



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 29/04/2013 to 29/04/2013

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
2013/04/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	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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2013/04/29	2025	02/05/2013			Bond Future	118.1732	118.1732	118.1987	118.1987	0.022	0.0000	0.0000	0
2013/04/29	2025	02/05/2013	113.41	Call	Bond Future	4,759.5100	4.7595	4,784.9900	4.7850	0.535	0	0	0
2013/04/29	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2025	01/08/2013			Bond Future	118.6630	118.6630	118.6887	118.6887	0.022	0.0000	0.0000	0
2013/04/29	2025	01/08/2013	117.99	Call	Bond Future	672.9700	0.6730	698.7400	0.6987	3.829	0	0	0
2013/04/29	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2025	01/08/2013	118.00	Call	Bond Future	662.9700	0.6630	688.7400	0.6887	3.887	0	0	0
2013/04/29	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2025	01/08/2013	118.01	Call	Bond Future	652.9700	0.6530	678.7400	0.6787	3.947	0	0	0
2013/04/29	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2038	02/05/2013			Bond Future	115.0179	115.0179	115.3769	115.3769	0.312	0.0000	0.0000	0
2013/04/29	2038	02/05/2013	111.60	Call	Bond Future	3,413.4200	3.4134	3,772.4200	3.7724	10.517	0	0	0
2013/04/29	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2038	01/08/2013			Bond Future	115.3332	115.3332	115.6968	115.6968	0.315	0.0000	0.0000	9
2013/04/29	2038	01/08/2013	114.99	Call	Bond Future	343.2400	0.3432	706.8200	0.7068	105.926	0	0	0
2013/04/29	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2038	01/08/2013	115.00	Call	Bond Future	333.2400	0.3332	696.8200	0.6968	109.105	0	0	0
2013/04/29	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2038	01/08/2013	115.01	Call	Bond Future	323.2400	0.3232	686.8200	0.6868	112.480	0	0	0
2013/04/29	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2050	02/05/2013			Bond Future	119.9546	119.9546	119.9841	119.9841	0.025	0.0000	0.0000	0
2013/04/29	2050	02/05/2013	117.60	Call	Bond Future	2,356.7500	2.3568	2,386.3000	2.3863	1.254	0	0	0
2013/04/29	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2050	01/08/2013			Bond Future	120.2019	120.2019	120.2317	120.2317	0.025	0.0000	0.0000	122
2013/04/29	2050	01/08/2013	118.99	Call	Bond Future	1,211.8700	1.2119	1,241.6700	1.2417	2.459	0	0	0
2013/04/29	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2050	01/08/2013	119.00	Call	Bond Future	1,201.8700	1.2019	1,231.6700	1.2317	2.479	0	0	0
2013/04/29	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	2050	01/08/2013	119.01	Call	Bond Future	1,191.8700	1.1919	1,221.6700	1.2217	2.500	0	0	0
2013/04/29	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	AL7T	02/05/2013			Index Future	507.8650	507.8650	510.2970	510.2970	0.479	0.0000	0.0000	10
2013/04/29	AL7T	01/08/2013			Index Future	514.4810	514.4810	516.9450	516.9450	0.479	0.0000	0.0000	1

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2013/04/29	AL7T	07/11/2013			Index Future	521.8400	521.8400	524.3320	524.3320	0.478	0.0000	0.0000	0
2013/04/29	ALBI	02/05/2013			Index Future	453.2110	453.2110	455.3460	455.3460	0.471	0.0000	0.0000	250
2013/04/29	ALBI	01/08/2013			Index Future	459.1160	459.1160	461.2780	461.2780	0.471	0.0000	0.0000	475
2013/04/29	ALBI	07/11/2013			Index Future	465.6830	465.6830	467.8690	467.8690	0.469	0.0000	0.0000	85
2013/04/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	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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2013/04/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/29	EL28	02/05/2013			Bond Future	113.8018	113.8018	113.8297	113.8297	0.025	0.0000	0.0000	0
2013/04/29	EL28	02/05/2013	113.32	Call	Bond Future	485.5800	0.4856	513.5400	0.5135	5.758	0	0	0
2013/04/29	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	EL28	01/08/2013			Bond Future	115.2985	115.2985	115.3269	115.3269	0.025	0.0000	0.0000	0
2013/04/29	EL28	01/08/2013	115.00	Call	Bond Future	298.5100	0.2985	326.9100	0.3269	9.514	0	0	0
2013/04/29	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	EL28	01/08/2013	115.01	Call	Bond Future	288.5100	0.2885	316.9100	0.3169	9.844	0	0	0
2013/04/29	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	EL28	01/08/2013	114.99	Call	Bond Future	308.5100	0.3085	336.9100	0.3369	9.206	0	0	0
2013/04/29	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	ES33	02/05/2013			Bond Future	8.2390	93.8292	8.1731	94.4419	(0.800)	0.0000	0.0000	0
2013/04/29	ES33	02/05/2013	91.02	Call	Bond Future	84,648.9900	84.6490	85,261.6800	85.2617	0.724	0	0	0
2013/04/29	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	ES33	01/08/2013			Bond Future	8.3121	95.0517	8.2443	95.6723	(0.815)	0.0000	0.0000	292
2013/04/29	ES33	01/08/2013	9.00	Call	Bond Future	5,959.4600	5.9595	6,580.0900	6.5801	10.414	0	0	0
2013/04/29	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	ES33	01/08/2013	91.02	Call	Bond Future	84,000.3300	84.0003	84,620.9600	84.6210	0.739	0	0	0
2013/04/29	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	ES33	07/11/2013			Bond Future	8.3927	92.6296	8.3230	93.2578	(0.831)	0.0000	0.0000	0
2013/04/29	ES33	07/11/2013	8.49	Call	Bond Future	865.3300	0.8653	1,493.5800	1.4936	72.602	0	0	0
2013/04/29	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	ES33	07/11/2013	8.50	Call	Bond Future	953.6100	0.9536	1,581.8600	1.5819	65.881	0	0	0
2013/04/29	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	ES33	07/11/2013	8.51	Call	Bond Future	1,041.7600	1.0418	1,670.0100	1.6700	60.307	0	0	0
2013/04/29	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	GOVI	02/05/2013			GOVI	452.3290	452.3290	454.3690	454.3690	0.451	0.0000	0.0000	43
2013/04/29	GOVI	02/05/2013	432.99	Call	GOVI	193,390.0000	19.3390	213,790.0000	21.3790	10.549	0	0	0
2013/04/29	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	GOVI	02/05/2013	433.00	Call	GOVI	193,290.0000	19.3290	213,690.0000	21.3690	10.554	0	0	0
2013/04/29	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	GOVI	02/05/2013	433.01	Call	GOVI	193,190.0000	19.3190	213,590.0000	21.3590	10.560	0	0	0
2013/04/29	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	GOVI	01/08/2013			GOVI	458.2220	458.2220	460.2880	460.2880	0.451	0.0000	0.0000	350
2013/04/29	GOVI	01/08/2013	445.99	Call	GOVI	122,320.0000	12.2320	142,980.0000	14.2980	16.890	0	0	0
2013/04/29	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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2013/04/29	GOVI	01/08/2013	446.00	Call	GOVI	122,220.0000	12.2220	142,880.0000	14.2880	16.904	0	0	0
2013/04/29	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	GOVI	01/08/2013	446.01	Call	GOVI	122,120.0000	12.2120	142,780.0000	14.2780	16.918	0	0	0
2013/04/29	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	GOVI	07/11/2013			GOVI	464.7760	464.7760	466.8660	466.8660	0.450	0.0000	0.0000	0
2013/04/29	GOVI	07/11/2013	445.99	Call	GOVI	187,860.0000	18.7860	208,760.0000	20.8760	11.125	0	0	0
2013/04/29	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	GOVI	07/11/2013	446.00	Call	GOVI	187,760.0000	18.7760	208,660.0000	20.8660	11.131	0	0	0
2013/04/29	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	GOVI	07/11/2013	446.01	Call	GOVI	187,660.0000	18.7660	208,560.0000	20.8560	11.137	0	0	0
2013/04/29	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/29	IGOV	02/05/2013			Index Future	206.9350	206.9350	207.4120	207.4120	0.231	0.0000	0.0000	5
2013/04/29	IGOV	01/08/2013			Index Future	209.7030	209.7030	210.1850	210.1850	0.230	0.0000	0.0000	890
2013/04/29	IGOV	07/11/2013			Index Future	212.7750	212.7750	213.2660	213.2660	0.231	0.0000	0.0000	7
2013/04/29	ILBI	02/05/2013			Index Future	559.8130	559.8130	560.2540	560.2540	0.079	0.0000	0.0000	0
2013/04/29	ILBI	01/08/2013			Index Future	567.2790	567.2790	567.7250	567.7250	0.079	0.0000	0.0000	183
2013/04/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/29	JBAF	15/05/2013			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	0
2013/04/29	JBAF	19/06/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	500
2013/04/29	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	5.0400	94.9600	0.398	0.0000	0.0000	0
2013/04/29	JBAF	21/08/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2013/04/29	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	2,200
2013/04/29	JBAF	16/10/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	0
2013/04/29	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	1,500
2013/04/29	JBAF	19/03/2014			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0
2013/04/29	JBAF	18/06/2014			Jibar Tradeable Future	5.0400	94.9600	5.0300	94.9700	(0.198)	0.0000	0.0000	0
2013/04/29	JBAF	17/09/2014			Jibar Tradeable Future	5.1500	94.8500	5.1400	94.8600	(0.194)	0.0000	0.0000	0
2013/04/29	JBAF	17/12/2014			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	0
2013/04/29	JBAF	18/03/2015			Jibar Tradeable Future	5.4200	94.5800	5.4200	94.5800	0.000	0.0000	0.0000	0
2013/04/29	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/29	R023	02/05/2013			Bond Future	6.3621	111.4356	6.2866	112.0172	(1.187)	0.0000	0.0000	907
2013/04/29	R023	02/05/2013	7.04	Call	Bond Future	5,047.8400	5.0478	5,629.3700	5.6294	11.520	0	0	0
2013/04/29	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R023	02/05/2013	7.05	Call	Bond Future	5,120.0600	5.1201	5,701.5900	5.7016	11.358	0	0	0
2013/04/29	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R023	02/05/2013	7.06	Call	Bond Future	5,192.2200	5.1922	5,773.7500	5.7738	11.200	0	0	0
2013/04/29	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R023	01/08/2013			Bond Future	6.4004	112.8874	6.3221	113.4764	(1.224)	0.0000	0.0000	7,365
2013/04/29	R023	01/08/2013	7.29	Call	Bond Future	6,417.5900	6.4176	7,006.6100	7.0066	9.178	0	0	0
2013/04/29	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R023	01/08/2013	7.30	Call	Bond Future	6,486.9600	6.4870	7,075.9800	7.0760	9.080	0	0	0
2013/04/29	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R023	01/08/2013	7.31	Call	Bond Future	6,556.2700	6.5563	7,145.2900	7.1453	8.984	0	0	0
2013/04/29	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R023	07/11/2013			Bond Future	6.4428	110.5859	6.3615	111.1820	(1.262)	0.0000	0.0000	0
2013/04/29	R023	07/11/2013	6.49	Call	Bond Future	343.7800	0.3438	939.8600	0.9399	173.390	0	0	0
2013/04/29	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R023	07/11/2013	6.50	Call	Bond Future	416.5100	0.4165	1,012.5900	1.0126	143.113	0	0	0
2013/04/29	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R023	07/11/2013	6.51	Call	Bond Future	489.1900	0.4892	1,085.2700	1.0853	121.850	0	0	0
2013/04/29	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R157	02/05/2013			Bond Future	5.2298	120.0367	5.1846	120.1471	(0.864)	0.0000	0.0000	3,532
2013/04/29	R157	02/05/2013	5.34	Call	Bond Future	288.1800	0.2882	380.2000	0.3802	31.931	0	0	0
2013/04/29	R157	02/05/2013	5.34	Put	Bond Future	19.6100	0.0196	1.2200	0.0012	(93.779)	0	0	0
2013/04/29	R157	02/05/2013	5.35	Call	Bond Future	309.2100	0.3092	404.1600	0.4042	30.707	0	0	0
2013/04/29	R157	02/05/2013	5.35	Put	Bond Future	16.3000	0.0163	0.8400	0.0008	(94.847)	0	0	0
2013/04/29	R157	02/05/2013	5.36	Call	Bond Future	330.7000	0.3307	428.2200	0.4282	29.489	0	0	0
2013/04/29	R157	02/05/2013	5.36	Put	Bond Future	13.4600	0.0135	0.5700	0.0006	(95.765)	0	0	0
2013/04/29	R157	01/08/2013			Bond Future	5.2199	121.6006	5.1687	121.7124	(0.982)	0.0000	0.0000	11,389
2013/04/29	R157	01/08/2013	116.11	Call	Bond Future	92,144.9300	92.1449	92,256.7500	92.2567	0.121	0	0	0
2013/04/29	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R157	07/11/2013			Bond Future	5.1980	116.5329	5.1392	116.6448	(1.133)	0.0000	0.0000	0
2013/04/29	R157	07/11/2013	5.59	Call	Bond Future	931.5400	0.9315	1,012.8100	1.0128	8.724	0	0	0
2013/04/29	R157	07/11/2013	5.59	Put	Bond Future	190.4500	0.1905	159.8600	0.1599	(16.062)	0	0	0
2013/04/29	R157	07/11/2013	5.60	Call	Bond Future	945.6600	0.9457	1,027.5100	1.0275	8.655	0	0	0
2013/04/29	R157	07/11/2013	5.60	Put	Bond Future	185.7500	0.1857	155.7400	0.1557	(16.156)	0	0	0
2013/04/29	R157	07/11/2013	5.61	Call	Bond Future	959.8800	0.9599	1,042.3000	1.0423	8.586	0	0	0
2013/04/29	R157	07/11/2013	5.61	Put	Bond Future	181.1500	0.1811	151.7100	0.1517	(16.252)	0	0	0
2013/04/29	R157	06/02/2014			Bond Future	5.1582	118.1110	5.0880	118.2259	(1.360)	0.0000	0.0000	0
2013/04/29	R157	06/02/2014	5.66	Call	Bond Future	1,017.6600	1.0177	1,102.3500	1.1023	8.322	0	0	0
2013/04/29	R157	06/02/2014	5.66	Put	Bond Future	200.9800	0.2010	170.8200	0.1708	(15.006)	0	0	0
2013/04/29	R157	06/02/2014	5.64	Call	Bond Future	993.2200	0.9932	1,076.9900	1.0770	8.434	0	0	0
2013/04/29	R157	06/02/2014	5.64	Put	Bond Future	208.9300	0.2089	177.8500	0.1779	(14.876)	0	0	0
2013/04/29	R157	06/02/2014	5.65	Call	Bond Future	1,005.4100	1.0054	1,089.6400	1.0896	8.378	0	0	0
2013/04/29	R157	06/02/2014	5.65	Put	Bond Future	204.9200	0.2049	174.3000	0.1743	(14.942)	0	0	0
2013/04/29	R157	08/05/2014			Bond Future	5.0618	112.9442	4.9775	113.0606	(1.665)	0.0000	0.0000	0

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2013/04/29	R157	08/05/2014	5.21	Call	Bond Future	204.1500	0.2041	320.5300	0.3205	57.007	0	0	0
2013/04/29	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R157	08/05/2014	5.19	Call	Bond Future	176.6300	0.1766	293.0100	0.2930	65.889	0	0	0
2013/04/29	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R157	08/05/2014	5.20	Call	Bond Future	190.3900	0.1904	306.7700	0.3068	61.127	0	0	0
2013/04/29	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R186	02/05/2013			Bond Future	6.8428	136.0107	6.7521	136.9810	(1.325)	6.7522	6.7522	5,680
2013/04/29	R186	02/05/2013	6.75	Call	Bond Future	275.3300	0.2753	454.0400	0.4540	64.908	0	0	350
2013/04/29	R186	02/05/2013	6.75	Put	Bond Future	1,268.2100	1.2682	476.6300	0.4766	(62.417)	0	0	0
2013/04/29	R186	02/05/2013	7.39	Call	Bond Future	5,651.5900	5.6516	6,621.7500	6.6217	17.166	0	0	0
2013/04/29	R186	02/05/2013	7.39	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R186	02/05/2013	7.40	Call	Bond Future	5,751.6800	5.7517	6,721.8700	6.7219	16.868	0	0	2,000
2013/04/29	R186	02/05/2013	7.40	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	150
2013/04/29	R186	02/05/2013	7.41	Call	Bond Future	5,851.6700	5.8517	6,821.8800	6.8219	16.580	0	0	0
2013/04/29	R186	02/05/2013	7.41	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R186	02/05/2013	7.60	Call	Bond Future	7,730.9700	7.7310	8,701.2600	8.7013	12.551	0	0	0
2013/04/29	R186	02/05/2013	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,830
2013/04/29	R186	02/05/2013	7.75	Call	Bond Future	9,187.1500	9.1872	10,157.4400	10.1574	10.561	0	0	0
2013/04/29	R186	02/05/2013	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2013/04/29	R186	01/08/2013			Bond Future	6.8924	132.4980	6.7987	133.4809	(1.359)	0.0000	0.0000	53,804
2013/04/29	R186	01/08/2013	7.25	Call	Bond Future	5,076.3700	5.0764	5,753.4100	5.7534	13.337	0	0	4,315
2013/04/29	R186	01/08/2013	7.25	Put	Bond Future	1,414.3500	1.4144	1,108.4200	1.1084	(21.630)	0	0	0
2013/04/29	R186	01/08/2013	128.26	Call	Bond Future	123,225.5500	123.2256	124,208.5200	124.2085	0.798	0	0	0
2013/04/29	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R186	07/11/2013			Bond Future	6.9441	134.3933	6.8473	135.3885	(1.394)	0.0000	0.0000	540
2013/04/29	R186	07/11/2013	8.15	Call	Bond Future	12,247.9100	12.2479	13,114.3700	13.1144	7.074	0	0	0
2013/04/29	R186	07/11/2013	8.15	Put	Bond Future	681.8700	0.6819	553.0700	0.5531	(18.889)	0	0	0
2013/04/29	R186	07/11/2013	8.16	Call	Bond Future	12,325.2200	12.3252	13,193.5900	13.1936	7.045	0	0	0
2013/04/29	R186	07/11/2013	8.16	Put	Bond Future	669.3600	0.6694	542.4700	0.5425	(18.957)	0	0	0
2013/04/29	R186	07/11/2013	8.75	Call	Bond Future	16,994.2900	16.9943	17,942.6300	17.9426	5.580	0	0	0
2013/04/29	R186	07/11/2013	8.75	Put	Bond Future	203.5700	0.2036	156.6500	0.1566	(23.049)	0	0	1,030
2013/04/29	R186	07/11/2013	8.14	Call	Bond Future	12,170.6900	12.1707	13,035.2200	13.0352	7.103	0	0	0
2013/04/29	R186	07/11/2013	8.14	Put	Bond Future	694.5700	0.6946	563.8400	0.5638	(18.822)	0	0	0
2013/04/29	R186	06/02/2014			Bond Future	6.9915	130.9226	6.8913	131.9329	(1.433)	0.0000	0.0000	0
2013/04/29	R186	06/02/2014	7.74	Call	Bond Future	9,413.1400	9.4131	10,146.1800	10.1462	7.787	0	0	0
2013/04/29	R186	06/02/2014	7.74	Put	Bond Future	2,197.2900	2.1973	1,920.0100	1.9200	(12.619)	0	0	0
2013/04/29	R186	06/02/2014	7.75	Call	Bond Future	9,480.0400	9.4800	10,215.5500	10.2155	7.759	0	0	0
2013/04/29	R186	06/02/2014	7.75	Put	Bond Future	2,171.5900	2.1716	1,896.7800	1.8968	(12.655)	0	0	0
2013/04/29	R186	06/02/2014	7.76	Call	Bond Future	9,547.4800	9.5475	10,285.4300	10.2854	7.729	0	0	0
2013/04/29	R186	06/02/2014	7.76	Put	Bond Future	2,146.5200	2.1465	1,874.1500	1.8741	(12.689)	0	0	0
2013/04/29	R186	08/05/2014			Bond Future	7.0369	132.7443	6.9333	133.7686	(1.472)	0.0000	0.0000	0
2013/04/29	R186	08/05/2014	7.09	Call	Bond Future	520.8200	0.5208	1,545.1300	1.5451	196.673	0	0	0
2013/04/29	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R186	08/05/2014	7.10	Call	Bond Future	618.5600	0.6186	1,642.8700	1.6429	165.596	0	0	0
2013/04/29	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R186	08/05/2014	7.11	Call	Bond Future	716.1900	0.7162	1,740.5000	1.7405	143.022	0	0	0
2013/04/29	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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2013/04/29	R197	02/05/2013			Bond Future	297.6248	297.6248	297.6874	297.6874	0.021	0.0000	0.0000	0
2013/04/29	R197	02/05/2013	282.39	Call	Bond Future	15,234.8300	15.2348	15,297.4300	15.2974	0.411	0	0	0
2013/04/29	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R197	02/05/2013	282.40	Call	Bond Future	15,224.8300	15.2248	15,287.4300	15.2874	0.411	0	0	0
2013/04/29	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R197	02/05/2013	282.41	Call	Bond Future	15,214.8300	15.2148	15,277.4300	15.2774	0.411	0	0	0
2013/04/29	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R197	01/08/2013			Bond Future	296.0502	296.0502	296.1136	296.1136	0.021	0.0000	0.0000	2,633
2013/04/29	R197	01/08/2013	294.99	Call	Bond Future	1,060.2100	1.0602	1,123.6200	1.1236	5.981	0	0	0
2013/04/29	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R197	01/08/2013	295.00	Call	Bond Future	1,050.2100	1.0502	1,113.6200	1.1136	6.038	0	0	0
2013/04/29	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R197	01/08/2013	295.01	Call	Bond Future	1,040.2100	1.0402	1,103.6200	1.1036	6.096	0	0	0
2013/04/29	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R201	02/05/2013			Bond Future	5.0688	108.9520	5.0237	109.0242	(0.890)	0.0000	0.0000	0
2013/04/29	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R201	02/05/2013	4.04	Put	Bond Future	1,663.6100	1.6636	1,591.4100	1.5914	(4.340)	0	0	0
2013/04/29	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R201	02/05/2013	4.05	Put	Bond Future	1,647.2800	1.6473	1,575.0800	1.5751	(4.383)	0	0	0
2013/04/29	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R201	02/05/2013	4.06	Put	Bond Future	1,630.9400	1.6309	1,558.7400	1.5587	(4.427)	0	0	0
2013/04/29	R201	01/08/2013			Bond Future	5.0320	105.9676	4.9782	106.0407	(1.069)	0.0000	0.0000	0
2013/04/29	R201	01/08/2013	107.45	Call	Bond Future	68,721.8900	68.7219	68,794.9900	68.7950	0.106	0	0	0
2013/04/29	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R201	07/11/2013			Bond Future	4.9442	107.4834	4.8779	107.5561	(1.340)	0.0000	0.0000	0
2013/04/29	R201	07/11/2013	4.79	Call	Bond Future	166.8100	0.1668	195.1200	0.1951	16.971	0	0	0
2013/04/29	R201	07/11/2013	4.79	Put	Bond Future	336.2200	0.3362	291.7700	0.2918	(13.221)	0	0	0
2013/04/29	R201	07/11/2013	4.80	Call	Bond Future	171.1300	0.1711	199.9500	0.2000	16.841	0	0	0
2013/04/29	R201	07/11/2013	4.80	Put	Bond Future	329.5400	0.3295	285.6000	0.2856	(13.334)	0	0	0
2013/04/29	R201	07/11/2013	4.81	Call	Bond Future	175.5200	0.1755	204.8500	0.2048	16.710	0	0	0
2013/04/29	R201	07/11/2013	4.81	Put	Bond Future	322.9300	0.3229	279.5000	0.2795	(13.449)	0	0	0
2013/04/29	R201	06/02/2014			Bond Future	4.7860	104.5301	4.6981	104.6051	(1.835)	0.0000	0.0000	0
2013/04/29	R201	06/02/2014	5.26	Call	Bond Future	505.6700	0.5057	561.4100	0.5614	11.023	0	0	0
2013/04/29	R201	06/02/2014	5.26	Put	Bond Future	102.0700	0.1021	82.7500	0.0828	(18.928)	0	0	0
2013/04/29	R201	06/02/2014	5.24	Call	Bond Future	492.9500	0.4930	548.0600	0.5481	11.180	0	0	0
2013/04/29	R201	06/02/2014	5.24	Put	Bond Future	106.3300	0.1063	86.3800	0.0864	(18.762)	0	0	0
2013/04/29	R201	06/02/2014	5.25	Call	Bond Future	499.1400	0.4991	554.5800	0.5546	11.107	0	0	0
2013/04/29	R201	06/02/2014	5.25	Put	Bond Future	104.0300	0.1040	84.4100	0.0844	(18.860)	0	0	0
2013/04/29	R201	08/05/2014			Bond Future	4.4380	105.9846	4.3131	106.0606	(2.815)	0.0000	0.0000	0
2013/04/29	R201	08/05/2014	4.75	Call	Bond Future	189.4400	0.1894	265.4700	0.2655	40.134	0	0	0
2013/04/29	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R201	08/05/2014	4.76	Call	Bond Future	195.5000	0.1955	271.5300	0.2715	38.890	0	0	0
2013/04/29	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R201	08/05/2014	4.74	Call	Bond Future	183.3800	0.1834	259.4100	0.2594	41.460	0	0	0
2013/04/29	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
2013/04/29	R202	02/05/2013			Bond Future	223.0108	223.0108	224.9743	224.9743	0.880	0.0000	0.0000	109
2013/04/29	R202	02/05/2013	211.04	Call	Bond Future	11,970.7900	11.9708	13,934.3300	13.9343	16.403	0	0	0
2013/04/29	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R202	02/05/2013	211.05	Call	Bond Future	11,960.7900	11.9608	13,924.3300	13.9243	16.416	0	0	0
2013/04/29	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R202	02/05/2013	211.06	Call	Bond Future	11,950.7900	11.9508	13,914.3300	13.9143	16.430	0	0	0
2013/04/29	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R202	01/08/2013			Bond Future	223.0286	223.0286	225.0178	225.0178	0.892	0.0000	0.0000	44,020
2013/04/29	R202	01/08/2013	223.01	Call	Bond Future	18.5700	0.0186	2,007.8400	2.0078	10712.278	0	0	0
2013/04/29	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R202	01/08/2013	222.99	Call	Bond Future	38.5700	0.0386	2,027.8400	2.0278	5157.558	0	0	0
2013/04/29	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R202	01/08/2013	223.00	Call	Bond Future	28.5700	0.0286	2,017.8400	2.0178	6962.793	0	0	0
2013/04/29	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R203	02/05/2013			Bond Future	5.6263	111.1887	5.5759	111.3929	(0.896)	0.0000	0.0000	1,698
2013/04/29	R203	02/05/2013	5.89	Call	Bond Future	1,066.0900	1.0661	1,264.8200	1.2648	18.641	0	0	0
2013/04/29	R203	02/05/2013	5.89	Put	Bond Future	5.5200	0.0055	0.0600	0.0001	(98.913)	0	0	0
2013/04/29	R203	02/05/2013	5.90	Call	Bond Future	1,105.1100	1.1051	1,304.7800	1.3048	18.068	0	0	0
2013/04/29	R203	02/05/2013	5.90	Put	Bond Future	4.5600	0.0046	0.0400	0.0000	(99.123)	0	0	0
2013/04/29	R203	02/05/2013	5.91	Call	Bond Future	1,144.2600	1.1443	1,344.7300	1.3447	17.520	0	0	0
2013/04/29	R203	02/05/2013	5.91	Put	Bond Future	3.7500	0.0038	0.0300	0.0000	(99.200)	0	0	0
2013/04/29	R203	01/08/2013			Bond Future	5.6492	112.6372	5.5952	112.8440	(0.956)	0.0000	0.0000	9,172
2013/04/29	R203	01/08/2013	109.11	Call	Bond Future	99,423.9600	99.4240	99,630.8300	99.6308	0.208	0	0	0
2013/04/29	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R203	07/11/2013			Bond Future	5.6734	110.0885	5.6154	110.2969	(1.022)	0.0000	0.0000	0
2013/04/29	R203	07/11/2013	6.01	Call	Bond Future	1,821.8300	1.8218	1,956.5300	1.9565	7.394	0	0	0
2013/04/29	R203	07/11/2013	6.01	Put	Bond Future	621.9300	0.6219	548.2600	0.5483	(11.845)	0	0	0
2013/04/29	R203	07/11/2013	571.00	Call	Bond Future	107,858.9700	107.8590	108,067.3400	108.0673	0.193	0	0	0
2013/04/29	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R203	07/11/2013	5.71	Call	Bond Future	1,178.5000	1.1785	1,282.2100	1.2822	8.800	0	0	15
2013/04/29	R203	07/11/2013	5.71	Put	Bond Future	1,047.2100	1.0472	942.5500	0.9425	(9.994)	0	0	0
2013/04/29	R203	07/11/2013	5.99	Call	Bond Future	1,774.1800	1.7742	1,906.9500	1.9069	7.483	0	0	0
2013/04/29	R203	07/11/2013	5.99	Put	Bond Future	645.1200	0.6451	569.5200	0.5695	(11.719)	0	0	0
2013/04/29	R203	07/11/2013	6.00	Call	Bond Future	1,797.9300	1.7979	1,931.6700	1.9317	7.439	0	0	0
2013/04/29	R203	07/11/2013	6.00	Put	Bond Future	633.4400	0.6334	558.8100	0.5588	(11.782)	0	0	0
2013/04/29	R203	06/02/2014			Bond Future	5.6937	111.5792	5.6306	111.7918	(1.108)	0.0000	0.0000	0
2013/04/29	R203	06/02/2014	6.16	Call	Bond Future	2,223.8500	2.2238	2,366.6800	2.3667	6.423	0	0	0
2013/04/29	R203	06/02/2014	6.16	Put	Bond Future	669.0300	0.6690	599.2900	0.5993	(10.424)	0	0	0
2013/04/29	R203	06/02/2014	5.95	Call	Bond Future	1,765.4200	1.7654	1,891.3300	1.8913	7.132	0	0	16
2013/04/29	R203	06/02/2014	5.95	Put	Bond Future	907.4300	0.9074	820.7700	0.8208	(9.550)	0	0	0
2013/04/29	R203	06/02/2014	6.14	Call	Bond Future	2,177.8500	2.1778	2,319.1500	2.3191	6.488	0	0	0
2013/04/29	R203	06/02/2014	6.14	Put	Bond Future	689.1600	0.6892	617.8900	0.6179	(10.342)	0	0	0
2013/04/29	R203	06/02/2014	6.15	Call	Bond Future	2,200.8000	2.2008	2,342.8600	2.3429	6.455	0	0	0
2013/04/29	R203	06/02/2014	6.15	Put	Bond Future	679.0400	0.6790	608.5300	0.6085	(10.384)	0	0	0
2013/04/29	R203	08/05/2014			Bond Future	5.6989	108.9697	5.6304	109.1851	(1.201)	0.0000	0.0000	0
2013/04/29	R203	08/05/2014	5.76	Call	Bond Future	191.9100	0.1919	407.3400	0.4073	112.256	0	0	0
2013/04/29	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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2013/04/29	R203	08/05/2014	5.74	Call	Bond Future	129.1500	0.1291	344.5800	0.3446	166.806	0	0	0
2013/04/29	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R203	08/05/2014	5.75	Call	Bond Future	160.5300	0.1605	375.9600	0.3760	134.199	0	0	0
2013/04/29	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R204	02/05/2013			Bond Future	5.8269	113.2946	5.7764	113.5490	(0.867)	0.0000	0.0000	5,360
2013/04/29	R204	02/05/2013	6.29	Call	Bond Future	2,299.9300	2.2999	2,554.2000	2.5542	11.056	0	0	0
2013/04/29	R204	02/05/2013	6.29	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R204	02/05/2013	6.30	Call	Bond Future	2,348.9200	2.3489	2,603.2100	2.6032	0.826	0	0	0
2013/04/29	R204	02/05/2013	6.30	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R204	02/05/2013	6.31	Call	Bond Future	2,397.8800	2.3979	2,652.1900	2.6522	10.606	0	0	0
2013/04/29	R204	02/05/2013	6.31	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R204	01/08/2013			Bond Future	5.8591	110.7442	5.8057	111.0019	(0.911)	0.0000	0.0000	13,669
2013/04/29	R204	01/08/2013	110.75	Call	Bond Future	101,860.7100	101.8607	102,118.3700	102.1184	0.253	0	0	0
2013/04/29	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R204	07/11/2013			Bond Future	5.8899	112.3283	5.8334	112.5882	(0.959)	0.0000	0.0000	0
2013/04/29	R204	07/11/2013	7.00	Call	Bond Future	5,144.5400	5.1445	5,375.7400	5.3757	4.494	0	0	0
2013/04/29	R204	07/11/2013	7.00	Put	Bond Future	184.4300	0.1844	155.7500	0.1557	(15.551)	0	0	1,270
2013/04/29	R204	07/11/2013	6.29	Call	Bond Future	2,603.9800	2.6040	2,776.0100	2.7760	6.606	0	0	0
2013/04/29	R204	07/11/2013	6.29	Put	Bond Future	783.6000	0.7836	695.7500	0.6958	(11.211)	0	0	0
2013/04/29	R204	07/11/2013	6.30	Call	Bond Future	2,635.4200	2.6354	2,808.5500	2.8086	6.569	0	0	0
2013/04/29	R204	07/11/2013	6.30	Put	Bond Future	770.0200	0.7700	683.2700	0.6833	(11.266)	0	0	0
2013/04/29	R204	07/11/2013	6.31	Call	Bond Future	2,667.0300	2.6670	2,841.2500	2.8413	6.532	0	0	0
2013/04/29	R204	07/11/2013	6.31	Put	Bond Future	756.6300	0.7566	670.9700	0.6710	(11.321)	0	0	0
2013/04/29	R204	06/02/2014			Bond Future	5.9160	109.8185	5.8557	110.0833	(1.019)	0.0000	0.0000	0
2013/04/29	R204	06/02/2014	6.40	Call	Bond Future	3,049.1600	3.0492	3,225.0800	3.2251	5.769	0	0	0
2013/04/29	R204	06/02/2014	6.40	Put	Bond Future	950.7800	0.9508	861.9000	0.8619	(9.348)	0	0	0
2013/04/29	R204	06/02/2014	6.41	Call	Bond Future	3,078.9900	3.0790	3,255.7900	3.2558	5.742	0	0	0
2013/04/29	R204	06/02/2014	6.41	Put	Bond Future	937.7800	0.9378	849.7800	0.8498	(9.384)	0	0	0
2013/04/29	R204	06/02/2014	6.39	Call	Bond Future	3,019.4600	3.0195	3,194.4800	3.1945	5.796	0	0	0
2013/04/29	R204	06/02/2014	6.39	Put	Bond Future	963.9300	0.9639	874.1500	0.8742	(9.314)	0	0	0
2013/04/29	R204	08/05/2014			Bond Future	5.9362	111.3465	5.8720	111.6149	(1.081)	0.0000	0.0000	0
2013/04/29	R204	08/05/2014	6.05	Call	Bond Future	474.1900	0.4742	742.5800	0.7426	56.600	0	0	0
2013/04/29	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R204	08/05/2014	6.06	Call	Bond Future	515.7300	0.5157	784.1200	0.7841	52.041	0	0	0
2013/04/29	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R204	08/05/2014	6.04	Call	Bond Future	432.6400	0.4326	701.0300	0.7010	62.035	0	0	0
2013/04/29	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R206	02/05/2013			Bond Future	5.1240	103.9015	5.0887	103.9256	(0.691)	0.0000	0.0000	0
2013/04/29	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R206	02/05/2013	3.39	Put	Bond Future	1,193.7400	1.1937	1,169.6100	1.1696	(2.021)	0	0	0
2013/04/29	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R206	02/05/2013	3.40	Put	Bond Future	1,186.7900	1.1868	1,162.6600	1.1627	(2.033)	0	0	0
2013/04/29	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R206	02/05/2013	3.41	Put	Bond Future	1,179.8400	1.1798	1,155.7100	1.1557	(2.045)	0	0	0
2013/04/29	R206	01/08/2013			Bond Future	5.0098	101.4933	4.9545	101.5177	(1.105)	0.0000	0.0000	0
2013/04/29	R206	01/08/2013	103.94	Call	Bond Future	30,495.1400	30.4951	30,519.5500	30.5195	0.080	0	0	0

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2013/04/29	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R206	07/11/2013			Bond Future	4.4592	102.9451	4.3285	102.9685	(2.932)	0.0000	0.0000	0
2013/04/29	R206	07/11/2013	4.29	Call	Bond Future	23.4500	0.0235	33.0100	0.0330	40.768	0	0	0
2013/04/29	R206	07/11/2013	4.29	Put	Bond Future	53.7600	0.0538	39.9000	0.0399	(25.781)	0	0	0
2013/04/29	R206	07/11/2013	4.30	Call	Bond Future	24.1200	0.0241	33.8600	0.0339	40.381	0	0	0
2013/04/29	R206	07/11/2013	4.30	Put	Bond Future	52.6300	0.0526	38.9500	0.0390	(25.993)	0	0	0
2013/04/29	R206	07/11/2013	4.31	Call	Bond Future	24.8100	0.0248	34.7200	0.0347	39.944	0	0	0
2013/04/29	R206	07/11/2013	4.31	Put	Bond Future	51.5300	0.0515	38.0200	0.0380	(26.218)	0	0	0
2013/04/29	R207	02/05/2013			Bond Future	6.0021	109.0241	5.9266	109.4536	(1.259)	0.0000	0.0000	1,424
2013/04/29	R207	02/05/2013	6.44	Call	Bond Future	2,447.6500	2.4476	2,876.8900	2.8769	17.537	0	0	0
2013/04/29	R207	02/05/2013	6.44	Put	Bond Future	0.2800	0.0003	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R207	02/05/2013	6.45	Call	Bond Future	2,502.6800	2.5027	2,931.9800	2.9320	17.154	0	0	0
2013/04/29	R207	02/05/2013	6.45	Put	Bond Future	0.2200	0.0002	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R207	02/05/2013	6.46	Call	Bond Future	2,557.6800	2.5577	2,987.0300	2.9870	16.787	0	0	0
2013/04/29	R207	02/05/2013	6.46	Put	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R207	01/08/2013			Bond Future	6.0395	106.8081	5.9602	107.2432	(1.313)	0.0000	0.0000	6,866
2013/04/29	R207	01/08/2013	106.18	Call	Bond Future	99,236.8600	99.2369	99,671.9700	99.6720	0.438	0	0	0
2013/04/29	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R207	07/11/2013			Bond Future	6.0732	108.3359	5.9900	108.7758	(1.371)	0.0000	0.0000	0
2013/04/29	R207	07/11/2013	6.69	Call	Bond Future	3,867.4800	3.8675	4,197.9400	4.1979	8.545	0	0	0
2013/04/29	R207	07/11/2013	6.69	Put	Bond Future	676.9300	0.6769	567.4500	0.5674	(16.173)	0	0	0
2013/04/29	R207	07/11/2013	6.70	Call	Bond Future	3,906.4700	3.9065	4,238.4100	4.2384	8.497	0	0	0
2013/04/29	R207	07/11/2013	6.70	Put	Bond Future	665.1600	0.6652	557.1600	0.5572	(16.237)	0	0	0
2013/04/29	R207	07/11/2013	6.71	Call	Bond Future	3,945.6000	3.9456	4,279.0000	4.2790	8.450	0	0	0
2013/04/29	R207	07/11/2013	6.71	Put	Bond Future	653.5700	0.6536	547.0300	0.5470	(16.301)	0	0	0
2013/04/29	R207	06/02/2014			Bond Future	6.1036	106.1633	6.0157	106.6105	(1.439)	0.0000	0.0000	0
2013/04/29	R207	06/02/2014	6.66	Call	Bond Future	3,870.5500	3.8706	4,180.5700	4.1806	8.010	0	0	0
2013/04/29	R207	06/02/2014	6.66	Put	Bond Future	1,090.6300	1.0906	953.4000	0.9534	(12.583)	0	0	0
2013/04/29	R207	06/02/2014	6.64	Call	Bond Future	3,801.0700	3.8011	4,108.3500	4.1083	8.084	0	0	0
2013/04/29	R207	06/02/2014	6.64	Put	Bond Future	1,119.5100	1.1195	979.5400	0.9795	(12.503)	0	0	0
2013/04/29	R207	06/02/2014	6.65	Call	Bond Future	3,835.7500	3.8357	4,144.4100	4.1444	8.047	0	0	0
2013/04/29	R207	06/02/2014	6.65	Put	Bond Future	1,104.9900	1.1050	966.4000	0.9664	(12.542)	0	0	0
2013/04/29	R207	08/05/2014			Bond Future	6.1321	107.6405	6.0395	108.0939	(1.510)	0.0000	0.0000	0
2013/04/29	R207	08/05/2014	6.21	Call	Bond Future	379.6700	0.3797	833.0600	0.8331	119.417	0	0	0
2013/04/29	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R207	08/05/2014	6.19	Call	Bond Future	282.3700	0.2824	735.7600	0.7358	160.566	0	0	0
2013/04/29	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R207	08/05/2014	6.20	Call	Bond Future	331.0300	0.3310	784.4200	0.7844	136.963	0	0	0
2013/04/29	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R208	02/05/2013			Bond Future	6.0969	104.7206	6.0214	105.2014	(1.239)	0.0000	0.0000	9,649
2013/04/29	R208	02/05/2013	6.64	Call	Bond Future	3,379.3200	3.3793	3,860.1700	3.8602	14.229	0	0	0
2013/04/29	R208	02/05/2013	6.64	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R208	02/05/2013	6.65	Call	Bond Future	3,440.2600	3.4403	3,921.1200	3.9211	13.977	0	0	0
2013/04/29	R208	02/05/2013	6.65	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R208	02/05/2013	6.66	Call	Bond Future	3,501.1500	3.5012	3,982.0100	3.9820	13.734	0	0	0
2013/04/29	R208	02/05/2013	6.66	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	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	
2013/04/29	R208	01/08/2013			Bond Future		6.1311	106.0848	6.0524	106.5719	(1.283)	0.0000	0.0000	9,193
2013/04/29	R208	01/08/2013	101.40	Call	Bond Future	97,040.3500		97.0403	97,527.4600	97.5275	0.502	0	0	0
2013/04/29	R208	01/08/2013	101.40	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R208	07/11/2013			Bond Future		6.1666	104.2061	6.0845	104.6988	(1.332)	0.0000	0.0000	0
2013/04/29	R208	07/11/2013	7.50	Call	Bond Future	7,817.2900	7.8173	8,268.9100	8.2689	5.777	0	0	0	0
2013/04/29	R208	07/11/2013	7.50	Put	Bond Future	204.4200	0.2044	163.3500	0.1634	(20.091)	0	0	1,520	0
2013/04/29	R208	07/11/2013	6.79	Call	Bond Future	4,465.9800	4.4660	4,833.0700	4.8331	8.220	0	0	0	0
2013/04/29	R208	07/11/2013	6.79	Put	Bond Future	817.8500	0.8178	692.2500	0.6922	(15.357)	0	0	0	0
2013/04/29	R208	07/11/2013	6.80	Call	Bond Future	4,509.3800	4.5094	4,878.1000	4.8781	8.177	0	0	0	0
2013/04/29	R208	07/11/2013	6.80	Put	Bond Future	804.0200	0.8040	680.0500	0.6800	(15.419)	0	0	0	0
2013/04/29	R208	07/11/2013	6.81	Call	Bond Future	4,552.9200	4.5529	4,923.2600	4.9233	8.134	0	0	0	0
2013/04/29	R208	07/11/2013	6.81	Put	Bond Future	790.3800	0.7904	668.0300	0.6680	(15.480)	0	0	0	0
2013/04/29	R208	06/02/2014			Bond Future		6.1982	105.6172	6.1122	106.1178	(1.387)	0.0000	0.0000	0
2013/04/29	R208	06/02/2014	6.75	Call	Bond Future	4,442.8500	4.4429	4,787.2900	4.7873	7.753	0	0	0	0
2013/04/29	R208	06/02/2014	6.75	Put	Bond Future	1,299.6000	1.2996	1,143.4300	1.1434	(12.017)	0	0	0	0
2013/04/29	R208	06/02/2014	6.76	Call	Bond Future	4,482.0000	4.4820	4,827.9500	4.8280	7.719	0	0	0	0
2013/04/29	R208	06/02/2014	6.76	Put	Bond Future	1,282.8800	1.2829	1,128.2200	1.1282	(12.056)	0	0	0	0
2013/04/29	R208	06/02/2014	6.74	Call	Bond Future	4,403.8300	4.4038	4,746.7600	4.7468	7.787	0	0	0	0
2013/04/29	R208	06/02/2014	6.74	Put	Bond Future	1,316.4900	1.3165	1,158.8100	1.1588	(11.977)	0	0	0	0
2013/04/29	R208	08/05/2014			Bond Future		6.2245	103.6895	6.1346	104.1970	(1.444)	0.0000	0.0000	0
2013/04/29	R208	08/05/2014	6.30	Call	Bond Future	423.8600	0.4239	931.4100	0.9314	119.745	0	0	0	0
2013/04/29	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2013/04/29	R208	08/05/2014	6.31	Call	Bond Future	479.8500	0.4798	987.4000	0.9874	105.773	0	0	0	0
2013/04/29	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2013/04/29	R208	08/05/2014	6.29	Call	Bond Future	367.8500	0.3678	875.4000	0.8754	137.977	0	0	0	0
2013/04/29	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2013/04/29	R209	02/05/2013			Bond Future		7.6629	85.4795	7.6023	86.0567	(0.791)	0.0000	0.0000	1,266
2013/04/29	R209	02/05/2013	7.99	Call	Bond Future	3,035.6100	3.0356	3,590.9000	3.5909	18.293	0	0	0	0
2013/04/29	R209	02/05/2013	7.99	Put	Bond Future	22.2600	0.0223	0.3600	0.0004	(98.383)	0	0	0	0
2013/04/29	R209	02/05/2013	8.00	Call	Bond Future	3,122.2400	3.1222	3,680.3400	3.6803	17.875	0	0	0	0
2013/04/29	R209	02/05/2013	8.00	Put	Bond Future	19.3600	0.0194	0.2700	0.0003	(98.605)	0	0	0	0
2013/04/29	R209	02/05/2013	8.01	Call	Bond Future	3,209.0700	3.2091	3,769.6600	3.7697	17.469	0	0	0	0
2013/04/29	R209	02/05/2013	8.01	Put	Bond Future	16.8100	0.0168	0.2100	0.0002	(98.751)	0	0	0	0
2013/04/29	R209	01/08/2013			Bond Future		7.7161	86.5930	7.6539	87.1778	(0.806)	0.0000	0.0000	10,082
2013/04/29	R209	01/08/2013	79.36	Call	Bond Future	76,643.9000	76.6439	77,228.6800	77.2287	0.763	0	0	0	0
2013/04/29	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	0
2013/04/29	R209	07/11/2013			Bond Future		7.7732	84.6871	7.7095	85.2790	(0.820)	0.0000	0.0000	0
2013/04/29	R209	07/11/2013	9.50	Call	Bond Future	14,251.1500	14.2512	14,792.1700	14.7922	3.796	0	0	0	0
2013/04/29	R209	07/11/2013	9.50	Put	Bond Future	364.1800	0.3642	313.2800	0.3133	(13.977)	0	0	980	0
2013/04/29	R209	07/11/2013	8.79	Call	Bond Future	9,791.3000	9.7913	10,258.0400	10.2580	4.767	0	0	0	0
2013/04/29	R209	07/11/2013	8.79	Put	Bond Future	1,147.7300	1.1477	1,022.5500	1.0225	(10.907)	0	0	0	0
2013/04/29	R209	07/11/2013	8.80	Call	Bond Future	9,852.4000	9.8524	10,320.5300	10.3205	4.751	0	0	0	0
2013/04/29	R209	07/11/2013	8.80	Put	Bond Future	1,130.7500	1.1308	1,006.9600	1.0070	(10.948)	0	0	0	0
2013/04/29	R209	07/11/2013	8.81	Call	Bond Future	9,913.5900	9.9136	10,383.0900	10.3831	4.736	0	0	0	0
2013/04/29	R209	07/11/2013	8.81	Put	Bond Future	1,113.9800	1.1140	991.5600	0.9916	(10.989)	0	0	0	0
2013/04/29	R209	06/02/2014			Bond Future		7.8260	85.8338	7.7605	86.4349	(0.837)	0.0000	0.0000	0
2013/04/29	R209	06/02/2014	8.55	Call	Bond Future	8,731.7200	8.7317	9,143.9900	9.1440	4.722	0	0	0	0

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2013/04/29	R209	06/02/2014	8.55	Put	Bond Future	2,502.7100	2.5027	2,313.8900	2.3139	(7.545)	0	0	0
2013/04/29	R209	06/02/2014	8.56	Call	Bond Future	8,787.5200	8.7875	9,201.1800	9.2012	4.707	0	0	0
2013/04/29	R209	06/02/2014	8.56	Put	Bond Future	2,477.5200	2.4775	2,290.0900	2.2901	(7.565)	0	0	0
2013/04/29	R209	06/02/2014	8.54	Call	Bond Future	8,676.0000	8.6760	9,086.8900	9.0869	4.736	0	0	0
2013/04/29	R209	06/02/2014	8.54	Put	Bond Future	2,528.1200	2.5281	2,337.9200	2.3379	(7.523)	0	0	0
2013/04/29	R209	08/05/2014			Bond Future	7.8764	83.8826	7.8092	84.4920	(0.853)	0.0000	0.0000	0
2013/04/29	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	370.5600	0.3706	100.000	0	0	0
2013/04/29	R209	08/05/2014	7.85	Put	Bond Future	238.8200	0.2388	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R209	08/05/2014	7.86	Call	Bond Future	0.0000	0.0000	461.0800	0.4611	100.000	0	0	0
2013/04/29	R209	08/05/2014	7.86	Put	Bond Future	148.3000	0.1483	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R209	08/05/2014	7.84	Call	Bond Future	0.0000	0.0000	279.9000	0.2799	100.000	0	0	0
2013/04/29	R209	08/05/2014	7.84	Put	Bond Future	329.4800	0.3295	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R210	02/05/2013			Bond Future	170.7364	170.7364	170.7747	170.7747	0.022	0.0000	0.0000	0
2013/04/29	R210	02/05/2013	161.14	Call	Bond Future	9,596.3700	9.5964	9,634.6600	9.6347	0.399	0	0	0
2013/04/29	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R210	02/05/2013	161.15	Call	Bond Future	9,586.3700	9.5864	9,624.6600	9.6247	0.399	0	0	0
2013/04/29	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R210	02/05/2013	161.16	Call	Bond Future	9,576.3700	9.5764	9,614.6600	9.6147	0.400	0	0	0
2013/04/29	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R210	01/08/2013			Bond Future	172.9819	172.9819	173.0207	173.0207	0.022	0.0000	0.0000	1,237
2013/04/29	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	30.7400	0.0307	100.000	0	0	0
2013/04/29	R210	01/08/2013	172.99	Put	Bond Future	8.0600	0.0081	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	20.7400	0.0207	100.000	0	0	0
2013/04/29	R210	01/08/2013	173.00	Put	Bond Future	18.0600	0.0181	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	10.7400	0.0107	100.000	0	0	0
2013/04/29	R210	01/08/2013	173.01	Put	Bond Future	28.0600	0.0281	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R211	02/05/2013			Bond Future	129.9374	129.9374	129.8664	129.8664	(0.055)	0.0000	0.0000	0
2013/04/29	R211	02/05/2013	125.69	Call	Bond Future	4,247.3700	4.2474	4,176.4000	4.1764	(1.671)	0	0	0
2013/04/29	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R211	02/05/2013	125.70	Call	Bond Future	4,237.3700	4.2374	4,166.4000	4.1664	(1.675)	0	0	0
2013/04/29	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R211	02/05/2013	125.71	Call	Bond Future	4,227.3700	4.2274	4,156.4000	4.1564	(1.679)	0	0	0
2013/04/29	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R211	01/08/2013			Bond Future	130.1686	130.1686	130.0967	130.0967	(0.055)	0.0000	0.0000	522
2013/04/29	R211	01/08/2013	129.99	Call	Bond Future	178.6500	0.1786	106.7200	0.1067	(40.263)	0	0	0
2013/04/29	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R211	01/08/2013	130.00	Call	Bond Future	168.6500	0.1686	96.7200	0.0967	(42.650)	0	0	0
2013/04/29	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R211	01/08/2013	130.01	Call	Bond Future	158.6500	0.1587	86.7200	0.0867	(45.339)	0	0	0
2013/04/29	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R212	02/05/2013			Bond Future	138.0590	138.0590	138.1962	138.1962	0.099	0.0000	0.0000	0
2013/04/29	R212	02/05/2013	131.09	Call	Bond Future	6,969.0400	6.9690	7,106.2300	7.1062	1.969	0	0	0
2013/04/29	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R212	02/05/2013	131.10	Call	Bond Future	6,959.0400	6.9590	7,096.2300	7.0962	1.971	0	0	0
2013/04/29	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
2013/04/29	R212	02/05/2013	131.11	Call	Bond Future	6,949.0400	6.9490	7,086.2300	7.0862	1.974	0	0	0
2013/04/29	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R212	01/08/2013			Bond Future	138.2529	138.2529	138.3918	138.3918	0.100	0.0000	0.0000	21,791
2013/04/29	R212	01/08/2013	137.99	Call	Bond Future	262.9300	0.2629	401.8200	0.4018	52.824	0	0	0
2013/04/29	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R212	01/08/2013	138.00	Call	Bond Future	252.9300	0.2529	391.8200	0.3918	54.912	0	0	0
2013/04/29	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R212	01/08/2013	138.01	Call	Bond Future	242.9300	0.2429	381.8200	0.3818	57.173	0	0	0
2013/04/29	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R213	02/05/2013			Bond Future	7.4129	97.2317	7.3322	98.0040	(1.088)	0.0000	0.0000	800
2013/04/29	R213	02/05/2013	7.84	Call	Bond Future	3,948.4000	3.9484	4,717.9900	4.7180	19.491	0	0	0
2013/04/29	R213	02/05/2013	7.84	Put	Bond Future	2.7200	0.0027	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R213	02/05/2013	7.85	Call	Bond Future	4,037.5200	4.0375	4,807.5600	4.8076	19.072	0	0	0
2013/04/29	R213	02/05/2013	7.85	Put	Bond Future	2.2700	0.0023	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R213	02/05/2013	7.86	Call	Bond Future	4,126.5800	4.1266	4,897.0100	4.8970	18.670	0	0	0
2013/04/29	R213	02/05/2013	7.86	Put	Bond Future	1.8800	0.0019	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R213	01/08/2013			Bond Future	7.4659	98.4984	7.3830	99.2808	(1.110)	0.0000	0.0000	6,998
2013/04/29	R213	01/08/2013	91.25	Call	Bond Future	87,883.4100	87.8834	88,665.7700	88.6658	0.890	0	0	0
2013/04/29	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R213	07/11/2013			Bond Future	7.5243	96.3700	7.4391	97.1624	(1.132)	0.0000	0.0000	0
2013/04/29	R213	07/11/2013	8.59	Call	Bond Future	10,102.0600	10.1021	10,754.4300	10.7544	6.458	0	0	0
2013/04/29	R213	07/11/2013	8.59	Put	Bond Future	936.6900	0.9367	796.7000	0.7967	(14.945)	0	0	0
2013/04/29	R213	07/11/2013	8.60	Call	Bond Future	10,166.7900	10.1668	10,820.9200	10.8209	6.434	0	0	0
2013/04/29	R213	07/11/2013	8.60	Put	Bond Future	921.5600	0.9216	783.3300	0.7833	(15.000)	0	0	0
2013/04/29	R213	07/11/2013	8.61	Call	Bond Future	10,231.6100	10.2316	10,887.4800	10.8875	6.410	0	0	0
2013/04/29	R213	07/11/2013	8.61	Put	Bond Future	906.6400	0.9066	770.1500	0.7702	(15.054)	0	0	0
2013/04/29	R213	06/02/2014			Bond Future	7.5791	97.6750	7.4913	98.4792	(1.158)	0.0000	0.0000	0
2013/04/29	R213	06/02/2014	8.31	Call	Bond Future	8,653.9000	8.6539	9,221.0400	9.2210	6.554	0	0	0
2013/04/29	R213	06/02/2014	8.31	Put	Bond Future	2,314.3800	2.3144	2,077.2900	2.0773	(10.244)	0	0	0
2013/04/29	R213	06/02/2014	8.29	Call	Bond Future	8,538.4200	8.5384	9,101.7700	9.1018	6.598	0	0	0
2013/04/29	R213	06/02/2014	8.29	Put	Bond Future	2,364.1500	2.3641	2,123.2700	2.1233	(10.189)	0	0	0
2013/04/29	R213	06/02/2014	8.30	Call	Bond Future	8,596.1000	8.5961	9,161.3500	9.1613	6.576	0	0	0
2013/04/29	R213	06/02/2014	8.30	Put	Bond Future	2,339.1500	2.3391	2,100.1700	2.1002	(10.217)	0	0	0
2013/04/29	R213	08/05/2014			Bond Future	7.6286	95.4947	7.5385	96.3100	(1.182)	0.0000	0.0000	0
2013/04/29	R213	08/05/2014	7.66	Call	Bond Future	281.7700	0.2818	1,097.0600	1.0971	289.346	0	0	0
2013/04/29	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R213	08/05/2014	7.64	Call	Bond Future	102.4900	0.1025	917.7800	0.9178	795.482	0	0	0
2013/04/29	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R213	08/05/2014	7.65	Call	Bond Future	192.1900	0.1922	1,007.4800	1.0075	424.210	0	0	0
2013/04/29	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R214	02/05/2013			Bond Future	7.7328	87.1763	7.6722	87.7904	(0.784)	0.0000	0.0000	0
2013/04/29	R214	02/05/2013	84.31	Call	Bond Future	78,396.7000	78.3967	79,010.7800	79.0108	0.783	0	0	0
2013/04/29	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R214	01/08/2013			Bond Future	7.7843	88.3120	7.7222	88.9342	(0.798)	0.0000	0.0000	1,036
2013/04/29	R214	01/08/2013	84.31	Call	Bond Future	77,864.0700	77.8641	78,486.2700	78.4863	0.799	0	0	0
2013/04/29	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
2013/04/29	R214	07/11/2013			Bond Future	7.8408	86.2906	7.7771	86.9205	(0.812)	0.0000	0.0000	0
2013/04/29	R214	07/11/2013	7.80	Call	Bond Future	4,175.0600	4.1751	4,470.0900	4.4701	7.066	0	0	0
2013/04/29	R214	07/11/2013	7.80	Put	Bond Future	4,577.5400	4.5775	4,242.6800	4.2427	(7.315)	0	0	0
2013/04/29	R214	07/11/2013	7.81	Call	Bond Future	4,222.7800	4.2228	4,520.0800	4.5201	7.040	0	0	0
2013/04/29	R214	07/11/2013	7.81	Put	Bond Future	4,526.3100	4.5263	4,193.7200	4.1937	(7.348)	0	0	0
2013/04/29	R214	07/11/2013	7.79	Call	Bond Future	4,127.6000	4.1276	4,420.3500	4.4204	7.092	0	0	0
2013/04/29	R214	07/11/2013	7.79	Put	Bond Future	4,629.2300	4.6292	4,292.0900	4.2921	(7.283)	0	0	0
2013/04/29	R248	02/05/2013			Bond Future	7.8830	111.8504	7.8123	112.7672	(0.896)	0.0000	0.0000	0
2013/04/29	R248	02/05/2013	7.85	Call	Bond Future	0.0000	0.0000	490.4300	0.4904	100.000	0	0	0
2013/04/29	R248	02/05/2013	7.85	Put	Bond Future	426.3100	0.4263	0.0000	0.0000	(100.000)	0	0	0
2013/04/29	R248	01/08/2013			Bond Future	7.9379	113.3075	7.8654	114.2362	(0.913)	0.0000	0.0000	603
2013/04/29	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R248	01/08/2013	7.84	Put	Bond Future	1,257.0700	1.2571	328.3100	0.3283	(73.883)	0	0	0
2013/04/29	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R248	01/08/2013	7.85	Put	Bond Future	1,127.5200	1.1275	198.7600	0.1988	(82.372)	0	0	0
2013/04/29	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R248	01/08/2013	7.86	Put	Bond Future	998.2200	0.9982	69.4600	0.0695	(93.042)	0	0	0
2013/04/29	R248	07/11/2013			Bond Future	7.9981	110.5067	7.9237	111.4473	(0.931)	0.0000	0.0000	0
2013/04/29	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R248	07/11/2013	7.84	Put	Bond Future	2,014.4500	2.0144	1,073.8600	1.0739	(46.692)	0	0	0
2013/04/29	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R248	07/11/2013	7.85	Put	Bond Future	1,885.1200	1.8851	944.5300	0.9445	(49.895)	0	0	0
2013/04/29	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/29	R248	07/11/2013	7.86	Put	Bond Future	1,756.0500	1.7560	815.4600	0.8155	(53.563)	0	0	0

Total

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