



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/04/2013 to 15/04/2013

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
2013/04/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	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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2013/04/15	2025	02/05/2013			Bond Future	117.8073		117.8073	118.2416	118.2416	0.369	0.0000	0.0000	0
2013/04/15	2025	02/05/2013	113.41	Call	Bond Future	4,393.6300		4.3936	4,827.8900	4.8279	9.884	0	0	0
2013/04/15	2025	02/05/2013	113.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	2038	02/05/2013			Bond Future	113.9931		113.9931	113.9938	113.9938	0.001	0.0000	0.0000	9
2013/04/15	2038	02/05/2013	111.60	Call	Bond Future	2,388.6100		2.3886	2,389.2700	2.3893	0.028	0	0	0
2013/04/15	2038	02/05/2013	111.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	2050	02/05/2013			Bond Future	118.7058		118.7058	118.7073	118.7073	0.001	0.0000	0.0000	122
2013/04/15	2050	02/05/2013	117.60	Call	Bond Future	1,108.0200		1.1080	1,109.5100	1.1095	0.134	0	0	0
2013/04/15	2050	02/05/2013	117.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	AL7T	02/05/2013			Index Future	504.0280		504.0280	503.4150	503.4150	(0.122)	0.0000	0.0000	11
2013/04/15	AL7T	01/08/2013			Index Future	510.5960		510.5960	509.9740	509.9740	(0.122)	0.0000	0.0000	0
2013/04/15	AL7T	07/11/2013			Index Future	517.9350		517.9350	517.2960	517.2960	(0.123)	0.0000	0.0000	0
2013/04/15	ALBI	02/05/2013			Index Future	448.8520		448.8520	448.1600	448.1600	(0.154)	0.0000	0.0000	945
2013/04/15	ALBI	01/08/2013			Index Future	454.7010		454.7010	454.0000	454.0000	(0.154)	0.0000	0.0000	159
2013/04/15	ALBI	07/11/2013			Index Future	461.2360		461.2360	460.5180	460.5180	(0.156)	0.0000	0.0000	85
2013/04/15	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C048	28/02/2048			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C050	31/12/2050			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C157	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C186	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	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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2013/04/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/15	EL28	02/05/2013			Bond Future	113.1848	113.1848	113.1860	113.1860	0.001	0.0000	0.0000	0
2013/04/15	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	EL28	02/05/2013	113.32	Put	Bond Future	131.4100	0.1314	130.1300	0.1301	(0.974)	0	0	0
2013/04/15	ES33	02/05/2013			Bond Future	8.4421	91.9782	8.4664	91.7606	0.288	0.0000	0.0000	3,363
2013/04/15	ES33	02/05/2013	91.02	Call	Bond Future	82,797.9000	82.7979	82,580.2900	82.5803	(0.263)	0	0	0
2013/04/15	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	ES33	01/08/2013			Bond Future	8.5210	93.1768	8.5460	92.9563	0.294	0.0000	0.0000	0
2013/04/15	ES33	01/08/2013	9.00	Call	Bond Future	4,084.5900	4.0846	3,864.0700	3.8641	(5.399)	0	0	0
2013/04/15	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	ES33	01/08/2013	91.02	Call	Bond Future	82,125.4600	82.1255	81,904.9400	81.9049	(0.269)	0	0	0
2013/04/15	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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2013/04/15	GOVI	02/05/2013			GOVI	448.2330	448.2330	447.5370	447.5370	(0.155)	0.0000	0.0000	97
2013/04/15	GOVI	02/05/2013	432.99	Call	GOVI	152,430.0000	15.2430	145,470.0000	14.5470	(4.566)	0	0	0
2013/04/15	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	GOVI	02/05/2013	433.00	Call	GOVI	152,330.0000	15.2330	145,370.0000	14.5370	(4.569)	0	0	0
2013/04/15	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	GOVI	02/05/2013	433.01	Call	GOVI	152,230.0000	15.2230	145,270.0000	14.5270	(4.572)	0	0	0
2013/04/15	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	GOVI	01/08/2013			GOVI	454.0740	454.0740	453.3680	453.3680	(0.155)	0.0000	0.0000	280
2013/04/15	GOVI	01/08/2013	445.99	Call	GOVI	80,840.0000	8.0840	73,780.0000	7.3780	(8.733)	0	0	0
2013/04/15	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	GOVI	01/08/2013	446.00	Call	GOVI	80,740.0000	8.0740	73,680.0000	7.3680	(8.744)	0	0	0
2013/04/15	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	GOVI	01/08/2013	446.01	Call	GOVI	80,640.0000	8.0640	73,580.0000	7.3580	(8.755)	0	0	0
2013/04/15	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	GOVI	07/11/2013			GOVI	460.6010	460.6010	459.8780	459.8780	(0.157)	0.0000	0.0000	0
2013/04/15	GOVI	07/11/2013	445.99	Call	GOVI	146,110.0000	14.6110	138,880.0000	13.8880	(4.948)	0	0	0
2013/04/15	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	GOVI	07/11/2013	446.00	Call	GOVI	146,010.0000	14.6010	138,780.0000	13.8780	(4.952)	0	0	0
2013/04/15	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	GOVI	07/11/2013	446.01	Call	GOVI	145,910.0000	14.5910	138,680.0000	13.8680	(4.955)	0	0	0
2013/04/15	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/15	IGOV	02/05/2013			Index Future	206.6920	206.6920	206.9340	206.9340	0.117	0.0000	0.0000	558
2013/04/15	IGOV	01/08/2013			Index Future	209.4650	209.4650	209.7080	209.7080	0.116	0.0000	0.0000	252
2013/04/15	IGOV	07/11/2013			Index Future	212.5280	212.5280	212.7760	212.7760	0.117	0.0000	0.0000	7
2013/04/15	ILBI	02/05/2013			Index Future	557.0870	557.0870	559.3390	559.3390	0.404	0.0000	0.0000	183
2013/04/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/15	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/15	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1100	94.8900	(0.195)	0.0000	0.0000	0
2013/04/15	JBAF	19/06/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	500
2013/04/15	JBAF	17/07/2013			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	0

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2013/04/15	JBAF	21/08/2013			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	0
2013/04/15	JBAF	18/09/2013			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	1,700
2013/04/15	JBAF	16/10/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/04/15	JBAF	18/12/2013			Jibar Tradeable Future	5.0800	94.9200	5.0900	94.9100	0.197	0.0000	0.0000	1,500
2013/04/15	JBAF	19/03/2014			Jibar Tradeable Future	5.1300	94.8700	5.1400	94.8600	0.195	0.0000	0.0000	0
2013/04/15	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.2300	94.7700	0.192	0.0000	0.0000	800
2013/04/15	JBAF	17/09/2014			Jibar Tradeable Future	5.3200	94.6800	5.3400	94.6600	0.376	0.0000	0.0000	0
2013/04/15	JBAF	17/12/2014			Jibar Tradeable Future	5.4600	94.5400	5.4700	94.5300	0.183	0.0000	0.0000	0
2013/04/15	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/15	R023	02/05/2013			Bond Future	6.4945	110.4261	6.5091	110.3151	0.225	0.0000	0.0000	6,470
2013/04/15	R023	02/05/2013	7.04	Call	Bond Future	4,038.2600	4.0383	3,927.3200	3.9273	(2.747)	0	0	0
2013/04/15	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R023	02/05/2013	7.05	Call	Bond Future	4,110.4800	4.1105	3,999.5400	3.9995	(2.699)	0	0	0
2013/04/15	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R023	02/05/2013	7.06	Call	Bond Future	4,182.6400	4.1826	4,071.7000	4.0717	(2.652)	0	0	0
2013/04/15	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R023	01/08/2013			Bond Future	6.5376	111.8650	6.5528	111.7526	0.232	0.0000	0.0000	0
2013/04/15	R023	01/08/2013	7.29	Call	Bond Future	5,395.1800	5.3952	5,282.8200	5.2828	(2.083)	0	0	0
2013/04/15	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R023	01/08/2013	7.30	Call	Bond Future	5,464.5500	5.4646	5,352.1900	5.3522	(2.056)	0	0	0
2013/04/15	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R023	01/08/2013	7.31	Call	Bond Future	5,533.8600	5.5339	5,421.5000	5.4215	(2.030)	0	0	0
2013/04/15	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R157	02/05/2013			Bond Future	5.2807	119.9126	5.3114	119.8378	0.581	0.0000	0.0000	6,037
2013/04/15	R157	02/05/2013	5.34	Call	Bond Future	269.7300	0.2697	211.0200	0.2110	(21.766)	0	0	0
2013/04/15	R157	02/05/2013	5.34	Put	Bond Future	125.3100	0.1253	141.4100	0.1414	12.848	0	0	0
2013/04/15	R157	02/05/2013	5.35	Call	Bond Future	285.1400	0.2851	225.0900	0.2251	(21.060)	0	0	0
2013/04/15	R157	02/05/2013	5.35	Put	Bond Future	116.3800	0.1164	131.1400	0.1311	12.683	0	0	0
2013/04/15	R157	02/05/2013	5.36	Call	Bond Future	301.0100	0.3010	239.6700	0.2397	(20.378)	0	0	0
2013/04/15	R157	02/05/2013	5.36	Put	Bond Future	107.9200	0.1079	121.3900	0.1214	12.481	0	0	0
2013/04/15	R157	01/08/2013			Bond Future	5.2775	121.4752	5.3123	121.3994	0.660	0.0000	0.0000	0
2013/04/15	R157	01/08/2013	116.11	Call	Bond Future	92,019.5500	92.0195	91,943.7400	91.9437	(0.082)	0	0	0
2013/04/15	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R157	07/11/2013			Bond Future	5.2607	116.4140	5.3022	116.3354	0.788	0.0000	0.0000	0
2013/04/15	R157	07/11/2013	5.59	Call	Bond Future	863.5900	0.8636	806.6200	0.8066	(6.597)	0	0	0
2013/04/15	R157	07/11/2013	5.59	Put	Bond Future	241.3700	0.2414	263.0000	0.2630	8.961	0	0	0
2013/04/15	R157	07/11/2013	5.60	Call	Bond Future	876.9600	0.8770	819.6000	0.8196	(6.541)	0	0	0
2013/04/15	R157	07/11/2013	5.60	Put	Bond Future	235.9200	0.2359	257.1600	0.2572	9.003	0	0	0
2013/04/15	R157	07/11/2013	5.61	Call	Bond Future	890.4300	0.8904	832.6700	0.8327	(6.487)	0	0	0
2013/04/15	R157	07/11/2013	5.61	Put	Bond Future	230.5700	0.2306	251.4100	0.2514	9.038	0	0	0
2013/04/15	R157	06/02/2014			Bond Future	5.2362	117.9835	5.2840	117.9055	0.913	0.0000	0.0000	0
2013/04/15	R157	06/02/2014	5.66	Call	Bond Future	945.5900	0.9456	889.4100	0.8894	(5.941)	0	0	0
2013/04/15	R157	06/02/2014	5.66	Put	Bond Future	256.4100	0.2564	278.2600	0.2783	8.522	0	0	0
2013/04/15	R157	06/02/2014	5.64	Call	Bond Future	922.4400	0.9224	866.9000	0.8669	(6.021)	0	0	0
2013/04/15	R157	06/02/2014	5.64	Put	Bond Future	265.6500	0.2657	288.1400	0.2881	8.466	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
2013/04/15	R157	06/02/2014	5.65	Call	Bond Future	933.9800	0.9340	878.1200	0.8781	(5.981)	0	0	0
2013/04/15	R157	06/02/2014	5.65	Put	Bond Future	260.9900	0.2610	283.1600	0.2832	8.495	0	0	0
2013/04/15	R186	02/05/2013			Bond Future	7.0325	134.0123	7.0571	133.7569	0.349	0.0000	0.0000	62,544
2013/04/15	R186	02/05/2013	6.75	Call	Bond Future	254.5500	0.2545	165.6000	0.1656	(34.944)	0	0	350
2013/04/15	R186	02/05/2013	6.75	Put	Bond Future	3,245.8300	3.2458	3,412.3000	3.4123	5.129	0	0	0
2013/04/15	R186	02/05/2013	7.39	Call	Bond Future	3,817.6900	3.8177	3,545.6100	3.5456	(7.127)	0	0	0
2013/04/15	R186	02/05/2013	7.39	Put	Bond Future	164.6300	0.1646	147.9700	0.1480	(10.120)	0	0	0
2013/04/15	R186	02/05/2013	7.40	Call	Bond Future	3,906.8700	3.9069	3,635.0300	3.6350	(6.958)	0	0	2,000
2013/04/15	R186	02/05/2013	7.40	Put	Bond Future	153.6900	0.1537	137.2700	0.1373	(10.684)	0	0	150
2013/04/15	R186	02/05/2013	7.41	Call	Bond Future	3,996.5500	3.9965	3,725.0000	3.7250	(6.795)	0	0	0
2013/04/15	R186	02/05/2013	7.41	Put	Bond Future	143.3600	0.1434	127.2300	0.1272	(11.251)	0	0	0
2013/04/15	R186	02/05/2013	7.60	Call	Bond Future	5,765.8000	5.7658	5,502.5500	5.5025	(4.566)	0	0	0
2013/04/15	R186	02/05/2013	7.60	Put	Bond Future	33.2300	0.0332	25.4000	0.0254	(23.563)	0	0	2,830
2013/04/15	R186	02/05/2013	7.75	Call	Bond Future	7,197.4300	7.1974	6,939.0100	6.9390	(3.590)	0	0	0
2013/04/15	R186	02/05/2013	7.75	Put	Bond Future	8.6800	0.0087	5.6800	0.0057	(34.562)	0	0	100
2013/04/15	R186	01/08/2013			Bond Future	7.0883	130.4741	7.1136	130.2153	0.358	0.0000	0.0000	3,000
2013/04/15	R186	01/08/2013	7.25	Call	Bond Future	3,979.4000	3.9794	3,785.6600	3.7857	(4.869)	0	0	4,315
2013/04/15	R186	01/08/2013	7.25	Put	Bond Future	2,341.2800	2.3413	2,406.3400	2.4063	2.779	0	0	0
2013/04/15	R186	01/08/2013	128.26	Call	Bond Future	121,201.6500	121.2017	120,942.8500	120.9428	(0.214)	0	0	0
2013/04/15	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R186	07/11/2013			Bond Future	7.1462	132.3495	7.1726	132.0852	0.370	0.0000	0.0000	540
2013/04/15	R186	07/11/2013	8.75	Call	Bond Future	15,143.9500	15.1439	14,888.2500	14.8883	(1.688)	0	0	0
2013/04/15	R186	07/11/2013	8.75	Put	Bond Future	396.9700	0.3970	405.6300	0.4056	2.182	0	0	1,030
2013/04/15	R186	07/11/2013	8.14	Call	Bond Future	10,565.2800	10.5653	10,327.7500	10.3278	(2.248)	0	0	0
2013/04/15	R186	07/11/2013	8.14	Put	Bond Future	1,132.9000	1.1329	1,159.7300	1.1597	2.368	0	0	0
2013/04/15	R186	07/11/2013	8.15	Call	Bond Future	10,638.4000	10.6384	10,400.4400	10.4004	(2.237)	0	0	0
2013/04/15	R186	07/11/2013	8.15	Put	Bond Future	1,116.1000	1.1161	1,142.5000	1.1425	2.365	0	0	0
2013/04/15	R186	07/11/2013	8.16	Call	Bond Future	10,711.8900	10.7119	10,473.5100	10.4735	(2.225)	0	0	0
2013/04/15	R186	07/11/2013	8.16	Put	Bond Future	1,099.7700	1.0998	1,125.7500	1.1258	2.362	0	0	0
2013/04/15	R186	06/02/2014			Bond Future	7.2012	128.8435	7.2284	128.5773	0.377	0.0000	0.0000	0
2013/04/15	R186	06/02/2014	7.74	Call	Bond Future	8,100.2800	8.1003	7,898.0300	7.8980	(2.497)	0	0	0
2013/04/15	R186	06/02/2014	7.74	Put	Bond Future	2,963.5300	2.9635	3,027.4700	3.0275	2.158	0	0	0
2013/04/15	R186	06/02/2014	7.75	Call	Bond Future	8,161.8400	8.1618	7,958.9700	7.9590	(2.486)	0	0	0
2013/04/15	R186	06/02/2014	7.75	Put	Bond Future	2,932.4900	2.9325	2,995.8100	2.9958	2.159	0	0	0
2013/04/15	R186	06/02/2014	7.76	Call	Bond Future	8,223.1700	8.2232	8,019.6700	8.0197	(2.475)	0	0	0
2013/04/15	R186	06/02/2014	7.76	Put	Bond Future	2,901.3100	2.9013	2,964.0000	2.9640	2.161	0	0	0
2013/04/15	R197	02/05/2013			Bond Future	298.4347	298.4347	298.1712	298.1712	(0.088)	0.0000	0.0000	2,633
2013/04/15	R197	02/05/2013	282.39	Call	Bond Future	16,044.7100	16.0447	15,781.2300	15.7812	(1.642)	0	0	0
2013/04/15	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R197	02/05/2013	282.40	Call	Bond Future	16,034.7100	16.0347	15,771.2300	15.7712	(1.643)	0	0	0
2013/04/15	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R197	02/05/2013	282.41	Call	Bond Future	16,024.7100	16.0247	15,761.2300	15.7612	(1.644)	0	0	0
2013/04/15	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R201	02/05/2013			Bond Future	5.2002	108.7420	5.2260	108.7008	0.497	0.0000	0.0000	4
2013/04/15	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2013/04/15	R201	02/05/2013	4.04	Put	Bond Future	1,873.5500	1.8735	1,914.7600	1.9148	2.200	0	0	0
2013/04/15	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R201	02/05/2013	4.05	Put	Bond Future	1,857.2200	1.8572	1,898.4300	1.8984	2.219	0	0	0
2013/04/15	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R201	02/05/2013	4.06	Put	Bond Future	1,840.8800	1.8409	1,882.0900	1.8821	2.239	0	0	0
2013/04/15	R201	01/08/2013			Bond Future	5.1885	105.7552	5.2194	105.7135	0.595	0.0000	0.0000	0
2013/04/15	R201	01/08/2013	107.45	Call	Bond Future	68,509.5500	68.5095	68,467.7800	68.4678	(0.061)	0	0	0
2013/04/15	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R201	07/11/2013			Bond Future	5.1339	107.2755	5.1740	107.2315	0.782	0.0000	0.0000	0
2013/04/15	R201	07/11/2013	4.79	Call	Bond Future	108.4200	0.1084	95.2800	0.0953	(12.120)	0	0	0
2013/04/15	R201	07/11/2013	4.79	Put	Bond Future	485.7500	0.4858	516.5200	0.5165	6.335	0	0	0
2013/04/15	R201	07/11/2013	4.80	Call	Bond Future	111.4800	0.1115	98.0700	0.0981	(12.029)	0	0	0
2013/04/15	R201	07/11/2013	4.80	Put	Bond Future	477.8100	0.4778	508.3100	0.5083	6.383	0	0	0
2013/04/15	R201	07/11/2013	4.81	Call	Bond Future	114.6100	0.1146	100.9300	0.1009	(11.936)	0	0	0
2013/04/15	R201	07/11/2013	4.81	Put	Bond Future	469.9400	0.4699	500.1700	0.5002	6.433	0	0	0
2013/04/15	R201	06/02/2014			Bond Future	5.0405	104.3130	5.0911	104.2700	1.003	0.0000	0.0000	0
2013/04/15	R201	06/02/2014	5.26	Call	Bond Future	367.9400	0.3679	340.8500	0.3409	(7.363)	0	0	0
2013/04/15	R201	06/02/2014	5.26	Put	Bond Future	181.3600	0.1814	197.3000	0.1973	8.789	0	0	0
2013/04/15	R201	06/02/2014	5.24	Call	Bond Future	357.3100	0.3573	330.6300	0.3306	(7.467)	0	0	0
2013/04/15	R201	06/02/2014	5.24	Put	Bond Future	187.7100	0.1877	204.0600	0.2041	8.710	0	0	0
2013/04/15	R201	06/02/2014	5.25	Call	Bond Future	362.4200	0.3624	335.5300	0.3355	(7.420)	0	0	0
2013/04/15	R201	06/02/2014	5.25	Put	Bond Future	184.3300	0.1843	200.4700	0.2005	8.756	0	0	0
2013/04/15	R202	02/05/2013			Bond Future	222.0937	222.0937	222.7848	222.7848	0.311	0.0000	0.0000	44,017
2013/04/15	R202	02/05/2013	211.04	Call	Bond Future	11,053.7000	11.0537	11,744.7900	11.7448	6.252	0	0	0
2013/04/15	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R202	02/05/2013	211.05	Call	Bond Future	11,043.7000	11.0437	11,734.7900	11.7348	6.258	0	0	0
2013/04/15	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R202	02/05/2013	211.06	Call	Bond Future	11,033.7000	11.0337	11,724.7900	11.7248	6.263	0	0	0
2013/04/15	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R203	02/05/2013			Bond Future	5.6710	111.0081	5.7112	110.8458	0.710	0.0000	0.0000	5,837
2013/04/15	R203	02/05/2013	5.89	Call	Bond Future	979.6200	0.9796	827.9700	0.8280	(15.480)	0	0	0
2013/04/15	R203	02/05/2013	5.89	Put	Bond Future	99.5800	0.0996	110.3100	0.1103	10.775	0	0	0
2013/04/15	R203	02/05/2013	5.90	Call	Bond Future	1,012.4900	1.0125	859.7400	0.8597	(15.087)	0	0	0
2013/04/15	R203	02/05/2013	5.90	Put	Bond Future	92.4700	0.0925	102.1000	0.1021	10.414	0	0	0
2013/04/15	R203	02/05/2013	5.91	Call	Bond Future	1,045.7600	1.0458	891.9800	0.8920	(14.705)	0	0	0
2013/04/15	R203	02/05/2013	5.91	Put	Bond Future	85.7800	0.0858	94.3800	0.0944	10.026	0	0	0
2013/04/15	R203	01/08/2013			Bond Future	5.6969	112.4547	5.7401	112.2901	0.757	0.0000	0.0000	5,000
2013/04/15	R203	01/08/2013	109.11	Call	Bond Future	99,241.4800	99.2415	99,076.9300	99.0769	(0.166)	0	0	0
2013/04/15	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R203	07/11/2013			Bond Future	5.7229	109.9111	5.7700	109.7426	0.823	0.0000	0.0000	0
2013/04/15	R203	07/11/2013	6.01	Call	Bond Future	1,738.9700	1.7390	1,624.5500	1.6246	(6.580)	0	0	0
2013/04/15	R203	07/11/2013	6.01	Put	Bond Future	716.4700	0.7165	770.5200	0.7705	7.544	0	0	0
2013/04/15	R203	07/11/2013	571.00	Call	Bond Future	107,681.5700	107.6816	107,513.1000	107.5131	(0.156)	0	0	0
2013/04/15	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R203	07/11/2013	5.71	Call	Bond Future	1,120.3600	1.1204	1,030.1000	1.0301	(8.056)	0	0	15
2013/04/15	R203	07/11/2013	5.71	Put	Bond Future	1,166.4700	1.1665	1,244.6800	1.2447	6.705	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
2013/04/15	R203	07/11/2013	5.99	Call	Bond Future	1,693.2200	1.6932	1,580.2800	1.5803	(6.670)	0	0	0
2013/04/15	R203	07/11/2013	5.99	Put	Bond Future	741.5600	0.7416	797.0900	0.7971	7.488	0	0	0
2013/04/15	R203	07/11/2013	6.00	Call	Bond Future	1,716.0200	1.7160	1,602.3400	1.6023	(6.625)	0	0	0
2013/04/15	R203	07/11/2013	6.00	Put	Bond Future	728.9300	0.7289	783.7200	0.7837	7.516	0	0	0
2013/04/15	R203	06/02/2014			Bond Future	5.7492	111.3929	5.7996	111.2237	0.878	0.0000	0.0000	0
2013/04/15	R203	06/02/2014	6.16	Call	Bond Future	2,118.9600	2.1190	2,001.7000	2.0017	(5.534)	0	0	0
2013/04/15	R203	06/02/2014	6.16	Put	Bond Future	750.4600	0.7505	802.4400	0.8024	6.926	0	0	0
2013/04/15	R203	06/02/2014	5.95	Call	Bond Future	1,677.2700	1.6773	1,573.1900	1.5732	(6.205)	0	0	16
2013/04/15	R203	06/02/2014	5.95	Put	Bond Future	1,005.6000	1.0056	1,070.7600	1.0708	6.480	0	0	0
2013/04/15	R203	06/02/2014	6.14	Call	Bond Future	2,074.4400	2.0744	1,958.3700	1.9584	(5.595)	0	0	0
2013/04/15	R203	06/02/2014	6.14	Put	Bond Future	772.0700	0.7721	825.2400	0.8252	6.887	0	0	0
2013/04/15	R203	06/02/2014	6.15	Call	Bond Future	2,096.6500	2.0966	1,979.9800	1.9800	(5.565)	0	0	0
2013/04/15	R203	06/02/2014	6.15	Put	Bond Future	761.2100	0.7612	813.7800	0.8138	6.906	0	0	0
2013/04/15	R204	02/05/2013			Bond Future	5.9186	112.8343	5.9485	112.6847	0.505	0.0000	0.0000	5,663
2013/04/15	R204	02/05/2013	6.29	Call	Bond Future	1,884.4000	1.8844	1,731.6800	1.7317	(8.104)	0	0	0
2013/04/15	R204	02/05/2013	6.29	Put	Bond Future	44.8700	0.0449	41.7200	0.0417	(7.020)	0	0	0
2013/04/15	R204	02/05/2013	6.30	Call	Bond Future	1,929.8000	1.9298	1,777.0500	1.7771	(7.915)	0	0	0
2013/04/15	R204	02/05/2013	6.30	Put	Bond Future	41.2600	0.0413	38.0800	0.0381	(7.707)	0	0	0
2013/04/15	R204	02/05/2013	6.31	Call	Bond Future	1,975.4100	1.9754	1,822.6700	1.8227	(7.732)	0	0	0
2013/04/15	R204	02/05/2013	6.31	Put	Bond Future	37.8900	0.0379	34.7200	0.0347	(8.366)	0	0	0
2013/04/15	R204	01/08/2013			Bond Future	5.9560	110.2783	5.9876	110.1267	0.531	0.0000	0.0000	0
2013/04/15	R204	01/08/2013	110.75	Call	Bond Future	101,394.8200	101.3948	101,243.2500	101.2433	(0.149)	0	0	0
2013/04/15	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R204	07/11/2013			Bond Future	5.9913	111.8635	6.0253	111.7082	0.567	0.0000	0.0000	0
2013/04/15	R204	07/11/2013	7.00	Call	Bond Future	4,765.3300	4.7653	4,624.1800	4.6242	(2.962)	0	0	0
2013/04/15	R204	07/11/2013	7.00	Put	Bond Future	270.0600	0.2701	284.2400	0.2842	5.251	0	0	1,270
2013/04/15	R204	07/11/2013	6.29	Call	Bond Future	2,335.3200	2.3353	2,226.0300	2.2260	(4.680)	0	0	0
2013/04/15	R204	07/11/2013	6.29	Put	Bond Future	979.7800	0.9798	1,025.8200	1.0258	4.699	0	0	0
2013/04/15	R204	07/11/2013	6.30	Call	Bond Future	2,364.6500	2.3647	2,254.7400	2.2547	(4.648)	0	0	0
2013/04/15	R204	07/11/2013	6.30	Put	Bond Future	964.0900	0.9641	1,009.5100	1.0095	4.711	0	0	0
2013/04/15	R204	07/11/2013	6.31	Call	Bond Future	2,394.1700	2.3942	2,283.6300	2.2836	(4.617)	0	0	0
2013/04/15	R204	07/11/2013	6.31	Put	Bond Future	948.6100	0.9486	993.4000	0.9934	4.722	0	0	0
2013/04/15	R204	06/02/2014			Bond Future	6.0251	109.3408	6.0609	109.1850	0.593	0.0000	0.0000	0
2013/04/15	R204	06/02/2014	6.40	Call	Bond Future	2,797.5500	2.7975	2,689.3600	2.6894	(3.867)	0	0	0
2013/04/15	R204	06/02/2014	6.40	Put	Bond Future	1,176.8300	1.1768	1,224.5000	1.2245	4.051	0	0	0
2013/04/15	R204	06/02/2014	6.41	Call	Bond Future	2,825.5700	2.8256	2,716.8700	2.7169	(3.847)	0	0	0
2013/04/15	R204	06/02/2014	6.41	Put	Bond Future	1,162.0200	1.1620	1,209.1800	1.2092	4.058	0	0	0
2013/04/15	R204	06/02/2014	6.39	Call	Bond Future	2,769.6600	2.7697	2,661.9800	2.6620	(3.888)	0	0	0
2013/04/15	R204	06/02/2014	6.39	Put	Bond Future	1,191.7900	1.1918	1,239.9700	1.2400	4.043	0	0	0
2013/04/15	R206	02/05/2013			Bond Future	5.2515	103.8147	5.2835	103.7929	0.609	0.0000	0.0000	23
2013/04/15	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R206	02/05/2013	3.39	Put	Bond Future	1,280.5200	1.2805	1,302.2900	1.3023	1.700	0	0	0
2013/04/15	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R206	02/05/2013	3.40	Put	Bond Future	1,273.5700	1.2736	1,295.3400	1.2953	1.709	0	0	0
2013/04/15	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R206	02/05/2013	3.41	Put	Bond Future	1,266.6200	1.2666	1,288.3900	1.2884	1.719	0	0	0

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2013/04/15	R206	01/08/2013			Bond Future	5.2088	101.4057	5.2589	101.3836	0.963	0.0000	0.0000	0
2013/04/15	R206	01/08/2013	103.94	Call	Bond Future	30,407.5600	30.4076	30,385.4900	30.3855	(0.073)	0	0	0
2013/04/15	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R206	07/11/2013			Bond Future	4.9156	102.8634	5.0491	102.8395	2.715	0.0000	0.0000	0
2013/04/15	R206	07/11/2013	4.29	Call	Bond Future	6.8600	0.0069	4.0900	0.0041	(40.379)	0	0	0
2013/04/15	R206	07/11/2013	4.29	Put	Bond Future	118.8600	0.1189	139.9600	0.1400	17.752	0	0	0
2013/04/15	R206	07/11/2013	4.30	Call	Bond Future	7.1100	0.0071	4.2500	0.0043	(40.225)	0	0	0
2013/04/15	R206	07/11/2013	4.30	Put	Bond Future	117.3100	0.1173	138.3200	0.1383	17.910	0	0	0
2013/04/15	R206	07/11/2013	4.31	Call	Bond Future	7.3600	0.0074	4.4200	0.0044	(39.946)	0	0	0
2013/04/15	R206	07/11/2013	4.31	Put	Bond Future	115.7700	0.1158	136.7000	0.1367	18.079	0	0	0
2013/04/15	R207	02/05/2013			Bond Future	6.0996	108.4736	6.1243	108.3342	0.406	0.0000	0.0000	7,812
2013/04/15	R207	02/05/2013	6.44	Call	Bond Future	1,969.6800	1.9697	1,823.5300	1.8235	(7.420)	0	0	0
2013/04/15	R207	02/05/2013	6.44	Put	Bond Future	72.8500	0.0729	66.1300	0.0661	(9.224)	0	0	0
2013/04/15	R207	02/05/2013	6.45	Call	Bond Future	2,019.3700	2.0194	1,873.3000	1.8733	(7.233)	0	0	0
2013/04/15	R207	02/05/2013	6.45	Put	Bond Future	67.4500	0.0675	60.8100	0.0608	(9.844)	0	0	0
2013/04/15	R207	02/05/2013	6.46	Call	Bond Future	2,069.3600	2.0694	1,923.3900	1.9234	(7.054)	0	0	0
2013/04/15	R207	02/05/2013	6.46	Put	Bond Future	62.3900	0.0624	55.8500	0.0559	(10.482)	0	0	0
2013/04/15	R207	01/08/2013			Bond Future	6.1416	106.2507	6.1676	106.1094	0.423	0.0000	0.0000	113
2013/04/15	R207	01/08/2013	106.18	Call	Bond Future	98,679.4900	98.6795	98,538.2500	98.5383	(0.143)	0	0	0
2013/04/15	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R207	07/11/2013			Bond Future	6.1794	107.7781	6.2071	107.6332	0.448	0.0000	0.0000	0
2013/04/15	R207	07/11/2013	6.69	Call	Bond Future	3,510.0800	3.5101	3,395.0700	3.3951	(3.277)	0	0	0
2013/04/15	R207	07/11/2013	6.69	Put	Bond Future	877.3600	0.8774	907.1700	0.9072	3.398	0	0	0
2013/04/15	R207	07/11/2013	6.70	Call	Bond Future	3,546.5700	3.5466	3,431.1100	3.4311	(3.256)	0	0	0
2013/04/15	R207	07/11/2013	6.70	Put	Bond Future	863.0900	0.8631	892.4500	0.8925	3.402	0	0	0
2013/04/15	R207	07/11/2013	6.71	Call	Bond Future	3,583.2100	3.5832	3,467.3000	3.4673	(3.235)	0	0	0
2013/04/15	R207	07/11/2013	6.71	Put	Bond Future	849.0100	0.8490	877.9200	0.8779	3.405	0	0	0
2013/04/15	R207	06/02/2014			Bond Future	6.2165	105.5916	6.2453	105.4463	0.464	0.0000	0.0000	0
2013/04/15	R207	06/02/2014	6.66	Call	Bond Future	3,536.0400	3.5360	3,430.0100	3.4300	(2.999)	0	0	0
2013/04/15	R207	06/02/2014	6.66	Put	Bond Future	1,327.8300	1.3278	1,367.0900	1.3671	2.957	0	0	0
2013/04/15	R207	06/02/2014	6.64	Call	Bond Future	3,470.4500	3.4705	3,365.2800	3.3653	(3.030)	0	0	0
2013/04/15	R207	06/02/2014	6.64	Put	Bond Future	1,360.6000	1.3606	1,400.7200	1.4007	2.949	0	0	0
2013/04/15	R207	06/02/2014	6.65	Call	Bond Future	3,503.1800	3.5032	3,397.5800	3.3976	(3.014)	0	0	0
2013/04/15	R207	06/02/2014	6.65	Put	Bond Future	1,344.1300	1.3441	1,383.8200	1.3838	2.953	0	0	0
2013/04/15	R208	02/05/2013			Bond Future	6.2086	104.0145	6.2333	103.8586	0.399	0.0000	0.0000	14,192
2013/04/15	R208	02/05/2013	6.64	Call	Bond Future	2,712.9100	2.7129	2,551.0200	2.5510	(5.967)	0	0	0
2013/04/15	R208	02/05/2013	6.64	Put	Bond Future	39.7200	0.0397	33.6600	0.0337	(15.257)	0	0	0
2013/04/15	R208	02/05/2013	6.65	Call	Bond Future	2,770.6200	2.7706	2,608.9600	2.6090	(5.835)	0	0	0
2013/04/15	R208	02/05/2013	6.65	Put	Bond Future	36.4800	0.0365	30.6500	0.0306	(15.981)	0	0	0
2013/04/15	R208	02/05/2013	6.66	Call	Bond Future	2,828.4900	2.8285	2,667.0800	2.6671	(5.707)	0	0	0
2013/04/15	R208	02/05/2013	6.66	Put	Bond Future	33.4600	0.0335	27.8800	0.0279	(16.677)	0	0	0
2013/04/15	R208	01/08/2013			Bond Future	6.2474	105.3699	6.2732	105.2119	0.413	0.0000	0.0000	3,000
2013/04/15	R208	01/08/2013	101.40	Call	Bond Future	96,325.4400	96.3254	96,167.4800	96.1675	(0.164)	0	0	0
2013/04/15	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R208	07/11/2013			Bond Future	6.2872	103.4882	6.3145	103.3265	0.434	0.0000	0.0000	0
2013/04/15	R208	07/11/2013	7.50	Call	Bond Future	7,213.7300	7.2137	7,061.9100	7.0619	(2.105)	0	0	0

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2013/04/15	R208	07/11/2013	7.50	Put	Bond Future	318.8200		0.3188	328.6600	0.3287	3.086	0	0	1,520
2013/04/15	R208	07/11/2013	6.79	Call	Bond Future	4,030.7200		4.0307	3,902.8200	3.9028	(3.173)	0	0	0
2013/04/15	R208	07/11/2013	6.79	Put	Bond Future	1,100.5500		1.1006	1,134.3100	1.1343	3.068	0	0	0
2013/04/15	R208	07/11/2013	6.80	Call	Bond Future	4,071.1900		4.0712	3,942.8100	3.9428	(3.153)	0	0	0
2013/04/15	R208	07/11/2013	6.80	Put	Bond Future	1,083.7900		1.0838	1,117.0700	1.1171	3.071	0	0	0
2013/04/15	R208	07/11/2013	6.81	Call	Bond Future	4,111.8300		4.1118	3,982.9600	3.9830	(3.134)	0	0	0
2013/04/15	R208	07/11/2013	6.81	Put	Bond Future	1,067.2500		1.0672	1,100.0400	1.1000	3.072	0	0	0
2013/04/15	R208	06/02/2014			Bond Future	6.3251		104.8834	6.3534	104.7210	0.447	0.0000	0.0000	0
2013/04/15	R208	06/02/2014	6.75	Call	Bond Future	4,041.7500		4.0418	3,923.8200	3.9238	(2.918)	0	0	0
2013/04/15	R208	06/02/2014	6.75	Put	Bond Future	1,632.3000		1.6323	1,676.8200	1.6768	2.727	0	0	0
2013/04/15	R208	06/02/2014	6.76	Call	Bond Future	4,078.3600		4.0784	3,959.9700	3.9600	(2.903)	0	0	0
2013/04/15	R208	06/02/2014	6.76	Put	Bond Future	1,613.0400		1.6130	1,657.1000	1.6571	2.731	0	0	0
2013/04/15	R208	06/02/2014	6.74	Call	Bond Future	4,005.2800		4.0053	3,887.8200	3.8878	(2.933)	0	0	0
2013/04/15	R208	06/02/2014	6.74	Put	Bond Future	1,651.7400		1.6517	1,696.7300	1.6967	2.724	0	0	0
2013/04/15	R209	02/05/2013			Bond Future	7.8727		83.5273	7.8972	83.3038	0.311	0.0000	0.0000	10,551
2013/04/15	R209	02/05/2013	7.99	Call	Bond Future	1,797.9700		1.7980	1,567.7800	1.5678	(12.803)	0	0	0
2013/04/15	R209	02/05/2013	7.99	Put	Bond Future	736.8100		0.7368	730.0700	0.7301	(0.915)	0	0	0
2013/04/15	R209	02/05/2013	8.00	Call	Bond Future	1,855.4800		1.8555	1,623.6400	1.6236	(12.495)	0	0	0
2013/04/15	R209	02/05/2013	8.00	Put	Bond Future	704.7900		0.7048	696.4000	0.6964	(1.190)	0	0	0
2013/04/15	R209	02/05/2013	8.01	Call	Bond Future	1,913.8200		1.9138	1,680.4400	1.6804	(12.194)	0	0	0
2013/04/15	R209	02/05/2013	8.01	Put	Bond Future	673.7500		0.6738	663.8200	0.6638	(1.474)	0	0	0
2013/04/15	R209	01/08/2013			Bond Future	7.9313		84.6157	7.9564	84.3894	0.317	0.0000	0.0000	0
2013/04/15	R209	01/08/2013	79.36	Call	Bond Future	74,666.6100		74.6666	74,440.3100	74.4403	(0.303)	0	0	0
2013/04/15	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R209	07/11/2013			Bond Future	7.9938		82.6873	8.0198	82.4565	0.325	0.0000	0.0000	0
2013/04/15	R209	07/11/2013	9.50	Call	Bond Future	12,517.3600		12.5174	12,297.2000	12.2972	(1.759)	0	0	0
2013/04/15	R209	07/11/2013	9.50	Put	Bond Future	630.2100		0.6302	640.8300	0.6408	1.685	0	0	980
2013/04/15	R209	07/11/2013	8.79	Call	Bond Future	8,337.1600		8.3372	8,138.2000	8.1382	(2.386)	0	0	0
2013/04/15	R209	07/11/2013	8.79	Put	Bond Future	1,693.4100		1.6934	1,725.2300	1.7252	1.879	0	0	0
2013/04/15	R209	07/11/2013	8.80	Call	Bond Future	8,394.5100		8.3945	8,195.1300	8.1951	(2.375)	0	0	0
2013/04/15	R209	07/11/2013	8.80	Put	Bond Future	1,672.6800		1.6727	1,704.0800	1.7041	1.877	0	0	0
2013/04/15	R209	07/11/2013	8.81	Call	Bond Future	8,451.9700		8.4520	8,252.1600	8.2522	(2.364)	0	0	0
2013/04/15	R209	07/11/2013	8.81	Put	Bond Future	1,652.1800		1.6522	1,683.1500	1.6831	1.874	0	0	0
2013/04/15	R209	06/02/2014			Bond Future	8.0528		83.8021	8.0794	83.5693	0.330	0.0000	0.0000	0
2013/04/15	R209	06/02/2014	8.55	Call	Bond Future	7,455.9900		7.4560	7,279.3900	7.2794	(2.369)	0	0	0
2013/04/15	R209	06/02/2014	8.55	Put	Bond Future	3,258.7300		3.2587	3,314.9100	3.3149	1.724	0	0	0
2013/04/15	R209	06/02/2014	8.56	Call	Bond Future	7,506.5600		7.5066	7,329.4600	7.3295	(2.359)	0	0	0
2013/04/15	R209	06/02/2014	8.56	Put	Bond Future	3,228.3100		3.2283	3,283.9900	3.2840	1.725	0	0	0
2013/04/15	R209	06/02/2014	8.54	Call	Bond Future	7,405.5300		7.4055	7,229.4300	7.2294	(2.378)	0	0	0
2013/04/15	R209	06/02/2014	8.54	Put	Bond Future	3,289.4000		3.2894	3,346.0800	3.3461	1.723	0	0	0
2013/04/15	R210	02/05/2013			Bond Future	169.5400		169.5400	170.3980	170.3980	0.506	0.0000	0.0000	1,244
2013/04/15	R210	02/05/2013	161.14	Call	Bond Future	8,400.0000		8.4000	9,258.0100	9.2580	10.214	0	0	0
2013/04/15	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R210	02/05/2013	161.15	Call	Bond Future	8,390.0000		8.3900	9,248.0100	9.2480	10.227	0	0	0
2013/04/15	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R210	02/05/2013	161.16	Call	Bond Future	8,380.0000		8.3800	9,238.0100	9.2380	10.239	0	0	0

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2013/04/15	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R211	02/05/2013			Bond Future	129.8851	129.8851	129.8772	129.8772	(0.006)	0.0000	0.0000	529
2013/04/15	R211	02/05/2013	125.69	Call	Bond Future	4,195.1000	4.1951	4,187.2100	4.1872	(0.188)	0	0	0
2013/04/15	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R211	02/05/2013	125.70	Call	Bond Future	4,185.1000	4.1851	4,177.2100	4.1772	(0.189)	0	0	0
2013/04/15	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R211	02/05/2013	125.71	Call	Bond Future	4,175.1000	4.1751	4,167.2100	4.1672	(0.189)	0	0	0
2013/04/15	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R212	02/05/2013			Bond Future	138.6341	138.6341	138.5204	138.5204	(0.082)	0.0000	0.0000	21,870
2013/04/15	R212	02/05/2013	131.09	Call	Bond Future	7,544.1200	7.5441	7,430.3700	7.4304	(1.508)	0	0	0
2013/04/15	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R212	02/05/2013	131.10	Call	Bond Future	7,534.1200	7.5341	7,420.3700	7.4204	(1.510)	0	0	0
2013/04/15	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R212	02/05/2013	131.11	Call	Bond Future	7,524.1200	7.5241	7,410.3700	7.4104	(1.512)	0	0	0
2013/04/15	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R213	02/05/2013			Bond Future	7.5825	95.6359	7.6071	95.4085	0.323	0.0000	0.0000	8,299
2013/04/15	R213	02/05/2013	7.84	Call	Bond Future	2,670.1800	2.6702	2,425.9200	2.4259	(9.148)	0	0	0
2013/04/15	R213	02/05/2013	7.84	Put	Bond Future	320.3200	0.3203	303.4600	0.3035	(5.263)	0	0	0
2013/04/15	R213	02/05/2013	7.85	Call	Bond Future	2,741.9400	2.7419	2,497.3100	2.4973	(8.922)	0	0	0
2013/04/15	R213	02/05/2013	7.85	Put	Bond Future	302.5100	0.3025	285.2800	0.2853	(5.696)	0	0	0
2013/04/15	R213	02/05/2013	7.86	Call	Bond Future	2,814.3800	2.8144	2,569.4700	2.5695	(8.702)	0	0	0
2013/04/15	R213	02/05/2013	7.86	Put	Bond Future	285.5000	0.2855	267.9900	0.2680	(6.133)	0	0	0
2013/04/15	R213	01/08/2013			Bond Future	7.6402	96.8821	7.6654	96.6517	0.330	0.0000	0.0000	0
2013/04/15	R213	01/08/2013	91.25	Call	Bond Future	86,267.0800	86.2671	86,036.6500	86.0367	(0.267)	0	0	0
2013/04/15	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R213	07/11/2013			Bond Future	7.7031	94.7373	7.7292	94.5022	0.339	0.0000	0.0000	0
2013/04/15	R213	07/11/2013	8.59	Call	Bond Future	8,898.8700	8.8989	8,692.1800	8.6922	(2.323)	0	0	0
2013/04/15	R213	07/11/2013	8.59	Put	Bond Future	1,366.2500	1.3663	1,394.6300	1.3946	2.077	0	0	0
2013/04/15	R213	07/11/2013	8.60	Call	Bond Future	8,960.5000	8.9605	8,753.4000	8.7534	(2.311)	0	0	0
2013/04/15	R213	07/11/2013	8.60	Put	Bond Future	1,348.0200	1.3480	1,375.9900	1.3760	2.075	0	0	0
2013/04/15	R213	07/11/2013	8.61	Call	Bond Future	9,022.2200	9.0222	8,814.7100	8.8147	(2.300)	0	0	0
2013/04/15	R213	07/11/2013	8.61	Put	Bond Future	1,330.0000	1.3300	1,357.5600	1.3576	2.072	0	0	0
2013/04/15	R213	06/02/2014			Bond Future	7.7636	96.0145	7.7903	95.7776	0.344	0.0000	0.0000	0
2013/04/15	R213	06/02/2014	8.31	Call	Bond Future	7,623.8400	7.6238	7,442.4500	7.4425	(2.379)	0	0	0
2013/04/15	R213	06/02/2014	8.31	Put	Bond Future	2,944.8100	2.9448	3,000.3100	3.0003	1.885	0	0	0
2013/04/15	R213	06/02/2014	8.29	Call	Bond Future	7,516.9900	7.5170	7,336.6400	7.3366	(2.399)	0	0	0
2013/04/15	R213	06/02/2014	8.29	Put	Bond Future	3,003.2100	3.0032	3,059.7500	3.0598	1.883	0	0	0
2013/04/15	R213	06/02/2014	8.30	Call	Bond Future	7,570.3500	7.5703	7,389.4800	7.3895	(2.389)	0	0	0
2013/04/15	R213	06/02/2014	8.30	Put	Bond Future	2,973.8900	2.9739	3,029.9100	3.0299	1.884	0	0	0
2013/04/15	R214	02/05/2013			Bond Future	7.9223	85.3018	7.9468	85.0641	0.309	0.0000	0.0000	1,904
2013/04/15	R214	02/05/2013	84.31	Call	Bond Future	76,522.1700	76.5222	76,284.5100	76.2845	(0.311)	0	0	0
2013/04/15	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/15	R214	01/08/2013			Bond Future	7.9786	86.4134	8.0037	86.1726	0.315	0.0000	0.0000	0
2013/04/15	R214	01/08/2013	84.31	Call	Bond Future	75,965.5100	75.9655	75,724.6600	75.7247	(0.317)	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
2013/04/15	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												236429	