



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 02/05/2013 to 02/05/2013

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
2013/05/02	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	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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2013/05/02	2025	02/05/2013			Bond Future	118.6490	118.6490	118.6643	118.6643	0.013	0.0000	0.0000	0
2013/05/02	2025	02/05/2013	113.41	Call	Bond Future	5,235.3400	5.2353	5,250.6300	5.2506	0.292	0	0	0
2013/05/02	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2025	01/08/2013			Bond Future	119.1449	119.1449	119.1707	119.1707	0.022	0.0000	0.0000	0
2013/05/02	2025	01/08/2013	117.99	Call	Bond Future	1,154.8800	1.1549	1,180.6500	1.1806	2.231	0	0	0
2013/05/02	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2025	01/08/2013	118.00	Call	Bond Future	1,144.8800	1.1449	1,170.6500	1.1706	2.251	0	0	0
2013/05/02	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2025	01/08/2013	118.01	Call	Bond Future	1,134.8800	1.1349	1,160.6500	1.1606	2.271	0	0	0
2013/05/02	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2038	02/05/2013			Bond Future	115.4603	115.4603	115.4781	115.4781	0.015	0.0000	0.0000	0
2013/05/02	2038	02/05/2013	111.60	Call	Bond Future	3,855.8000	3.8558	3,873.6600	3.8737	0.463	0	0	0
2013/05/02	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2038	01/08/2013			Bond Future	115.7810	115.7810	115.8093	115.8093	0.024	0.0000	0.0000	9
2013/05/02	2038	01/08/2013	114.99	Call	Bond Future	791.0400	0.7910	819.2700	0.8193	3.569	0	0	0
2013/05/02	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2038	01/08/2013	115.00	Call	Bond Future	781.0400	0.7810	809.2700	0.8093	3.614	0	0	0
2013/05/02	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2038	01/08/2013	115.01	Call	Bond Future	771.0400	0.7710	799.2700	0.7993	3.661	0	0	0
2013/05/02	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2050	02/05/2013			Bond Future	120.9832	120.9832	121.0025	121.0025	0.016	0.0000	0.0000	0
2013/05/02	2050	02/05/2013	117.60	Call	Bond Future	3,385.3500	3.3854	3,404.6600	3.4047	0.570	0	0	0
2013/05/02	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2050	01/08/2013			Bond Future	121.2439	121.2439	121.2738	121.2738	0.025	0.0000	0.0000	122
2013/05/02	2050	01/08/2013	118.99	Call	Bond Future	2,253.9200	2.2539	2,283.7500	2.2838	1.323	0	0	0
2013/05/02	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2050	01/08/2013	119.00	Call	Bond Future	2,243.9200	2.2439	2,273.7500	2.2738	1.329	0	0	0
2013/05/02	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	2050	01/08/2013	119.01	Call	Bond Future	2,233.9200	2.2339	2,263.7500	2.2638	1.335	0	0	0
2013/05/02	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	AL7T	02/05/2013			Index Future	511.2490	511.2490	512.1770	512.1770	0.182	0.0000	0.0000	0
2013/05/02	AL7T	01/08/2013			Index Future	517.9090	517.9090	521.3950	521.3950	0.673	0.0000	0.0000	1

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2013/05/02	AL7T	07/11/2013			Index Future	525.3080	525.3080	528.8370	528.8370	0.672	0.0000	0.0000	0
2013/05/02	ALBI	02/05/2013			Index Future	455.9940	455.9940	456.7630	456.7630	0.169	0.0000	0.0000	0
2013/05/02	ALBI	01/08/2013			Index Future	461.9340	461.9340	465.0850	465.0850	0.682	0.0000	0.0000	725
2013/05/02	ALBI	07/11/2013			Index Future	468.5330	468.5330	471.7230	471.7230	0.681	0.0000	0.0000	85
2013/05/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	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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2013/05/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/02	EL28	02/05/2013			Bond Future	114.3430	114.3430	122.9606	122.9606	7.537	0.0000	0.0000	0
2013/05/02	EL28	02/05/2013	113.32	Call	Bond Future	1,026.8300	1.0268	9,644.4400	9.6444	839.244	0	0	0
2013/05/02	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	EL28	01/08/2013			Bond Future	115.8468	115.8468	115.8751	115.8751	0.024	0.0000	0.0000	0
2013/05/02	EL28	01/08/2013	114.99	Call	Bond Future	856.8300	0.8568	885.1100	0.8851	3.301	0	0	0
2013/05/02	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	EL28	01/08/2013	115.00	Call	Bond Future	846.8300	0.8468	875.1100	0.8751	3.340	0	0	0
2013/05/02	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	EL28	01/08/2013	115.01	Call	Bond Future	836.8300	0.8368	865.1100	0.8651	3.379	0	0	0
2013/05/02	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	ES33	02/05/2013			Bond Future	8.1358	94.7918	8.1200	94.9401	(0.194)	0.0000	0.0000	0
2013/05/02	ES33	02/05/2013	91.02	Call	Bond Future	85,611.5600	85.6116	85,759.8700	85.7599	0.173	0	0	0
2013/05/02	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	ES33	01/08/2013			Bond Future	8.2059	96.0266	8.1177	96.8486	(1.075)	0.0000	0.0000	292
2013/05/02	ES33	01/08/2013	9.00	Call	Bond Future	6,934.4300	6.9344	7,756.3900	7.7564	11.853	0	0	0
2013/05/02	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	ES33	01/08/2013	91.02	Call	Bond Future	84,975.3000	84.9753	85,797.2600	85.7973	0.967	0	0	0
2013/05/02	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	ES33	07/11/2013			Bond Future	8.2835	93.6168	8.1927	94.4493	(1.096)	0.0000	0.0000	0
2013/05/02	ES33	07/11/2013	8.49	Call	Bond Future	1,852.5800	1.8526	2,685.1100	2.6851	44.939	0	0	0
2013/05/02	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	ES33	07/11/2013	8.50	Call	Bond Future	1,940.8600	1.9409	2,773.3900	2.7734	42.895	0	0	0
2013/05/02	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	ES33	07/11/2013	8.51	Call	Bond Future	2,029.0100	2.0290	2,861.5400	2.8615	41.031	0	0	0
2013/05/02	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	GOVI	02/05/2013			GOVI	454.9600	454.9600	455.7280	455.7280	0.169	0.0000	0.0000	0
2013/05/02	GOVI	02/05/2013	432.99	Call	GOVI	219,700.0000	21.9700	227,380.0000	22.7380	3.496	0	0	0
2013/05/02	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	GOVI	02/05/2013	433.00	Call	GOVI	219,600.0000	21.9600	227,280.0000	22.7280	3.497	0	0	0
2013/05/02	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	GOVI	02/05/2013	433.01	Call	GOVI	219,500.0000	21.9500	227,180.0000	22.7180	3.499	0	0	0
2013/05/02	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	GOVI	01/08/2013			GOVI	460.8870	460.8870	464.0050	464.0050	0.677	0.0000	0.0000	349
2013/05/02	GOVI	01/08/2013	445.99	Call	GOVI	148,970.0000	14.8970	180,150.0000	18.0150	20.930	0	0	0
2013/05/02	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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2013/05/02	GOVI	01/08/2013	446.00	Call	GOVI	148,870.0000	14.8870	180,050.0000	18.0050	20.944	0	0	0
2013/05/02	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	GOVI	01/08/2013	446.01	Call	GOVI	148,770.0000	14.8770	179,950.0000	17.9950	20.959	0	0	0
2013/05/02	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	GOVI	07/11/2013			GOVI	467.4710	467.4710	470.6280	470.6280	0.675	0.0000	0.0000	0
2013/05/02	GOVI	07/11/2013	445.99	Call	GOVI	214,810.0000	21.4810	246,380.0000	24.6380	14.697	0	0	0
2013/05/02	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	GOVI	07/11/2013	446.00	Call	GOVI	214,710.0000	21.4710	246,280.0000	24.6280	14.704	0	0	0
2013/05/02	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	GOVI	07/11/2013	446.01	Call	GOVI	214,610.0000	21.4610	246,180.0000	24.6180	14.710	0	0	0
2013/05/02	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/02	IGOV	02/05/2013			Index Future	207.5490	207.5490	207.5860	207.5860	0.018	0.0000	0.0000	0
2013/05/02	IGOV	01/08/2013			Index Future	210.3230	210.3230	210.7890	210.7890	0.222	0.0000	0.0000	887
2013/05/02	IGOV	07/11/2013			Index Future	213.4060	213.4060	213.8800	213.8800	0.222	0.0000	0.0000	7
2013/05/02	ILBI	02/05/2013			Index Future	561.9010	561.9010	561.9010	561.9010	0.000	0.0000	0.0000	0
2013/05/02	ILBI	01/08/2013			Index Future	569.3950	569.3950	569.9530	569.9530	0.098	0.0000	0.0000	183
2013/05/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/05/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/02	JBAF	15/05/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	0
2013/05/02	JBAF	19/06/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	500
2013/05/02	JBAF	17/07/2013			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	0
2013/05/02	JBAF	21/08/2013			Jibar Tradeable Future	4.9600	95.0400	4.9500	95.0500	(0.202)	0.0000	0.0000	0
2013/05/02	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	2,200
2013/05/02	JBAF	16/10/2013			Jibar Tradeable Future	4.8800	95.1200	4.8800	95.1200	0.000	0.0000	0.0000	0
2013/05/02	JBAF	18/12/2013			Jibar Tradeable Future	4.8700	95.1300	4.8500	95.1500	(0.411)	0.0000	0.0000	1,500
2013/05/02	JBAF	19/03/2014			Jibar Tradeable Future	4.8900	95.1100	4.8700	95.1300	(0.409)	0.0000	0.0000	0
2013/05/02	JBAF	18/06/2014			Jibar Tradeable Future	4.9500	95.0500	4.9200	95.0800	(0.606)	0.0000	0.0000	1,000
2013/05/02	JBAF	17/09/2014			Jibar Tradeable Future	5.0500	94.9500	5.0100	94.9900	(0.792)	0.0000	0.0000	0
2013/05/02	JBAF	17/12/2014			Jibar Tradeable Future	5.1600	94.8400	5.1300	94.8700	(0.581)	0.0000	0.0000	0
2013/05/02	JBAF	18/03/2015			Jibar Tradeable Future	5.2800	94.7200	5.2700	94.7300	(0.189)	0.0000	0.0000	0
2013/05/02	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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2013/05/02	R023	02/05/2013			Bond Future	6.2504	112.2972	6.2250	112.4941	(0.406)	0.0000	0.0000	0
2013/05/02	R023	02/05/2013	7.04	Call	Bond Future	5,909.3600	5.9094	6,106.2500	6.1063	3.332	0	0	0
2013/05/02	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R023	02/05/2013	7.05	Call	Bond Future	5,981.5800	5.9816	6,178.4700	6.1785	3.292	0	0	0
2013/05/02	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R023	02/05/2013	7.06	Call	Bond Future	6,053.7400	6.0537	6,250.6300	6.2506	3.252	0	0	0
2013/05/02	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R023	01/08/2013			Bond Future	6.2846	113.7601	6.1805	114.5516	(1.656)	0.0000	0.0000	7,365
2013/05/02	R023	01/08/2013	7.29	Call	Bond Future	7,290.2400	7.2902	8,081.7600	8.0818	10.857	0	0	0
2013/05/02	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R023	01/08/2013	7.30	Call	Bond Future	7,359.6100	7.3596	8,151.1300	8.1511	10.755	0	0	0
2013/05/02	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R023	01/08/2013	7.31	Call	Bond Future	7,428.9200	7.4289	8,220.4400	8.2204	10.655	0	0	0
2013/05/02	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R023	07/11/2013			Bond Future	6.3226	111.4690	6.2145	112.2705	(1.710)	0.0000	0.0000	0
2013/05/02	R023	07/11/2013	6.49	Call	Bond Future	1,226.8600	1.2269	2,028.4000	2.0284	65.333	0	0	0
2013/05/02	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R023	07/11/2013	6.50	Call	Bond Future	1,299.5900	1.2996	2,101.1300	2.1011	61.676	0	0	0
2013/05/02	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R023	07/11/2013	6.51	Call	Bond Future	1,372.2700	1.3723	2,173.8100	2.1738	58.410	0	0	0
2013/05/02	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R157	02/05/2013			Bond Future	5.1899	120.1342	5.1500	120.2318	(0.769)	0.0000	0.0000	0
2013/05/02	R157	02/05/2013	5.34	Call	Bond Future	366.3800	0.3664	463.6300	0.4636	26.543	0	0	0
2013/05/02	R157	02/05/2013	5.34	Put	Bond Future	0.3300	0.0003	0.0000	0.0000	(100.000)	0	0	0
2013/05/02	R157	02/05/2013	5.35	Call	Bond Future	390.5900	0.3906	487.9700	0.4880	24.932	0	0	0
2013/05/02	R157	02/05/2013	5.35	Put	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	0
2013/05/02	R157	02/05/2013	5.36	Call	Bond Future	414.8400	0.4148	512.3000	0.5123	23.493	0	0	0
2013/05/02	R157	02/05/2013	5.36	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2013/05/02	R157	01/08/2013			Bond Future	5.1747	121.6992	5.0217	122.0338	(2.957)	0.0000	0.0000	11,389
2013/05/02	R157	01/08/2013	116.11	Call	Bond Future	92,243.5700	92.2436	92,578.1400	92.5781	0.363	0	0	0
2013/05/02	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R157	07/11/2013			Bond Future	5.1465	116.6308	4.9691	116.9688	(3.448)	0.0000	0.0000	0
2013/05/02	R157	07/11/2013	5.59	Call	Bond Future	1,001.1700	1.0012	1,272.1000	1.2721	27.061	0	0	0
2013/05/02	R157	07/11/2013	5.59	Put	Bond Future	162.1900	0.1622	95.1500	0.0952	(41.334)	0	0	0
2013/05/02	R157	07/11/2013	5.60	Call	Bond Future	1,015.8100	1.0158	1,288.2000	1.2882	26.815	0	0	0
2013/05/02	R157	07/11/2013	5.60	Put	Bond Future	158.0100	0.1580	92.4300	0.0924	(41.504)	0	0	0
2013/05/02	R157	07/11/2013	5.61	Call	Bond Future	1,030.5400	1.0305	1,304.3600	1.3044	26.571	0	0	0
2013/05/02	R157	07/11/2013	5.61	Put	Bond Future	153.9200	0.1539	89.7700	0.0898	(41.677)	0	0	0
2013/05/02	R157	06/02/2014			Bond Future	5.0965	118.2121	4.8870	118.5559	(4.111)	0.0000	0.0000	0
2013/05/02	R157	06/02/2014	5.66	Call	Bond Future	1,091.0400	1.0910	1,367.0500	1.3671	25.298	0	0	0
2013/05/02	R157	06/02/2014	5.66	Put	Bond Future	173.3300	0.1733	105.5000	0.1055	(39.133)	0	0	0
2013/05/02	R157	06/02/2014	5.64	Call	Bond Future	1,065.7700	1.0658	1,339.4400	1.3394	25.678	0	0	0
2013/05/02	R157	06/02/2014	5.64	Put	Bond Future	180.4500	0.1805	110.2800	0.1103	(38.886)	0	0	0
2013/05/02	R157	06/02/2014	5.65	Call	Bond Future	1,078.3800	1.0784	1,353.2200	1.3532	25.486	0	0	0
2013/05/02	R157	06/02/2014	5.65	Put	Bond Future	176.8600	0.1769	107.8600	0.1079	(39.014)	0	0	0
2013/05/02	R157	08/05/2014			Bond Future	4.9879	113.0463	4.7361	113.3948	(5.048)	0.0000	0.0000	0

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2013/05/02	R157	08/05/2014	5.21	Call	Bond Future	306.2400	0.3062	654.8000	0.6548	113.819	0	0	0
2013/05/02	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R157	08/05/2014	5.19	Call	Bond Future	278.7200	0.2787	627.2800	0.6273	125.057	0	0	0
2013/05/02	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R157	08/05/2014	5.20	Call	Bond Future	292.4800	0.2925	641.0400	0.6410	119.174	0	0	0
2013/05/02	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R186	02/05/2013			Bond Future	6.7205	137.3213	6.6900	137.6511	(0.454)	0.0000	0.0000	0
2013/05/02	R186	02/05/2013	6.75	Call	Bond Future	560.1300	0.5601	647.5200	0.6475	15.602	0	0	0
2013/05/02	R186	02/05/2013	6.75	Put	Bond Future	242.4200	0.2424	0.0000	0.0000	(100.000)	0	0	0
2013/05/02	R186	02/05/2013	7.39	Call	Bond Future	6,962.0500	6.9621	7,291.8600	7.2919	4.737	0	0	0
2013/05/02	R186	02/05/2013	7.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R186	02/05/2013	7.40	Call	Bond Future	7,062.1700	7.0622	7,391.9800	7.3920	4.670	0	0	0
2013/05/02	R186	02/05/2013	7.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R186	02/05/2013	7.41	Call	Bond Future	7,162.1800	7.1622	7,491.9900	7.4920	4.605	0	0	0
2013/05/02	R186	02/05/2013	7.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R186	02/05/2013	7.60	Call	Bond Future	9,041.5600	9.0416	9,371.3700	9.3714	3.648	0	0	0
2013/05/02	R186	02/05/2013	7.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R186	02/05/2013	7.75	Call	Bond Future	10,497.7400	10.4977	10,827.5500	10.8276	3.142	0	0	0
2013/05/02	R186	02/05/2013	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R186	01/08/2013			Bond Future	6.7661	133.8256	6.6623	134.9305	(1.534)	0.0000	0.0000	53,704
2013/05/02	R186	01/08/2013	128.26	Call	Bond Future	124,553.1400	124.5531	125,658.0600	125.6581	0.887	0	0	0
2013/05/02	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R186	01/08/2013	6.80	Call	Bond Future	0.0000	0.0000	3,607.0700	3.6071	100.000	0	0	0
2013/05/02	R186	01/08/2013	6.80	Put	Bond Future	0.0000	0.0000	2,143.7100	2.1437	100.000	0	0	100
2013/05/02	R186	01/08/2013	7.25	Call	Bond Future	6,002.8800	6.0029	6,853.6400	6.8536	14.173	0	0	4,315
2013/05/02	R186	01/08/2013	7.25	Put	Bond Future	1,013.2700	1.0133	759.1100	0.7591	(25.083)	0	0	0
2013/05/02	R186	07/11/2013			Bond Future	6.8136	135.7374	6.7063	136.8566	(1.575)	0.0000	0.0000	540
2013/05/02	R186	07/11/2013	8.16	Call	Bond Future	13,503.0000	13.5030	14,515.8100	14.5158	7.501	0	0	0
2013/05/02	R186	07/11/2013	8.16	Put	Bond Future	503.0200	0.5030	396.6200	0.3966	(21.152)	0	0	0
2013/05/02	R186	07/11/2013	8.75	Call	Bond Future	18,277.4600	18.2775	19,360.6000	19.3606	5.926	0	0	0
2013/05/02	R186	07/11/2013	8.75	Put	Bond Future	142.6200	0.1426	106.5500	0.1065	(25.291)	0	0	1,030
2013/05/02	R186	07/11/2013	8.14	Call	Bond Future	13,343.3800	13.3434	14,352.6600	14.3527	7.564	0	0	0
2013/05/02	R186	07/11/2013	8.14	Put	Bond Future	523.1400	0.5231	413.2100	0.4132	(21.013)	0	0	0
2013/05/02	R186	07/11/2013	8.15	Call	Bond Future	13,423.1500	13.4232	14,434.2100	14.4342	7.532	0	0	0
2013/05/02	R186	07/11/2013	8.15	Put	Bond Future	512.9900	0.5130	404.8400	0.4048	(21.082)	0	0	0
2013/05/02	R186	06/02/2014			Bond Future	6.8565	132.2869	6.7455	133.4228	(1.619)	0.0000	0.0000	0
2013/05/02	R186	06/02/2014	7.76	Call	Bond Future	10,550.6300	10.5506	11,430.4600	11.4305	8.339	0	0	0
2013/05/02	R186	06/02/2014	7.76	Put	Bond Future	1,785.3500	1.7853	1,529.3000	1.5293	(14.342)	0	0	0
2013/05/02	R186	06/02/2014	7.74	Call	Bond Future	10,409.7200	10.4097	11,284.5500	11.2845	8.404	0	0	0
2013/05/02	R186	06/02/2014	7.74	Put	Bond Future	1,829.5500	1.8296	1,568.5000	1.5685	(14.269)	0	0	0
2013/05/02	R186	06/02/2014	7.75	Call	Bond Future	10,479.9300	10.4799	11,357.2800	11.3573	8.372	0	0	0
2013/05/02	R186	06/02/2014	7.75	Put	Bond Future	1,807.1600	1.8072	1,548.6300	1.5486	(14.306)	0	0	0
2013/05/02	R186	08/05/2014			Bond Future	6.8973	134.1273	6.7826	135.2788	(1.663)	0.0000	0.0000	0
2013/05/02	R186	08/05/2014	7.11	Call	Bond Future	2,099.1500	2.0991	3,250.7000	3.2507	54.858	0	0	0
2013/05/02	R186	08/05/2014	7.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R186	08/05/2014	7.09	Call	Bond Future	1,903.7800	1.9038	3,055.3300	3.0553	60.488	0	0	0
2013/05/02	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/02	R186	08/05/2014	7.10	Call	Bond Future	2,001.5200	2.0015	3,153.0700	3.1531	57.534	0	0	0
2013/05/02	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R197	02/05/2013			Bond Future	297.8753	297.8753	297.9124	297.9124	0.012	0.0000	0.0000	0
2013/05/02	R197	02/05/2013	282.39	Call	Bond Future	15,485.3100	15.4853	15,522.4400	15.5224	0.240	0	0	0
2013/05/02	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R197	02/05/2013	282.40	Call	Bond Future	15,475.3100	15.4753	15,512.4400	15.5124	0.240	0	0	0
2013/05/02	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R197	02/05/2013	282.41	Call	Bond Future	15,465.3100	15.4653	15,502.4400	15.5024	0.240	0	0	0
2013/05/02	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R197	01/08/2013			Bond Future	296.3037	296.3037	296.3669	296.3669	0.021	0.0000	0.0000	2,633
2013/05/02	R197	01/08/2013	294.99	Call	Bond Future	1,313.7200	1.3137	1,376.9500	1.3769	4.813	0	0	0
2013/05/02	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R197	01/08/2013	295.00	Call	Bond Future	1,303.7200	1.3037	1,366.9500	1.3669	4.850	0	0	0
2013/05/02	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R197	01/08/2013	295.01	Call	Bond Future	1,293.7200	1.2937	1,356.9500	1.3569	4.887	0	0	0
2013/05/02	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R201	02/05/2013			Bond Future	5.0297	109.0146	4.9900	109.0782	(0.789)	0.0000	0.0000	0
2013/05/02	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R201	02/05/2013	4.04	Put	Bond Future	1,600.9900	1.6010	1,537.4000	1.5374	(3.972)	0	0	0
2013/05/02	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R201	02/05/2013	4.05	Put	Bond Future	1,584.6600	1.5847	1,521.0700	1.5211	(4.013)	0	0	0
2013/05/02	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R201	02/05/2013	4.06	Put	Bond Future	1,568.3200	1.5683	1,504.7300	1.5047	(4.055)	0	0	0
2013/05/02	R201	01/08/2013			Bond Future	4.9854	106.0309	4.8127	106.2660	(3.463)	0.0000	0.0000	0
2013/05/02	R201	01/08/2013	107.45	Call	Bond Future	68,785.2200	68.7852	69,020.2800	69.0203	0.342	0	0	0
2013/05/02	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R201	07/11/2013			Bond Future	4.8874	107.5457	4.6719	107.7829	(4.411)	0.0000	0.0000	0
2013/05/02	R201	07/11/2013	4.79	Call	Bond Future	189.9600	0.1900	309.3800	0.3094	62.866	0	0	0
2013/05/02	R201	07/11/2013	4.79	Put	Bond Future	297.0800	0.2971	179.3000	0.1793	(39.646)	0	0	0
2013/05/02	R201	07/11/2013	4.80	Call	Bond Future	194.7100	0.1947	315.8600	0.3159	62.221	0	0	0
2013/05/02	R201	07/11/2013	4.80	Put	Bond Future	290.8300	0.2908	174.7800	0.1748	(39.903)	0	0	0
2013/05/02	R201	07/11/2013	4.81	Call	Bond Future	199.5400	0.1995	322.4100	0.3224	61.577	0	0	0
2013/05/02	R201	07/11/2013	4.81	Put	Bond Future	284.6600	0.2847	170.3300	0.1703	(40.164)	0	0	0
2013/05/02	R201	06/02/2014			Bond Future	4.7101	104.5948	4.4281	104.8364	(5.988)	0.0000	0.0000	0
2013/05/02	R201	06/02/2014	5.26	Call	Bond Future	553.1100	0.5531	751.4000	0.7514	35.850	0	0	0
2013/05/02	R201	06/02/2014	5.26	Put	Bond Future	84.7500	0.0847	41.4800	0.0415	(51.056)	0	0	0
2013/05/02	R201	06/02/2014	5.24	Call	Bond Future	539.8300	0.5398	736.5000	0.7365	36.432	0	0	0
2013/05/02	R201	06/02/2014	5.24	Put	Bond Future	88.4500	0.0885	43.5600	0.0436	(50.752)	0	0	0
2013/05/02	R201	06/02/2014	5.25	Call	Bond Future	546.3100	0.5463	743.8400	0.7438	36.157	0	0	0
2013/05/02	R201	06/02/2014	5.25	Put	Bond Future	86.4400	0.0864	42.4100	0.0424	(50.937)	0	0	0
2013/05/02	R201	08/05/2014			Bond Future	4.3306	106.0500	3.9294	106.2948	(9.265)	0.0000	0.0000	0
2013/05/02	R201	08/05/2014	4.75	Call	Bond Future	254.8200	0.2548	499.6600	0.4997	96.084	0	0	0
2013/05/02	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R201	08/05/2014	4.76	Call	Bond Future	260.8800	0.2609	505.7200	0.5057	93.852	0	0	0
2013/05/02	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R201	08/05/2014	4.74	Call	Bond Future	248.7600	0.2488	493.6000	0.4936	98.424	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
2013/05/02	R201	08/05/2014	4.74	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R202	02/05/2013			Bond Future	225.1325	225.1325	225.1661	225.1661	0.015	0.0000	0.0000	0
2013/05/02	R202	02/05/2013	211.04	Call	Bond Future	14,092.4700	14.0925	14,126.1100	14.1261	0.239	0	0	0
2013/05/02	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R202	02/05/2013	211.05	Call	Bond Future	14,082.4700	14.0825	14,116.1100	14.1161	0.239	0	0	0
2013/05/02	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R202	02/05/2013	211.06	Call	Bond Future	14,072.4700	14.0725	14,106.1100	14.1061	0.239	0	0	0
2013/05/02	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R202	01/08/2013			Bond Future	225.1778	225.1778	227.0094	227.0094	0.813	0.0000	0.0000	44,020
2013/05/02	R202	01/08/2013	223.01	Call	Bond Future	2,167.7800	2.1678	3,999.3700	3.9994	84.492	0	0	0
2013/05/02	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R202	01/08/2013	222.99	Call	Bond Future	2,187.7800	2.1878	4,019.3700	4.0194	83.719	0	0	0
2013/05/02	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R202	01/08/2013	223.00	Call	Bond Future	2,177.7800	2.1778	4,009.3700	4.0094	84.104	0	0	0
2013/05/02	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R203	02/05/2013			Bond Future	5.5852	111.3551	5.5500	111.4980	(0.631)	0.0000	0.0000	0
2013/05/02	R203	02/05/2013	5.89	Call	Bond Future	1,226.9800	1.2270	1,369.9400	1.3699	11.651	0	0	0
2013/05/02	R203	02/05/2013	5.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R203	02/05/2013	5.90	Call	Bond Future	1,266.9600	1.2670	1,409.9200	1.4099	11.284	0	0	0
2013/05/02	R203	02/05/2013	5.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R203	02/05/2013	5.91	Call	Bond Future	1,306.9200	1.3069	1,449.8800	1.4499	10.939	0	0	0
2013/05/02	R203	02/05/2013	5.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R203	01/08/2013			Bond Future	5.6052	112.8057	5.4604	113.3627	(2.584)	0.0000	0.0000	9,172
2013/05/02	R203	01/08/2013	109.11	Call	Bond Future	99,592.4800	99.5925	100,149.5000	100.1495	0.559	0	0	0
2013/05/02	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R203	07/11/2013			Bond Future	5.6264	110.2574	5.4701	110.8211	(2.777)	0.0000	0.0000	0
2013/05/02	R203	07/11/2013	6.01	Call	Bond Future	1,926.5300	1.9265	2,331.7600	2.3318	21.034	0	0	0
2013/05/02	R203	07/11/2013	6.01	Put	Bond Future	557.7200	0.5577	399.2600	0.3993	(28.412)	0	0	0
2013/05/02	R203	07/11/2013	571.00	Call	Bond Future	108,027.8800	108.0279	108,591.5700	108.5916	0.522	0	0	0
2013/05/02	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R203	07/11/2013	5.71	Call	Bond Future	1,257.6100	1.2576	1,583.6100	1.5836	25.922	0	0	15
2013/05/02	R203	07/11/2013	5.71	Put	Bond Future	957.4100	0.9574	719.7200	0.7197	(24.826)	0	0	0
2013/05/02	R203	07/11/2013	5.99	Call	Bond Future	1,877.2700	1.8773	2,277.7100	2.2777	21.331	0	0	0
2013/05/02	R203	07/11/2013	5.99	Put	Bond Future	579.3000	0.5793	416.0500	0.4160	(28.181)	0	0	0
2013/05/02	R203	07/11/2013	6.00	Call	Bond Future	1,901.8300	1.9018	2,304.6800	2.3047	21.182	0	0	0
2013/05/02	R203	07/11/2013	6.00	Put	Bond Future	568.4300	0.5684	407.5900	0.4076	(28.295)	0	0	0
2013/05/02	R203	06/02/2014			Bond Future	5.6424	111.7521	5.4731	112.3247	(3.001)	0.0000	0.0000	0
2013/05/02	R203	06/02/2014	6.16	Call	Bond Future	2,336.5200	2.3365	2,754.9400	2.7549	17.908	0	0	0
2013/05/02	R203	06/02/2014	6.16	Put	Bond Future	608.8200	0.6088	454.6700	0.4547	(25.319)	0	0	0
2013/05/02	R203	06/02/2014	5.95	Call	Bond Future	1,864.0300	1.8640	2,240.0600	2.2401	20.173	0	0	16
2013/05/02	R203	06/02/2014	5.95	Put	Bond Future	833.1600	0.8332	636.6200	0.6366	(23.590)	0	0	0
2013/05/02	R203	06/02/2014	6.14	Call	Bond Future	2,289.2400	2.2892	2,703.8900	2.7039	18.113	0	0	0
2013/05/02	R203	06/02/2014	6.14	Put	Bond Future	627.6700	0.6277	469.7500	0.4698	(25.160)	0	0	0
2013/05/02	R203	06/02/2014	6.15	Call	Bond Future	2,312.8300	2.3128	2,729.3700	2.7294	18.010	0	0	0
2013/05/02	R203	06/02/2014	6.15	Put	Bond Future	618.1900	0.6182	462.1600	0.4622	(25.240)	0	0	0
2013/05/02	R203	08/05/2014			Bond Future	5.6433	109.1446	5.4596	109.7251	(3.254)	0.0000	0.0000	0

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2013/05/02	R203	08/05/2014	5.76	Call	Bond Future	366.8800	0.3669	947.3100	0.9473	158.207	0	0	0
2013/05/02	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R203	08/05/2014	5.74	Call	Bond Future	304.1200	0.3041	884.5500	0.8845	190.856	0	0	0
2013/05/02	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R203	08/05/2014	5.75	Call	Bond Future	335.5000	0.3355	915.9300	0.9159	173.004	0	0	0
2013/05/02	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R204	02/05/2013			Bond Future	5.7853	113.5037	5.7450	113.7074	(0.697)	0.0000	0.0000	0
2013/05/02	R204	02/05/2013	6.29	Call	Bond Future	2,508.9600	2.5090	2,712.6300	2.7126	8.118	0	0	0
2013/05/02	R204	02/05/2013	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R204	02/05/2013	6.30	Call	Bond Future	2,557.9700	2.5580	2,761.6400	2.7616	7.962	0	0	0
2013/05/02	R204	02/05/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R204	02/05/2013	6.31	Call	Bond Future	2,606.9500	2.6069	2,810.6200	2.8106	7.813	0	0	0
2013/05/02	R204	02/05/2013	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R204	01/08/2013			Bond Future	5.8152	110.9560	5.6616	111.7014	(2.642)	0.0000	0.0000	13,669
2013/05/02	R204	01/08/2013	110.75	Call	Bond Future	102,072.5000	102.0725	102,817.8500	102.8178	0.730	0	0	0
2013/05/02	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R204	07/11/2013			Bond Future	5.8436	112.5411	5.6805	113.2958	(2.792)	0.0000	0.0000	0
2013/05/02	R204	07/11/2013	7.00	Call	Bond Future	5,331.0600	5.3311	6,028.6400	6.0286	13.085	0	0	0
2013/05/02	R204	07/11/2013	7.00	Put	Bond Future	158.1700	0.1582	101.0300	0.1010	(36.126)	0	0	1,270
2013/05/02	R204	07/11/2013	6.29	Call	Bond Future	2,739.0600	2.7391	3,293.5400	3.2935	20.243	0	0	0
2013/05/02	R204	07/11/2013	6.29	Put	Bond Future	705.9000	0.7059	505.6600	0.5057	(28.367)	0	0	0
2013/05/02	R204	07/11/2013	6.30	Call	Bond Future	2,771.4300	2.7714	3,328.7700	3.3288	20.110	0	0	0
2013/05/02	R204	07/11/2013	6.30	Put	Bond Future	693.2500	0.6933	495.8700	0.4959	(28.472)	0	0	0
2013/05/02	R204	07/11/2013	6.31	Call	Bond Future	2,803.9700	2.8040	3,364.1400	3.3641	19.978	0	0	0
2013/05/02	R204	07/11/2013	6.31	Put	Bond Future	680.7900	0.6808	486.2400	0.4862	(28.577)	0	0	0
2013/05/02	R204	06/02/2014			Bond Future	5.8665	110.0358	5.6930	110.8020	(2.957)	0.0000	0.0000	0
2013/05/02	R204	06/02/2014	6.40	Call	Bond Future	3,188.8200	3.1888	3,744.2200	3.7442	17.417	0	0	0
2013/05/02	R204	06/02/2014	6.40	Put	Bond Future	873.1100	0.8731	662.3200	0.6623	(24.142)	0	0	0
2013/05/02	R204	06/02/2014	6.41	Call	Bond Future	3,219.4000	3.2194	3,777.1500	3.7771	17.325	0	0	0
2013/05/02	R204	06/02/2014	6.41	Put	Bond Future	860.8600	0.8609	652.4200	0.6524	(24.213)	0	0	0
2013/05/02	R204	06/02/2014	6.39	Call	Bond Future	3,158.3700	3.1584	3,711.3900	3.7114	17.510	0	0	0
2013/05/02	R204	06/02/2014	6.39	Put	Bond Future	885.5100	0.8855	672.3400	0.6723	(24.073)	0	0	0
2013/05/02	R204	08/05/2014			Bond Future	5.8836	111.5666	5.6988	112.3433	(3.139)	0.0000	0.0000	0
2013/05/02	R204	08/05/2014	6.05	Call	Bond Future	694.2500	0.6942	1,471.0100	1.4710	111.885	0	0	0
2013/05/02	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R204	08/05/2014	6.06	Call	Bond Future	735.7900	0.7358	1,512.5500	1.5125	105.568	0	0	0
2013/05/02	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R204	08/05/2014	6.04	Call	Bond Future	652.7000	0.6527	1,429.4600	1.4295	119.007	0	0	0
2013/05/02	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R206	02/05/2013			Bond Future	5.0947	103.9215	5.0650	103.9417	(0.582)	0.0000	0.0000	0
2013/05/02	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R206	02/05/2013	3.39	Put	Bond Future	1,173.7200	1.1737	1,153.4900	1.1535	(1.724)	0	0	0
2013/05/02	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R206	02/05/2013	3.40	Put	Bond Future	1,166.7700	1.1668	1,146.5400	1.1465	(1.734)	0	0	0
2013/05/02	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R206	02/05/2013	3.41	Put	Bond Future	1,159.8200	1.1598	1,139.5900	1.1396	(1.744)	0	0	0

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2013/05/02	R206	01/08/2013			Bond Future	4.9641	101.5134	4.8706	101.5547	(1.883)	0.0000	0.0000	0
2013/05/02	R206	01/08/2013	103.94	Call	Bond Future	30,515.3100	30.5153	30,556.5400	30.5565	0.135	0	0	0
2013/05/02	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R206	07/11/2013			Bond Future	4.3554	102.9637	4.1286	103.0043	(5.206)	0.0000	0.0000	0
2013/05/02	R206	07/11/2013	4.29	Call	Bond Future	30.7000	0.0307	52.3700	0.0524	70.586	0	0	0
2013/05/02	R206	07/11/2013	4.29	Put	Bond Future	42.4100	0.0424	23.4400	0.0234	(44.730)	0	0	0
2013/05/02	R206	07/11/2013	4.30	Call	Bond Future	31.5100	0.0315	53.5000	0.0535	69.787	0	0	0
2013/05/02	R206	07/11/2013	4.30	Put	Bond Future	41.4200	0.0414	22.7700	0.0228	(45.027)	0	0	0
2013/05/02	R206	07/11/2013	4.31	Call	Bond Future	32.3400	0.0323	54.6400	0.0546	68.955	0	0	0
2013/05/02	R206	07/11/2013	4.31	Put	Bond Future	40.4600	0.0405	22.1200	0.0221	(45.329)	0	0	0
2013/05/02	R207	02/05/2013			Bond Future	5.9204	109.4888	5.9000	109.6051	(0.344)	0.0000	0.0000	0
2013/05/02	R207	02/05/2013	6.44	Call	Bond Future	2,912.0400	2.9120	3,028.3300	3.0283	3.993	0	0	0
2013/05/02	R207	02/05/2013	6.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R207	02/05/2013	6.45	Call	Bond Future	2,967.1300	2.9671	3,083.4200	3.0834	3.919	0	0	0
2013/05/02	R207	02/05/2013	6.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R207	02/05/2013	6.46	Call	Bond Future	3,022.1800	3.0222	3,138.4700	3.1385	3.848	0	0	0
2013/05/02	R207	02/05/2013	6.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R207	01/08/2013			Bond Future	5.9537	107.2787	5.8484	107.8601	(1.769)	0.0000	0.0000	6,866
2013/05/02	R207	01/08/2013	106.18	Call	Bond Future	99,707.5100	99.7075	100,288.9500	100.2890	0.583	0	0	0
2013/05/02	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R207	07/11/2013			Bond Future	5.9833	108.8113	5.8726	109.3998	(1.850)	0.0000	0.0000	0
2013/05/02	R207	07/11/2013	6.69	Call	Bond Future	4,222.5400	4.2225	4,693.2900	4.6933	11.149	0	0	0
2013/05/02	R207	07/11/2013	6.69	Put	Bond Future	556.5500	0.5566	438.8000	0.4388	(21.157)	0	0	0
2013/05/02	R207	07/11/2013	6.70	Call	Bond Future	4,263.1500	4.2631	4,735.6500	4.7356	11.083	0	0	0
2013/05/02	R207	07/11/2013	6.70	Put	Bond Future	546.4000	0.5464	430.4000	0.4304	(21.230)	0	0	0
2013/05/02	R207	07/11/2013	6.71	Call	Bond Future	4,303.8800	4.3039	4,778.1100	4.7781	11.019	0	0	0
2013/05/02	R207	07/11/2013	6.71	Put	Bond Future	536.4100	0.5364	422.1400	0.4221	(21.303)	0	0	0
2013/05/02	R207	06/02/2014			Bond Future	6.0086	106.6468	5.8919	107.2444	(1.941)	0.0000	0.0000	0
2013/05/02	R207	06/02/2014	6.66	Call	Bond Future	4,203.8200	4.2038	4,645.3700	4.6454	10.504	0	0	0
2013/05/02	R207	06/02/2014	6.66	Put	Bond Future	940.3600	0.9404	784.2900	0.7843	(16.597)	0	0	0
2013/05/02	R207	06/02/2014	6.64	Call	Bond Future	4,131.3600	4.1314	4,569.5300	4.5695	10.606	0	0	0
2013/05/02	R207	06/02/2014	6.64	Put	Bond Future	966.2600	0.9663	806.8100	0.8068	(16.502)	0	0	0
2013/05/02	R207	06/02/2014	6.65	Call	Bond Future	4,167.5300	4.1675	4,607.4000	4.6074	10.555	0	0	0
2013/05/02	R207	06/02/2014	6.65	Put	Bond Future	953.2300	0.9532	795.4800	0.7955	(16.549)	0	0	0
2013/05/02	R207	08/05/2014			Bond Future	6.0321	108.1305	5.9091	108.7364	(2.038)	0.0000	0.0000	0
2013/05/02	R207	08/05/2014	6.21	Call	Bond Future	869.6400	0.8696	1,475.5200	1.4755	69.670	0	0	0
2013/05/02	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R207	08/05/2014	6.19	Call	Bond Future	772.3400	0.7723	1,378.2200	1.3782	78.447	0	0	0
2013/05/02	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R207	08/05/2014	6.20	Call	Bond Future	821.0000	0.8210	1,426.8800	1.4269	73.798	0	0	0
2013/05/02	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R208	02/05/2013			Bond Future	5.9953	105.3680	5.9650	105.5622	(0.506)	0.0000	0.0000	0
2013/05/02	R208	02/05/2013	6.64	Call	Bond Future	4,026.6800	4.0267	4,220.9600	4.2210	4.825	0	0	0
2013/05/02	R208	02/05/2013	6.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R208	02/05/2013	6.65	Call	Bond Future	4,087.6300	4.0876	4,281.9100	4.2819	4.753	0	0	0
2013/05/02	R208	02/05/2013	6.65	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
2013/05/02	R208	02/05/2013	6.66	Call	Bond Future	4,148.5200	4.1485	4,342.8000	4.3428	4.683	0	0	0
2013/05/02	R208	02/05/2013	6.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R208	01/08/2013			Bond Future	6.0253	106.7405	5.9103	107.4586	(1.908)	0.0000	0.0000	9,193
2013/05/02	R208	01/08/2013	101.40	Call	Bond Future	97,696.0700	97.6961	98,414.1400	98.4141	0.735	0	0	0
2013/05/02	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R208	07/11/2013			Bond Future	6.0562	104.8693	5.9361	105.5964	(1.983)	0.0000	0.0000	0
2013/05/02	R208	07/11/2013	7.50	Call	Bond Future	8,426.8700	8.4269	9,112.3200	9.1123	8.134	0	0	0
2013/05/02	R208	07/11/2013	7.50	Put	Bond Future	150.8600	0.1509	109.1800	0.1092	(27.628)	0	0	1,520
2013/05/02	R208	07/11/2013	6.79	Call	Bond Future	4,963.6200	4.9636	5,547.4200	5.5474	11.762	0	0	0
2013/05/02	R208	07/11/2013	6.79	Put	Bond Future	652.3500	0.6523	509.0200	0.5090	(21.971)	0	0	0
2013/05/02	R208	07/11/2013	6.80	Call	Bond Future	5,009.1900	5.0092	5,595.0700	5.5951	11.696	0	0	0
2013/05/02	R208	07/11/2013	6.80	Put	Bond Future	640.6900	0.6407	499.4400	0.4994	(22.047)	0	0	0
2013/05/02	R208	07/11/2013	6.81	Call	Bond Future	5,054.8900	5.0549	5,642.8200	5.6428	11.631	0	0	0
2013/05/02	R208	07/11/2013	6.81	Put	Bond Future	629.2100	0.6292	490.0100	0.4900	(22.123)	0	0	0
2013/05/02	R208	06/02/2014			Bond Future	6.0826	106.2910	5.9570	107.0291	(2.065)	0.0000	0.0000	0
2013/05/02	R208	06/02/2014	6.75	Call	Bond Future	4,909.7500	4.9098	5,457.7700	5.4578	11.162	0	0	0
2013/05/02	R208	06/02/2014	6.75	Put	Bond Future	1,092.7700	1.0928	902.6800	0.9027	(17.395)	0	0	0
2013/05/02	R208	06/02/2014	6.76	Call	Bond Future	4,950.9200	4.9509	5,500.9600	5.5010	11.110	0	0	0
2013/05/02	R208	06/02/2014	6.76	Put	Bond Future	1,078.0700	1.0781	890.0000	0.8900	(17.445)	0	0	0
2013/05/02	R208	06/02/2014	6.74	Call	Bond Future	4,868.7100	4.8687	5,414.7000	5.4147	11.214	0	0	0
2013/05/02	R208	06/02/2014	6.74	Put	Bond Future	1,107.6400	1.1076	915.5200	0.9155	(17.345)	0	0	0
2013/05/02	R208	08/05/2014			Bond Future	6.1037	104.3723	5.9724	105.1206	(2.151)	0.0000	0.0000	0
2013/05/02	R208	08/05/2014	6.30	Call	Bond Future	1,106.6500	1.1067	1,855.0000	1.8550	67.623	0	0	0
2013/05/02	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R208	08/05/2014	6.31	Call	Bond Future	1,162.6400	1.1626	1,910.9900	1.9110	64.366	0	0	0
2013/05/02	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R208	08/05/2014	6.29	Call	Bond Future	1,050.6400	1.0506	1,798.9900	1.7990	71.228	0	0	0
2013/05/02	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R209	02/05/2013			Bond Future	7.5655	86.4090	7.5500	86.5589	(0.206)	0.0000	0.0000	0
2013/05/02	R209	02/05/2013	7.99	Call	Bond Future	3,942.8600	3.9429	4,092.7600	4.0928	3.802	0	0	0
2013/05/02	R209	02/05/2013	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R209	02/05/2013	8.00	Call	Bond Future	4,032.3900	4.0324	4,182.2900	4.1823	3.717	0	0	0
2013/05/02	R209	02/05/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R209	02/05/2013	8.01	Call	Bond Future	4,121.7700	4.1218	4,271.6700	4.2717	3.637	0	0	0
2013/05/02	R209	02/05/2013	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R209	01/08/2013			Bond Future	7.6163	87.5346	7.5286	88.3751	(1.151)	0.0000	0.0000	10,082
2013/05/02	R209	01/08/2013	79.36	Call	Bond Future	77,585.4600	77.5855	78,425.9500	78.4260	1.083	0	0	0
2013/05/02	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R209	07/11/2013			Bond Future	7.6709	85.6405	7.5809	86.4920	(1.173)	0.0000	0.0000	0
2013/05/02	R209	07/11/2013	9.50	Call	Bond Future	15,128.1200	15.1281	15,927.3900	15.9274	5.283	0	0	0
2013/05/02	R209	07/11/2013	9.50	Put	Bond Future	287.8100	0.2878	235.5700	0.2356	(18.151)	0	0	980
2013/05/02	R209	07/11/2013	8.79	Call	Bond Future	10,553.6800	10.5537	11,265.3800	11.2654	6.744	0	0	0
2013/05/02	R209	07/11/2013	8.79	Put	Bond Future	956.7700	0.9568	816.9600	0.8170	(14.613)	0	0	0
2013/05/02	R209	07/11/2013	8.80	Call	Bond Future	10,616.9400	10.6169	11,330.3500	11.3304	6.720	0	0	0
2013/05/02	R209	07/11/2013	8.80	Put	Bond Future	941.9500	0.9419	803.8500	0.8039	(14.661)	0	0	0
2013/05/02	R209	07/11/2013	8.81	Call	Bond Future	10,680.2700	10.6803	11,395.3700	11.3954	6.696	0	0	0
2013/05/02	R209	07/11/2013	8.81	Put	Bond Future	927.3200	0.9273	790.9100	0.7909	(14.710)	0	0	0

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2013/05/02	R209	06/02/2014			Bond Future	7.7209		86.8015	7.6285	87.6655	(1.196)	0.0000	0.0000	0
2013/05/02	R209	06/02/2014	8.55	Call	Bond Future	9,406.5600		9.4066	10,041.8500	10.0418	6.754	0	0	0
2013/05/02	R209	06/02/2014	8.55	Put	Bond Future	2,209.9100		2.2099	1,981.1800	1.9812	(10.350)	0	0	0
2013/05/02	R209	06/02/2014	8.56	Call	Bond Future	9,464.5400		9.4645	10,101.6700	10.1017	6.732	0	0	0
2013/05/02	R209	06/02/2014	8.56	Put	Bond Future	2,186.9000		2.1869	1,960.0100	1.9600	(10.375)	0	0	0
2013/05/02	R209	06/02/2014	8.54	Call	Bond Future	9,348.6500		9.3487	9,982.1000	9.9821	6.776	0	0	0
2013/05/02	R209	06/02/2014	8.54	Put	Bond Future	2,233.1300		2.2331	2,002.5600	2.0026	(10.325)	0	0	0
2013/05/02	R209	08/05/2014			Bond Future	7.7686		84.8635	7.6739	85.7394	(1.219)	0.0000	0.0000	0
2013/05/02	R209	08/05/2014	7.85	Call	Bond Future	742.1300		0.7421	1,618.0400	1.6180	118.026	0	0	0
2013/05/02	R209	08/05/2014	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R209	08/05/2014	7.86	Call	Bond Future	832.6500		0.8327	1,708.5600	1.7086	105.195	0	0	0
2013/05/02	R209	08/05/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R209	08/05/2014	7.84	Call	Bond Future	651.4700		0.6515	1,527.3800	1.5274	134.451	0	0	0
2013/05/02	R209	08/05/2014	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R210	02/05/2013			Bond Future	170.8900		170.8900	170.9138	170.9138	0.014	0.0000	0.0000	0
2013/05/02	R210	02/05/2013	161.14	Call	Bond Future	9,750.0100		9.7500	9,773.8400	9.7738	0.244	0	0	0
2013/05/02	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R210	02/05/2013	161.15	Call	Bond Future	9,740.0100		9.7400	9,763.8400	9.7638	0.245	0	0	0
2013/05/02	R210	02/05/2013	161.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R210	02/05/2013	161.16	Call	Bond Future	9,730.0100		9.7300	9,753.8400	9.7538	0.245	0	0	0
2013/05/02	R210	02/05/2013	161.16	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R210	01/08/2013			Bond Future	173.1374		173.1374	173.1763	173.1763	0.022	0.0000	0.0000	1,237
2013/05/02	R210	01/08/2013	172.99	Call	Bond Future	147.4100		0.1474	186.2500	0.1863	26.348	0	0	0
2013/05/02	R210	01/08/2013	172.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R210	01/08/2013	173.00	Call	Bond Future	137.4100		0.1374	176.2500	0.1763	28.266	0	0	0
2013/05/02	R210	01/08/2013	173.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R210	01/08/2013	173.01	Call	Bond Future	127.4100		0.1274	166.2500	0.1663	30.484	0	0	0
2013/05/02	R210	01/08/2013	173.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R211	02/05/2013			Bond Future	129.9343		129.9343	129.9459	129.9459	0.009	0.0000	0.0000	0
2013/05/02	R211	02/05/2013	125.69	Call	Bond Future	4,244.3200		4.2443	4,255.9100	4.2559	0.273	0	0	0
2013/05/02	R211	02/05/2013	125.69	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R211	02/05/2013	125.70	Call	Bond Future	4,234.3200		4.2343	4,245.9100	4.2459	0.274	0	0	0
2013/05/02	R211	02/05/2013	125.70	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R211	02/05/2013	125.71	Call	Bond Future	4,224.3200		4.2243	4,235.9100	4.2359	0.274	0	0	0
2013/05/02	R211	02/05/2013	125.71	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R211	01/08/2013			Bond Future	130.1655		130.1655	130.1883	130.1883	0.018	0.0000	0.0000	522
2013/05/02	R211	01/08/2013	129.99	Call	Bond Future	175.4600		0.1755	198.3400	0.1983	13.040	0	0	0
2013/05/02	R211	01/08/2013	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R211	01/08/2013	130.00	Call	Bond Future	165.4600		0.1655	188.3400	0.1883	13.828	0	0	0
2013/05/02	R211	01/08/2013	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R211	01/08/2013	130.01	Call	Bond Future	155.4600		0.1555	178.3400	0.1783	14.718	0	0	0
2013/05/02	R211	01/08/2013	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R212	02/05/2013			Bond Future	138.7169		138.7169	138.7336	138.7336	0.012	0.0000	0.0000	0
2013/05/02	R212	02/05/2013	131.09	Call	Bond Future	7,626.9200		7.6269	7,643.6100	7.6436	0.219	0	0	0
2013/05/02	R212	02/05/2013	131.09	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/02	R212	02/05/2013	131.10	Call	Bond Future	7,616.9200	7.6169	7,633.6100	7.6336	0.219	0	0	0
2013/05/02	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R212	02/05/2013	131.11	Call	Bond Future	7,606.9200	7.6069	7,623.6100	7.6236	0.219	0	0	0
2013/05/02	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R212	01/08/2013			Bond Future	138.9194	138.9194	138.9481	138.9481	0.021	0.0000	0.0000	21,791
2013/05/02	R212	01/08/2013	137.99	Call	Bond Future	929.4200	0.9294	958.1200	0.9581	3.088	0	0	0
2013/05/02	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R212	01/08/2013	138.00	Call	Bond Future	919.4200	0.9194	948.1200	0.9481	3.122	0	0	0
2013/05/02	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R212	01/08/2013	138.01	Call	Bond Future	909.4200	0.9094	938.1200	0.9381	3.156	0	0	0
2013/05/02	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R213	02/05/2013			Bond Future	7.3005	98.3096	7.2750	98.5572	(0.350)	0.0000	0.0000	0
2013/05/02	R213	02/05/2013	7.84	Call	Bond Future	5,023.6100	5.0236	5,271.1700	5.2712	4.928	0	0	0
2013/05/02	R213	02/05/2013	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R213	02/05/2013	7.85	Call	Bond Future	5,113.1800	5.1132	5,360.7400	5.3607	4.842	0	0	0
2013/05/02	R213	02/05/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R213	02/05/2013	7.86	Call	Bond Future	5,202.6300	5.2026	5,450.1900	5.4502	4.758	0	0	0
2013/05/02	R213	02/05/2013	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R213	01/08/2013			Bond Future	7.3505	99.5904	7.2472	100.5826	(1.405)	0.0000	0.0000	6,998
2013/05/02	R213	01/08/2013	91.25	Call	Bond Future	88,975.3700	88.9754	89,967.5500	89.9675	1.115	0	0	0
2013/05/02	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R213	07/11/2013			Bond Future	7.4056	97.4759	7.2995	98.4811	(1.434)	0.0000	0.0000	0
2013/05/02	R213	07/11/2013	8.59	Call	Bond Future	11,018.2400	11.0182	11,886.4900	11.8865	7.880	0	0	0
2013/05/02	R213	07/11/2013	8.59	Put	Bond Future	746.9900	0.7470	610.0500	0.6101	(18.332)	0	0	0
2013/05/02	R213	07/11/2013	8.60	Call	Bond Future	11,085.3900	11.0854	11,955.5200	11.9555	7.849	0	0	0
2013/05/02	R213	07/11/2013	8.60	Put	Bond Future	734.2800	0.7343	599.2200	0.5992	(18.394)	0	0	0
2013/05/02	R213	07/11/2013	8.61	Call	Bond Future	11,152.5900	11.1526	12,024.6000	12.0246	7.819	0	0	0
2013/05/02	R213	07/11/2013	8.61	Put	Bond Future	721.7400	0.7217	588.5600	0.5886	(18.453)	0	0	0
2013/05/02	R213	06/02/2014			Bond Future	7.4569	98.7973	7.3476	99.8173	(1.465)	0.0000	0.0000	0
2013/05/02	R213	06/02/2014	8.31	Call	Bond Future	9,451.6300	9.4516	10,217.5000	10.2175	8.103	0	0	0
2013/05/02	R213	06/02/2014	8.31	Put	Bond Future	1,989.8300	1.9898	1,735.7300	1.7357	(12.770)	0	0	0
2013/05/02	R213	06/02/2014	8.29	Call	Bond Future	9,330.9100	9.3309	10,092.3500	10.0924	8.160	0	0	0
2013/05/02	R213	06/02/2014	8.29	Put	Bond Future	2,034.3600	2.0344	1,775.8300	1.7758	(12.708)	0	0	0
2013/05/02	R213	06/02/2014	8.30	Call	Bond Future	9,391.2200	9.3912	10,154.8800	10.1549	8.132	0	0	0
2013/05/02	R213	06/02/2014	8.30	Put	Bond Future	2,011.9900	2.0120	1,755.6800	1.7557	(12.739)	0	0	0
2013/05/02	R213	08/05/2014			Bond Future	7.5031	96.6322	7.3909	97.6663	(1.496)	0.0000	0.0000	0
2013/05/02	R213	08/05/2014	7.66	Call	Bond Future	1,419.3300	1.4193	2,453.4200	2.4534	72.858	0	0	0
2013/05/02	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R213	08/05/2014	7.64	Call	Bond Future	1,240.0500	1.2400	2,274.1400	2.2741	83.391	0	0	0
2013/05/02	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R213	08/05/2014	7.65	Call	Bond Future	1,329.7500	1.3297	2,363.8400	2.3638	77.766	0	0	0
2013/05/02	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R214	02/05/2013			Bond Future	7.6355	88.1651	7.6250	88.2733	(0.138)	0.0000	0.0000	0
2013/05/02	R214	02/05/2013	84.31	Call	Bond Future	79,385.4900	79.3855	79,493.7300	79.4937	0.136	0	0	0
2013/05/02	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R214	01/08/2013			Bond Future	7.6846	89.3137	7.5970	90.2099	(1.140)	0.0000	0.0000	1,036

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
2013/05/02	R214	01/08/2013	84.31	Call	Bond Future	78,865.7900	78.8658	79,762.0200	79.7620	1.136	0	0	0
2013/05/02	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R214	07/11/2013			Bond Future	7.7386	87.3051	7.6487	88.2131	(1.161)	0.0000	0.0000	0
2013/05/02	R214	07/11/2013	7.80	Call	Bond Future	4,666.5300	4.6665	5,155.5500	5.1555	10.479	0	0	0
2013/05/02	R214	07/11/2013	7.80	Put	Bond Future	4,054.5600	4.0546	3,635.5200	3.6355	(10.335)	0	0	0
2013/05/02	R214	07/11/2013	7.81	Call	Bond Future	4,717.9100	4.7179	5,210.2100	5.2102	10.435	0	0	0
2013/05/02	R214	07/11/2013	7.81	Put	Bond Future	4,006.9900	4.0070	3,591.2300	3.5912	(10.376)	0	0	0
2013/05/02	R214	07/11/2013	7.79	Call	Bond Future	4,615.4000	4.6154	5,101.1300	5.1011	10.524	0	0	0
2013/05/02	R214	07/11/2013	7.79	Put	Bond Future	4,102.5800	4.1026	3,680.2500	3.6802	(10.294)	0	0	0
2013/05/02	R248	02/05/2013			Bond Future	7.7956	112.9862	7.7850	113.1251	(0.136)	0.0000	0.0000	0
2013/05/02	R248	02/05/2013	7.85	Call	Bond Future	709.5100	0.7095	848.3700	0.8484	19.571	0	0	0
2013/05/02	R248	02/05/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R248	01/08/2013			Bond Future	7.8482	114.4582	7.7604	115.6046	(1.118)	0.0000	0.0000	603
2013/05/02	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	1,040.0400	1.0400	100.000	0	0	0
2013/05/02	R248	01/08/2013	7.84	Put	Bond Future	106.3800	0.1064	0.0000	0.0000	(100.000)	0	0	0
2013/05/02	R248	01/08/2013	7.85	Call	Bond Future	23.1700	0.0232	1,169.5900	1.1696	4947.864	0	0	0
2013/05/02	R248	01/08/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R248	01/08/2013	7.86	Call	Bond Future	152.4700	0.1525	1,298.8900	1.2989	751.899	0	0	0
2013/05/02	R248	01/08/2013	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/02	R248	07/11/2013			Bond Future	7.9061	111.6717	7.8160	112.8333	(1.140)	0.0000	0.0000	0
2013/05/02	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	312.1000	0.3121	100.000	0	0	0
2013/05/02	R248	07/11/2013	7.84	Put	Bond Future	849.4200	0.8494	0.0000	0.0000	(100.000)	0	0	0
2013/05/02	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	441.4300	0.4414	100.000	0	0	0
2013/05/02	R248	07/11/2013	7.85	Put	Bond Future	720.0900	0.7201	0.0000	0.0000	(100.000)	0	0	0
2013/05/02	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	570.5000	0.5705	100.000	0	0	0
2013/05/02	R248	07/11/2013	7.86	Put	Bond Future	591.0200	0.5910	0.0000	0.0000	(100.000)	0	0	0

**Total**

**217926**