



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 23/04/2013 to 23/04/2013

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
2013/04/23	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	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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2013/04/23	2025	02/05/2013			Bond Future	117.9133	117.9133	118.1599	118.1599	0.209	0.0000	0.0000	0
2013/04/23	2025	02/05/2013	113.41	Call	Bond Future	4,499.5800	4.4996	4,746.2100	4.7462	5.481	0	0	0
2013/04/23	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2025	01/08/2013			Bond Future	118.0000	118.0000	118.6496	118.6496	0.551	0.0000	0.0000	0
2013/04/23	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	659.5900	0.6596	100.000	0	0	0
2013/04/23	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	649.5900	0.6496	100.000	0	0	0
2013/04/23	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	639.5900	0.6396	100.000	0	0	0
2013/04/23	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2038	02/05/2013			Bond Future	114.7663	114.7663	114.7669	114.7669	0.001	0.0000	0.0000	9
2013/04/23	2038	02/05/2013	111.60	Call	Bond Future	3,161.7900	3.1618	3,162.4500	3.1625	0.021	0	0	0
2013/04/23	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2038	01/08/2013			Bond Future	115.0000	115.0000	115.0789	115.0789	0.069	0.0000	0.0000	0
2013/04/23	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	88.9100	0.0889	100.000	0	0	0
2013/04/23	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	78.9100	0.0789	100.000	0	0	0
2013/04/23	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	68.9100	0.0689	100.000	0	0	0
2013/04/23	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2050	02/05/2013			Bond Future	118.7174	118.7174	119.3167	119.3167	0.505	0.0000	0.0000	0
2013/04/23	2050	02/05/2013	117.60	Call	Bond Future	1,119.6200	1.1196	1,718.8900	1.7189	53.524	0	0	0
2013/04/23	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2050	01/08/2013			Bond Future	119.0000	119.0000	119.5558	119.5558	0.467	0.0000	0.0000	122
2013/04/23	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	565.8000	0.5658	100.000	0	0	0
2013/04/23	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	555.8000	0.5558	100.000	0	0	0
2013/04/23	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	545.8000	0.5458	100.000	0	0	0
2013/04/23	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	AL7T	02/05/2013			Index Future	506.2220	506.2220	509.0980	509.0980	0.568	0.0000	0.0000	10
2013/04/23	AL7T	01/08/2013			Index Future	512.8180	512.8180	515.7310	515.7310	0.568	0.0000	0.0000	1

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2013/04/23	AL7T	07/11/2013			Index Future	520.1630	520.1630	523.1150	523.1150	0.568	0.0000	0.0000	0
2013/04/23	ALBI	02/05/2013			Index Future	452.1040	452.1040	455.3530	455.3530	0.719	0.0000	0.0000	771
2013/04/23	ALBI	01/08/2013			Index Future	457.9940	457.9940	461.2850	461.2850	0.719	0.0000	0.0000	333
2013/04/23	ALBI	07/11/2013			Index Future	464.5540	464.5540	467.8900	467.8900	0.718	0.0000	0.0000	85
2013/04/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/04/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/23	EL28	02/05/2013			Bond Future	113.1961	113.1961	113.4821	113.4821	0.253	0.0000	0.0000	0
2013/04/23	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	165.9400	0.1659	100.000	0	0	0
2013/04/23	EL28	02/05/2013	113.32	Put	Bond Future	120.0700	0.1201	0.0000	0.0000	(100.000)	0	0	0
2013/04/23	EL28	01/08/2013			Bond Future	115.0000	115.0000	114.9748	114.9748	(0.022)	0.0000	0.0000	0
2013/04/23	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	15.2400	0.0152	100.000	0	0	0
2013/04/23	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	25.2400	0.0252	100.000	0	0	0
2013/04/23	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	35.2400	0.0352	100.000	0	0	0
2013/04/23	ES33	02/05/2013			Bond Future	8.2496	93.7314	8.1233	94.9088	(1.530)	0.0000	0.0000	0
2013/04/23	ES33	02/05/2013	91.02	Call	Bond Future	84,551.1600	84.5512	85,728.5100	85.7285	1.392	0	0	0
2013/04/23	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	ES33	01/08/2013			Bond Future	8.3229	94.9527	8.1931	96.1453	(1.560)	0.0000	0.0000	292
2013/04/23	ES33	01/08/2013	9.00	Call	Bond Future	5,860.4900	5.8605	7,053.1500	7.0532	20.351	0	0	0
2013/04/23	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	ES33	01/08/2013	91.02	Call	Bond Future	83,901.3600	83.9014	85,094.0200	85.0940	1.422	0	0	0
2013/04/23	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	ES33	07/11/2013			Bond Future	8.4000	8.4000	8.2699	93.7404	(1.548)	0.0000	0.0000	0
2013/04/23	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	1,976.1200	1.9761	100.000	0	0	0
2013/04/23	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	2,064.4000	2.0644	100.000	0	0	0
2013/04/23	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	2,152.5500	2.1525	100.000	0	0	0
2013/04/23	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	GOVI	02/05/2013			GOVI	451.2020	451.2020	454.3400	454.3400	0.695	0.0000	0.0000	70
2013/04/23	GOVI	02/05/2013	432.99	Call	GOVI	182,120.0000	18.2120	213,500.0000	21.3500	17.230	0	0	0
2013/04/23	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	GOVI	02/05/2013	433.00	Call	GOVI	182,020.0000	18.2020	213,400.0000	21.3400	17.240	0	0	0
2013/04/23	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	GOVI	02/05/2013	433.01	Call	GOVI	181,920.0000	18.1920	213,300.0000	21.3300	17.249	0	0	0
2013/04/23	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	GOVI	01/08/2013			GOVI	457.0800	457.0800	460.2600	460.2600	0.696	0.0000	0.0000	280
2013/04/23	GOVI	01/08/2013	445.99	Call	GOVI	110,900.0000	11.0900	142,700.0000	14.2700	28.674	0	0	0
2013/04/23	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/23	GOVI	01/08/2013	446.00	Call	GOVI	110,800.0000	11.0800	142,600.0000	14.2600	28.700	0	0	0
2013/04/23	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	GOVI	01/08/2013	446.01	Call	GOVI	110,700.0000	11.0700	142,500.0000	14.2500	28.726	0	0	0
2013/04/23	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	GOVI	07/11/2013			GOVI	463.6270	463.6270	466.8500	466.8500	0.695	0.0000	0.0000	0
2013/04/23	GOVI	07/11/2013	445.99	Call	GOVI	176,370.0000	17.6370	208,600.0000	20.8600	18.274	0	0	0
2013/04/23	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	GOVI	07/11/2013	446.00	Call	GOVI	176,270.0000	17.6270	208,500.0000	20.8500	18.284	0	0	0
2013/04/23	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	GOVI	07/11/2013	446.01	Call	GOVI	176,170.0000	17.6170	208,400.0000	20.8400	18.295	0	0	0
2013/04/23	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/23	IGOV	02/05/2013			Index Future	206.5900	206.5900	206.7610	206.7610	0.083	0.0000	0.0000	5
2013/04/23	IGOV	01/08/2013			Index Future	209.3560	209.3560	209.5280	209.5280	0.082	0.0000	0.0000	805
2013/04/23	IGOV	07/11/2013			Index Future	212.4220	212.4220	212.5970	212.5970	0.082	0.0000	0.0000	7
2013/04/23	ILBI	02/05/2013			Index Future	558.5780	558.5780	559.0860	559.0860	0.091	0.0000	0.0000	183
2013/04/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/23	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0
2013/04/23	JBAF	19/06/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	500
2013/04/23	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	0
2013/04/23	JBAF	21/08/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2013/04/23	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9500	95.0500	(0.202)	0.0000	0.0000	2,200
2013/04/23	JBAF	16/10/2013			Jibar Tradeable Future	4.9600	95.0400	4.9200	95.0800	(0.806)	0.0000	0.0000	0
2013/04/23	JBAF	18/12/2013			Jibar Tradeable Future	4.9600	95.0400	4.9200	95.0800	(0.806)	0.0000	0.0000	1,500
2013/04/23	JBAF	19/03/2014			Jibar Tradeable Future	5.0000	95.0000	4.9400	95.0600	(1.200)	0.0000	0.0000	0
2013/04/23	JBAF	18/06/2014			Jibar Tradeable Future	5.0800	94.9200	5.0200	94.9800	(1.181)	0.0000	0.0000	0
2013/04/23	JBAF	17/09/2014			Jibar Tradeable Future	5.1900	94.8100	5.1300	94.8700	(1.156)	0.0000	0.0000	0
2013/04/23	JBAF	17/12/2014			Jibar Tradeable Future	5.3300	94.6700	5.2600	94.7400	(1.313)	0.0000	0.0000	0
2013/04/23	JBAF	18/03/2015			Jibar Tradeable Future	5.4600	94.5400	5.4100	94.5900	(0.916)	0.0000	0.0000	0
2013/04/23	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/23	R023	02/05/2013			Bond Future	6.4002	111.1435	6.3094	111.8408	(1.419)	0.0000	0.0000	6,153
2013/04/23	R023	02/05/2013	7.04	Call	Bond Future	4,755.7100	4.7557	5,453.0500	5.4530	14.663	0	0	0
2013/04/23	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R023	02/05/2013	7.05	Call	Bond Future	4,827.9300	4.8279	5,525.2700	5.5253	14.444	0	0	0
2013/04/23	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R023	02/05/2013	7.06	Call	Bond Future	4,900.0900	4.9001	5,597.4300	5.5974	14.231	0	0	0
2013/04/23	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R023	01/08/2013			Bond Future	6.4399	112.5917	6.3458	113.2980	(1.462)	0.0000	0.0000	307
2013/04/23	R023	01/08/2013	7.29	Call	Bond Future	6,121.8600	6.1219	6,828.2200	6.8282	11.538	0	0	0
2013/04/23	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R023	01/08/2013	7.30	Call	Bond Future	6,191.2300	6.1912	6,897.5900	6.8976	11.409	0	0	0
2013/04/23	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R023	01/08/2013	7.31	Call	Bond Future	6,260.5400	6.2605	6,966.9000	6.9669	11.283	0	0	0
2013/04/23	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R023	07/11/2013			Bond Future	6.4800	6.4800	6.3857	111.0042	(1.455)	0.0000	0.0000	0
2013/04/23	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	762.0200	0.7620	100.000	0	0	0
2013/04/23	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	834.7500	0.8347	100.000	0	0	0
2013/04/23	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	907.4300	0.9074	100.000	0	0	0
2013/04/23	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R157	02/05/2013			Bond Future	5.2956	119.8763	5.2093	120.0867	(1.629)	0.0000	0.0000	5,211
2013/04/23	R157	02/05/2013	5.34	Call	Bond Future	194.7400	0.1947	345.0900	0.3451	77.206	0	0	0
2013/04/23	R157	02/05/2013	5.34	Put	Bond Future	86.6300	0.0866	26.5100	0.0265	(69.399)	0	0	0
2013/04/23	R157	02/05/2013	5.35	Call	Bond Future	210.3800	0.2104	365.8300	0.3658	73.890	0	0	0
2013/04/23	R157	02/05/2013	5.35	Put	Bond Future	77.9300	0.0779	22.9100	0.0229	(70.602)	0	0	0
2013/04/23	R157	02/05/2013	5.36	Call	Bond Future	226.6600	0.2267	386.9600	0.3870	70.723	0	0	0
2013/04/23	R157	02/05/2013	5.36	Put	Bond Future	69.8800	0.0699	19.7100	0.0197	(71.795)	0	0	0
2013/04/23	R157	01/08/2013			Bond Future	5.2945	121.4382	5.1966	121.6514	(1.848)	0.0000	0.0000	1,057
2013/04/23	R157	01/08/2013	116.11	Call	Bond Future	91,982.5500	91.9825	92,195.7400	92.1957	0.232	0	0	0
2013/04/23	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R157	07/11/2013			Bond Future	5.2836	116.3706	5.1699	116.5863	(2.151)	0.0000	0.0000	0
2013/04/23	R157	07/11/2013	5.59	Call	Bond Future	826.0900	0.8261	979.6000	0.9796	18.583	0	0	0
2013/04/23	R157	07/11/2013	5.59	Put	Bond Future	247.3000	0.2473	185.1400	0.1851	(25.135)	0	0	0
2013/04/23	R157	07/11/2013	5.60	Call	Bond Future	839.2800	0.8393	993.9100	0.9939	18.424	0	0	0
2013/04/23	R157	07/11/2013	5.60	Put	Bond Future	241.6700	0.2417	180.6300	0.1806	(25.258)	0	0	0
2013/04/23	R157	07/11/2013	5.61	Call	Bond Future	852.5700	0.8526	1,008.3000	1.0083	18.266	0	0	0
2013/04/23	R157	07/11/2013	5.61	Put	Bond Future	236.1400	0.2361	176.2000	0.1762	(25.383)	0	0	0
2013/04/23	R157	06/02/2014			Bond Future	5.2600	117.9447	5.1260	118.1638	(2.548)	0.0000	0.0000	0
2013/04/23	R157	06/02/2014	5.66	Call	Bond Future	912.2100	0.9122	1,069.2400	1.0692	17.214	0	0	0
2013/04/23	R157	06/02/2014	5.66	Put	Bond Future	261.8300	0.2618	199.7800	0.1998	(23.699)	0	0	0
2013/04/23	R157	06/02/2014	5.64	Call	Bond Future	889.3300	0.8893	1,044.5800	1.0446	17.457	0	0	0
2013/04/23	R157	06/02/2014	5.64	Put	Bond Future	271.3400	0.2713	207.5100	0.2075	(23.524)	0	0	0
2013/04/23	R157	06/02/2014	5.65	Call	Bond Future	900.7400	0.9007	1,056.8800	1.0569	17.335	0	0	0
2013/04/23	R157	06/02/2014	5.65	Put	Bond Future	266.5500	0.2666	203.6100	0.2036	(23.613)	0	0	0
2013/04/23	R157	08/05/2014			Bond Future	5.2000	5.2000	5.0227	112.9982	(3.410)	0.0000	0.0000	0
2013/04/23	R157	08/05/2014	5.21	Call	Bond Future	0.0000	0.0000	258.1600	0.2582	100.000	0	0	0

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2013/04/23	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R157	08/05/2014	5.19	Call	Bond Future	0.0000	0.0000	230.6400	0.2306	100.000	0	0	0
2013/04/23	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R157	08/05/2014	5.20	Call	Bond Future	0.0000	0.0000	244.4000	0.2444	100.000	0	0	0
2013/04/23	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R186	02/05/2013			Bond Future	6.8919	135.4892	6.7759	136.7256	(1.684)	6.8900	6.8820	20,160
2013/04/23	R186	02/05/2013	6.75	Call	Bond Future	303.2600	0.3033	683.9100	0.6839	125.519	0	0	350
2013/04/23	R186	02/05/2013	6.75	Put	Bond Future	1,817.6000	1.8176	961.8700	0.9619	(47.080)	0	0	0
2013/04/23	R186	02/05/2013	7.39	Call	Bond Future	5,135.9900	5.1360	6,366.9000	6.3669	23.966	0	0	0
2013/04/23	R186	02/05/2013	7.39	Put	Bond Future	5.9900	0.0060	0.5200	0.0005	(91.319)	0	0	0
2013/04/23	R186	02/05/2013	7.40	Call	Bond Future	5,235.3200	5.2353	6,466.9300	6.4669	23.525	0	0	2,000
2013/04/23	R186	02/05/2013	7.40	Put	Bond Future	5.2000	0.0052	0.4300	0.0004	(91.731)	0	0	150
2013/04/23	R186	02/05/2013	7.41	Call	Bond Future	5,334.6400	5.3346	6,566.8700	6.5669	23.099	0	0	0
2013/04/23	R186	02/05/2013	7.41	Put	Bond Future	4.5100	0.0045	0.3600	0.0004	(92.018)	0	0	0
2013/04/23	R186	02/05/2013	7.60	Call	Bond Future	7,209.7300	7.2097	8,445.9000	8.4459	17.146	0	0	0
2013/04/23	R186	02/05/2013	7.60	Put	Bond Future	0.2200	0.0002	0.0100	0.0000	(95.455)	0	0	2,830
2013/04/23	R186	02/05/2013	7.75	Call	Bond Future	8,665.7000	8.6657	9,902.0700	9.9021	14.267	0	0	0
2013/04/23	R186	02/05/2013	7.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	100
2013/04/23	R186	01/08/2013			Bond Future	6.9431	131.9700	6.8232	133.2225	(1.726)	0.0000	0.0000	35,498
2013/04/23	R186	01/08/2013	7.25	Call	Bond Future	4,797.6500	4.7976	5,665.0500	5.6650	18.080	0	0	4,315
2013/04/23	R186	01/08/2013	7.25	Put	Bond Future	1,663.6300	1.6636	1,278.4800	1.2785	(23.151)	0	0	0
2013/04/23	R186	01/08/2013	128.26	Call	Bond Future	122,697.5500	122.6975	123,950.1000	123.9501	1.021	0	0	0
2013/04/23	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R186	07/11/2013			Bond Future	6.9963	133.8605	6.8723	135.1302	(1.773)	0.0000	0.0000	540
2013/04/23	R186	07/11/2013	8.75	Call	Bond Future	16,523.4300	16.5234	17,728.7900	17.7288	7.295	0	0	0
2013/04/23	R186	07/11/2013	8.75	Put	Bond Future	265.5000	0.2655	201.1100	0.2011	(24.252)	0	0	1,030
2013/04/23	R186	07/11/2013	8.14	Call	Bond Future	11,770.5800	11.7706	12,871.0300	12.8710	9.349	0	0	0
2013/04/23	R186	07/11/2013	8.14	Put	Bond Future	827.2500	0.8272	657.9500	0.6580	(20.465)	0	0	0
2013/04/23	R186	07/11/2013	8.15	Call	Bond Future	11,847.2500	11.8472	12,949.9900	12.9500	9.308	0	0	0
2013/04/23	R186	07/11/2013	8.15	Put	Bond Future	814.0000	0.8140	646.9900	0.6470	(20.517)	0	0	0
2013/04/23	R186	07/11/2013	8.16	Call	Bond Future	11,924.2300	11.9242	13,029.2000	13.0292	9.267	0	0	0
2013/04/23	R186	07/11/2013	8.16	Put	Bond Future	801.1600	0.8012	636.3800	0.6364	(20.568)	0	0	0
2013/04/23	R186	06/02/2014			Bond Future	7.0458	130.3806	6.9175	131.6681	(1.820)	0.0000	0.0000	0
2013/04/23	R186	06/02/2014	7.74	Call	Bond Future	9,095.9100	9.0959	10,032.9500	10.0329	10.302	0	0	0
2013/04/23	R186	06/02/2014	7.74	Put	Bond Future	2,422.1300	2.4221	2,071.6700	2.0717	(14.469)	0	0	0
2013/04/23	R186	06/02/2014	7.75	Call	Bond Future	9,161.5600	9.1616	10,101.6700	10.1017	10.261	0	0	0
2013/04/23	R186	06/02/2014	7.75	Put	Bond Future	2,395.1800	2.3952	2,047.7900	2.0478	(14.504)	0	0	0
2013/04/23	R186	06/02/2014	7.76	Call	Bond Future	9,226.9900	9.2270	10,170.1700	10.1702	10.222	0	0	0
2013/04/23	R186	06/02/2014	7.76	Put	Bond Future	2,368.1000	2.3681	2,023.7800	2.0238	(14.540)	0	0	0
2013/04/23	R186	08/05/2014			Bond Future	7.1000	7.1000	6.9603	133.5007	(1.968)	0.0000	0.0000	0
2013/04/23	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	1,277.2000	1.2772	100.000	0	0	0
2013/04/23	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	1,374.9400	1.3749	100.000	0	0	0
2013/04/23	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	1,472.5700	1.4726	100.000	0	0	0
2013/04/23	R186	08/05/2014	7.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/23	R197	02/05/2013			Bond Future	297.0996	297.0996	297.3460	297.3460	0.083	0.0000	0.0000	449
2013/04/23	R197	02/05/2013	282.39	Call	Bond Future	14,709.6200	14.7096	14,956.0200	14.9560	1.675	0	0	0
2013/04/23	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R197	02/05/2013	282.40	Call	Bond Future	14,699.6200	14.6996	14,946.0200	14.9460	1.676	0	0	0
2013/04/23	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R197	02/05/2013	282.41	Call	Bond Future	14,689.6200	14.6896	14,936.0200	14.9360	1.677	0	0	0
2013/04/23	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R197	01/08/2013			Bond Future	295.0000	295.0000	295.7681	295.7681	0.260	0.0000	0.0000	2,184
2013/04/23	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	778.1400	0.7781	100.000	0	0	0
2013/04/23	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	768.1400	0.7681	100.000	0	0	0
2013/04/23	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	758.1400	0.7581	100.000	0	0	0
2013/04/23	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R201	02/05/2013			Bond Future	5.1847	108.7667	5.0980	108.9052	(1.672)	0.0000	0.0000	4
2013/04/23	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R201	02/05/2013	4.04	Put	Bond Future	1,848.8400	1.8488	1,710.3300	1.7103	(7.492)	0	0	0
2013/04/23	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R201	02/05/2013	4.05	Put	Bond Future	1,832.5100	1.8325	1,694.0000	1.6940	(7.558)	0	0	0
2013/04/23	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R201	02/05/2013	4.06	Put	Bond Future	1,816.1700	1.8162	1,677.6600	1.6777	(7.626)	0	0	0
2013/04/23	R201	01/08/2013			Bond Future	5.1702	105.7801	5.0667	105.9204	(2.001)	0.0000	0.0000	0
2013/04/23	R201	01/08/2013	107.45	Call	Bond Future	68,534.4000	68.5344	68,674.6900	68.6747	0.205	0	0	0
2013/04/23	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R201	07/11/2013			Bond Future	5.1157	107.2954	4.9863	107.4371	(2.529)	0.0000	0.0000	0
2013/04/23	R201	07/11/2013	4.79	Call	Bond Future	108.8300	0.1088	154.1100	0.1541	41.606	0	0	0
2013/04/23	R201	07/11/2013	4.79	Put	Bond Future	466.2400	0.4662	369.7600	0.3698	(20.693)	0	0	0
2013/04/23	R201	07/11/2013	4.80	Call	Bond Future	111.9600	0.1120	158.1400	0.1581	41.247	0	0	0
2013/04/23	R201	07/11/2013	4.80	Put	Bond Future	458.3700	0.4584	362.7900	0.3628	(20.852)	0	0	0
2013/04/23	R201	07/11/2013	4.81	Call	Bond Future	115.1500	0.1152	162.2400	0.1622	40.894	0	0	0
2013/04/23	R201	07/11/2013	4.81	Put	Bond Future	450.5600	0.4506	355.8900	0.3559	(21.012)	0	0	0
2013/04/23	R201	06/02/2014			Bond Future	5.0113	104.3379	4.8422	104.4820	(3.374)	0.0000	0.0000	0
2013/04/23	R201	06/02/2014	5.26	Call	Bond Future	379.1200	0.3791	475.1700	0.4752	25.335	0	0	0
2013/04/23	R201	06/02/2014	5.26	Put	Bond Future	167.6800	0.1677	119.5900	0.1196	(28.680)	0	0	0
2013/04/23	R201	06/02/2014	5.24	Call	Bond Future	368.2200	0.3682	462.9300	0.4629	25.721	0	0	0
2013/04/23	R201	06/02/2014	5.24	Put	Bond Future	173.7600	0.1738	124.3300	0.1243	(28.447)	0	0	0
2013/04/23	R201	06/02/2014	5.25	Call	Bond Future	373.4700	0.3735	468.8700	0.4689	25.544	0	0	0
2013/04/23	R201	06/02/2014	5.25	Put	Bond Future	170.5200	0.1705	121.7800	0.1218	(28.583)	0	0	0
2013/04/23	R201	08/05/2014			Bond Future	4.7700	4.7700	4.5174	105.9363	(5.297)	0.0000	0.0000	0
2013/04/23	R201	08/05/2014	4.76	Call	Bond Future	0.0000	0.0000	147.2600	0.1473	100.000	0	0	0
2013/04/23	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R201	08/05/2014	4.74	Call	Bond Future	0.0000	0.0000	135.1400	0.1351	100.000	0	0	0
2013/04/23	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R201	08/05/2014	4.75	Call	Bond Future	0.0000	0.0000	141.2000	0.1412	100.000	0	0	0
2013/04/23	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R202	02/05/2013			Bond Future	223.1313	223.1313	223.1313	223.1313	0.000	0.0000	0.0000	1,215



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
2013/04/23	R202	02/05/2013	211.04	Call	Bond Future	12,091.3200	12.0913	12,091.3200	12.0913	0.000	0	0	0
2013/04/23	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R202	02/05/2013	211.05	Call	Bond Future	12,081.3200	12.0813	12,081.3200	12.0813	0.000	0	0	0
2013/04/23	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R202	02/05/2013	211.06	Call	Bond Future	12,071.3200	12.0713	12,071.3200	12.0713	0.000	0	0	0
2013/04/23	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R202	01/08/2013			Bond Future	223.0000	223.0000	223.1508	223.1508	0.068	0.0000	0.0000	42,802
2013/04/23	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	160.7500	0.1607	100.000	0	0	0
2013/04/23	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	150.7500	0.1507	100.000	0	0	0
2013/04/23	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	140.7500	0.1407	100.000	0	0	0
2013/04/23	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R203	02/05/2013			Bond Future	5.6988	110.8958	5.6078	111.2637	(1.598)	0.0000	0.0000	5,786
2013/04/23	R203	02/05/2013	5.89	Call	Bond Future	815.3000	0.8153	1,147.2600	1.1473	40.716	0	0	0
2013/04/23	R203	02/05/2013	5.89	Put	Bond Future	47.6000	0.0476	11.6500	0.0117	(75.525)	0	0	0
2013/04/23	R203	02/05/2013	5.90	Call	Bond Future	850.1600	0.8502	1,185.6400	1.1856	39.461	0	0	0
2013/04/23	R203	02/05/2013	5.90	Put	Bond Future	42.4800	0.0425	10.0500	0.0100	(76.342)	0	0	0
2013/04/23	R203	02/05/2013	5.91	Call	Bond Future	885.4700	0.8855	1,224.2000	1.2242	38.254	0	0	0
2013/04/23	R203	02/05/2013	5.91	Put	Bond Future	37.8300	0.0378	8.6500	0.0087	(77.135)	0	0	0
2013/04/23	R203	01/08/2013			Bond Future	5.7268	112.3407	5.6293	112.7134	(1.703)	0.0000	0.0000	5,055
2013/04/23	R203	01/08/2013	109.11	Call	Bond Future	99,127.4600	99.1275	99,500.1900	99.5002	0.376	0	0	0
2013/04/23	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R203	07/11/2013			Bond Future	5.7567	109.7900	5.6514	110.1675	(1.830)	0.0000	0.0000	0
2013/04/23	R203	07/11/2013	6.01	Call	Bond Future	1,638.4800	1.6385	1,882.9000	1.8829	14.917	0	0	0
2013/04/23	R203	07/11/2013	6.01	Put	Bond Future	737.1100	0.7371	604.0100	0.6040	(18.057)	0	0	0
2013/04/23	R203	07/11/2013	571.00	Call	Bond Future	107,560.4400	107.5604	107,937.9600	107.9380	0.351	0	0	0
2013/04/23	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R203	07/11/2013	5.71	Call	Bond Future	1,036.5700	1.0366	1,225.5900	1.2256	18.235	0	0	15
2013/04/23	R203	07/11/2013	5.71	Put	Bond Future	1,203.8100	1.2038	1,015.3100	1.0153	(15.659)	0	0	0
2013/04/23	R203	07/11/2013	5.99	Call	Bond Future	1,593.6800	1.5937	1,834.6200	1.8346	15.118	0	0	0
2013/04/23	R203	07/11/2013	5.99	Put	Bond Future	763.1500	0.7631	626.5700	0.6266	(17.897)	0	0	0
2013/04/23	R203	07/11/2013	6.00	Call	Bond Future	1,616.0000	1.6160	1,858.6900	1.8587	15.018	0	0	0
2013/04/23	R203	07/11/2013	6.00	Put	Bond Future	750.0400	0.7500	615.2100	0.6152	(17.976)	0	0	0
2013/04/23	R203	06/02/2014			Bond Future	5.7843	111.2750	5.6703	111.6581	(1.971)	0.0000	0.0000	0
2013/04/23	R203	06/02/2014	6.16	Call	Bond Future	2,026.4400	2.0264	2,283.0900	2.2831	12.665	0	0	0
2013/04/23	R203	06/02/2014	6.16	Put	Bond Future	775.8300	0.7758	649.4200	0.6494	(16.294)	0	0	0
2013/04/23	R203	06/02/2014	5.95	Call	Bond Future	1,591.0700	1.5911	1,817.3500	1.8174	14.222	0	0	16
2013/04/23	R203	06/02/2014	5.95	Put	Bond Future	1,037.2900	1.0373	880.5100	0.8805	(15.114)	0	0	0
2013/04/23	R203	06/02/2014	6.14	Call	Bond Future	1,982.6800	1.9827	2,236.5700	2.2366	12.805	0	0	0
2013/04/23	R203	06/02/2014	6.14	Put	Bond Future	798.2000	0.7982	669.0300	0.6690	(16.183)	0	0	0
2013/04/23	R203	06/02/2014	6.15	Call	Bond Future	2,004.5000	2.0045	2,259.7800	2.2598	12.735	0	0	0
2013/04/23	R203	06/02/2014	6.15	Put	Bond Future	786.9500	0.7869	659.1700	0.6592	(16.237)	0	0	0
2013/04/23	R203	08/05/2014			Bond Future	5.8000	5.8000	5.6733	109.0500	(2.184)	0.0000	0.0000	0
2013/04/23	R203	08/05/2014	5.76	Call	Bond Future	0.0000	0.0000	272.3000	0.2723	100.000	0	0	0
2013/04/23	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R203	08/05/2014	5.74	Call	Bond Future	0.0000	0.0000	209.5400	0.2095	100.000	0	0	0

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2013/04/23	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R203	08/05/2014	5.75	Call	Bond Future	0.0000	0.0000	240.9200	0.2409	100.000	0	0	0
2013/04/23	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R204	02/05/2013			Bond Future	5.9151	112.8517	5.7889	113.4859	(2.135)	0.0000	0.0000	11,544
2013/04/23	R204	02/05/2013	6.29	Call	Bond Future	1,864.0800	1.8641	2,491.6600	2.4917	33.667	0	0	0
2013/04/23	R204	02/05/2013	6.29	Put	Bond Future	7.1900	0.0072	0.5400	0.0005	(92.490)	0	0	0
2013/04/23	R204	02/05/2013	6.30	Call	Bond Future	1,912.1200	1.9121	2,540.5700	2.5406	32.867	0	0	0
2013/04/23	R204	02/05/2013	6.30	Put	Bond Future	6.2200	0.0062	0.4400	0.0004	(92.926)	0	0	0
2013/04/23	R204	02/05/2013	6.31	Call	Bond Future	1,960.2500	1.9603	2,589.4800	2.5895	32.099	0	0	0
2013/04/23	R204	02/05/2013	6.31	Put	Bond Future	5.3700	0.0054	0.3700	0.0004	(93.110)	0	0	0
2013/04/23	R204	01/08/2013			Bond Future	5.9524	110.2957	5.8189	110.9382	(2.242)	0.0000	0.0000	515
2013/04/23	R204	01/08/2013	110.75	Call	Bond Future	101,412.1800	101.4122	102,054.6700	102.0547	0.634	0	0	0
2013/04/23	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R204	07/11/2013			Bond Future	5.9886	111.8757	5.8467	112.5268	(2.369)	0.0000	0.0000	0
2013/04/23	R204	07/11/2013	7.00	Call	Bond Future	4,758.6800	4.7587	5,337.6500	5.3376	12.167	0	0	0
2013/04/23	R204	07/11/2013	7.00	Put	Bond Future	251.2500	0.2513	0.1790900	0.1791	(28.720)	0	0	1,270
2013/04/23	R204	07/11/2013	6.29	Call	Bond Future	2,313.0500	2.3131	2,749.8700	2.7499	18.885	0	0	0
2013/04/23	R204	07/11/2013	6.29	Put	Bond Future	945.3500	0.9453	731.0400	0.7310	(22.670)	0	0	0
2013/04/23	R204	07/11/2013	6.30	Call	Bond Future	2,342.5400	2.3425	2,782.0700	2.7821	18.763	0	0	0
2013/04/23	R204	07/11/2013	6.30	Put	Bond Future	929.8200	0.9298	718.2200	0.7182	(22.757)	0	0	0
2013/04/23	R204	07/11/2013	6.31	Call	Bond Future	2,372.2200	2.3722	2,814.4300	2.8144	18.641	0	0	0
2013/04/23	R204	07/11/2013	6.31	Put	Bond Future	914.5000	0.9145	705.5800	0.7056	(22.845)	0	0	0
2013/04/23	R204	06/02/2014			Bond Future	6.0212	109.3581	5.8705	110.0184	(2.504)	0.0000	0.0000	0
2013/04/23	R204	06/02/2014	6.40	Call	Bond Future	2,782.5900	2.7826	3,223.3900	3.2234	15.841	0	0	0
2013/04/23	R204	06/02/2014	6.40	Put	Bond Future	1,144.6700	1.1447	925.0900	0.9251	(19.183)	0	0	0
2013/04/23	R204	06/02/2014	6.41	Call	Bond Future	2,810.7300	2.8107	3,253.7000	3.2537	15.760	0	0	0
2013/04/23	R204	06/02/2014	6.41	Put	Bond Future	1,129.9800	1.1300	912.5700	0.9126	(19.240)	0	0	0
2013/04/23	R204	06/02/2014	6.39	Call	Bond Future	2,754.5700	2.7546	3,193.2000	3.1932	15.924	0	0	0
2013/04/23	R204	06/02/2014	6.39	Put	Bond Future	1,159.5000	1.1595	937.7500	0.9378	(19.125)	0	0	0
2013/04/23	R204	08/05/2014			Bond Future	6.0500	6.0500	5.8876	111.5497	(2.684)	0.0000	0.0000	0
2013/04/23	R204	08/05/2014	6.05	Call	Bond Future	0.0000	0.0000	677.3400	0.6773	100.000	0	0	0
2013/04/23	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R204	08/05/2014	6.06	Call	Bond Future	0.0000	0.0000	718.8800	0.7189	100.000	0	0	0
2013/04/23	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R204	08/05/2014	6.04	Call	Bond Future	0.0000	0.0000	635.7900	0.6358	100.000	0	0	0
2013/04/23	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R206	02/05/2013			Bond Future	5.2330	103.8272	5.1648	103.8737	(1.304)	0.0000	0.0000	23
2013/04/23	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R206	02/05/2013	3.39	Put	Bond Future	1,267.9600	1.2680	1,221.5100	1.2215	(3.663)	0	0	0
2013/04/23	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R206	02/05/2013	3.40	Put	Bond Future	1,261.0100	1.2610	1,214.5600	1.2146	(3.684)	0	0	0
2013/04/23	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R206	02/05/2013	3.41	Put	Bond Future	1,254.0600	1.2541	1,207.6100	1.2076	(3.704)	0	0	0
2013/04/23	R206	01/08/2013			Bond Future	5.1802	101.4182	5.0734	101.4652	(2.062)	0.0000	0.0000	0
2013/04/23	R206	01/08/2013	103.94	Call	Bond Future	30,420.1100	30.4201	30,467.1400	30.4671	0.155	0	0	0
2013/04/23	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/23	R206	07/11/2013			Bond Future	4.8728	102.8711	4.6090	102.9183	(5.415)	0.0000	0.0000	0
2013/04/23	R206	07/11/2013	4.29	Call	Bond Future	7.3900	0.0074	17.1800	0.0172	132.476	0	0	0
2013/04/23	R206	07/11/2013	4.29	Put	Bond Future	111.7300	0.1117	74.3200	0.0743	(33.483)	0	0	0
2013/04/23	R206	07/11/2013	4.30	Call	Bond Future	7.6500	0.0077	17.6900	0.0177	131.242	0	0	0
2013/04/23	R206	07/11/2013	4.30	Put	Bond Future	110.1900	0.1102	73.0300	0.0730	(33.724)	0	0	0
2013/04/23	R206	07/11/2013	4.31	Call	Bond Future	7.9300	0.0079	18.2100	0.0182	129.634	0	0	0
2013/04/23	R206	07/11/2013	4.31	Put	Bond Future	108.6800	0.1087	71.7600	0.0718	(33.971)	0	0	0
2013/04/23	R207	02/05/2013			Bond Future	6.0605	108.6939	5.9645	109.2378	(1.584)	0.0000	0.0000	6,639
2013/04/23	R207	02/05/2013	6.44	Call	Bond Future	2,125.5200	2.1255	2,662.2200	2.6622	25.250	0	0	0
2013/04/23	R207	02/05/2013	6.44	Put	Bond Future	8.3700	0.0084	1.1500	0.0012	(86.260)	0	0	0
2013/04/23	R207	02/05/2013	6.45	Call	Bond Future	2,179.5000	2.1795	2,717.1200	2.7171	24.667	0	0	0
2013/04/23	R207	02/05/2013	6.45	Put	Bond Future	7.2600	0.0073	0.9600	0.0010	(86.777)	0	0	0
2013/04/23	R207	02/05/2013	6.46	Call	Bond Future	2,233.5700	2.2336	2,772.0100	2.7720	24.107	0	0	0
2013/04/23	R207	02/05/2013	6.46	Put	Bond Future	6.2800	0.0063	0.8000	0.0008	(87.261)	0	0	0
2013/04/23	R207	01/08/2013			Bond Future	6.1007	106.4737	6.0000	107.0247	(1.651)	0.0000	0.0000	1,340
2013/04/23	R207	01/08/2013	106.18	Call	Bond Future	98,902.5000	98.9025	99,453.4600	99.4535	0.557	0	0	0
2013/04/23	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R207	07/11/2013			Bond Future	6.1373	107.9990	6.0313	108.5573	(1.727)	0.0000	0.0000	0
2013/04/23	R207	07/11/2013	6.69	Call	Bond Future	3,633.1300	3.6331	4,050.7800	4.0508	11.496	0	0	0
2013/04/23	R207	07/11/2013	6.69	Put	Bond Future	779.5200	0.7795	638.8700	0.6389	(18.043)	0	0	0
2013/04/23	R207	07/11/2013	6.70	Call	Bond Future	3,670.8700	3.6709	4,090.4000	4.0904	11.429	0	0	0
2013/04/23	R207	07/11/2013	6.70	Put	Bond Future	766.5000	0.7665	627.7300	0.6277	(18.104)	0	0	0
2013/04/23	R207	07/11/2013	6.71	Call	Bond Future	3,708.7600	3.7088	4,130.1300	4.1301	11.361	0	0	0
2013/04/23	R207	07/11/2013	6.71	Put	Bond Future	753.6700	0.7537	616.7400	0.6167	(18.168)	0	0	0
2013/04/23	R207	06/02/2014			Bond Future	6.1713	105.8202	6.0596	106.3865	(1.809)	0.0000	0.0000	0
2013/04/23	R207	06/02/2014	6.66	Call	Bond Future	3,655.2600	3.6553	4,046.0700	4.0461	10.692	0	0	0
2013/04/23	R207	06/02/2014	6.66	Put	Bond Future	1,218.4500	1.2184	1,042.9200	1.0429	(14.406)	0	0	0
2013/04/23	R207	06/02/2014	6.64	Call	Bond Future	3,588.7300	3.5887	3,976.0500	3.9761	10.793	0	0	0
2013/04/23	R207	06/02/2014	6.64	Put	Bond Future	1,250.2800	1.2503	1,071.2600	1.0713	(14.318)	0	0	0
2013/04/23	R207	06/02/2014	6.65	Call	Bond Future	3,621.9300	3.6219	4,011.0000	4.0110	10.742	0	0	0
2013/04/23	R207	06/02/2014	6.65	Put	Bond Future	1,234.2800	1.2343	1,057.0100	1.0570	(14.362)	0	0	0
2013/04/23	R207	08/05/2014			Bond Future	6.2000	6.2000	6.0857	107.8673	(1.843)	0.0000	0.0000	0
2013/04/23	R207	08/05/2014	6.21	Call	Bond Future	0.0000	0.0000	606.4400	0.6064	100.000	0	0	0
2013/04/23	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R207	08/05/2014	6.19	Call	Bond Future	0.0000	0.0000	509.1400	0.5091	100.000	0	0	0
2013/04/23	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R207	08/05/2014	6.20	Call	Bond Future	0.0000	0.0000	557.8000	0.5578	100.000	0	0	0
2013/04/23	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R208	02/05/2013			Bond Future	6.1599	104.3216	6.0690	104.8976	(1.475)	0.0000	0.0000	14,933
2013/04/23	R208	02/05/2013	6.64	Call	Bond Future	2,982.6600	2.9827	3,556.6300	3.5566	19.244	0	0	0
2013/04/23	R208	02/05/2013	6.64	Put	Bond Future	2.3300	0.0023	0.2600	0.0003	(88.841)	0	0	0
2013/04/23	R208	02/05/2013	6.65	Call	Bond Future	3,043.2700	3.0433	3,617.5300	3.6175	18.870	0	0	0
2013/04/23	R208	02/05/2013	6.65	Put	Bond Future	1.9900	0.0020	0.2100	0.0002	(89.447)	0	0	0
2013/04/23	R208	02/05/2013	6.66	Call	Bond Future	3,103.8600	3.1039	3,678.3800	3.6784	18.510	0	0	0
2013/04/23	R208	02/05/2013	6.66	Put	Bond Future	1.6900	0.0017	0.1700	0.0002	(89.941)	0	0	0
2013/04/23	R208	01/08/2013			Bond Future	6.1967	105.6808	6.1020	106.2644	(1.528)	0.0000	0.0000	4,151

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
2013/04/23	R208	01/08/2013	101.40	Call	Bond Future	96,636.3500	96.6364	97,219.9400	97.2199	0.604	0	0	0
2013/04/23	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R208	07/11/2013			Bond Future	6.2350	103.7984	6.1360	104.3899	(1.588)	0.0000	0.0000	0
2013/04/23	R208	07/11/2013	7.50	Call	Bond Future	7,466.9800	7.4670	8,005.3800	8.0054	7.210	0	0	0
2013/04/23	R208	07/11/2013	7.50	Put	Bond Future	261.8200	0.2618	208.7700	0.2088	(20.262)	0	0	1,520
2013/04/23	R208	07/11/2013	6.79	Call	Bond Future	4,208.5400	4.2085	4,645.0900	4.6451	10.373	0	0	0
2013/04/23	R208	07/11/2013	6.79	Put	Bond Future	968.1200	0.9681	813.2200	0.8132	(16.000)	0	0	0
2013/04/23	R208	07/11/2013	6.80	Call	Bond Future	4,250.3000	4.2503	4,688.7900	4.6888	10.317	0	0	0
2013/04/23	R208	07/11/2013	6.80	Put	Bond Future	952.6500	0.9527	799.6900	0.7997	(16.056)	0	0	0
2013/04/23	R208	07/11/2013	6.81	Call	Bond Future	4,292.2200	4.2922	4,732.6300	4.7326	10.261	0	0	0
2013/04/23	R208	07/11/2013	6.81	Put	Bond Future	937.3900	0.9374	786.3500	0.7864	(16.113)	0	0	0
2013/04/23	R208	06/02/2014			Bond Future	6.2698	105.2024	6.1663	105.8023	(1.650)	0.0000	0.0000	0
2013/04/23	R208	06/02/2014	6.75	Call	Bond Future	4,211.5100	4.2115	4,620.3800	4.6204	9.708	0	0	0
2013/04/23	R208	06/02/2014	6.75	Put	Bond Future	1,483.0800	1.4831	1,292.1100	1.2921	(12.877)	0	0	0
2013/04/23	R208	06/02/2014	6.76	Call	Bond Future	4,249.2100	4.2492	4,659.8700	4.6599	9.664	0	0	0
2013/04/23	R208	06/02/2014	6.76	Put	Bond Future	1,464.9100	1.4649	1,275.7300	1.2757	(12.914)	0	0	0
2013/04/23	R208	06/02/2014	6.74	Call	Bond Future	4,173.9400	4.1739	4,581.0300	4.5810	9.753	0	0	0
2013/04/23	R208	06/02/2014	6.74	Put	Bond Future	1,501.4200	1.5014	1,308.6700	1.3087	(12.838)	0	0	0
2013/04/23	R208	08/05/2014			Bond Future	6.3000	6.3000	6.1911	103.8776	(1.728)	0.0000	0.0000	0
2013/04/23	R208	08/05/2014	6.30	Call	Bond Future	0.0000	0.0000	611.9300	0.6119	100.000	0	0	0
2013/04/23	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R208	08/05/2014	6.31	Call	Bond Future	0.0000	0.0000	667.9200	0.6679	100.000	0	0	0
2013/04/23	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R208	08/05/2014	6.29	Call	Bond Future	0.0000	0.0000	555.9200	0.5559	100.000	0	0	0
2013/04/23	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R209	02/05/2013			Bond Future	7.6569	85.5359	7.5310	86.7427	(1.645)	0.0000	0.0000	8,518
2013/04/23	R209	02/05/2013	7.99	Call	Bond Future	3,140.0000	3.1400	4,289.3500	4.2894	36.604	0	0	0
2013/04/23	R209	02/05/2013	7.99	Put	Bond Future	70.1900	0.0702	12.7900	0.0128	(81.778)	0	0	0
2013/04/23	R209	02/05/2013	8.00	Call	Bond Future	3,223.0900	3.2231	4,377.3800	4.3774	35.813	0	0	0
2013/04/23	R209	02/05/2013	8.00	Put	Bond Future	63.7500	0.0638	11.2900	0.0113	(82.290)	0	0	0
2013/04/23	R209	02/05/2013	8.01	Call	Bond Future	3,306.5700	3.3066	4,465.4200	4.4654	35.047	0	0	0
2013/04/23	R209	02/05/2013	8.01	Put	Bond Future	57.8500	0.0579	9.9500	0.0100	(82.800)	0	0	0
2013/04/23	R209	01/08/2013			Bond Future	7.7099	86.6504	7.5808	87.8729	(1.675)	0.0000	0.0000	1,882
2013/04/23	R209	01/08/2013	79.36	Call	Bond Future	76,701.2800	76.7013	77,923.7500	77.9238	1.594	0	0	0
2013/04/23	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R209	07/11/2013			Bond Future	7.7668	84.7469	7.6341	85.9865	(1.708)	0.0000	0.0000	0
2013/04/23	R209	07/11/2013	9.50	Call	Bond Future	14,344.7100	14.3447	15,496.4800	15.4965	8.029	0	0	0
2013/04/23	R209	07/11/2013	9.50	Put	Bond Future	397.9600	0.3980	310.0900	0.3101	(22.080)	0	0	980
2013/04/23	R209	07/11/2013	8.79	Call	Bond Future	9,884.8100	9.8848	10,906.8600	10.9069	10.340	0	0	0
2013/04/23	R209	07/11/2013	8.79	Put	Bond Future	1,181.4600	1.1815	963.8700	0.9639	(18.417)	0	0	0
2013/04/23	R209	07/11/2013	8.80	Call	Bond Future	9,947.0400	9.9470	10,971.4900	10.9715	10.299	0	0	0
2013/04/23	R209	07/11/2013	8.80	Put	Bond Future	1,165.6100	1.1656	950.4200	0.9504	(18.462)	0	0	0
2013/04/23	R209	07/11/2013	8.81	Call	Bond Future	10,009.3400	10.0093	11,036.1600	11.0362	10.259	0	0	0
2013/04/23	R209	07/11/2013	8.81	Put	Bond Future	1,149.9500	1.1500	937.1300	0.9371	(18.507)	0	0	0
2013/04/23	R209	06/02/2014			Bond Future	7.8195	85.8933	7.6834	87.1499	(1.740)	0.0000	0.0000	0
2013/04/23	R209	06/02/2014	8.55	Call	Bond Future	8,822.7700	8.8228	9,734.9800	9.7350	10.339	0	0	0
2013/04/23	R209	06/02/2014	8.55	Put	Bond Future	2,534.3200	2.5343	2,189.9200	2.1899	(13.589)	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
2013/04/23	R209	06/02/2014	8.56	Call	Bond Future	8,878.2700	8.8783	9,793.1700	9.7932	10.305	0	0	0
2013/04/23	R209	06/02/2014	8.56	Put	Bond Future	2,508.8300	2.5088	2,167.1200	2.1671	(13.620)	0	0	0
2013/04/23	R209	06/02/2014	8.54	Call	Bond Future	8,767.3500	8.7674	9,676.8600	9.6769	10.374	0	0	0
2013/04/23	R209	06/02/2014	8.54	Put	Bond Future	2,560.0300	2.5600	2,212.9300	2.2129	(13.558)	0	0	0
2013/04/23	R209	08/05/2014			Bond Future	7.8500	7.8500	7.7302	85.2174	(1.526)	0.0000	0.0000	0
2013/04/23	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	1,095.9600	1.0960	100.000	0	0	0
2013/04/23	R209	08/05/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R209	08/05/2014	7.86	Call	Bond Future	0.0000	0.0000	1,186.4800	1.1865	100.000	0	0	0
2013/04/23	R209	08/05/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R209	08/05/2014	7.84	Call	Bond Future	0.0000	0.0000	1,005.3000	1.0053	100.000	0	0	0
2013/04/23	R209	08/05/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R210	02/05/2013			Bond Future	169.9562	169.9562	169.9545	169.9545	(0.001)	0.0000	0.0000	7
2013/04/23	R210	02/05/2013	161.14	Call	Bond Future	8,816.1800	8.8162	8,814.4700	8.8145	(0.019)	0	0	0
2013/04/23	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R210	02/05/2013	161.15	Call	Bond Future	8,806.1800	8.8062	8,804.4700	8.8045	(0.019)	0	0	0
2013/04/23	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R210	02/05/2013	161.16	Call	Bond Future	8,796.1800	8.7962	8,794.4700	8.7945	(0.019)	0	0	0
2013/04/23	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R210	01/08/2013			Bond Future	173.0000	173.0000	172.1900	172.1900	(0.468)	0.0000	0.0000	1,237
2013/04/23	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	799.9900	0.8000	100.000	0	0	0
2013/04/23	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	809.9900	0.8100	100.000	0	0	0
2013/04/23	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	819.9900	0.8200	100.000	0	0	0
2013/04/23	R211	02/05/2013			Bond Future	129.9630	129.9630	129.9550	129.9550	(0.006)	0.0000	0.0000	529
2013/04/23	R211	02/05/2013	125.69	Call	Bond Future	4,273.0400	4.2730	4,265.0100	4.2650	(0.188)	0	0	0
2013/04/23	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R211	02/05/2013	125.70	Call	Bond Future	4,263.0400	4.2630	4,255.0100	4.2550	(0.188)	0	0	0
2013/04/23	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R211	02/05/2013	125.71	Call	Bond Future	4,253.0400	4.2530	4,245.0100	4.2450	(0.189)	0	0	0
2013/04/23	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R211	01/08/2013			Bond Future	130.0000	130.0000	130.1867	130.1867	0.144	0.0000	0.0000	0
2013/04/23	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	196.6600	0.1967	100.000	0	0	0
2013/04/23	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	186.6600	0.1867	100.000	0	0	0
2013/04/23	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	176.6600	0.1767	100.000	0	0	0
2013/04/23	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R212	02/05/2013			Bond Future	137.6202	137.6202	138.0508	138.0508	0.313	0.0000	0.0000	162
2013/04/23	R212	02/05/2013	131.09	Call	Bond Future	6,530.1900	6.5302	6,960.8000	6.9608	6.594	0	0	0
2013/04/23	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R212	02/05/2013	131.10	Call	Bond Future	6,520.1900	6.5202	6,950.8000	6.9508	6.604	0	0	0
2013/04/23	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R212	02/05/2013	131.11	Call	Bond Future	6,510.1900	6.5102	6,940.8000	6.9408	6.614	0	0	0

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2013/04/23	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R212	01/08/2013			Bond Future	138.0000	138.0000	138.2447	138.2447	0.177	0.0000	0.0000	21,791
2013/04/23	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	254.6500	0.2546	100.000	0	0	0
2013/04/23	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	244.6500	0.2446	100.000	0	0	0
2013/04/23	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	234.6500	0.2346	100.000	0	0	0
2013/04/23	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R213	02/05/2013			Bond Future	7.4420	96.9548	7.3161	98.1599	(1.693)	0.0000	0.0000	7,581
2013/04/23	R213	02/05/2013	7.84	Call	Bond Future	3,694.5600	3.6946	4,877.0300	4.8770	32.006	0	0	0
2013/04/23	R213	02/05/2013	7.84	Put	Bond Future	25.8000	0.0258	3.1700	0.0032	(87.713)	0	0	0
2013/04/23	R213	02/05/2013	7.85	Call	Bond Future	3,781.3100	3.7813	4,966.1600	4.9662	31.334	0	0	0
2013/04/23	R213	02/05/2013	7.85	Put	Bond Future	22.9800	0.0230	2.7300	0.0027	(88.120)	0	0	0
2013/04/23	R213	02/05/2013	7.86	Call	Bond Future	3,868.2200	3.8682	5,055.2300	5.0552	30.686	0	0	0
2013/04/23	R213	02/05/2013	7.86	Put	Bond Future	20.4400	0.0204	2.3500	0.0024	(88.503)	0	0	0
2013/04/23	R213	01/08/2013			Bond Future	7.4958	98.2180	7.3664	99.4388	(1.727)	0.0000	0.0000	217
2013/04/23	R213	01/08/2013	91.25	Call	Bond Future	87,602.9800	87.6030	88,823.7700	88.8238	1.394	0	0	0
2013/04/23	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R213	07/11/2013			Bond Future	7.5549	96.0877	7.4217	97.3254	(1.763)	0.0000	0.0000	0
2013/04/23	R213	07/11/2013	8.59	Call	Bond Future	9,926.2100	9.9262	10,959.9400	10.9599	10.414	0	0	0
2013/04/23	R213	07/11/2013	8.59	Put	Bond Future	1,043.2100	1.0432	839.1600	0.8392	(19.560)	0	0	0
2013/04/23	R213	07/11/2013	8.60	Call	Bond Future	9,991.1300	9.9911	11,027.2800	11.0273	10.371	0	0	0
2013/04/23	R213	07/11/2013	8.60	Put	Bond Future	1,028.2700	1.0283	826.6400	0.8266	(19.609)	0	0	0
2013/04/23	R213	07/11/2013	8.61	Call	Bond Future	10,056.1300	10.0561	11,094.6800	11.0947	10.328	0	0	0
2013/04/23	R213	07/11/2013	8.61	Put	Bond Future	1,013.5300	1.0135	814.3000	0.8143	(19.657)	0	0	0
2013/04/23	R213	06/02/2014			Bond Future	7.6107	97.3874	7.4737	98.6423	(1.801)	0.0000	0.0000	0
2013/04/23	R213	06/02/2014	8.31	Call	Bond Future	8,512.7700	8.5128	9,418.9500	9.4189	10.645	0	0	0
2013/04/23	R213	06/02/2014	8.31	Put	Bond Future	2,460.9100	2.4609	2,112.1500	2.1122	(14.172)	0	0	0
2013/04/23	R213	06/02/2014	8.29	Call	Bond Future	8,399.0800	8.3991	9,299.5900	9.2996	10.722	0	0	0
2013/04/23	R213	06/02/2014	8.29	Put	Bond Future	2,512.4700	2.5125	2,158.0400	2.1580	(14.107)	0	0	0
2013/04/23	R213	06/02/2014	8.30	Call	Bond Future	8,455.8700	8.4559	9,359.2100	9.3592	10.683	0	0	0
2013/04/23	R213	06/02/2014	8.30	Put	Bond Future	2,486.5800	2.4866	2,134.9800	2.1350	(14.140)	0	0	0
2013/04/23	R213	08/05/2014			Bond Future	7.6500	7.6500	7.5203	96.4757	(1.696)	0.0000	0.0000	0
2013/04/23	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	1,262.7900	1.2628	100.000	0	0	0
2013/04/23	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	1,083.5100	1.0835	100.000	0	0	0
2013/04/23	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	1,173.2100	1.1732	100.000	0	0	0
2013/04/23	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R214	02/05/2013			Bond Future	7.7117	87.3896	7.5908	88.6263	(1.568)	0.0000	0.0000	1,036
2013/04/23	R214	02/05/2013	84.31	Call	Bond Future	78,609.9500	78.6099	79,846.6700	79.8467	1.573	0	0	0
2013/04/23	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R214	01/08/2013			Bond Future	7.7627	88.5281	7.6388	89.7811	(1.596)	0.0000	0.0000	0
2013/04/23	R214	01/08/2013	84.31	Call	Bond Future	78,080.2200	78.0802	79,333.1700	79.3332	1.605	0	0	0
2013/04/23	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R214	07/11/2013			Bond Future	7.8000	7.8000	7.6912	87.7821	(1.395)	0.0000	0.0000	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
2013/04/23	R214	07/11/2013	7.79	Call	Bond Future	0.0000	0.0000	989.8500	0.9898	100.000	0	0	0
2013/04/23	R214	07/11/2013	7.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R214	07/11/2013	7.80	Call	Bond Future	0.0000	0.0000	1,089.0000	1.0890	100.000	0	0	0
2013/04/23	R214	07/11/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R214	07/11/2013	7.81	Call	Bond Future	0.0000	0.0000	1,187.9500	1.1880	100.000	0	0	0
2013/04/23	R214	07/11/2013	7.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R248	02/05/2013			Bond Future	7.8872	111.7962	7.7662	113.3722	(1.534)	0.0000	0.0000	603
2013/04/23	R248	02/05/2013	7.85	Call	Bond Future	0.0000	0.0000	1,095.4400	1.0954	100.000	0	0	0
2013/04/23	R248	02/05/2013	7.85	Put	Bond Future	480.5100	0.4805	0.0000	0.0000	(100.000)	0	0	0
2013/04/23	R248	01/08/2013			Bond Future	7.9422	113.2530	7.8181	114.8493	(1.562)	0.0000	0.0000	0
2013/04/23	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	284.7800	0.2848	100.000	0	0	0
2013/04/23	R248	01/08/2013	7.84	Put	Bond Future	1,311.5900	1.3116	0.0000	0.0000	(100.000)	0	0	0
2013/04/23	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	414.3300	0.4143	100.000	0	0	0
2013/04/23	R248	01/08/2013	7.85	Put	Bond Future	1,182.0400	1.1820	0.0000	0.0000	(100.000)	0	0	0
2013/04/23	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	543.6300	0.5436	100.000	0	0	0
2013/04/23	R248	01/08/2013	7.86	Put	Bond Future	1,052.7400	1.0527	0.0000	0.0000	(100.000)	0	0	0
2013/04/23	R248	07/11/2013			Bond Future	8.0023	110.4536	7.8748	112.0724	(1.594)	0.0000	0.0000	0
2013/04/23	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R248	07/11/2013	7.86	Put	Bond Future	1,809.2000	1.8092	190.4100	0.1904	(89.475)	0	0	0
2013/04/23	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R248	07/11/2013	7.84	Put	Bond Future	2,067.6000	2.0676	448.8100	0.4488	(78.293)	0	0	0
2013/04/23	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/23	R248	07/11/2013	7.85	Put	Bond Future	1,938.2700	1.9383	319.4800	0.3195	(83.517)	0	0	0

**Total**

**230878**