



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/04/2013 to 25/04/2013

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
2013/04/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	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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2013/04/25	2025	02/05/2013			Bond Future	118.1525	118.1525	118.1502	118.1502	(0.002)	0.0000	0.0000	0
2013/04/25	2025	02/05/2013	113.41	Call	Bond Future	4,738.8800	4.7389	4,736.5200	4.7365	(0.050)	0	0	0
2013/04/25	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2025	01/08/2013			Bond Future	118.6421	118.6421	118.6397	118.6397	(0.002)	0.0000	0.0000	0
2013/04/25	2025	01/08/2013	117.99	Call	Bond Future	652.1100	0.6521	649.6500	0.6497	(0.377)	0	0	0
2013/04/25	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2025	01/08/2013	118.00	Call	Bond Future	642.1100	0.6421	639.6500	0.6397	(0.383)	0	0	0
2013/04/25	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2025	01/08/2013	118.01	Call	Bond Future	632.1100	0.6321	629.6500	0.6297	(0.389)	0	0	0
2013/04/25	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2038	02/05/2013			Bond Future	114.7687	114.7687	114.7693	114.7693	0.001	0.0000	0.0000	0
2013/04/25	2038	02/05/2013	111.60	Call	Bond Future	3,164.2100	3.1642	3,164.8700	3.1649	0.021	0	0	0
2013/04/25	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2038	01/08/2013			Bond Future	115.0809	115.0809	115.0813	115.0813	0.000	0.0000	0.0000	9
2013/04/25	2038	01/08/2013	114.99	Call	Bond Future	90.8800	0.0909	91.3200	0.0913	0.484	0	0	0
2013/04/25	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2038	01/08/2013	115.00	Call	Bond Future	80.8800	0.0809	81.3200	0.0813	0.544	0	0	0
2013/04/25	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2038	01/08/2013	115.01	Call	Bond Future	70.8800	0.0709	71.3200	0.0713	0.621	0	0	0
2013/04/25	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2050	02/05/2013			Bond Future	119.6211	119.6211	119.6223	119.6223	0.001	0.0000	0.0000	0
2013/04/25	2050	02/05/2013	117.60	Call	Bond Future	2,023.3000	2.0233	2,024.5000	2.0245	0.059	0	0	0
2013/04/25	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2050	01/08/2013			Bond Future	119.8642	119.8642	119.8654	119.8654	0.001	0.0000	0.0000	122
2013/04/25	2050	01/08/2013	118.99	Call	Bond Future	874.1700	0.8742	875.3700	0.8754	0.137	0	0	0
2013/04/25	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2050	01/08/2013	119.00	Call	Bond Future	864.1700	0.8642	865.3700	0.8654	0.139	0	0	0
2013/04/25	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	2050	01/08/2013	119.01	Call	Bond Future	854.1700	0.8542	855.3700	0.8554	0.140	0	0	0
2013/04/25	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	AL7T	02/05/2013			Index Future	507.7160	507.7160	507.1170	507.1170	(0.118)	0.0000	0.0000	10
2013/04/25	AL7T	01/08/2013			Index Future	514.3310	514.3310	513.7240	513.7240	(0.118)	0.0000	0.0000	1

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2013/04/25	AL7T	07/11/2013			Index Future	521.6930	521.6930	521.0750	521.0750	(0.118)	0.0000	0.0000	0
2013/04/25	ALBI	02/05/2013			Index Future	453.8700	453.8700	453.1820	453.1820	(0.152)	0.0000	0.0000	591
2013/04/25	ALBI	01/08/2013			Index Future	459.7830	459.7830	459.0860	459.0860	(0.152)	0.0000	0.0000	333
2013/04/25	ALBI	07/11/2013			Index Future	466.3640	466.3640	465.6550	465.6550	(0.152)	0.0000	0.0000	85
2013/04/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	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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2013/04/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/25	EL28	02/05/2013			Bond Future	113.6285	113.6285	113.6298	113.6298	0.001	0.0000	0.0000	0
2013/04/25	EL28	02/05/2013	113.32	Call	Bond Future	312.3200	0.3123	313.6000	0.3136	0.410	0	0	0
2013/04/25	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	EL28	01/08/2013			Bond Future	115.1230	115.1230	115.1243	115.1243	0.001	0.0000	0.0000	0
2013/04/25	EL28	01/08/2013	115.00	Call	Bond Future	123.0300	0.1230	124.3000	0.1243	1.032	0	0	0
2013/04/25	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	EL28	01/08/2013	115.01	Call	Bond Future	113.0300	0.1130	114.3000	0.1143	1.124	0	0	0
2013/04/25	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	EL28	01/08/2013	114.99	Call	Bond Future	133.0300	0.1330	134.3000	0.1343	0.955	0	0	0
2013/04/25	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	ES33	02/05/2013			Bond Future	8.1812	94.3662	8.2205	94.0003	0.480	0.0000	0.0000	0
2013/04/25	ES33	02/05/2013	91.02	Call	Bond Future	85,185.9200	85.1859	84,820.0500	84.8200	(0.429)	0	0	0
2013/04/25	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	ES33	01/08/2013			Bond Future	8.2526	95.5956	8.2931	95.2250	0.490	0.0000	0.0000	292
2013/04/25	ES33	01/08/2013	9.00	Call	Bond Future	6,503.3700	6.5034	6,132.7600	6.1328	(5.699)	0	0	0
2013/04/25	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	ES33	01/08/2013	91.02	Call	Bond Future	84,544.2400	84.5442	84,173.6300	84.1736	(0.438)	0	0	0
2013/04/25	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	ES33	07/11/2013			Bond Future	8.3314	93.1823	8.3731	92.8058	0.501	0.0000	0.0000	0
2013/04/25	ES33	07/11/2013	8.49	Call	Bond Future	1,418.0200	1.4180	1,041.6000	1.0416	(26.545)	0	0	0
2013/04/25	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	ES33	07/11/2013	8.50	Call	Bond Future	1,506.3000	1.5063	1,129.8800	1.1299	(24.990)	0	0	0
2013/04/25	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	ES33	07/11/2013	8.51	Call	Bond Future	1,594.4500	1.5944	1,218.0300	1.2180	(23.608)	0	0	0
2013/04/25	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	GOVI	02/05/2013			GOVI	452.9410	452.9410	452.3150	452.3150	(0.138)	0.0000	0.0000	43
2013/04/25	GOVI	02/05/2013	432.99	Call	GOVI	199,510.0000	19.9510	193,250.0000	19.3250	(3.138)	0	0	0
2013/04/25	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	GOVI	02/05/2013	433.00	Call	GOVI	199,410.0000	19.9410	193,150.0000	19.3150	(3.139)	0	0	0
2013/04/25	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	GOVI	02/05/2013	433.01	Call	GOVI	199,310.0000	19.9310	193,050.0000	19.3050	(3.141)	0	0	0
2013/04/25	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	GOVI	01/08/2013			GOVI	458.8420	458.8420	458.2080	458.2080	(0.138)	0.0000	0.0000	350
2013/04/25	GOVI	01/08/2013	445.99	Call	GOVI	128,520.0000	12.8520	122,180.0000	12.2180	(4.933)	0	0	0
2013/04/25	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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2013/04/25	GOVI	01/08/2013	446.00	Call	GOVI	128,420.0000	12.8420	122,080.0000	12.2080	(4.937)	0	0	0
2013/04/25	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	GOVI	01/08/2013	446.01	Call	GOVI	128,320.0000	12.8320	121,980.0000	12.1980	(4.941)	0	0	0
2013/04/25	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	GOVI	07/11/2013			GOVI	465.4090	465.4090	464.7650	464.7650	(0.138)	0.0000	0.0000	0
2013/04/25	GOVI	07/11/2013	445.99	Call	GOVI	194,190.0000	19.4190	187,750.0000	18.7750	(3.316)	0	0	0
2013/04/25	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	GOVI	07/11/2013	446.00	Call	GOVI	194,090.0000	19.4090	187,650.0000	18.7650	(3.318)	0	0	0
2013/04/25	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	GOVI	07/11/2013	446.01	Call	GOVI	193,990.0000	19.3990	187,550.0000	18.7550	(3.320)	0	0	0
2013/04/25	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/25	IGOV	02/05/2013			Index Future	206.7130	206.7130	206.8200	206.8200	0.052	0.0000	0.0000	5
2013/04/25	IGOV	01/08/2013			Index Future	209.4790	209.4790	209.5870	209.5870	0.052	0.0000	0.0000	885
2013/04/25	IGOV	07/11/2013			Index Future	212.5480	212.5480	212.6570	212.6570	0.051	0.0000	0.0000	7
2013/04/25	ILBI	02/05/2013			Index Future	559.5380	559.5380	559.4170	559.4170	(0.022)	0.0000	0.0000	0
2013/04/25	ILBI	01/08/2013			Index Future	566.9990	566.9990	566.8760	566.8760	(0.022)	0.0000	0.0000	183
2013/04/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/25	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1000	94.9000	(0.196)	0.0000	0.0000	0
2013/04/25	JBAF	19/06/2013			Jibar Tradeable Future	5.0800	94.9200	5.0700	94.9300	(0.197)	0.0000	0.0000	500
2013/04/25	JBAF	17/07/2013			Jibar Tradeable Future	5.0300	94.9700	5.0100	94.9900	(0.398)	0.0000	0.0000	0
2013/04/25	JBAF	21/08/2013			Jibar Tradeable Future	5.0000	95.0000	4.9900	95.0100	(0.200)	0.0000	0.0000	0
2013/04/25	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	2,200
2013/04/25	JBAF	16/10/2013			Jibar Tradeable Future	4.9400	95.0600	4.9300	95.0700	(0.202)	0.0000	0.0000	0
2013/04/25	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9300	95.0700	(0.202)	0.0000	0.0000	1,500
2013/04/25	JBAF	19/03/2014			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0
2013/04/25	JBAF	18/06/2014			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2013/04/25	JBAF	17/09/2014			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/04/25	JBAF	17/12/2014			Jibar Tradeable Future	5.2700	94.7300	5.2700	94.7300	0.000	0.0000	0.0000	0
2013/04/25	JBAF	18/03/2015			Jibar Tradeable Future	5.4100	94.5900	5.4100	94.5900	0.000	0.0000	0.0000	0
2013/04/25	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
2013/04/25	R023	02/05/2013			Bond Future	6.3584	111.4643	6.3830	111.2754	0.388	0.0000	0.0000	6,132
2013/04/25	R023	02/05/2013	7.04	Call	Bond Future	5,076.5400	5.0765	4,887.6300	4.8876	(3.721)	0	0	0
2013/04/25	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R023	02/05/2013	7.05	Call	Bond Future	5,148.7600	5.1488	4,959.8500	4.9599	(3.669)	0	0	0
2013/04/25	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R023	02/05/2013	7.06	Call	Bond Future	5,220.9200	5.2209	5,032.0100	5.0320	(3.618)	0	0	0
2013/04/25	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R023	01/08/2013			Bond Future	6.3965	112.9166	6.4221	112.7251	0.400	0.0000	0.0000	1,235
2013/04/25	R023	01/08/2013	7.29	Call	Bond Future	6,446.7600	6.4468	6,255.3100	6.2553	(2.970)	0	0	0
2013/04/25	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R023	01/08/2013	7.30	Call	Bond Future	6,516.1300	6.5161	6,324.6800	6.3247	(2.938)	0	0	0
2013/04/25	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R023	01/08/2013	7.31	Call	Bond Future	6,585.4400	6.5854	6,393.9900	6.3940	(2.907)	0	0	0
2013/04/25	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R023	07/11/2013			Bond Future	6.4387	110.6166	6.4653	110.4219	0.414	0.0000	0.0000	0
2013/04/25	R023	07/11/2013	6.49	Call	Bond Future	374.4700	0.3745	179.7700	0.1798	(51.993)	0	0	0
2013/04/25	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R023	07/11/2013	6.50	Call	Bond Future	447.2000	0.4472	252.5000	0.2525	(43.538)	0	0	0
2013/04/25	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R023	07/11/2013	6.51	Call	Bond Future	519.8800	0.5199	325.1800	0.3252	(37.451)	0	0	0
2013/04/25	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R157	02/05/2013			Bond Future	5.2550	119.9753	5.2449	120.0000	(0.192)	0.0000	0.0000	4,198
2013/04/25	R157	02/05/2013	5.34	Call	Bond Future	249.6400	0.2496	263.1000	0.2631	5.392	0	0	0
2013/04/25	R157	02/05/2013	5.34	Put	Bond Future	42.4700	0.0425	31.3100	0.0313	(26.277)	0	0	0
2013/04/25	R157	02/05/2013	5.35	Call	Bond Future	268.4300	0.2684	282.8600	0.2829	5.376	0	0	0
2013/04/25	R157	02/05/2013	5.35	Put	Bond Future	36.9200	0.0369	26.7300	0.0267	(27.600)	0	0	0
2013/04/25	R157	02/05/2013	5.36	Call	Bond Future	287.7900	0.2878	303.1600	0.3032	5.341	0	0	0
2013/04/25	R157	02/05/2013	5.36	Put	Bond Future	31.9500	0.0319	22.7000	0.0227	(28.951)	0	0	0
2013/04/25	R157	01/08/2013			Bond Future	5.2484	121.5384	5.2370	121.5633	(0.218)	0.0000	0.0000	1,876
2013/04/25	R157	01/08/2013	116.11	Call	Bond Future	92,082.8200	92.0828	92,107.7200	92.1077	0.027	0	0	0
2013/04/25	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R157	07/11/2013			Bond Future	5.2306	116.4710	5.2176	116.4958	(0.249)	0.0000	0.0000	0
2013/04/25	R157	07/11/2013	5.59	Call	Bond Future	888.5500	0.8886	905.3900	0.9054	1.895	0	0	0
2013/04/25	R157	07/11/2013	5.59	Put	Bond Future	209.3300	0.2093	201.4400	0.2014	(3.769)	0	0	0
2013/04/25	R157	07/11/2013	5.60	Call	Bond Future	902.3400	0.9023	919.3100	0.9193	1.881	0	0	0
2013/04/25	R157	07/11/2013	5.60	Put	Bond Future	204.3000	0.2043	196.5400	0.1965	(3.798)	0	0	0
2013/04/25	R157	07/11/2013	5.61	Call	Bond Future	916.2200	0.9162	933.3300	0.9333	1.867	0	0	0
2013/04/25	R157	07/11/2013	5.61	Put	Bond Future	199.3600	0.1994	191.7400	0.1917	(3.822)	0	0	0
2013/04/25	R157	06/02/2014			Bond Future	5.1971	118.0475	5.1815	118.0730	(0.300)	0.0000	0.0000	0
2013/04/25	R157	06/02/2014	5.66	Call	Bond Future	972.5500	0.9725	990.3700	0.9904	1.832	0	0	0
2013/04/25	R157	06/02/2014	5.66	Put	Bond Future	219.4600	0.2195	211.7600	0.2118	(3.509)	0	0	0
2013/04/25	R157	06/02/2014	5.64	Call	Bond Future	948.6500	0.9486	966.2500	0.9663	1.855	0	0	0
2013/04/25	R157	06/02/2014	5.64	Put	Bond Future	227.9500	0.2280	220.0300	0.2200	(3.474)	0	0	0
2013/04/25	R157	06/02/2014	5.65	Call	Bond Future	960.5700	0.9606	978.2800	0.9783	1.844	0	0	0
2013/04/25	R157	06/02/2014	5.65	Put	Bond Future	223.6700	0.2237	215.8600	0.2159	(3.492)	0	0	0
2013/04/25	R157	08/05/2014			Bond Future	5.1084	112.8800	5.0897	112.9058	(0.366)	0.0000	0.0000	0

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2013/04/25	R157	08/05/2014	5.21	Call	Bond Future	139.9200	0.1399	165.7200	0.1657	18.439	0	0	0
2013/04/25	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R157	08/05/2014	5.19	Call	Bond Future	112.4000	0.1124	138.2000	0.1382	22.954	0	0	0
2013/04/25	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R157	08/05/2014	5.20	Call	Bond Future	126.1600	0.1262	151.9600	0.1520	20.450	0	0	0
2013/04/25	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R186	02/05/2013			Bond Future	6.8144	136.3135	6.8489	135.9455	0.507	6.8340	6.8210	9,992
2013/04/25	R186	02/05/2013	6.75	Call	Bond Future	462.3100	0.4623	301.1700	0.3012	(34.855)	0	0	350
2013/04/25	R186	02/05/2013	6.75	Put	Bond Future	1,152.4000	1.1524	1,359.2900	1.3593	17.953	0	0	0
2013/04/25	R186	02/05/2013	7.39	Call	Bond Future	5,954.7200	5.9547	5,586.6400	5.5866	(6.181)	0	0	0
2013/04/25	R186	02/05/2013	7.39	Put	Bond Future	0.4700	0.0005	0.4200	0.0004	(10.638)	0	0	0
2013/04/25	R186	02/05/2013	7.40	Call	Bond Future	6,054.7600	6.0548	5,686.6800	5.6867	(6.079)	0	0	2,000
2013/04/25	R186	02/05/2013	7.40	Put	Bond Future	0.3900	0.0004	0.3400	0.0003	(12.821)	0	0	150
2013/04/25	R186	02/05/2013	7.41	Call	Bond Future	6,154.7000	6.1547	5,786.6300	5.7866	(5.980)	0	0	0
2013/04/25	R186	02/05/2013	7.41	Put	Bond Future	0.3200	0.0003	0.2800	0.0003	(12.500)	0	0	0
2013/04/25	R186	02/05/2013	7.60	Call	Bond Future	8,033.7700	8.0338	7,665.7300	7.6657	(4.581)	0	0	0
2013/04/25	R186	02/05/2013	7.60	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	2,830
2013/04/25	R186	02/05/2013	7.75	Call	Bond Future	9,489.9400	9.4899	9,121.9100	9.1219	(3.878)	0	0	0
2013/04/25	R186	02/05/2013	7.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2013/04/25	R186	01/08/2013			Bond Future	6.8630	132.8049	6.8987	132.4320	0.520	6.9060	6.9060	47,981
2013/04/25	R186	01/08/2013	7.25	Call	Bond Future	5,319.9900	5.3200	5,043.1700	5.0432	(5.203)	0	0	4,315
2013/04/25	R186	01/08/2013	7.25	Put	Bond Future	1,351.0300	1.3510	1,447.1100	1.4471	7.112	0	0	0
2013/04/25	R186	01/08/2013	128.26	Call	Bond Future	123,532.4900	123.5325	123,159.5900	123.1596	(0.302)	0	0	0
2013/04/25	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R186	07/11/2013			Bond Future	6.9136	134.7059	6.9506	134.3270	0.535	0.0000	0.0000	540
2013/04/25	R186	07/11/2013	8.15	Call	Bond Future	12,533.8800	12.5339	12,195.5500	12.1956	(2.699)	0	0	0
2013/04/25	R186	07/11/2013	8.15	Put	Bond Future	655.2300	0.6552	695.7500	0.6958	6.184	0	0	0
2013/04/25	R186	07/11/2013	8.16	Call	Bond Future	12,611.6400	12.6116	12,272.6800	12.2727	(2.688)	0	0	0
2013/04/25	R186	07/11/2013	8.16	Put	Bond Future	643.1700	0.6432	683.0600	0.6831	6.202	0	0	0
2013/04/25	R186	07/11/2013	8.75	Call	Bond Future	17,298.3800	17.2984	16,933.6600	16.9337	(2.108)	0	0	0
2013/04/25	R186	07/11/2013	8.75	Put	Bond Future	195.0500	0.1950	209.1800	0.2092	7.244	0	0	1,030
2013/04/25	R186	07/11/2013	8.14	Call	Bond Future	12,456.2100	12.4562	12,118.5200	12.1185	(2.711)	0	0	0
2013/04/25	R186	07/11/2013	8.14	Put	Bond Future	667.4800	0.6675	708.6400	0.7086	6.166	0	0	0
2013/04/25	R186	06/02/2014			Bond Future	6.9601	131.2384	6.9983	130.8550	0.549	0.0000	0.0000	0
2013/04/25	R186	06/02/2014	7.74	Call	Bond Future	9,660.7900	9.6608	9,370.9400	9.3709	(3.000)	0	0	0
2013/04/25	R186	06/02/2014	7.74	Put	Bond Future	2,129.1200	2.1291	2,222.7600	2.2228	4.398	0	0	0
2013/04/25	R186	06/02/2014	7.75	Call	Bond Future	9,728.3900	9.7284	9,437.6500	9.4376	(2.989)	0	0	0
2013/04/25	R186	06/02/2014	7.75	Put	Bond Future	2,104.1200	2.1041	2,196.8700	2.1969	4.408	0	0	0
2013/04/25	R186	06/02/2014	7.76	Call	Bond Future	9,796.5100	9.7965	9,504.9000	9.5049	(2.977)	0	0	0
2013/04/25	R186	06/02/2014	7.76	Put	Bond Future	2,079.7300	2.0797	2,171.6100	2.1716	4.418	0	0	0
2013/04/25	R186	08/05/2014			Bond Future	7.0043	133.0649	7.0438	132.6759	0.564	0.0000	0.0000	0
2013/04/25	R186	08/05/2014	7.09	Call	Bond Future	841.3500	0.8414	452.4000	0.4524	(46.229)	0	0	0
2013/04/25	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R186	08/05/2014	7.10	Call	Bond Future	939.0900	0.9391	550.1400	0.5501	(41.418)	0	0	0
2013/04/25	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R186	08/05/2014	7.11	Call	Bond Future	1,036.7200	1.0367	647.7700	0.6478	(37.517)	0	0	0
2013/04/25	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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2013/04/25	R197	02/05/2013			Bond Future	297.1967	297.1967	297.5699	297.5699	0.126	0.0000	0.0000	40
2013/04/25	R197	02/05/2013	282.39	Call	Bond Future	14,806.7300	14.8067	15,179.8600	15.1799	2.520	0	0	0
2013/04/25	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R197	02/05/2013	282.40	Call	Bond Future	14,796.7300	14.7967	15,169.8600	15.1699	2.522	0	0	0
2013/04/25	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R197	02/05/2013	282.41	Call	Bond Future	14,786.7300	14.7867	15,159.8600	15.1599	2.523	0	0	0
2013/04/25	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R197	01/08/2013			Bond Future	295.6167	295.6167	295.9948	295.9948	0.128	0.0000	0.0000	2,633
2013/04/25	R197	01/08/2013	294.99	Call	Bond Future	626.6800	0.6267	1,004.7600	1.0048	60.331	0	0	0
2013/04/25	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R197	01/08/2013	295.00	Call	Bond Future	616.6800	0.6167	994.7600	0.9948	61.309	0	0	0
2013/04/25	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R197	01/08/2013	295.01	Call	Bond Future	606.6800	0.6067	984.7600	0.9848	62.320	0	0	0
2013/04/25	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R201	02/05/2013			Bond Future	5.1391	108.8395	5.1088	108.8879	(0.589)	0.0000	0.0000	4
2013/04/25	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R201	02/05/2013	4.04	Put	Bond Future	1,776.0500	1.7760	1,727.6500	1.7276	(2.725)	0	0	0
2013/04/25	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R201	02/05/2013	4.05	Put	Bond Future	1,759.7200	1.7597	1,711.3200	1.7113	(2.750)	0	0	0
2013/04/25	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R201	02/05/2013	4.06	Put	Bond Future	1,743.3800	1.7434	1,694.9800	1.6950	(2.776)	0	0	0
2013/04/25	R201	01/08/2013			Bond Future	5.1158	105.8537	5.0797	105.9027	(0.706)	0.0000	0.0000	0
2013/04/25	R201	01/08/2013	107.45	Call	Bond Future	68,608.0400	68.6080	68,657.0500	68.6570	0.071	0	0	0
2013/04/25	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R201	07/11/2013			Bond Future	5.0485	107.3690	5.0036	107.4182	(0.889)	0.0000	0.0000	0
2013/04/25	R201	07/11/2013	4.79	Call	Bond Future	127.2300	0.1272	143.2100	0.1432	12.560	0	0	0
2013/04/25	R201	07/11/2013	4.79	Put	Bond Future	411.0600	0.4111	377.8400	0.3778	(8.082)	0	0	0
2013/04/25	R201	07/11/2013	4.80	Call	Bond Future	130.7800	0.1308	147.0800	0.1471	12.464	0	0	0
2013/04/25	R201	07/11/2013	4.80	Put	Bond Future	403.6100	0.4036	370.7100	0.3707	(8.151)	0	0	0
2013/04/25	R201	07/11/2013	4.81	Call	Bond Future	134.4100	0.1344	151.0300	0.1510	12.365	0	0	0
2013/04/25	R201	07/11/2013	4.81	Put	Bond Future	396.2400	0.3962	363.6600	0.3637	(8.222)	0	0	0
2013/04/25	R201	06/02/2014			Bond Future	4.9228	104.4133	4.8638	104.4636	(1.198)	0.0000	0.0000	0
2013/04/25	R201	06/02/2014	5.26	Call	Bond Future	423.9600	0.4240	458.1700	0.4582	8.069	0	0	0
2013/04/25	R201	06/02/2014	5.26	Put	Bond Future	137.1400	0.1371	121.0600	0.1211	(11.725)	0	0	0
2013/04/25	R201	06/02/2014	5.24	Call	Bond Future	412.2900	0.4123	446.0400	0.4460	8.186	0	0	0
2013/04/25	R201	06/02/2014	5.24	Put	Bond Future	142.4500	0.1424	125.9100	0.1259	(11.611)	0	0	0
2013/04/25	R201	06/02/2014	5.25	Call	Bond Future	417.9400	0.4179	451.9200	0.4519	8.130	0	0	0
2013/04/25	R201	06/02/2014	5.25	Put	Bond Future	139.6100	0.1396	123.3000	0.1233	(11.683)	0	0	0
2013/04/25	R201	08/05/2014			Bond Future	4.6325	105.8664	4.5487	105.9173	(1.810)	0.0000	0.0000	0
2013/04/25	R201	08/05/2014	4.75	Call	Bond Future	71.2700	0.0713	122.1900	0.1222	71.447	0	0	0
2013/04/25	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R201	08/05/2014	4.76	Call	Bond Future	77.3300	0.0773	128.2500	0.1282	65.848	0	0	0
2013/04/25	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R201	08/05/2014	4.74	Call	Bond Future	65.2100	0.0652	116.1300	0.1161	78.086	0	0	0
2013/04/25	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
2013/04/25	R202	02/05/2013			Bond Future	222.7855		222.7855		0.000	0.0000	0.0000	110
2013/04/25	R202	02/05/2013	211.04	Call	Bond Future	11,745.4800	11.7455	11,745.4800	11.7455	0.000	0	0	0
2013/04/25	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R202	02/05/2013	211.05	Call	Bond Future	11,735.4800	11.7355	11,735.4800	11.7355	0.000	0	0	0
2013/04/25	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R202	02/05/2013	211.06	Call	Bond Future	11,725.4800	11.7255	11,725.4800	11.7255	0.000	0	0	0
2013/04/25	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R202	01/08/2013			Bond Future	222.8002	222.8002	222.8002	222.8002	0.000	0.0000	0.0000	44,020
2013/04/25	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R202	01/08/2013	223.01	Put	Bond Future	209.7900	0.2098	209.7900	0.2098	0.000	0	0	0
2013/04/25	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R202	01/08/2013	222.99	Put	Bond Future	189.7900	0.1898	189.7900	0.1898	0.000	0	0	0
2013/04/25	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R202	01/08/2013	223.00	Put	Bond Future	199.7900	0.1998	199.7900	0.1998	0.000	0	0	0
2013/04/25	R203	02/05/2013			Bond Future	5.6473	111.1040	5.6419	111.1255	(0.094)	0.0000	0.0000	3,762
2013/04/25	R203	02/05/2013	5.89	Call	Bond Future	992.7100	0.9927	1,008.6300	1.0086	1.604	0	0	0
2013/04/25	R203	02/05/2013	5.89	Put	Bond Future	16.7900	0.0168	11.2000	0.0112	(33.294)	0	0	0
2013/04/25	R203	02/05/2013	5.90	Call	Bond Future	1,030.4100	1.0304	1,046.9200	1.0469	1.602	0	0	0
2013/04/25	R203	02/05/2013	5.90	Put	Bond Future	14.5100	0.0145	9.5100	0.0095	(34.459)	0	0	0
2013/04/25	R203	02/05/2013	5.91	Call	Bond Future	1,068.3600	1.0684	1,085.4100	1.0854	1.596	0	0	0
2013/04/25	R203	02/05/2013	5.91	Put	Bond Future	12.5000	0.0125	8.0400	0.0080	(35.680)	0	0	0
2013/04/25	R203	01/08/2013			Bond Future	5.6716	112.5516	5.6659	112.5733	(0.100)	0.0000	0.0000	7,751
2013/04/25	R203	01/08/2013	109.11	Call	Bond Future	99,338.3500	99.3383	99,360.0700	99.3601	0.022	0	0	0
2013/04/25	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R203	07/11/2013			Bond Future	5.6973	110.0027	5.6913	110.0242	(0.105)	0.0000	0.0000	0
2013/04/25	R203	07/11/2013	6.01	Call	Bond Future	1,770.1100	1.7701	1,781.6900	1.7817	0.654	0	0	0
2013/04/25	R203	07/11/2013	6.01	Put	Bond Future	656.0200	0.6560	646.0400	0.6460	(1.521)	0	0	0
2013/04/25	R203	07/11/2013	571.00	Call	Bond Future	107,773.1600	107.7732	107,794.7200	107.7947	0.020	0	0	0
2013/04/25	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R203	07/11/2013	5.71	Call	Bond Future	1,139.7600	1.1398	1,147.9800	1.1480	0.721	0	0	15
2013/04/25	R203	07/11/2013	5.71	Put	Bond Future	1,094.2800	1.0943	1,080.9400	1.0809	(1.219)	0	0	0
2013/04/25	R203	07/11/2013	5.99	Call	Bond Future	1,723.3000	1.7233	1,734.6600	1.7347	0.659	0	0	0
2013/04/25	R203	07/11/2013	5.99	Put	Bond Future	680.0500	0.6800	669.8500	0.6698	(1.500)	0	0	0
2013/04/25	R203	07/11/2013	6.00	Call	Bond Future	1,746.6300	1.7466	1,758.1000	1.7581	0.657	0	0	0
2013/04/25	R203	07/11/2013	6.00	Put	Bond Future	667.9500	0.6680	657.8600	0.6579	(1.511)	0	0	0
2013/04/25	R203	06/02/2014			Bond Future	5.7198	111.4915	5.7132	111.5137	(0.116)	0.0000	0.0000	0
2013/04/25	R203	06/02/2014	6.16	Call	Bond Future	2,167.9500	2.1679	2,181.0200	2.1810	0.603	0	0	0
2013/04/25	R203	06/02/2014	6.16	Put	Bond Future	700.9000	0.7009	691.7200	0.6917	(1.310)	0	0	0
2013/04/25	R203	06/02/2014	5.95	Call	Bond Future	1,716.7000	1.7167	1,727.8900	1.7279	0.652	0	0	16
2013/04/25	R203	06/02/2014	5.95	Put	Bond Future	946.4800	0.9465	935.4200	0.9354	(1.169)	0	0	0
2013/04/25	R203	06/02/2014	6.14	Call	Bond Future	2,122.6100	2.1226	2,135.5100	2.1355	0.608	0	0	0
2013/04/25	R203	06/02/2014	6.14	Put	Bond Future	721.6900	0.7217	712.3400	0.7123	(1.296)	0	0	0
2013/04/25	R203	06/02/2014	6.15	Call	Bond Future	2,145.2200	2.1452	2,158.2100	2.1582	0.606	0	0	0
2013/04/25	R203	06/02/2014	6.15	Put	Bond Future	711.2300	0.7112	701.9700	0.7020	(1.302)	0	0	0
2013/04/25	R203	08/05/2014			Bond Future	5.7272	108.8809	5.7200	108.9033	(0.125)	0.0000	0.0000	0
2013/04/25	R203	08/05/2014	5.76	Call	Bond Future	103.1100	0.1031	125.6000	0.1256	21.812	0	0	0
2013/04/25	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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2013/04/25	R203	08/05/2014	5.74	Call	Bond Future	40.3500	0.0404	62.8400	0.0628	55.737	0	0	0
2013/04/25	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R203	08/05/2014	5.75	Call	Bond Future	71.7300	0.0717	94.2200	0.0942	31.354	0	0	0
2013/04/25	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R204	02/05/2013			Bond Future	5.8431	113.2131	5.8226	113.3161	(0.350)	0.0000	0.0000	9,624
2013/04/25	R204	02/05/2013	6.29	Call	Bond Future	2,219.1700	2.2192	2,321.5700	2.3216	4.614	0	0	0
2013/04/25	R204	02/05/2013	6.29	Put	Bond Future	0.8500	0.0009	0.2700	0.0003	(68.235)	0	0	0
2013/04/25	R204	02/05/2013	6.30	Call	Bond Future	2,268.0300	2.2680	2,370.5200	2.3705	4.519	0	0	0
2013/04/25	R204	02/05/2013	6.30	Put	Bond Future	0.7000	0.0007	0.2100	0.0002	(70.000)	0	0	0
2013/04/25	R204	02/05/2013	6.31	Call	Bond Future	2,316.8900	2.3169	2,419.4600	2.4195	4.427	0	0	0
2013/04/25	R204	02/05/2013	6.31	Put	Bond Future	0.5800	0.0006	0.1700	0.0002	(70.690)	0	0	0
2013/04/25	R204	01/08/2013			Bond Future	5.8762	110.6618	5.8546	110.7660	(0.368)	0.0000	0.0000	2,974
2013/04/25	R204	01/08/2013	110.75	Call	Bond Future	101,778.2600	101.7783	101,882.5000	101.8825	0.102	0	0	0
2013/04/25	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R204	07/11/2013			Bond Future	5.9078	112.2458	5.8849	112.3510	(0.388)	0.0000	0.0000	0
2013/04/25	R204	07/11/2013	7.00	Call	Bond Future	5,073.7600	5.0738	5,166.7400	5.1667	1.833	0	0	0
2013/04/25	R204	07/11/2013	7.00	Put	Bond Future	196.2100	0.1962	183.9700	0.1840	(6.238)	0	0	1,270
2013/04/25	R204	07/11/2013	6.29	Call	Bond Future	2,554.4200	2.5544	2,623.1000	2.6231	2.689	0	0	0
2013/04/25	R204	07/11/2013	6.29	Put	Bond Future	816.6000	0.8166	780.0600	0.7801	(4.475)	0	0	0
2013/04/25	R204	07/11/2013	6.30	Call	Bond Future	2,585.4900	2.5855	2,654.6100	2.6546	2.673	0	0	0
2013/04/25	R204	07/11/2013	6.30	Put	Bond Future	802.6500	0.8027	766.5500	0.7666	(4.498)	0	0	0
2013/04/25	R204	07/11/2013	6.31	Call	Bond Future	2,616.7200	2.6167	2,686.2900	2.6863	2.659	0	0	0
2013/04/25	R204	07/11/2013	6.31	Put	Bond Future	788.8800	0.7889	753.2300	0.7532	(4.519)	0	0	0
2013/04/25	R204	06/02/2014			Bond Future	5.9353	109.7340	5.9108	109.8411	(0.412)	0.0000	0.0000	0
2013/04/25	R204	06/02/2014	6.40	Call	Bond Future	2,997.1900	2.9972	3,067.5000	3.0675	2.346	0	0	0
2013/04/25	R204	06/02/2014	6.40	Put	Bond Future	983.3600	0.9834	946.5300	0.9465	(3.745)	0	0	0
2013/04/25	R204	06/02/2014	6.41	Call	Bond Future	3,026.7200	3.0267	3,097.3900	3.0974	2.335	0	0	0
2013/04/25	R204	06/02/2014	6.41	Put	Bond Future	970.0600	0.9701	933.5900	0.9336	(3.760)	0	0	0
2013/04/25	R204	06/02/2014	6.39	Call	Bond Future	2,967.7900	2.9678	3,037.7300	3.0377	2.357	0	0	0
2013/04/25	R204	06/02/2014	6.39	Put	Bond Future	996.8100	0.9968	959.6100	0.9596	(3.732)	0	0	0
2013/04/25	R204	08/05/2014			Bond Future	5.9566	111.2610	5.9307	111.3696	(0.436)	0.0000	0.0000	0
2013/04/25	R204	08/05/2014	6.05	Call	Bond Future	388.7300	0.3887	497.2500	0.4973	27.917	0	0	0
2013/04/25	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R204	08/05/2014	6.06	Call	Bond Future	430.2700	0.4303	538.7900	0.5388	25.221	0	0	0
2013/04/25	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R204	08/05/2014	6.04	Call	Bond Future	347.1800	0.3472	455.7000	0.4557	31.258	0	0	0
2013/04/25	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R206	02/05/2013			Bond Future	5.1855	103.8596	5.1597	103.8772	(0.497)	0.0000	0.0000	23
2013/04/25	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R206	02/05/2013	3.39	Put	Bond Future	1,235.5800	1.2356	1,218.0300	1.2180	(1.420)	0	0	0
2013/04/25	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R206	02/05/2013	3.40	Put	Bond Future	1,228.6300	1.2286	1,211.0800	1.2111	(1.428)	0	0	0
2013/04/25	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R206	02/05/2013	3.41	Put	Bond Future	1,221.6800	1.2217	1,204.1300	1.2041	(1.437)	0	0	0
2013/04/25	R206	01/08/2013			Bond Future	5.1059	101.4509	5.0656	101.4687	(0.790)	0.0000	0.0000	0
2013/04/25	R206	01/08/2013	103.94	Call	Bond Future	30,452.8200	30.4528	30,470.5800	30.4706	0.058	0	0	0

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2013/04/25	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R206	07/11/2013			Bond Future	4.6934	102.9032	4.5955	102.9207	(2.087)	0.0000	0.0000	0
2013/04/25	R206	07/11/2013	4.29	Call	Bond Future	11.4300	0.0114	15.6600	0.0157	37.008	0	0	0
2013/04/25	R206	07/11/2013	4.29	Put	Bond Future	83.6800	0.0837	70.3800	0.0704	(15.894)	0	0	0
2013/04/25	R206	07/11/2013	4.30	Call	Bond Future	11.8200	0.0118	16.1600	0.0162	36.717	0	0	0
2013/04/25	R206	07/11/2013	4.30	Put	Bond Future	82.2700	0.0823	69.0800	0.0691	(16.033)	0	0	0
2013/04/25	R206	07/11/2013	4.31	Call	Bond Future	12.2200	0.0122	16.6800	0.0167	36.498	0	0	0
2013/04/25	R206	07/11/2013	4.31	Put	Bond Future	80.8800	0.0809	67.8100	0.0678	(16.160)	0	0	0
2013/04/25	R207	02/05/2013			Bond Future	6.0085	108.9883	6.0130	108.9624	0.076	0.0000	0.0000	3,942
2013/04/25	R207	02/05/2013	6.44	Call	Bond Future	2,413.0300	2.4130	2,386.4800	2.3865	(1.100)	0	0	0
2013/04/25	R207	02/05/2013	6.44	Put	Bond Future	1.4300	0.0014	0.8300	0.0008	(41.958)	0	0	0
2013/04/25	R207	02/05/2013	6.45	Call	Bond Future	2,467.8800	2.4679	2,441.4100	2.4414	(1.073)	0	0	0
2013/04/25	R207	02/05/2013	6.45	Put	Bond Future	1.1900	0.0012	0.6700	0.0007	(43.697)	0	0	0
2013/04/25	R207	02/05/2013	6.46	Call	Bond Future	2,522.7200	2.5227	2,496.3300	2.4963	(1.046)	0	0	0
2013/04/25	R207	02/05/2013	6.46	Put	Bond Future	0.9800	0.0010	0.5400	0.0005	(44.898)	0	0	0
2013/04/25	R207	01/08/2013			Bond Future	6.0461	106.7719	6.0509	106.7456	0.080	0.0000	0.0000	4,666
2013/04/25	R207	01/08/2013	106.18	Call	Bond Future	99,200.6900	99.2007	99,174.3700	99.1744	(0.027)	0	0	0
2013/04/25	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R207	07/11/2013			Bond Future	6.0800	108.3003	6.0852	108.2730	0.085	0.0000	0.0000	0
2013/04/25	R207	07/11/2013	6.69	Call	Bond Future	3,847.9400	3.8479	3,823.5600	3.8236	(0.634)	0	0	0
2013/04/25	R207	07/11/2013	6.69	Put	Bond Future	693.0100	0.6930	695.8600	0.6959	0.411	0	0	0
2013/04/25	R207	07/11/2013	6.70	Call	Bond Future	3,886.7600	3.8868	3,862.3200	3.8623	(0.629)	0	0	0
2013/04/25	R207	07/11/2013	6.70	Put	Bond Future	681.0700	0.6811	683.8600	0.6839	0.410	0	0	0
2013/04/25	R207	07/11/2013	6.71	Call	Bond Future	3,925.7200	3.9257	3,901.2200	3.9012	(0.624)	0	0	0
2013/04/25	R207	07/11/2013	6.71	Put	Bond Future	669.3100	0.6693	672.0400	0.6720	0.408	0	0	0
2013/04/25	R207	06/02/2014			Bond Future	6.1108	106.1264	6.1162	106.0992	0.088	0.0000	0.0000	0
2013/04/25	R207	06/02/2014	6.66	Call	Bond Future	3,851.5200	3.8515	3,829.1700	3.8292	(0.580)	0	0	0
2013/04/25	R207	06/02/2014	6.66	Put	Bond Future	1,108.5100	1.1085	1,113.3000	1.1133	0.432	0	0	0
2013/04/25	R207	06/02/2014	6.64	Call	Bond Future	3,782.3100	3.7823	3,760.0900	3.7601	(0.587)	0	0	0
2013/04/25	R207	06/02/2014	6.64	Put	Bond Future	1,137.6600	1.1377	1,142.5800	1.1426	0.432	0	0	0
2013/04/25	R207	06/02/2014	6.65	Call	Bond Future	3,816.8500	3.8169	3,794.5700	3.7946	(0.584)	0	0	0
2013/04/25	R207	06/02/2014	6.65	Put	Bond Future	1,123.0000	1.1230	1,127.8600	1.1279	0.433	0	0	0
2013/04/25	R207	08/05/2014			Bond Future	6.1397	107.6033	6.1454	107.5757	0.092	0.0000	0.0000	0
2013/04/25	R207	08/05/2014	6.21	Call	Bond Future	342.4600	0.3425	314.8900	0.3149	(8.051)	0	0	0
2013/04/25	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R207	08/05/2014	6.19	Call	Bond Future	245.1600	0.2452	217.5900	0.2176	(11.246)	0	0	0
2013/04/25	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R207	08/05/2014	6.20	Call	Bond Future	293.8200	0.2938	266.2500	0.2663	(9.383)	0	0	0
2013/04/25	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R208	02/05/2013			Bond Future	6.1081	104.6497	6.1227	104.5566	0.240	0.0000	0.0000	13,314
2013/04/25	R208	02/05/2013	6.64	Call	Bond Future	3,308.6600	3.3087	3,215.5300	3.2155	(2.815)	0	0	0
2013/04/25	R208	02/05/2013	6.64	Put	Bond Future	0.2700	0.0003	0.1600	0.0002	(40.741)	0	0	0
2013/04/25	R208	02/05/2013	6.65	Call	Bond Future	3,369.5600	3.3696	3,276.4500	3.2764	(2.763)	0	0	0
2013/04/25	R208	02/05/2013	6.65	Put	Bond Future	0.2200	0.0002	0.1300	0.0001	(40.909)	0	0	0
2013/04/25	R208	02/05/2013	6.66	Call	Bond Future	3,430.4100	3.4304	3,337.3100	3.3373	(2.714)	0	0	0
2013/04/25	R208	02/05/2013	6.66	Put	Bond Future	0.1800	0.0002	0.1000	0.0001	(44.444)	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
2013/04/25	R208	01/08/2013			Bond Future	6.1427	106.0131	6.1580	105.9189	0.249	0.0000	0.0000	7,424
2013/04/25	R208	01/08/2013	101.40	Call	Bond Future	96,968.5900	96.9686	96,874.3900	96.8744	(0.097)	0	0	0
2013/04/25	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R208	07/11/2013			Bond Future	6.1787	104.1343	6.1947	104.0383	0.260	0.0000	0.0000	0
2013/04/25	R208	07/11/2013	7.50	Call	Bond Future	7,755.4900	7.7555	7,665.1000	7.6651	(1.165)	0	0	0
2013/04/25	R208	07/11/2013	7.50	Put	Bond Future	214.4300	0.2144	220.1000	0.2201	2.644	0	0	1,520
2013/04/25	R208	07/11/2013	6.79	Call	Bond Future	4,420.7200	4.4207	4,344.2300	4.3442	(1.730)	0	0	0
2013/04/25	R208	07/11/2013	6.79	Put	Bond Future	844.4000	0.8444	863.9700	0.8640	2.318	0	0	0
2013/04/25	R208	07/11/2013	6.80	Call	Bond Future	4,463.8300	4.4638	4,387.0600	4.3871	(1.720)	0	0	0
2013/04/25	R208	07/11/2013	6.80	Put	Bond Future	830.2800	0.8303	849.5700	0.8496	2.323	0	0	0
2013/04/25	R208	07/11/2013	6.81	Call	Bond Future	4,507.0800	4.5071	4,430.0300	4.4300	(1.710)	0	0	0
2013/04/25	R208	07/11/2013	6.81	Put	Bond Future	816.3500	0.8164	835.3600	0.8354	2.329	0	0	0
2013/04/25	R208	06/02/2014			Bond Future	6.2109	105.5437	6.2276	105.4467	0.269	0.0000	0.0000	0
2013/04/25	R208	06/02/2014	6.75	Call	Bond Future	4,399.6500	4.3996	4,328.6300	4.3286	(1.614)	0	0	0
2013/04/25	R208	06/02/2014	6.75	Put	Bond Future	1,329.9700	1.3300	1,355.9200	1.3559	1.951	0	0	0
2013/04/25	R208	06/02/2014	6.76	Call	Bond Future	4,438.5600	4.4386	4,367.2600	4.3673	(1.606)	0	0	0
2013/04/25	R208	06/02/2014	6.76	Put	Bond Future	1,313.0100	1.3130	1,338.6800	1.3387	1.955	0	0	0
2013/04/25	R208	06/02/2014	6.74	Call	Bond Future	4,360.8900	4.3609	4,290.1400	4.2901	(1.622)	0	0	0
2013/04/25	R208	06/02/2014	6.74	Put	Bond Future	1,347.1200	1.3471	1,373.3400	1.3733	1.946	0	0	0
2013/04/25	R208	08/05/2014			Bond Future	6.2377	103.6151	6.2552	103.5168	0.281	0.0000	0.0000	0
2013/04/25	R208	08/05/2014	6.30	Call	Bond Future	349.4800	0.3495	251.1400	0.2511	(28.139)	0	0	0
2013/04/25	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R208	08/05/2014	6.31	Call	Bond Future	405.4700	0.4055	307.1300	0.3071	(24.253)	0	0	0
2013/04/25	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R208	08/05/2014	6.29	Call	Bond Future	293.4700	0.2935	195.1300	0.1951	(33.509)	0	0	0
2013/04/25	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R209	02/05/2013			Bond Future	7.5895	86.1790	7.6390	85.7060	0.653	0.0000	0.0000	2,935
2013/04/25	R209	02/05/2013	7.99	Call	Bond Future	3,732.0600	3.7321	3,264.6800	3.2647	(12.523)	0	0	0
2013/04/25	R209	02/05/2013	7.99	Put	Bond Future	19.2100	0.0192	24.7400	0.0247	28.787	0	0	0
2013/04/25	R209	02/05/2013	8.00	Call	Bond Future	3,819.3400	3.8193	3,351.2200	3.3512	(12.257)	0	0	0
2013/04/25	R209	02/05/2013	8.00	Put	Bond Future	16.9600	0.0170	21.7500	0.0217	28.243	0	0	0
2013/04/25	R209	02/05/2013	8.01	Call	Bond Future	3,906.7100	3.9067	3,437.9500	3.4380	(11.999)	0	0	0
2013/04/25	R209	02/05/2013	8.01	Put	Bond Future	14.9500	0.0150	19.1000	0.0191	27.759	0	0	0
2013/04/25	R209	01/08/2013			Bond Future	7.6408	87.3018	7.6916	86.8227	0.665	0.0000	0.0000	7,465
2013/04/25	R209	01/08/2013	79.36	Call	Bond Future	77,352.6600	77.3527	76,873.5800	76.8736	(0.619)	0	0	0
2013/04/25	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R209	07/11/2013			Bond Future	7.6958	85.4068	7.7480	84.9204	0.679	0.0000	0.0000	0
2013/04/25	R209	07/11/2013	9.50	Call	Bond Future	14,929.2800	14.9293	14,471.7400	14.4717	(3.065)	0	0	0
2013/04/25	R209	07/11/2013	9.50	Put	Bond Future	322.6600	0.3227	351.4800	0.3515	8.932	0	0	980
2013/04/25	R209	07/11/2013	8.79	Call	Bond Future	10,399.5400	10.3995	9,989.8500	9.9899	(3.940)	0	0	0
2013/04/25	R209	07/11/2013	8.79	Put	Bond Future	1,036.3200	1.0363	1,112.9900	1.1130	7.398	0	0	0
2013/04/25	R209	07/11/2013	8.80	Call	Bond Future	10,462.0100	10.4620	10,051.3800	10.0514	(3.925)	0	0	0
2013/04/25	R209	07/11/2013	8.80	Put	Bond Future	1,020.7100	1.0207	1,096.4400	1.0964	7.419	0	0	0
2013/04/25	R209	07/11/2013	8.81	Call	Bond Future	10,524.5500	10.5245	10,113.0000	10.1130	(3.910)	0	0	0
2013/04/25	R209	07/11/2013	8.81	Put	Bond Future	1,005.2900	1.0053	1,080.1000	1.0801	7.442	0	0	0
2013/04/25	R209	06/02/2014			Bond Future	7.7466	86.5626	7.8001	86.0700	0.691	0.0000	0.0000	0
2013/04/25	R209	06/02/2014	8.55	Call	Bond Future	9,275.4700	9.2755	8,909.2400	8.9092	(3.948)	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
2013/04/25	R209	06/02/2014	8.55	Put	Bond Future	2,317.6600	2.3177	2,444.0400	2.4440	5.453	0	0	0
2013/04/25	R209	06/02/2014	8.56	Call	Bond Future	9,332.7900	9.3328	8,965.5300	8.9655	(3.935)	0	0	0
2013/04/25	R209	06/02/2014	8.56	Put	Bond Future	2,293.9900	2.2940	2,419.3400	2.4193	5.464	0	0	0
2013/04/25	R209	06/02/2014	8.54	Call	Bond Future	9,218.2300	9.2182	8,853.0400	8.8530	(3.962)	0	0	0
2013/04/25	R209	06/02/2014	8.54	Put	Bond Future	2,341.5500	2.3416	2,468.9700	2.4690	5.442	0	0	0
2013/04/25	R209	08/05/2014			Bond Future	7.7950	84.6217	7.8499	84.1222	0.704	0.0000	0.0000	0
2013/04/25	R209	08/05/2014	7.85	Call	Bond Future	500.2900	0.5003	0.8100	0.0008	(99.838)	0	0	0
2013/04/25	R209	08/05/2014	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R209	08/05/2014	7.86	Call	Bond Future	590.8100	0.5908	91.3300	0.0913	(84.542)	0	0	0
2013/04/25	R209	08/05/2014	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R209	08/05/2014	7.84	Call	Bond Future	409.6300	0.4096	0.0000	0.0000	(100.000)	0	0	0
2013/04/25	R209	08/05/2014	7.84	Put	Bond Future	0.0000	0.0000	89.8500	0.0898	100.000	0	0	0
2013/04/25	R210	02/05/2013			Bond Future	170.5938	170.5938	170.6996	170.6996	0.062	0.0000	0.0000	7
2013/04/25	R210	02/05/2013	161.14	Call	Bond Future	9,453.8400	9.4538	9,559.5900	9.5596	1.119	0	0	0
2013/04/25	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R210	02/05/2013	161.15	Call	Bond Future	9,443.8400	9.4438	9,549.5900	9.5496	1.120	0	0	0
2013/04/25	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R210	02/05/2013	161.16	Call	Bond Future	9,433.8400	9.4338	9,539.5900	9.5396	1.121	0	0	0
2013/04/25	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R210	01/08/2013			Bond Future	172.8377	172.8377	172.9449	172.9449	0.062	0.0000	0.0000	1,237
2013/04/25	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R210	01/08/2013	172.99	Put	Bond Future	152.3000	0.1523	45.1500	0.0451	(70.355)	0	0	0
2013/04/25	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R210	01/08/2013	173.00	Put	Bond Future	162.3000	0.1623	55.1500	0.0551	(66.020)	0	0	0
2013/04/25	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R210	01/08/2013	173.01	Put	Bond Future	172.3000	0.1723	65.1500	0.0651	(62.188)	0	0	0
2013/04/25	R211	02/05/2013			Bond Future	129.9309	129.9309	129.9228	129.9228	(0.006)	0.0000	0.0000	7
2013/04/25	R211	02/05/2013	125.69	Call	Bond Future	4,240.8700	4.2409	4,232.8100	4.2328	(0.190)	0	0	0
2013/04/25	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R211	02/05/2013	125.70	Call	Bond Future	4,230.8700	4.2309	4,222.8100	4.2228	(0.191)	0	0	0
2013/04/25	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R211	02/05/2013	125.71	Call	Bond Future	4,220.8700	4.2209	4,212.8100	4.2128	(0.191)	0	0	0
2013/04/25	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R211	01/08/2013			Bond Future	130.1621	130.1621	130.1539	130.1539	(0.006)	0.0000	0.0000	522
2013/04/25	R211	01/08/2013	129.99	Call	Bond Future	172.1300	0.1721	163.9400	0.1639	(4.758)	0	0	0
2013/04/25	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R211	01/08/2013	130.00	Call	Bond Future	162.1300	0.1621	153.9400	0.1539	(5.052)	0	0	0
2013/04/25	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R211	01/08/2013	130.01	Call	Bond Future	152.1300	0.1521	143.9400	0.1439	(5.384)	0	0	0
2013/04/25	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R212	02/05/2013			Bond Future	137.7130	137.7130	137.7633	137.7633	0.037	0.0000	0.0000	79
2013/04/25	R212	02/05/2013	131.09	Call	Bond Future	6,623.0000	6.6230	6,673.2700	6.6733	0.759	0	0	0
2013/04/25	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R212	02/05/2013	131.10	Call	Bond Future	6,613.0000	6.6130	6,663.2700	6.6633	0.760	0	0	0
2013/04/25	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/04/25	R212	02/05/2013	131.11	Call	Bond Future	6,603.0000	6.6030	6,653.2700	6.6533	0.761	0	0	0
2013/04/25	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R212	01/08/2013			Bond Future	137.9024	137.9024	137.9533	137.9533	0.037	0.0000	0.0000	21,791
2013/04/25	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R212	01/08/2013	137.99	Put	Bond Future	87.6400	0.0876	36.7300	0.0367	(58.090)	0	0	0
2013/04/25	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R212	01/08/2013	138.00	Put	Bond Future	97.6400	0.0976	46.7300	0.0467	(52.141)	0	0	0
2013/04/25	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R212	01/08/2013	138.01	Put	Bond Future	107.6400	0.1076	56.7300	0.0567	(47.297)	0	0	0
2013/04/25	R213	02/05/2013			Bond Future	7.3796	97.5498	7.4040	97.3161	0.332	0.0000	0.0000	6,895
2013/04/25	R213	02/05/2013	7.84	Call	Bond Future	4,269.0400	4.2690	4,034.5800	4.0346	(5.492)	0	0	0
2013/04/25	R213	02/05/2013	7.84	Put	Bond Future	5.2500	0.0053	4.5100	0.0045	(14.095)	0	0	0
2013/04/25	R213	02/05/2013	7.85	Call	Bond Future	4,357.8700	4.3579	4,123.4700	4.1235	(5.379)	0	0	0
2013/04/25	R213	02/05/2013	7.85	Put	Bond Future	4.5100	0.0045	3.8300	0.0038	(15.078)	0	0	0
2013/04/25	R213	02/05/2013	7.86	Call	Bond Future	4,446.6800	4.4467	4,212.3400	4.2123	(5.270)	0	0	0
2013/04/25	R213	02/05/2013	7.86	Put	Bond Future	3.8700	0.0039	3.2500	0.0033	(16.021)	0	0	0
2013/04/25	R213	01/08/2013			Bond Future	7.4316	98.8208	7.4568	98.5839	0.339	0.0000	0.0000	908
2013/04/25	R213	01/08/2013	91.25	Call	Bond Future	88,205.7500	88.2058	87,968.8800	87.9689	(0.269)	0	0	0
2013/04/25	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R213	07/11/2013			Bond Future	7.4889	96.6980	7.5148	96.4574	0.347	0.0000	0.0000	0
2013/04/25	R213	07/11/2013	8.59	Call	Bond Future	10,390.6200	10.3906	10,181.7500	10.1817	(2.010)	0	0	0
2013/04/25	R213	07/11/2013	8.59	Put	Bond Future	897.2900	0.8973	929.0600	0.9291	3.541	0	0	0
2013/04/25	R213	07/11/2013	8.60	Call	Bond Future	10,455.9100	10.4559	10,246.6000	10.2466	(2.002)	0	0	0
2013/04/25	R213	07/11/2013	8.60	Put	Bond Future	882.7200	0.8827	914.0500	0.9141	3.549	0	0	0
2013/04/25	R213	07/11/2013	8.61	Call	Bond Future	10,521.2900	10.5213	10,311.5500	10.3115	(1.993)	0	0	0
2013/04/25	R213	07/11/2013	8.61	Put	Bond Future	868.3600	0.8684	899.2600	0.8993	3.558	0	0	0
2013/04/25	R213	06/02/2014			Bond Future	7.5428	98.0067	7.5694	97.7631	0.353	0.0000	0.0000	0
2013/04/25	R213	06/02/2014	8.31	Call	Bond Future	8,909.1100	8.9091	8,724.8700	8.7249	(2.068)	0	0	0
2013/04/25	R213	06/02/2014	8.31	Put	Bond Future	2,237.9400	2.2379	2,297.2800	2.2973	2.652	0	0	0
2013/04/25	R213	06/02/2014	8.29	Call	Bond Future	8,792.2200	8.7922	8,609.0300	8.6090	(2.084)	0	0	0
2013/04/25	R213	06/02/2014	8.29	Put	Bond Future	2,286.3000	2.2863	2,346.6900	2.3467	2.641	0	0	0
2013/04/25	R213	06/02/2014	8.30	Call	Bond Future	8,850.6100	8.8506	8,666.8900	8.6669	(2.076)	0	0	0
2013/04/25	R213	06/02/2014	8.30	Put	Bond Future	2,262.0100	2.2620	2,321.8700	2.3219	2.646	0	0	0
2013/04/25	R213	08/05/2014			Bond Future	7.5913	95.8311	7.6187	95.5841	0.361	0.0000	0.0000	0
2013/04/25	R213	08/05/2014	7.66	Call	Bond Future	618.2100	0.6182	371.1900	0.3712	(39.957)	0	0	0
2013/04/25	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R213	08/05/2014	7.64	Call	Bond Future	438.9300	0.4389	191.9100	0.1919	(56.278)	0	0	0
2013/04/25	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R213	08/05/2014	7.65	Call	Bond Future	528.6300	0.5286	281.6100	0.2816	(46.728)	0	0	0
2013/04/25	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R214	02/05/2013			Bond Future	7.6593	87.9214	7.7089	87.4178	0.647	0.0000	0.0000	0
2013/04/25	R214	02/05/2013	84.31	Call	Bond Future	79,141.7600	79.1418	78,638.1700	78.6382	(0.636)	0	0	0
2013/04/25	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R214	01/08/2013			Bond Future	7.7090	89.0669	7.7598	88.5566	0.659	0.0000	0.0000	1,036
2013/04/25	R214	01/08/2013	84.31	Call	Bond Future	78,618.9700	78.6190	78,108.7200	78.1087	(0.649)	0	0	0
2013/04/25	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
2013/04/25	R214	07/11/2013			Bond Future	7.7634	87.0573	7.8156	86.5392	0.672	0.0000	0.0000	0
2013/04/25	R214	07/11/2013	7.80	Call	Bond Future	4,599.6500	4.5996	4,314.3300	4.3143	(6.203)	0	0	0
2013/04/25	R214	07/11/2013	7.80	Put	Bond Future	4,235.4900	4.2355	4,468.2200	4.4682	5.495	0	0	0
2013/04/25	R214	07/11/2013	7.81	Call	Bond Future	4,650.1100	4.6501	4,362.9500	4.3630	(6.175)	0	0	0
2013/04/25	R214	07/11/2013	7.81	Put	Bond Future	4,187.0000	4.1870	4,417.8900	4.4179	5.514	0	0	0
2013/04/25	R214	07/11/2013	7.79	Call	Bond Future	4,549.4400	4.5494	4,265.9800	4.2660	(6.231)	0	0	0
2013/04/25	R214	07/11/2013	7.79	Put	Bond Future	4,284.4300	4.2844	4,519.0200	4.5190	5.475	0	0	0
2013/04/25	R248	02/05/2013			Bond Future	7.8347	112.4757	7.8742	111.9641	0.504	0.0000	0.0000	0
2013/04/25	R248	02/05/2013	7.85	Call	Bond Future	198.9500	0.1989	0.0000	0.0000	(100.000)	0	0	0
2013/04/25	R248	02/05/2013	7.85	Put	Bond Future	0.0000	0.0000	312.6100	0.3126	100.000	0	0	0
2013/04/25	R248	01/08/2013			Bond Future	7.8883	113.9411	7.9288	113.4228	0.514	0.0000	0.0000	603
2013/04/25	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R248	01/08/2013	7.84	Put	Bond Future	623.4800	0.6235	1,141.7600	1.1418	83.127	0	0	0
2013/04/25	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R248	01/08/2013	7.85	Put	Bond Future	493.9300	0.4939	1,012.2100	1.0122	104.930	0	0	0
2013/04/25	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R248	01/08/2013	7.86	Put	Bond Future	364.6300	0.3646	882.9100	0.8829	142.139	0	0	0
2013/04/25	R248	07/11/2013			Bond Future	7.9470	111.1504	7.9887	110.6242	0.525	0.0000	0.0000	0
2013/04/25	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R248	07/11/2013	7.84	Put	Bond Future	1,370.7900	1.3708	1,896.9500	1.8969	38.384	0	0	0
2013/04/25	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R248	07/11/2013	7.85	Put	Bond Future	1,241.4600	1.2415	1,767.6200	1.7676	42.382	0	0	0
2013/04/25	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/25	R248	07/11/2013	7.86	Put	Bond Future	1,112.3900	1.1124	1,638.5500	1.6385	47.300	0	0	0

Total

237418