208	103.9372	6.2296	103.8820	0.141	0.0000	0.0000	14,192
2013/04/10	R208	02/05/2013	6.64	Call	Bond Future	2,670.9700	2.6710	2,599.2700	2.5993	(2.684)	0	0	0
2013/04/10	R208	02/05/2013	6.64	Put	Bond Future	75.0100	0.0750	58.5200	0.0585	(21.984)	0	0	0
2013/04/10	R208	02/05/2013	6.65	Call	Bond Future	2,726.8700	2.7269	2,655.8600	2.6559	(2.604)	0	0	0
2013/04/10	R208	02/05/2013	6.65	Put	Bond Future	69.9600	0.0700	54.1600	0.0542	(22.584)	0	0	0
2013/04/10	R208	02/05/2013	6.66	Call	Bond Future	2,783.0000	2.7830	2,712.6800	2.7127	(2.527)	0	0	0
2013/04/10	R208	02/05/2013	6.66	Put	Bond Future	65.2000	0.0652	50.0900	0.0501	(23.175)	0	0	0
2013/04/10	R208	01/08/2013			Bond Future	6.2601	105.2918	6.2693	105.2357	0.146	0.0000	0.0000	3,000
2013/04/10	R208	01/08/2013	101.40	Call	Bond Future	96,247.3100	96.2473	96,191.2500	96.1913	(0.058)	0	0	0
2013/04/10	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R208	07/11/2013			Bond Future	6.3005	103.4093	6.3101	103.3522	0.153	0.0000	0.0000	0
2013/04/10	R208	07/11/2013	7.50	Call	Bond Future	7,202.9800	7.2030	7,098.3200	7.0983	(1.453)	0	0	0

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2013/04/10	R208	07/11/2013	7.50	Put	Bond Future	386.9200		0.3869	339.3700	0.3394	(12.289)	0	0	1,520
2013/04/10	R208	07/11/2013	6.79	Call	Bond Future	4,055.5200		4.0555	3,944.8500	3.9449	(2.729)	0	0	0
2013/04/10	R208	07/11/2013	6.79	Put	Bond Future	1,204.2000		1.2042	1,150.6400	1.1506	(4.448)	0	0	0
2013/04/10	R208	07/11/2013	6.80	Call	Bond Future	4,095.3300		4.0953	3,984.8200	3.9848	(2.698)	0	0	0
2013/04/10	R208	07/11/2013	6.80	Put	Bond Future	1,186.7800		1.1868	1,133.3800	1.1334	(4.500)	0	0	0
2013/04/10	R208	07/11/2013	6.81	Call	Bond Future	4,135.3000		4.1353	4,024.9500	4.0250	(2.668)	0	0	0
2013/04/10	R208	07/11/2013	6.81	Put	Bond Future	1,169.5700		1.1696	1,116.3300	1.1163	(4.552)	0	0	0
2013/04/10	R208	06/02/2014			Bond Future	6.3390		104.8035	6.3491	104.7456	0.159	0.0000	0.0000	0
2013/04/10	R208	06/02/2014	6.75	Call	Bond Future	4,087.4900		4.0875	3,960.6800	3.9607	(3.102)	0	0	0
2013/04/10	R208	06/02/2014	6.75	Put	Bond Future	1,757.9800		1.7580	1,689.0400	1.6890	(3.922)	0	0	0
2013/04/10	R208	06/02/2014	6.76	Call	Bond Future	4,123.5700		4.1236	3,996.8500	3.9969	(3.073)	0	0	0
2013/04/10	R208	06/02/2014	6.76	Put	Bond Future	1,738.1900		1.7382	1,669.3400	1.6693	(3.961)	0	0	0
2013/04/10	R208	06/02/2014	6.74	Call	Bond Future	4,052.2700		4.0523	3,924.6500	3.9246	(3.149)	0	0	0
2013/04/10	R208	06/02/2014	6.74	Put	Bond Future	1,778.6700		1.7787	1,708.9200	1.7089	(3.921)	0	0	0
2013/04/10	R209	02/05/2013			Bond Future	7.8357		83.8672	7.8640	83.6076	0.361	0.0000	0.0000	10,551
2013/04/10	R209	02/05/2013	7.99	Call	Bond Future	2,155.1400		2.1551	1,904.5400	1.9045	(11.628)	0	0	0
2013/04/10	R209	02/05/2013	7.99	Put	Bond Future	754.0300		0.7540	763.0800	0.7631	1.200	0	0	0
2013/04/10	R209	02/05/2013	8.00	Call	Bond Future	2,214.4600		2.2145	1,962.3100	1.9623	(11.387)	0	0	0
2013/04/10	R209	02/05/2013	8.00	Put	Bond Future	723.8200		0.7238	731.3200	0.7313	1.036	0	0	0
2013/04/10	R209	02/05/2013	8.01	Call	Bond Future	2,274.5600		2.2746	2,020.8600	2.0209	(11.154)	0	0	0
2013/04/10	R209	02/05/2013	8.01	Put	Bond Future	694.5400		0.6945	700.4900	0.7005	0.857	0	0	0
2013/04/10	R209	01/08/2013			Bond Future	7.8932		84.9602	7.9223	84.6971	0.368	0.0000	0.0000	0
2013/04/10	R209	01/08/2013	79.36	Call	Bond Future	75,011.0600		75.0111	74,747.9700	74.7480	(0.351)	0	0	0
2013/04/10	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R209	07/11/2013			Bond Future	7.9547		83.0369	7.9845	82.7700	0.376	0.0000	0.0000	0
2013/04/10	R209	07/11/2013	9.50	Call	Bond Future	12,968.1700		12.9682	12,600.9000	12.6009	(2.832)	0	0	0
2013/04/10	R209	07/11/2013	9.50	Put	Bond Future	731.3700		0.7314	631.0800	0.6311	(13.713)	0	0	980
2013/04/10	R209	07/11/2013	8.79	Call	Bond Future	8,794.1300		8.7941	8,416.2100	8.4162	(4.297)	0	0	0
2013/04/10	R209	07/11/2013	8.79	Put	Bond Future	1,800.7300		1.8007	1,689.7900	1.6898	(6.161)	0	0	0
2013/04/10	R209	07/11/2013	8.80	Call	Bond Future	8,851.3200		8.8513	8,473.6800	8.4737	(4.266)	0	0	0
2013/04/10	R209	07/11/2013	8.80	Put	Bond Future	1,779.8400		1.7798	1,669.1800	1.6692	(6.217)	0	0	0
2013/04/10	R209	07/11/2013	8.81	Call	Bond Future	8,908.5900		8.9086	8,531.2500	8.5313	(4.236)	0	0	0
2013/04/10	R209	07/11/2013	8.81	Put	Bond Future	1,759.1500		1.7591	1,648.7900	1.6488	(6.273)	0	0	0
2013/04/10	R209	06/02/2014			Bond Future	8.0126		84.1565	8.0433	83.8858	0.383	0.0000	0.0000	0
2013/04/10	R209	06/02/2014	8.55	Call	Bond Future	7,778.9000		7.7789	7,527.1700	7.5272	(3.236)	0	0	0
2013/04/10	R209	06/02/2014	8.55	Put	Bond Future	3,227.2000		3.2272	3,246.1600	3.2462	0.588	0	0	0
2013/04/10	R209	06/02/2014	8.56	Call	Bond Future	7,830.0700		7.8301	7,577.9000	7.5779	(3.221)	0	0	0
2013/04/10	R209	06/02/2014	8.56	Put	Bond Future	3,197.3800		3.1974	3,215.9000	3.2159	0.579	0	0	0
2013/04/10	R209	06/02/2014	8.54	Call	Bond Future	7,727.8400		7.7278	7,476.5500	7.4765	(3.252)	0	0	0
2013/04/10	R209	06/02/2014	8.54	Put	Bond Future	3,257.2700		3.2573	3,276.6700	3.2767	0.596	0	0	0
2013/04/10	R210	02/05/2013			Bond Future	166.3641		166.3641	166.9924	166.9924	0.378	0.0000	0.0000	1,244
2013/04/10	R210	02/05/2013	161.14	Call	Bond Future	5,224.1400		5.2241	5,852.4200	5.8524	12.026	0	0	0
2013/04/10	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R210	02/05/2013	161.15	Call	Bond Future	5,214.1400		5.2141	5,842.4200	5.8424	12.050	0	0	0
2013/04/10	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R210	02/05/2013	161.16	Call	Bond Future	5,204.1400		5.2041	5,832.4200	5.8324	12.073	0	0	0

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2013/04/10	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R211	02/05/2013			Bond Future	129.5448	129.5448	129.5221	129.5221	(0.018)	0.0000	0.0000	529
2013/04/10	R211	02/05/2013	125.69	Call	Bond Future	3,854.8200	3.8548	3,832.1100	3.8321	(0.589)	0	0	0
2013/04/10	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R211	02/05/2013	125.70	Call	Bond Future	3,844.8200	3.8448	3,822.1100	3.8221	(0.591)	0	0	0
2013/04/10	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R211	02/05/2013	125.71	Call	Bond Future	3,834.8200	3.8348	3,812.1100	3.8121	(0.592)	0	0	0
2013/04/10	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R212	02/05/2013			Bond Future	137.9976	137.9976	138.2043	138.2043	0.150	0.0000	0.0000	21,870
2013/04/10	R212	02/05/2013	131.09	Call	Bond Future	6,907.6000	6.9076	7,114.2700	7.1143	2.992	0	0	0
2013/04/10	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R212	02/05/2013	131.10	Call	Bond Future	6,897.6000	6.8976	7,104.2700	7.1043	2.996	0	0	0
2013/04/10	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R212	02/05/2013	131.11	Call	Bond Future	6,887.6000	6.8876	7,094.2700	7.0943	3.001	0	0	0
2013/04/10	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R213	02/05/2013			Bond Future	7.5756	95.7002	7.5888	95.5774	0.175	0.0000	0.0000	8,753
2013/04/10	R213	02/05/2013	7.84	Call	Bond Future	2,845.7400	2.8457	2,663.5600	2.6636	(6.402)	0	0	0
2013/04/10	R213	02/05/2013	7.84	Put	Bond Future	431.5400	0.4315	372.2300	0.3722	(13.744)	0	0	0
2013/04/10	R213	02/05/2013	7.85	Call	Bond Future	2,915.0100	2.9150	2,733.8000	2.7338	(6.216)	0	0	0
2013/04/10	R213	02/05/2013	7.85	Put	Bond Future	411.2400	0.4112	352.9000	0.3529	(14.186)	0	0	0
2013/04/10	R213	02/05/2013	7.86	Call	Bond Future	2,984.9200	2.9849	2,804.7300	2.8047	(6.037)	0	0	0
2013/04/10	R213	02/05/2013	7.86	Put	Bond Future	391.7000	0.3917	334.3800	0.3344	(14.634)	0	0	0
2013/04/10	R213	01/08/2013			Bond Future	7.6331	96.9474	7.6466	96.8230	0.178	0.0000	0.0000	0
2013/04/10	R213	01/08/2013	91.25	Call	Bond Future	86,332.3400	86.3323	86,207.9300	86.2079	(0.144)	0	0	0
2013/04/10	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R213	07/11/2013			Bond Future	7.6957	94.8039	7.7097	94.6774	0.182	0.0000	0.0000	0
2013/04/10	R213	07/11/2013	8.59	Call	Bond Future	9,208.8800	9.2089	8,866.7100	8.8667	(3.716)	0	0	0
2013/04/10	R213	07/11/2013	8.59	Put	Bond Future	1,609.6700	1.6097	1,393.9500	1.3940	(13.402)	0	0	0
2013/04/10	R213	07/11/2013	8.60	Call	Bond Future	9,269.1600	9.2692	8,928.1100	8.9281	(3.679)	0	0	0
2013/04/10	R213	07/11/2013	8.60	Put	Bond Future	1,590.0900	1.5901	1,375.4900	1.3755	(13.496)	0	0	0
2013/04/10	R213	07/11/2013	8.61	Call	Bond Future	9,329.5400	9.3295	8,989.6200	8.9896	(3.643)	0	0	0
2013/04/10	R213	07/11/2013	8.61	Put	Bond Future	1,570.7300	1.5707	1,357.2600	1.3573	(13.590)	0	0	0
2013/04/10	R213	06/02/2014			Bond Future	7.7560	96.0821	7.7704	95.9539	0.186	0.0000	0.0000	0
2013/04/10	R213	06/02/2014	8.31	Call	Bond Future	7,801.9300	7.8019	7,598.4600	7.5985	(2.608)	0	0	0
2013/04/10	R213	06/02/2014	8.31	Put	Bond Future	3,055.3400	3.0553	2,980.0900	2.9801	(2.463)	0	0	0
2013/04/10	R213	06/02/2014	8.29	Call	Bond Future	7,696.1300	7.6961	7,491.9700	7.4920	(2.653)	0	0	0
2013/04/10	R213	06/02/2014	8.29	Put	Bond Future	3,114.7900	3.1148	3,038.8500	3.0388	(2.438)	0	0	0
2013/04/10	R213	06/02/2014	8.30	Call	Bond Future	7,748.9700	7.7490	7,545.1500	7.5451	(2.630)	0	0	0
2013/04/10	R213	06/02/2014	8.30	Put	Bond Future	3,084.9500	3.0850	3,009.3500	3.0094	(2.451)	0	0	0
2013/04/10	R214	02/05/2013			Bond Future	7.8800	85.7138	7.9084	85.4367	0.360	0.0000	0.0000	1,904
2013/04/10	R214	02/05/2013	84.31	Call	Bond Future	76,934.2200	76.9342	76,657.0400	76.6570	(0.360)	0	0	0
2013/04/10	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/10	R214	01/08/2013			Bond Future	7.9352	86.8309	7.9643	86.5501	0.367	0.0000	0.0000	0
2013/04/10	R214	01/08/2013	84.31	Call	Bond Future	76,383.0200	76.3830	76,102.1900	76.1022	(0.368)	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
2013/04/10	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>236659</b>	