



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/04/2013 to 26/04/2013

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
2013/04/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	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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2013/04/26	2025	02/05/2013			Bond Future	118.1502	118.1502	118.1732	118.1732	0.019	0.0000	0.0000	0
2013/04/26	2025	02/05/2013	113.41	Call	Bond Future	4,736.5200	4.7365	4,759.5100	4.7595	0.485	0	0	0
2013/04/26	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2025	01/08/2013			Bond Future	118.6397	118.6397	118.6630	118.6630	0.020	0.0000	0.0000	0
2013/04/26	2025	01/08/2013	117.99	Call	Bond Future	649.6500	0.6497	672.9700	0.6730	3.590	0	0	0
2013/04/26	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2025	01/08/2013	118.00	Call	Bond Future	639.6500	0.6397	662.9700	0.6630	3.646	0	0	0
2013/04/26	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2025	01/08/2013	118.01	Call	Bond Future	629.6500	0.6297	652.9700	0.6530	3.704	0	0	0
2013/04/26	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2038	02/05/2013			Bond Future	114.7693	114.7693	115.0179	115.0179	0.217	0.0000	0.0000	0
2013/04/26	2038	02/05/2013	111.60	Call	Bond Future	3,164.8700	3.1649	3,413.4200	3.4134	7.853	0	0	0
2013/04/26	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2038	01/08/2013			Bond Future	115.0813	115.0813	115.3332	115.3332	0.219	0.0000	0.0000	9
2013/04/26	2038	01/08/2013	114.99	Call	Bond Future	91.3200	0.0913	343.2400	0.3432	275.865	0	0	0
2013/04/26	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2038	01/08/2013	115.00	Call	Bond Future	81.3200	0.0813	333.2400	0.3332	309.788	0	0	0
2013/04/26	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2038	01/08/2013	115.01	Call	Bond Future	71.3200	0.0713	323.2400	0.3232	353.225	0	0	0
2013/04/26	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2050	02/05/2013			Bond Future	119.6223	119.6223	119.9546	119.9546	0.278	0.0000	0.0000	0
2013/04/26	2050	02/05/2013	117.60	Call	Bond Future	2,024.5000	2.0245	2,356.7500	2.3568	16.411	0	0	0
2013/04/26	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2050	01/08/2013			Bond Future	119.8654	119.8654	120.2019	120.2019	0.281	0.0000	0.0000	122
2013/04/26	2050	01/08/2013	118.99	Call	Bond Future	875.3700	0.8754	1,211.8700	1.2119	38.441	0	0	0
2013/04/26	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2050	01/08/2013	119.00	Call	Bond Future	865.3700	0.8654	1,201.8700	1.2019	38.885	0	0	0
2013/04/26	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	2050	01/08/2013	119.01	Call	Bond Future	855.3700	0.8554	1,191.8700	1.1919	39.340	0	0	0
2013/04/26	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	AL7T	02/05/2013			Index Future	507.1170	507.1170	507.8650	507.8650	0.148	0.0000	0.0000	10
2013/04/26	AL7T	01/08/2013			Index Future	513.7240	513.7240	514.4810	514.4810	0.147	0.0000	0.0000	1

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2013/04/26	AL7T	07/11/2013			Index Future	521.0750	521.0750	521.8400	521.8400	0.147	0.0000	0.0000	0
2013/04/26	ALBI	02/05/2013			Index Future	453.1820	453.1820	453.2110	453.2110	0.006	0.0000	0.0000	250
2013/04/26	ALBI	01/08/2013			Index Future	459.0860	459.0860	459.1160	459.1160	0.007	0.0000	0.0000	478
2013/04/26	ALBI	07/11/2013			Index Future	465.6550	465.6550	465.6830	465.6830	0.006	0.0000	0.0000	85
2013/04/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	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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2013/04/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/26	EL28	02/05/2013			Bond Future	113.6298	113.6298	113.8018	113.8018	0.151	0.0000	0.0000	0
2013/04/26	EL28	02/05/2013	113.32	Call	Bond Future	313.6000	0.3136	485.5800	0.4856	54.841	0	0	0
2013/04/26	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	EL28	01/08/2013			Bond Future	115.1243	115.1243	115.2985	115.2985	0.151	0.0000	0.0000	0
2013/04/26	EL28	01/08/2013	115.00	Call	Bond Future	124.3000	0.1243	298.5100	0.2985	140.153	0	0	0
2013/04/26	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	EL28	01/08/2013	115.01	Call	Bond Future	114.3000	0.1143	288.5100	0.2885	152.415	0	0	0
2013/04/26	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	EL28	01/08/2013	114.99	Call	Bond Future	134.3000	0.1343	308.5100	0.3085	129.717	0	0	0
2013/04/26	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	ES33	02/05/2013			Bond Future	8.2205	94.0003	8.2390	93.8292	0.225	0.0000	0.0000	0
2013/04/26	ES33	02/05/2013	91.02	Call	Bond Future	84,820.0500	84.8200	84,648.9900	84.6490	(0.202)	0	0	0
2013/04/26	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	ES33	01/08/2013			Bond Future	8.2931	95.2250	8.3121	95.0517	0.229	0.0000	0.0000	292
2013/04/26	ES33	01/08/2013	9.00	Call	Bond Future	6,132.7600	6.1328	5,959.4600	5.9595	(2.826)	0	0	0
2013/04/26	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	ES33	01/08/2013	91.02	Call	Bond Future	84,173.6300	84.1736	84,000.3300	84.0003	(0.206)	0	0	0
2013/04/26	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	ES33	07/11/2013			Bond Future	8.3731	92.8058	8.3927	92.6296	0.235	0.0000	0.0000	0
2013/04/26	ES33	07/11/2013	8.49	Call	Bond Future	1,041.6000	1.0416	865.3300	0.8653	(16.923)	0	0	0
2013/04/26	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	ES33	07/11/2013	8.50	Call	Bond Future	1,129.8800	1.1299	953.6100	0.9536	(15.601)	0	0	0
2013/04/26	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	ES33	07/11/2013	8.51	Call	Bond Future	1,218.0300	1.2180	1,041.7600	1.0418	(14.472)	0	0	0
2013/04/26	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	GOVI	02/05/2013			GOVI	452.3150	452.3150	452.3290	452.3290	0.003	0.0000	0.0000	43
2013/04/26	GOVI	02/05/2013	432.99	Call	GOVI	193,250.0000	19.3250	193,390.0000	19.3390	0.072	0	0	0
2013/04/26	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	GOVI	02/05/2013	433.00	Call	GOVI	193,150.0000	19.3150	193,290.0000	19.3290	0.072	0	0	0
2013/04/26	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	GOVI	02/05/2013	433.01	Call	GOVI	193,050.0000	19.3050	193,190.0000	19.3190	0.073	0	0	0
2013/04/26	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	GOVI	01/08/2013			GOVI	458.2080	458.2080	458.2220	458.2220	0.003	0.0000	0.0000	350
2013/04/26	GOVI	01/08/2013	445.99	Call	GOVI	122,180.0000	12.2180	122,320.0000	12.2320	0.115	0	0	0
2013/04/26	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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2013/04/26	GOVI	01/08/2013	446.00	Call	GOVI	122,080.0000	12.2080	122,220.0000	12.2220	0.115	0	0	0
2013/04/26	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	GOVI	01/08/2013	446.01	Call	GOVI	121,980.0000	12.1980	122,120.0000	12.2120	0.115	0	0	0
2013/04/26	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	GOVI	07/11/2013			GOVI	464.7650	464.7650	464.7760	464.7760	0.002	0.0000	0.0000	0
2013/04/26	GOVI	07/11/2013	445.99	Call	GOVI	187,750.0000	18.7750	187,860.0000	18.7860	0.059	0	0	0
2013/04/26	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	GOVI	07/11/2013	446.00	Call	GOVI	187,650.0000	18.7650	187,760.0000	18.7760	0.059	0	0	0
2013/04/26	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	GOVI	07/11/2013	446.01	Call	GOVI	187,550.0000	18.7550	187,660.0000	18.7660	0.059	0	0	0
2013/04/26	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/26	IGOV	02/05/2013			Index Future	206.8200	206.8200	206.9350	206.9350	0.056	0.0000	0.0000	5
2013/04/26	IGOV	01/08/2013			Index Future	209.5870	209.5870	209.7030	209.7030	0.055	0.0000	0.0000	890
2013/04/26	IGOV	07/11/2013			Index Future	212.6570	212.6570	212.7750	212.7750	0.055	0.0000	0.0000	7
2013/04/26	ILBI	02/05/2013			Index Future	559.4170	559.4170	559.8130	559.8130	0.071	0.0000	0.0000	0
2013/04/26	ILBI	01/08/2013			Index Future	566.8760	566.8760	567.2790	567.2790	0.071	0.0000	0.0000	183
2013/04/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/26	JBAF	15/05/2013			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	0
2013/04/26	JBAF	19/06/2013			Jibar Tradeable Future	5.0700	94.9300	5.0800	94.9200	0.197	0.0000	0.0000	500
2013/04/26	JBAF	17/07/2013			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	0
2013/04/26	JBAF	21/08/2013			Jibar Tradeable Future	4.9900	95.0100	5.0000	95.0000	0.200	0.0000	0.0000	0
2013/04/26	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	2,200
2013/04/26	JBAF	16/10/2013			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	0
2013/04/26	JBAF	18/12/2013			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	1,500
2013/04/26	JBAF	19/03/2014			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0
2013/04/26	JBAF	18/06/2014			Jibar Tradeable Future	5.0300	94.9700	5.0400	94.9600	0.199	0.0000	0.0000	0
2013/04/26	JBAF	17/09/2014			Jibar Tradeable Future	5.1400	94.8600	5.1500	94.8500	0.195	0.0000	0.0000	0
2013/04/26	JBAF	17/12/2014			Jibar Tradeable Future	5.2700	94.7300	5.2800	94.7200	0.190	0.0000	0.0000	0
2013/04/26	JBAF	18/03/2015			Jibar Tradeable Future	5.4100	94.5900	5.4200	94.5800	0.185	0.0000	0.0000	0
2013/04/26	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0

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2013/04/26	R023	02/05/2013			Bond Future	6.3830	111.2754	6.3621	111.4356	(0.327)	0.0000	0.0000	6,130
2013/04/26	R023	02/05/2013	7.04	Call	Bond Future	4,887.6300	4.8876	5,047.8400	5.0478	3.278	0	0	0
2013/04/26	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R023	02/05/2013	7.05	Call	Bond Future	4,959.8500	4.9599	5,120.0600	5.1201	3.230	0	0	0
2013/04/26	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R023	02/05/2013	7.06	Call	Bond Future	5,032.0100	5.0320	5,192.2200	5.1922	3.184	0	0	0
2013/04/26	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R023	01/08/2013			Bond Future	6.4221	112.7251	6.4004	112.8874	(0.337)	0.0000	0.0000	1,235
2013/04/26	R023	01/08/2013	7.29	Call	Bond Future	6,255.3100	6.2553	6,417.5900	6.4176	2.594	0	0	0
2013/04/26	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R023	01/08/2013	7.30	Call	Bond Future	6,324.6800	6.3247	6,486.9600	6.4870	2.566	0	0	0
2013/04/26	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R023	01/08/2013	7.31	Call	Bond Future	6,393.9900	6.3940	6,556.2700	6.5563	2.538	0	0	0
2013/04/26	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R023	07/11/2013			Bond Future	6.4653	110.4219	6.4428	110.5859	(0.348)	0.0000	0.0000	0
2013/04/26	R023	07/11/2013	6.49	Call	Bond Future	179.7700	0.1798	343.7800	0.3438	91.233	0	0	0
2013/04/26	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R023	07/11/2013	6.50	Call	Bond Future	252.5000	0.2525	416.5100	0.4165	64.954	0	0	0
2013/04/26	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R023	07/11/2013	6.51	Call	Bond Future	325.1800	0.3252	489.1900	0.4892	50.437	0	0	0
2013/04/26	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R157	02/05/2013			Bond Future	5.2449	120.0000	5.2298	120.0367	(0.287)	0.0000	0.0000	4,057
2013/04/26	R157	02/05/2013	5.34	Call	Bond Future	263.1000	0.2631	288.1800	0.2882	9.532	0	0	0
2013/04/26	R157	02/05/2013	5.34	Put	Bond Future	31.3100	0.0313	19.6100	0.0196	(37.368)	0	0	0
2013/04/26	R157	02/05/2013	5.35	Call	Bond Future	282.8600	0.2829	309.2100	0.3092	9.316	0	0	0
2013/04/26	R157	02/05/2013	5.35	Put	Bond Future	26.7300	0.0267	16.3000	0.0163	(39.020)	0	0	0
2013/04/26	R157	02/05/2013	5.36	Call	Bond Future	303.1600	0.3032	330.7000	0.3307	9.084	0	0	0
2013/04/26	R157	02/05/2013	5.36	Put	Bond Future	22.7000	0.0227	13.4600	0.0135	(40.705)	0	0	0
2013/04/26	R157	01/08/2013			Bond Future	5.2370	121.5633	5.2199	121.6006	(0.326)	0.0000	0.0000	8,366
2013/04/26	R157	01/08/2013	116.11	Call	Bond Future	92,107.7200	92.1077	92,144.9300	92.1449	0.040	0	0	0
2013/04/26	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R157	07/11/2013			Bond Future	5.2176	116.4958	5.1980	116.5329	(0.375)	0.0000	0.0000	0
2013/04/26	R157	07/11/2013	5.59	Call	Bond Future	905.3900	0.9054	931.5400	0.9315	2.888	0	0	0
2013/04/26	R157	07/11/2013	5.59	Put	Bond Future	201.4400	0.2014	190.4500	0.1905	(5.456)	0	0	0
2013/04/26	R157	07/11/2013	5.60	Call	Bond Future	919.3100	0.9193	945.6600	0.9457	2.866	0	0	0
2013/04/26	R157	07/11/2013	5.60	Put	Bond Future	196.5400	0.1965	185.7500	0.1857	(5.490)	0	0	0
2013/04/26	R157	07/11/2013	5.61	Call	Bond Future	933.3300	0.9333	959.8800	0.9599	2.845	0	0	0
2013/04/26	R157	07/11/2013	5.61	Put	Bond Future	191.7400	0.1917	181.1500	0.1811	(5.523)	0	0	0
2013/04/26	R157	06/02/2014			Bond Future	5.1815	118.0730	5.1582	118.1110	(0.449)	0.0000	0.0000	0
2013/04/26	R157	06/02/2014	5.66	Call	Bond Future	990.3700	0.9904	1,017.6600	1.0177	2.756	0	0	0
2013/04/26	R157	06/02/2014	5.66	Put	Bond Future	211.7600	0.2118	200.9800	0.2010	(5.091)	0	0	0
2013/04/26	R157	06/02/2014	5.64	Call	Bond Future	966.2500	0.9663	993.2200	0.9932	2.791	0	0	0
2013/04/26	R157	06/02/2014	5.64	Put	Bond Future	220.0300	0.2200	208.9300	0.2089	(5.045)	0	0	0
2013/04/26	R157	06/02/2014	5.65	Call	Bond Future	978.2800	0.9783	1,005.4100	1.0054	2.773	0	0	0
2013/04/26	R157	06/02/2014	5.65	Put	Bond Future	215.8600	0.2159	204.9200	0.2049	(5.068)	0	0	0
2013/04/26	R157	08/05/2014			Bond Future	5.0897	112.9058	5.0618	112.9442	(0.548)	0.0000	0.0000	0

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2013/04/26	R157	08/05/2014	5.21	Call	Bond Future	165.7200	0.1657	204.1500	0.2041	23.190	0	0	0
2013/04/26	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R157	08/05/2014	5.19	Call	Bond Future	138.2000	0.1382	176.6300	0.1766	27.808	0	0	0
2013/04/26	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R157	08/05/2014	5.20	Call	Bond Future	151.9600	0.1520	190.3900	0.1904	25.290	0	0	0
2013/04/26	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R186	02/05/2013			Bond Future	6.8489	135.9455	6.8428	136.0107	(0.090)	0.0000	0.0000	9,980
2013/04/26	R186	02/05/2013	6.75	Call	Bond Future	301.1700	0.3012	275.3300	0.2753	(8.580)	0	0	350
2013/04/26	R186	02/05/2013	6.75	Put	Bond Future	1,359.2900	1.3593	1,268.2100	1.2682	(6.701)	0	0	0
2013/04/26	R186	02/05/2013	7.39	Call	Bond Future	5,586.6400	5.5866	5,651.5900	5.6516	1.163	0	0	0
2013/04/26	R186	02/05/2013	7.39	Put	Bond Future	0.4200	0.0004	0.1300	0.0001	(69.048)	0	0	0
2013/04/26	R186	02/05/2013	7.40	Call	Bond Future	5,686.6800	5.6867	5,751.6800	5.7517	1.143	0	0	2,000
2013/04/26	R186	02/05/2013	7.40	Put	Bond Future	0.3400	0.0003	0.1000	0.0001	(70.588)	0	0	150
2013/04/26	R186	02/05/2013	7.41	Call	Bond Future	5,786.6300	5.7866	5,851.6700	5.8517	1.124	0	0	0
2013/04/26	R186	02/05/2013	7.41	Put	Bond Future	0.2800	0.0003	0.0800	0.0001	(71.429)	0	0	0
2013/04/26	R186	02/05/2013	7.60	Call	Bond Future	7,665.7300	7.6657	7,730.9700	7.7310	0.851	0	0	0
2013/04/26	R186	02/05/2013	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,830
2013/04/26	R186	02/05/2013	7.75	Call	Bond Future	9,121.9100	9.1219	9,187.1500	9.1872	0.715	0	0	0
2013/04/26	R186	02/05/2013	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2013/04/26	R186	01/08/2013			Bond Future	6.8987	132.4320	6.8924	132.4980	(0.092)	0.0000	0.0000	48,014
2013/04/26	R186	01/08/2013	7.25	Call	Bond Future	5,043.1700	5.0432	5,076.3700	5.0764	0.658	0	0	4,315
2013/04/26	R186	01/08/2013	7.25	Put	Bond Future	1,447.1100	1.4471	1,414.3500	1.4144	(2.264)	0	0	0
2013/04/26	R186	01/08/2013	128.26	Call	Bond Future	123,159.5900	123.1596	123,225.5500	123.2256	0.054	0	0	0
2013/04/26	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R186	07/11/2013			Bond Future	6.9506	134.3270	6.9441	134.3933	(0.093)	0.0000	0.0000	540
2013/04/26	R186	07/11/2013	8.15	Call	Bond Future	12,195.5500	12.1956	12,247.9100	12.2479	0.429	0	0	0
2013/04/26	R186	07/11/2013	8.15	Put	Bond Future	695.7500	0.6958	681.8700	0.6819	(1.995)	0	0	0
2013/04/26	R186	07/11/2013	8.16	Call	Bond Future	12,272.6800	12.2727	12,325.2200	12.3252	0.428	0	0	0
2013/04/26	R186	07/11/2013	8.16	Put	Bond Future	683.0600	0.6831	669.3600	0.6694	(2.006)	0	0	0
2013/04/26	R186	07/11/2013	8.75	Call	Bond Future	16,933.6600	16.9337	16,994.2900	16.9943	0.358	0	0	0
2013/04/26	R186	07/11/2013	8.75	Put	Bond Future	209.1800	0.2092	203.5700	0.2036	(2.682)	0	0	1,030
2013/04/26	R186	07/11/2013	8.14	Call	Bond Future	12,118.5200	12.1185	12,170.6900	12.1707	0.430	0	0	0
2013/04/26	R186	07/11/2013	8.14	Put	Bond Future	708.6400	0.7086	694.5700	0.6946	(1.985)	0	0	0
2013/04/26	R186	06/02/2014			Bond Future	6.9983	130.8550	6.9915	130.9226	(0.096)	0.0000	0.0000	0
2013/04/26	R186	06/02/2014	7.74	Call	Bond Future	9,370.9400	9.3709	9,413.1400	9.4131	0.450	0	0	0
2013/04/26	R186	06/02/2014	7.74	Put	Bond Future	2,222.7600	2.2228	2,197.2900	2.1973	(1.146)	0	0	0
2013/04/26	R186	06/02/2014	7.75	Call	Bond Future	9,437.6500	9.4376	9,480.0400	9.4800	0.449	0	0	0
2013/04/26	R186	06/02/2014	7.75	Put	Bond Future	2,196.8700	2.1969	2,171.5900	2.1716	(1.151)	0	0	0
2013/04/26	R186	06/02/2014	7.76	Call	Bond Future	9,504.9000	9.5049	9,547.4800	9.5475	0.448	0	0	0
2013/04/26	R186	06/02/2014	7.76	Put	Bond Future	2,171.6100	2.1716	2,146.5200	2.1465	(1.155)	0	0	0
2013/04/26	R186	08/05/2014			Bond Future	7.0438	132.6759	7.0369	132.7443	(0.099)	0.0000	0.0000	0
2013/04/26	R186	08/05/2014	7.09	Call	Bond Future	452.4000	0.4524	520.8200	0.5208	15.124	0	0	0
2013/04/26	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R186	08/05/2014	7.10	Call	Bond Future	550.1400	0.5501	618.5600	0.6186	12.437	0	0	0
2013/04/26	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R186	08/05/2014	7.11	Call	Bond Future	647.7700	0.6478	716.1900	0.7162	10.562	0	0	0
2013/04/26	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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2013/04/26	R197	02/05/2013			Bond Future	297.5699	297.5699	297.6248	297.6248	0.018	0.0000	0.0000	0
2013/04/26	R197	02/05/2013	282.39	Call	Bond Future	15,179.8600	15.1799	15,234.8300	15.2348	0.362	0	0	0
2013/04/26	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R197	02/05/2013	282.40	Call	Bond Future	15,169.8600	15.1699	15,224.8300	15.2248	0.362	0	0	0
2013/04/26	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R197	02/05/2013	282.41	Call	Bond Future	15,159.8600	15.1599	15,214.8300	15.2148	0.363	0	0	0
2013/04/26	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R197	01/08/2013			Bond Future	295.9948	295.9948	296.0502	296.0502	0.019	0.0000	0.0000	2,633
2013/04/26	R197	01/08/2013	294.99	Call	Bond Future	1,004.7600	1.0048	1,060.2100	1.0602	5.519	0	0	0
2013/04/26	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R197	01/08/2013	295.00	Call	Bond Future	994.7600	0.9948	1,050.2100	1.0502	5.574	0	0	0
2013/04/26	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R197	01/08/2013	295.01	Call	Bond Future	984.7600	0.9848	1,040.2100	1.0402	5.631	0	0	0
2013/04/26	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R201	02/05/2013			Bond Future	5.1088	108.8879	5.0688	108.9520	(0.784)	0.0000	0.0000	0
2013/04/26	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R201	02/05/2013	4.04	Put	Bond Future	1,727.6500	1.7276	1,663.6100	1.6636	(3.707)	0	0	0
2013/04/26	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R201	02/05/2013	4.05	Put	Bond Future	1,711.3200	1.7113	1,647.2800	1.6473	(3.742)	0	0	0
2013/04/26	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R201	02/05/2013	4.06	Put	Bond Future	1,694.9800	1.6950	1,630.9400	1.6309	(3.778)	0	0	0
2013/04/26	R201	01/08/2013			Bond Future	5.0797	105.9027	5.0320	105.9676	(0.940)	0.0000	0.0000	0
2013/04/26	R201	01/08/2013	107.45	Call	Bond Future	68,657.0500	68.6570	68,721.8900	68.7219	0.094	0	0	0
2013/04/26	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R201	07/11/2013			Bond Future	5.0036	107.4182	4.9442	107.4834	(1.188)	0.0000	0.0000	0
2013/04/26	R201	07/11/2013	4.79	Call	Bond Future	143.2100	0.1432	166.8100	0.1668	16.479	0	0	0
2013/04/26	R201	07/11/2013	4.79	Put	Bond Future	377.8400	0.3778	336.2200	0.3362	(11.015)	0	0	0
2013/04/26	R201	07/11/2013	4.80	Call	Bond Future	147.0800	0.1471	171.1300	0.1711	16.352	0	0	0
2013/04/26	R201	07/11/2013	4.80	Put	Bond Future	370.7100	0.3707	329.5400	0.3295	(11.106)	0	0	0
2013/04/26	R201	07/11/2013	4.81	Call	Bond Future	151.0300	0.1510	175.5200	0.1755	16.215	0	0	0
2013/04/26	R201	07/11/2013	4.81	Put	Bond Future	363.6600	0.3637	322.9300	0.3229	(11.200)	0	0	0
2013/04/26	R201	06/02/2014			Bond Future	4.8638	104.4636	4.7860	104.5301	(1.601)	0.0000	0.0000	0
2013/04/26	R201	06/02/2014	5.26	Call	Bond Future	458.1700	0.4582	505.6700	0.5057	10.367	0	0	0
2013/04/26	R201	06/02/2014	5.26	Put	Bond Future	121.0600	0.1211	102.0700	0.1021	(15.686)	0	0	0
2013/04/26	R201	06/02/2014	5.24	Call	Bond Future	446.0400	0.4460	492.9500	0.4930	10.517	0	0	0
2013/04/26	R201	06/02/2014	5.24	Put	Bond Future	125.9100	0.1259	106.3300	0.1063	(15.551)	0	0	0
2013/04/26	R201	06/02/2014	5.25	Call	Bond Future	451.9200	0.4519	499.1400	0.4991	10.449	0	0	0
2013/04/26	R201	06/02/2014	5.25	Put	Bond Future	123.3000	0.1233	104.0300	0.1040	(15.629)	0	0	0
2013/04/26	R201	08/05/2014			Bond Future	4.5487	105.9173	4.4380	105.9846	(2.433)	0.0000	0.0000	0
2013/04/26	R201	08/05/2014	4.75	Call	Bond Future	122.1900	0.1222	189.4400	0.1894	55.037	0	0	0
2013/04/26	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R201	08/05/2014	4.76	Call	Bond Future	128.2500	0.1282	195.5000	0.1955	52.437	0	0	0
2013/04/26	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R201	08/05/2014	4.74	Call	Bond Future	116.1300	0.1161	183.3800	0.1834	57.909	0	0	0
2013/04/26	R201	08/05/2014	4.74	Put	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
2013/04/26	R202	02/05/2013			Bond Future	222.7855		222.7855	223.0108	0.101	0.0000	0.0000	109
2013/04/26	R202	02/05/2013	211.04	Call	Bond Future	11,745.4800	11.7455	11,970.7900	11.9708	1.918	0	0	0
2013/04/26	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R202	02/05/2013	211.05	Call	Bond Future	11,735.4800	11.7355	11,960.7900	11.9608	1.920	0	0	0
2013/04/26	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R202	02/05/2013	211.06	Call	Bond Future	11,725.4800	11.7255	11,950.7900	11.9508	1.922	0	0	0
2013/04/26	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R202	01/08/2013			Bond Future	222.8002		222.8002	223.0286	0.102	0.0000	0.0000	44,020
2013/04/26	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	18.5700	0.0186	100.000	0	0	0
2013/04/26	R202	01/08/2013	223.01	Put	Bond Future	209.7900	0.2098	0.0000	0.0000	(100.000)	0	0	0
2013/04/26	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	38.5700	0.0386	100.000	0	0	0
2013/04/26	R202	01/08/2013	222.99	Put	Bond Future	189.7900	0.1898	0.0000	0.0000	(100.000)	0	0	0
2013/04/26	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	28.5700	0.0286	100.000	0	0	0
2013/04/26	R202	01/08/2013	223.00	Put	Bond Future	199.7900	0.1998	0.0000	0.0000	(100.000)	0	0	0
2013/04/26	R203	02/05/2013			Bond Future	5.6419		111.1255	5.6263	(0.277)	0.0000	0.0000	3,740
2013/04/26	R203	02/05/2013	5.89	Call	Bond Future	1,008.6300	1.0086	1,066.0900	1.0661	5.697	0	0	0
2013/04/26	R203	02/05/2013	5.89	Put	Bond Future	11.2000	0.0112	5.5200	0.0055	(50.714)	0	0	0
2013/04/26	R203	02/05/2013	5.90	Call	Bond Future	1,046.9200	1.0469	1,105.1100	1.1051	5.558	0	0	0
2013/04/26	R203	02/05/2013	5.90	Put	Bond Future	9.5100	0.0095	4.5600	0.0046	(52.050)	0	0	0
2013/04/26	R203	02/05/2013	5.91	Call	Bond Future	1,085.4100	1.0854	1,144.2600	1.1443	5.422	0	0	0
2013/04/26	R203	02/05/2013	5.91	Put	Bond Future	8.0400	0.0080	3.7500	0.0038	(53.358)	0	0	0
2013/04/26	R203	01/08/2013			Bond Future	5.6659		112.5733	5.6492	(0.295)	0.0000	0.0000	8,238
2013/04/26	R203	01/08/2013	109.11	Call	Bond Future	99,360.0700	99.3601	99,423.9600	99.4240	0.064	0	0	0
2013/04/26	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R203	07/11/2013			Bond Future	5.6913		110.0242	5.6734	(0.315)	0.0000	0.0000	0
2013/04/26	R203	07/11/2013	6.01	Call	Bond Future	1,781.6900	1.7817	1,821.8300	1.8218	2.253	0	0	0
2013/04/26	R203	07/11/2013	6.01	Put	Bond Future	646.0400	0.6460	621.9300	0.6219	(3.732)	0	0	0
2013/04/26	R203	07/11/2013	571.00	Call	Bond Future	107,794.7200	107.7947	107,858.9700	107.8590	0.060	0	0	0
2013/04/26	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R203	07/11/2013	5.71	Call	Bond Future	1,147.9800	1.1480	1,178.5000	1.1785	2.659	0	0	15
2013/04/26	R203	07/11/2013	5.71	Put	Bond Future	1,080.9400	1.0809	1,047.2100	1.0472	(3.120)	0	0	0
2013/04/26	R203	07/11/2013	5.99	Call	Bond Future	1,734.6600	1.7347	1,774.1800	1.7742	2.278	0	0	0
2013/04/26	R203	07/11/2013	5.99	Put	Bond Future	669.8500	0.6698	645.1200	0.6451	(3.692)	0	0	0
2013/04/26	R203	07/11/2013	6.00	Call	Bond Future	1,758.1000	1.7581	1,797.9300	1.7979	2.266	0	0	0
2013/04/26	R203	07/11/2013	6.00	Put	Bond Future	657.8600	0.6579	633.4400	0.6334	(3.712)	0	0	0
2013/04/26	R203	06/02/2014			Bond Future	5.7132		111.5137	5.6937	(0.341)	0.0000	0.0000	0
2013/04/26	R203	06/02/2014	6.16	Call	Bond Future	2,181.0200	2.1810	2,223.8500	2.2238	1.964	0	0	0
2013/04/26	R203	06/02/2014	6.16	Put	Bond Future	691.7200	0.6917	669.0300	0.6690	(3.280)	0	0	0
2013/04/26	R203	06/02/2014	5.95	Call	Bond Future	1,727.8900	1.7279	1,765.4200	1.7654	2.172	0	0	16
2013/04/26	R203	06/02/2014	5.95	Put	Bond Future	935.4200	0.9354	907.4300	0.9074	(2.992)	0	0	0
2013/04/26	R203	06/02/2014	6.14	Call	Bond Future	2,135.5100	2.1355	2,177.8500	2.1778	1.983	0	0	0
2013/04/26	R203	06/02/2014	6.14	Put	Bond Future	712.3400	0.7123	689.1600	0.6892	(3.254)	0	0	0
2013/04/26	R203	06/02/2014	6.15	Call	Bond Future	2,158.2100	2.1582	2,200.8000	2.2008	1.973	0	0	0
2013/04/26	R203	06/02/2014	6.15	Put	Bond Future	701.9700	0.7020	679.0400	0.6790	(3.267)	0	0	0
2013/04/26	R203	08/05/2014			Bond Future	5.7200		108.9033	5.6989	(0.369)	0.0000	0.0000	0
2013/04/26	R203	08/05/2014	5.76	Call	Bond Future	125.6000	0.1256	191.9100	0.1919	52.795	0	0	0
2013/04/26	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/26	R203	08/05/2014	5.74	Call	Bond Future	62.8400	0.0628	129.1500	0.1291	105.522	0	0	0
2013/04/26	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R203	08/05/2014	5.75	Call	Bond Future	94.2200	0.0942	160.5300	0.1605	70.378	0	0	0
2013/04/26	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R204	02/05/2013			Bond Future	5.8226	113.3161	5.8269	113.2946	0.073	0.0000	0.0000	9,600
2013/04/26	R204	02/05/2013	6.29	Call	Bond Future	2,321.5700	2.3216	2,299.9300	2.2999	(0.932)	0	0	0
2013/04/26	R204	02/05/2013	6.29	Put	Bond Future	0.2700	0.0003	0.1100	0.0001	(59.259)	0	0	0
2013/04/26	R204	02/05/2013	6.30	Call	Bond Future	2,370.5200	2.3705	2,348.9200	2.3489	(0.911)	0	0	0
2013/04/26	R204	02/05/2013	6.30	Put	Bond Future	0.2100	0.0002	0.0900	0.0001	(57.143)	0	0	0
2013/04/26	R204	02/05/2013	6.31	Call	Bond Future	2,419.4600	2.4195	2,397.8800	2.3979	(0.892)	0	0	0
2013/04/26	R204	02/05/2013	6.31	Put	Bond Future	0.1700	0.0002	0.0700	0.0001	(58.824)	0	0	0
2013/04/26	R204	01/08/2013			Bond Future	5.8546	110.7660	5.8591	110.7442	0.077	0.0000	0.0000	2,974
2013/04/26	R204	01/08/2013	110.75	Call	Bond Future	101,882.5000	101.8825	101,860.7100	101.8607	(0.021)	0	0	0
2013/04/26	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R204	07/11/2013			Bond Future	5.8849	112.3510	5.8899	112.3283	0.084	0.0000	0.0000	0
2013/04/26	R204	07/11/2013	7.00	Call	Bond Future	5,166.7400	5.1667	5,144.5400	5.1445	(0.430)	0	0	0
2013/04/26	R204	07/11/2013	7.00	Put	Bond Future	183.9700	0.1840	184.4300	0.1844	0.250	0	0	1,270
2013/04/26	R204	07/11/2013	6.29	Call	Bond Future	2,623.1000	2.6231	2,603.9800	2.6040	(0.729)	0	0	0
2013/04/26	R204	07/11/2013	6.29	Put	Bond Future	780.0600	0.7801	783.6000	0.7836	0.454	0	0	0
2013/04/26	R204	07/11/2013	6.30	Call	Bond Future	2,654.6100	2.6546	2,635.4200	2.6354	(0.723)	0	0	0
2013/04/26	R204	07/11/2013	6.30	Put	Bond Future	766.5500	0.7666	770.0200	0.7700	0.453	0	0	0
2013/04/26	R204	07/11/2013	6.31	Call	Bond Future	2,686.2900	2.6863	2,667.0300	2.6670	(0.717)	0	0	0
2013/04/26	R204	07/11/2013	6.31	Put	Bond Future	753.2300	0.7532	756.6300	0.7566	0.451	0	0	0
2013/04/26	R204	06/02/2014			Bond Future	5.9108	109.8411	5.9160	109.8185	0.087	0.0000	0.0000	0
2013/04/26	R204	06/02/2014	6.40	Call	Bond Future	3,067.5000	3.0675	3,049.1600	3.0492	(0.598)	0	0	0
2013/04/26	R204	06/02/2014	6.40	Put	Bond Future	946.5300	0.9465	950.7800	0.9508	0.449	0	0	0
2013/04/26	R204	06/02/2014	6.41	Call	Bond Future	3,097.3900	3.0974	3,078.9900	3.0790	(0.594)	0	0	0
2013/04/26	R204	06/02/2014	6.41	Put	Bond Future	933.5900	0.9336	937.7800	0.9378	0.449	0	0	0
2013/04/26	R204	06/02/2014	6.39	Call	Bond Future	3,037.7300	3.0377	3,019.4600	3.0195	(0.601)	0	0	0
2013/04/26	R204	06/02/2014	6.39	Put	Bond Future	959.6100	0.9596	963.9300	0.9639	0.450	0	0	0
2013/04/26	R204	08/05/2014			Bond Future	5.9307	111.3696	5.9362	111.3465	0.093	0.0000	0.0000	0
2013/04/26	R204	08/05/2014	6.05	Call	Bond Future	497.2500	0.4973	474.1900	0.4742	(4.638)	0	0	0
2013/04/26	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R204	08/05/2014	6.06	Call	Bond Future	538.7900	0.5388	515.7300	0.5157	(4.280)	0	0	0
2013/04/26	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R204	08/05/2014	6.04	Call	Bond Future	455.7000	0.4557	432.6400	0.4326	(5.060)	0	0	0
2013/04/26	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R206	02/05/2013			Bond Future	5.1597	103.8772	5.1240	103.9015	(0.691)	0.0000	0.0000	0
2013/04/26	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R206	02/05/2013	3.39	Put	Bond Future	1,218.0300	1.2180	1,193.7400	1.1937	(1.994)	0	0	0
2013/04/26	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R206	02/05/2013	3.40	Put	Bond Future	1,211.0800	1.2111	1,186.7900	1.1868	(2.006)	0	0	0
2013/04/26	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R206	02/05/2013	3.41	Put	Bond Future	1,204.1300	1.2041	1,179.8400	1.1798	(2.017)	0	0	0
2013/04/26	R206	01/08/2013			Bond Future	5.0656	101.4687	5.0098	101.4933	(1.101)	0.0000	0.0000	0
2013/04/26	R206	01/08/2013	103.94	Call	Bond Future	30,470.5800	30.4706	30,495.1400	30.4951	0.081	0	0	0

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2013/04/26	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R206	07/11/2013			Bond Future	4.5955	102.9207	4.4592	102.9451	(2.965)	0.0000	0.0000	0
2013/04/26	R206	07/11/2013	4.29	Call	Bond Future	15.6600	0.0157	23.4500	0.0235	49.745	0	0	0
2013/04/26	R206	07/11/2013	4.29	Put	Bond Future	70.3800	0.0704	53.7600	0.0538	(23.615)	0	0	0
2013/04/26	R206	07/11/2013	4.30	Call	Bond Future	16.1600	0.0162	24.1200	0.0241	49.257	0	0	0
2013/04/26	R206	07/11/2013	4.30	Put	Bond Future	69.0800	0.0691	52.6300	0.0526	(23.813)	0	0	0
2013/04/26	R206	07/11/2013	4.31	Call	Bond Future	16.6800	0.0167	24.8100	0.0248	48.741	0	0	0
2013/04/26	R206	07/11/2013	4.31	Put	Bond Future	67.8100	0.0678	51.5300	0.0515	(24.008)	0	0	0
2013/04/26	R207	02/05/2013			Bond Future	6.0130	108.9624	6.0021	109.0241	(0.181)	0.0000	0.0000	3,852
2013/04/26	R207	02/05/2013	6.44	Call	Bond Future	2,386.4800	2.3865	2,447.6500	2.4476	2.563	0	0	0
2013/04/26	R207	02/05/2013	6.44	Put	Bond Future	0.8300	0.0008	0.2800	0.0003	(66.265)	0	0	0
2013/04/26	R207	02/05/2013	6.45	Call	Bond Future	2,441.4100	2.4414	2,502.6800	2.5027	2.510	0	0	0
2013/04/26	R207	02/05/2013	6.45	Put	Bond Future	0.6700	0.0007	0.2200	0.0002	(67.164)	0	0	0
2013/04/26	R207	02/05/2013	6.46	Call	Bond Future	2,496.3300	2.4963	2,557.6800	2.5577	2.458	0	0	0
2013/04/26	R207	02/05/2013	6.46	Put	Bond Future	0.5400	0.0005	0.1700	0.0002	(68.519)	0	0	0
2013/04/26	R207	01/08/2013			Bond Future	6.0509	106.7456	6.0395	106.8081	(0.189)	0.0000	0.0000	4,666
2013/04/26	R207	01/08/2013	106.18	Call	Bond Future	99,174.3700	99.1744	99,236.8600	99.2369	0.063	0	0	0
2013/04/26	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R207	07/11/2013			Bond Future	6.0852	108.2730	6.0732	108.3359	(0.196)	0.0000	0.0000	0
2013/04/26	R207	07/11/2013	6.69	Call	Bond Future	3,823.5600	3.8236	3,867.4800	3.8675	1.149	0	0	0
2013/04/26	R207	07/11/2013	6.69	Put	Bond Future	695.8600	0.6959	676.9300	0.6769	(2.720)	0	0	0
2013/04/26	R207	07/11/2013	6.70	Call	Bond Future	3,862.3200	3.8623	3,906.4700	3.9065	1.143	0	0	0
2013/04/26	R207	07/11/2013	6.70	Put	Bond Future	683.8600	0.6839	665.1600	0.6652	(2.734)	0	0	0
2013/04/26	R207	07/11/2013	6.71	Call	Bond Future	3,901.2200	3.9012	3,945.6000	3.9456	1.138	0	0	0
2013/04/26	R207	07/11/2013	6.71	Put	Bond Future	672.0400	0.6720	653.5700	0.6536	(2.748)	0	0	0
2013/04/26	R207	06/02/2014			Bond Future	6.1162	106.0992	6.1036	106.1633	(0.206)	0.0000	0.0000	0
2013/04/26	R207	06/02/2014	6.66	Call	Bond Future	3,829.1700	3.8292	3,870.5500	3.8706	1.081	0	0	0
2013/04/26	R207	06/02/2014	6.66	Put	Bond Future	1,113.3000	1.1133	1,090.6300	1.0906	(2.036)	0	0	0
2013/04/26	R207	06/02/2014	6.64	Call	Bond Future	3,760.0900	3.7601	3,801.0700	3.8011	1.090	0	0	0
2013/04/26	R207	06/02/2014	6.64	Put	Bond Future	1,142.5800	1.1426	1,119.5100	1.1195	(2.019)	0	0	0
2013/04/26	R207	06/02/2014	6.65	Call	Bond Future	3,794.5700	3.7946	3,835.7500	3.8357	1.085	0	0	0
2013/04/26	R207	06/02/2014	6.65	Put	Bond Future	1,127.8600	1.1279	1,104.9900	1.1050	(2.028)	0	0	0
2013/04/26	R207	08/05/2014			Bond Future	6.1454	107.5757	6.1321	107.6405	(0.216)	0.0000	0.0000	0
2013/04/26	R207	08/05/2014	6.21	Call	Bond Future	314.8900	0.3149	379.6700	0.3797	20.572	0	0	0
2013/04/26	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R207	08/05/2014	6.19	Call	Bond Future	217.5900	0.2176	282.3700	0.2824	29.772	0	0	0
2013/04/26	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R207	08/05/2014	6.20	Call	Bond Future	266.2500	0.2663	331.0300	0.3310	24.331	0	0	0
2013/04/26	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R208	02/05/2013			Bond Future	6.1227	104.5566	6.0969	104.7206	(0.422)	0.0000	0.0000	13,267
2013/04/26	R208	02/05/2013	6.64	Call	Bond Future	3,215.5300	3.2155	3,379.3200	3.3793	5.094	0	0	0
2013/04/26	R208	02/05/2013	6.64	Put	Bond Future	0.1600	0.0002	0.0300	0.0000	(81.250)	0	0	0
2013/04/26	R208	02/05/2013	6.65	Call	Bond Future	3,276.4500	3.2764	3,440.2600	3.4403	5.000	0	0	0
2013/04/26	R208	02/05/2013	6.65	Put	Bond Future	0.1300	0.0001	0.0200	0.0000	(84.615)	0	0	0
2013/04/26	R208	02/05/2013	6.66	Call	Bond Future	3,337.3100	3.3373	3,501.1500	3.5012	4.909	0	0	0
2013/04/26	R208	02/05/2013	6.66	Put	Bond Future	0.1000	0.0001	0.0200	0.0000	(80.000)	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
2013/04/26	R208	01/08/2013			Bond Future	6.1580	105.9189	6.1311	106.0848	(0.437)	0.0000	0.0000	7,424
2013/04/26	R208	01/08/2013	101.40	Call	Bond Future	96,874.3900	96.8744	97,040.3500	97.0403	0.171	0	0	0
2013/04/26	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R208	07/11/2013			Bond Future	6.1947	104.0383	6.1666	104.2061	(0.453)	0.0000	0.0000	0
2013/04/26	R208	07/11/2013	7.50	Call	Bond Future	7,665.1000	7.6651	7,817.2900	7.8173	1.985	0	0	0
2013/04/26	R208	07/11/2013	7.50	Put	Bond Future	220.1000	0.2201	204.4200	0.2044	(7.124)	0	0	1,520
2013/04/26	R208	07/11/2013	6.79	Call	Bond Future	4,344.2300	4.3442	4,465.9800	4.4660	2.803	0	0	0
2013/04/26	R208	07/11/2013	6.79	Put	Bond Future	863.9700	0.8640	817.8500	0.8178	(5.338)	0	0	0
2013/04/26	R208	07/11/2013	6.80	Call	Bond Future	4,387.0600	4.3871	4,509.3800	4.5094	2.788	0	0	0
2013/04/26	R208	07/11/2013	6.80	Put	Bond Future	849.5700	0.8496	804.0200	0.8040	(5.362)	0	0	0
2013/04/26	R208	07/11/2013	6.81	Call	Bond Future	4,430.0300	4.4300	4,552.9200	4.5529	2.774	0	0	0
2013/04/26	R208	07/11/2013	6.81	Put	Bond Future	835.3600	0.8354	790.3800	0.7904	(5.385)	0	0	0
2013/04/26	R208	06/02/2014			Bond Future	6.2276	105.4467	6.1982	105.6172	(0.472)	0.0000	0.0000	0
2013/04/26	R208	06/02/2014	6.75	Call	Bond Future	4,328.6300	4.3286	4,442.8500	4.4429	2.639	0	0	0
2013/04/26	R208	06/02/2014	6.75	Put	Bond Future	1,355.9200	1.3559	1,299.6000	1.2996	(4.154)	0	0	0
2013/04/26	R208	06/02/2014	6.76	Call	Bond Future	4,367.2600	4.3673	4,482.0000	4.4820	2.627	0	0	0
2013/04/26	R208	06/02/2014	6.76	Put	Bond Future	1,338.6800	1.3387	1,282.8800	1.2829	(4.168)	0	0	0
2013/04/26	R208	06/02/2014	6.74	Call	Bond Future	4,290.1400	4.2901	4,403.8300	4.4038	2.650	0	0	0
2013/04/26	R208	06/02/2014	6.74	Put	Bond Future	1,373.3400	1.3733	1,316.4900	1.3165	(4.140)	0	0	0
2013/04/26	R208	08/05/2014			Bond Future	6.2552	103.5168	6.2245	103.6895	(0.491)	0.0000	0.0000	0
2013/04/26	R208	08/05/2014	6.30	Call	Bond Future	251.1400	0.2511	423.8600	0.4239	68.774	0	0	0
2013/04/26	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R208	08/05/2014	6.31	Call	Bond Future	307.1300	0.3071	479.8500	0.4798	56.237	0	0	0
2013/04/26	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R208	08/05/2014	6.29	Call	Bond Future	195.1300	0.1951	367.8500	0.3678	88.515	0	0	0
2013/04/26	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R209	02/05/2013			Bond Future	7.6390	85.7060	7.6629	85.4795	0.313	0.0000	0.0000	2,766
2013/04/26	R209	02/05/2013	7.99	Call	Bond Future	3,264.6800	3.2647	3,035.6100	3.0356	(7.017)	0	0	0
2013/04/26	R209	02/05/2013	7.99	Put	Bond Future	24.7400	0.0247	22.2600	0.0223	(10.024)	0	0	0
2013/04/26	R209	02/05/2013	8.00	Call	Bond Future	3,351.2200	3.3512	3,122.2400	3.1222	(6.833)	0	0	0
2013/04/26	R209	02/05/2013	8.00	Put	Bond Future	21.7500	0.0217	19.3600	0.0194	(10.989)	0	0	0
2013/04/26	R209	02/05/2013	8.01	Call	Bond Future	3,437.9500	3.4380	3,209.0700	3.2091	(6.657)	0	0	0
2013/04/26	R209	02/05/2013	8.01	Put	Bond Future	19.1000	0.0191	16.8100	0.0168	(11.990)	0	0	0
2013/04/26	R209	01/08/2013			Bond Future	7.6916	86.8227	7.7161	86.5930	0.319	0.0000	0.0000	7,751
2013/04/26	R209	01/08/2013	79.36	Call	Bond Future	76,873.5800	76.8736	76,643.9000	76.6439	(0.299)	0	0	0
2013/04/26	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R209	07/11/2013			Bond Future	7.7480	84.9204	7.7732	84.6871	0.325	0.0000	0.0000	0
2013/04/26	R209	07/11/2013	9.50	Call	Bond Future	14,471.7400	14.4717	14,251.1500	14.2512	(1.524)	0	0	0
2013/04/26	R209	07/11/2013	9.50	Put	Bond Future	351.4800	0.3515	364.1800	0.3642	3.613	0	0	980
2013/04/26	R209	07/11/2013	8.79	Call	Bond Future	9,989.8500	9.9899	9,791.3000	9.7913	(1.988)	0	0	0
2013/04/26	R209	07/11/2013	8.79	Put	Bond Future	1,112.9900	1.1130	1,147.7300	1.1477	3.121	0	0	0
2013/04/26	R209	07/11/2013	8.80	Call	Bond Future	10,051.3800	10.0514	9,852.4000	9.8524	(1.980)	0	0	0
2013/04/26	R209	07/11/2013	8.80	Put	Bond Future	1,096.4400	1.0964	1,130.7500	1.1308	3.129	0	0	0
2013/04/26	R209	07/11/2013	8.81	Call	Bond Future	10,113.0000	10.1130	9,913.5900	9.9136	(1.972)	0	0	0
2013/04/26	R209	07/11/2013	8.81	Put	Bond Future	1,080.1000	1.0801	1,113.9800	1.1140	3.137	0	0	0
2013/04/26	R209	06/02/2014			Bond Future	7.8001	86.0700	7.8260	85.8338	0.331	0.0000	0.0000	0
2013/04/26	R209	06/02/2014	8.55	Call	Bond Future	8,909.2400	8.9092	8,731.7200	8.7317	(1.993)	0	0	0

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2013/04/26	R209	06/02/2014	8.55	Put	Bond Future	2,444.0400	2.4440	2,502.7100	2.5027	2.401	0	0	0
2013/04/26	R209	06/02/2014	8.56	Call	Bond Future	8,965.5300	8.9655	8,787.5200	8.7875	(1.985)	0	0	0
2013/04/26	R209	06/02/2014	8.56	Put	Bond Future	2,419.3400	2.4193	2,477.5200	2.4775	2.405	0	0	0
2013/04/26	R209	06/02/2014	8.54	Call	Bond Future	8,853.0400	8.8530	8,676.0000	8.6760	(2.000)	0	0	0
2013/04/26	R209	06/02/2014	8.54	Put	Bond Future	2,468.9700	2.4690	2,528.1200	2.5281	2.396	0	0	0
2013/04/26	R209	08/05/2014			Bond Future	7.8499	84.1222	7.8764	83.8826	0.338	0.0000	0.0000	0
2013/04/26	R209	08/05/2014	7.85	Call	Bond Future	0.8100	0.0008	0.0000	0.0000	(100.000)	0	0	0
2013/04/26	R209	08/05/2014	7.85	Put	Bond Future	0.0000	0.0000	238.8200	0.2388	100.000	0	0	0
2013/04/26	R209	08/05/2014	7.86	Call	Bond Future	91.3300	0.0913	0.0000	0.0000	(100.000)	0	0	0
2013/04/26	R209	08/05/2014	7.86	Put	Bond Future	0.0000	0.0000	148.3000	0.1483	100.000	0	0	0
2013/04/26	R209	08/05/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R209	08/05/2014	7.84	Put	Bond Future	89.8500	0.0898	329.4800	0.3295	266.700	0	0	0
2013/04/26	R210	02/05/2013			Bond Future	170.6996	170.6996	170.7364	170.7364	0.022	0.0000	0.0000	0
2013/04/26	R210	02/05/2013	161.14	Call	Bond Future	9,559.5900	9.5596	9,596.3700	9.5964	0.385	0	0	0
2013/04/26	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R210	02/05/2013	161.15	Call	Bond Future	9,549.5900	9.5496	9,586.3700	9.5864	0.385	0	0	0
2013/04/26	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R210	02/05/2013	161.16	Call	Bond Future	9,539.5900	9.5396	9,576.3700	9.5764	0.386	0	0	0
2013/04/26	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R210	01/08/2013			Bond Future	172.9449	172.9449	172.9819	172.9819	0.021	0.0000	0.0000	1,237
2013/04/26	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R210	01/08/2013	172.99	Put	Bond Future	45.1500	0.0451	8.0600	0.0081	(82.148)	0	0	0
2013/04/26	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R210	01/08/2013	173.00	Put	Bond Future	55.1500	0.0551	18.0600	0.0181	(67.253)	0	0	0
2013/04/26	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R210	01/08/2013	173.01	Put	Bond Future	65.1500	0.0651	28.0600	0.0281	(56.930)	0	0	0
2013/04/26	R211	02/05/2013			Bond Future	129.9228	129.9228	129.9374	129.9374	0.011	0.0000	0.0000	0
2013/04/26	R211	02/05/2013	125.69	Call	Bond Future	4,232.8100	4.2328	4,247.3700	4.2474	0.344	0	0	0
2013/04/26	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R211	02/05/2013	125.70	Call	Bond Future	4,222.8100	4.2228	4,237.3700	4.2374	0.345	0	0	0
2013/04/26	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R211	02/05/2013	125.71	Call	Bond Future	4,212.8100	4.2128	4,227.3700	4.2274	0.346	0	0	0
2013/04/26	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R211	01/08/2013			Bond Future	130.1539	130.1539	130.1686	130.1686	0.011	0.0000	0.0000	522
2013/04/26	R211	01/08/2013	129.99	Call	Bond Future	163.9400	0.1639	178.6500	0.1786	8.973	0	0	0
2013/04/26	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R211	01/08/2013	130.00	Call	Bond Future	153.9400	0.1539	168.6500	0.1686	9.556	0	0	0
2013/04/26	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R211	01/08/2013	130.01	Call	Bond Future	143.9400	0.1439	158.6500	0.1587	10.220	0	0	0
2013/04/26	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R212	02/05/2013			Bond Future	137.7633	137.7633	138.0590	138.0590	0.215	0.0000	0.0000	0
2013/04/26	R212	02/05/2013	131.09	Call	Bond Future	6,673.2700	6.6733	6,969.0400	6.9690	4.432	0	0	0
2013/04/26	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R212	02/05/2013	131.10	Call	Bond Future	6,663.2700	6.6633	6,959.0400	6.9590	4.439	0	0	0
2013/04/26	R212	02/05/2013	131.10	Put	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/26	R212	02/05/2013	131.11	Call	Bond Future	6,653.2700	6.6533	6,949.0400	6.9490	4.445	0	0	0
2013/04/26	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R212	01/08/2013			Bond Future	137.9533	137.9533	138.2529	138.2529	0.217	0.0000	0.0000	21,791
2013/04/26	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	262.9300	0.2629	100.000	0	0	0
2013/04/26	R212	01/08/2013	137.99	Put	Bond Future	36.7300	0.0367	0.0000	0.0000	(100.000)	0	0	0
2013/04/26	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	252.9300	0.2529	100.000	0	0	0
2013/04/26	R212	01/08/2013	138.00	Put	Bond Future	46.7300	0.0467	0.0000	0.0000	(100.000)	0	0	0
2013/04/26	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	242.9300	0.2429	100.000	0	0	0
2013/04/26	R212	01/08/2013	138.01	Put	Bond Future	56.7300	0.0567	0.0000	0.0000	(100.000)	0	0	0
2013/04/26	R213	02/05/2013			Bond Future	7.4040	97.3161	7.4129	97.2317	0.120	0.0000	0.0000	6,890
2013/04/26	R213	02/05/2013	7.84	Call	Bond Future	4,034.5800	4.0346	3,948.4000	3.9484	(2.136)	0	0	0
2013/04/26	R213	02/05/2013	7.84	Put	Bond Future	4.5100	0.0045	2.7200	0.0027	(39.690)	0	0	0
2013/04/26	R213	02/05/2013	7.85	Call	Bond Future	4,123.4700	4.1235	4,037.5200	4.0375	(2.084)	0	0	0
2013/04/26	R213	02/05/2013	7.85	Put	Bond Future	3.8300	0.0038	2.2700	0.0023	(40.731)	0	0	0
2013/04/26	R213	02/05/2013	7.86	Call	Bond Future	4,212.3400	4.2123	4,126.5800	4.1266	(2.036)	0	0	0
2013/04/26	R213	02/05/2013	7.86	Put	Bond Future	3.2500	0.0033	1.8800	0.0019	(42.154)	0	0	0
2013/04/26	R213	01/08/2013			Bond Future	7.4568	98.5839	7.4659	98.4984	0.122	0.0000	0.0000	908
2013/04/26	R213	01/08/2013	91.25	Call	Bond Future	87,968.8800	87.9689	87,883.4100	87.8834	(0.097)	0	0	0
2013/04/26	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R213	07/11/2013			Bond Future	7.5148	96.4574	7.5243	96.3700	0.126	0.0000	0.0000	0
2013/04/26	R213	07/11/2013	8.59	Call	Bond Future	10,181.7500	10.1817	10,102.0600	10.1021	(0.783)	0	0	0
2013/04/26	R213	07/11/2013	8.59	Put	Bond Future	929.0600	0.9291	936.6900	0.9367	0.821	0	0	0
2013/04/26	R213	07/11/2013	8.60	Call	Bond Future	10,246.6000	10.2466	10,166.7900	10.1668	(0.779)	0	0	0
2013/04/26	R213	07/11/2013	8.60	Put	Bond Future	914.0500	0.9141	921.5600	0.9216	0.822	0	0	0
2013/04/26	R213	07/11/2013	8.61	Call	Bond Future	10,311.5500	10.3115	10,231.6100	10.2316	(0.775)	0	0	0
2013/04/26	R213	07/11/2013	8.61	Put	Bond Future	899.2600	0.8993	906.6400	0.9066	0.821	0	0	0
2013/04/26	R213	06/02/2014			Bond Future	7.5694	97.7631	7.5791	97.6750	0.128	0.0000	0.0000	0
2013/04/26	R213	06/02/2014	8.31	Call	Bond Future	8,724.8700	8.7249	8,653.9000	8.6539	(0.813)	0	0	0
2013/04/26	R213	06/02/2014	8.31	Put	Bond Future	2,297.2800	2.2973	2,314.3800	2.3144	0.744	0	0	0
2013/04/26	R213	06/02/2014	8.29	Call	Bond Future	8,609.0300	8.6090	8,538.4200	8.5384	(0.820)	0	0	0
2013/04/26	R213	06/02/2014	8.29	Put	Bond Future	2,346.6900	2.3467	2,364.1500	2.3641	0.744	0	0	0
2013/04/26	R213	06/02/2014	8.30	Call	Bond Future	8,666.8900	8.6669	8,596.1000	8.5961	(0.817)	0	0	0
2013/04/26	R213	06/02/2014	8.30	Put	Bond Future	2,321.8700	2.3219	2,339.1500	2.3391	0.744	0	0	0
2013/04/26	R213	08/05/2014			Bond Future	7.6187	95.5841	7.6286	95.4947	0.130	0.0000	0.0000	0
2013/04/26	R213	08/05/2014	7.66	Call	Bond Future	371.1900	0.3712	281.7700	0.2818	(24.090)	0	0	0
2013/04/26	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R213	08/05/2014	7.64	Call	Bond Future	191.9100	0.1919	102.4900	0.1025	(46.595)	0	0	0
2013/04/26	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R213	08/05/2014	7.65	Call	Bond Future	281.6100	0.2816	192.1900	0.1922	(31.753)	0	0	0
2013/04/26	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R214	02/05/2013			Bond Future	7.7089	87.4178	7.7328	87.1763	0.310	0.0000	0.0000	0
2013/04/26	R214	02/05/2013	84.31	Call	Bond Future	78,638.1700	78.6382	78,396.7000	78.3967	(0.307)	0	0	0
2013/04/26	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R214	01/08/2013			Bond Future	7.7598	88.5566	7.7843	88.3120	0.316	0.0000	0.0000	1,036
2013/04/26	R214	01/08/2013	84.31	Call	Bond Future	78,108.7200	78.1087	77,864.0700	77.8641	(0.313)	0	0	0
2013/04/26	R214	01/08/2013	84.31	Put	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/26	R214	07/11/2013			Bond Future	7.8156	86.5392	7.8408	86.2906	0.323	0.0000	0.0000	0
2013/04/26	R214	07/11/2013	7.80	Call	Bond Future	4,314.3300	4.3143	4,175.0600	4.1751	(3.228)	0	0	0
2013/04/26	R214	07/11/2013	7.80	Put	Bond Future	4,468.2200	4.4682	4,577.5400	4.5775	2.447	0	0	0
2013/04/26	R214	07/11/2013	7.81	Call	Bond Future	4,362.9500	4.3630	4,222.7800	4.2228	(3.213)	0	0	0
2013/04/26	R214	07/11/2013	7.81	Put	Bond Future	4,417.8900	4.4179	4,526.3100	4.5263	2.454	0	0	0
2013/04/26	R214	07/11/2013	7.79	Call	Bond Future	4,265.9800	4.2660	4,127.6000	4.1276	(3.244)	0	0	0
2013/04/26	R214	07/11/2013	7.79	Put	Bond Future	4,519.0200	4.5190	4,629.2300	4.6292	2.439	0	0	0
2013/04/26	R248	02/05/2013			Bond Future	7.8742	111.9641	7.8830	111.8504	0.112	0.0000	0.0000	0
2013/04/26	R248	02/05/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R248	02/05/2013	7.85	Put	Bond Future	312.6100	0.3126	426.3100	0.4263	36.371	0	0	0
2013/04/26	R248	01/08/2013			Bond Future	7.9288	113.4228	7.9379	113.3075	0.114	0.0000	0.0000	603
2013/04/26	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R248	01/08/2013	7.84	Put	Bond Future	1,141.7600	1.1418	1,257.0700	1.2571	10.099	0	0	0
2013/04/26	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R248	01/08/2013	7.85	Put	Bond Future	1,012.2100	1.0122	1,127.5200	1.1275	11.392	0	0	0
2013/04/26	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R248	01/08/2013	7.86	Put	Bond Future	882.9100	0.8829	998.2200	0.9982	13.060	0	0	0
2013/04/26	R248	07/11/2013			Bond Future	7.9887	110.6242	7.9981	110.5067	0.117	0.0000	0.0000	0
2013/04/26	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R248	07/11/2013	7.84	Put	Bond Future	1,896.9500	1.8969	2,014.4500	2.0144	6.194	0	0	0
2013/04/26	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R248	07/11/2013	7.85	Put	Bond Future	1,767.6200	1.7676	1,885.1200	1.8851	6.647	0	0	0
2013/04/26	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/26	R248	07/11/2013	7.86	Put	Bond Future	1,638.5500	1.6385	1,756.0500	1.7560	7.171	0	0	0

Total

243850