



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/05/2013 to 03/05/2013

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
2013/05/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/03	2025	02/05/2013			Bond Future	118.6643	118.6643	118.6643	118.6643	0.000	0.0000	0.0000	0
2013/05/03	2025	01/08/2013			Bond Future	119.1707	119.1707	119.3716	119.3716	0.169	0.0000	0.0000	0
2013/05/03	2025	01/08/2013	117.99	Call	Bond Future	1,180.6500	1.1806	1,381.5800	1.3816	17.019	0	0	0
2013/05/03	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	2025	01/08/2013	118.00	Call	Bond Future	1,170.6500	1.1706	1,371.5800	1.3716	17.164	0	0	0
2013/05/03	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	2025	01/08/2013	118.01	Call	Bond Future	1,160.6500	1.1606	1,361.5800	1.3616	17.312	0	0	0
2013/05/03	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	2038	02/05/2013			Bond Future	115.4781	115.4781	115.4781	115.4781	0.000	0.0000	0.0000	0
2013/05/03	2038	01/08/2013			Bond Future	115.8093	115.8093	116.1600	116.1600	0.303	0.0000	0.0000	9
2013/05/03	2038	01/08/2013	114.99	Call	Bond Future	819.2700	0.8193	1,170.0200	1.1700	42.813	0	0	0
2013/05/03	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	2038	01/08/2013	115.00	Call	Bond Future	809.2700	0.8093	1,160.0200	1.1600	43.342	0	0	0
2013/05/03	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	2038	01/08/2013	115.01	Call	Bond Future	799.2700	0.7993	1,150.0200	1.1500	43.884	0	0	0
2013/05/03	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	2050	02/05/2013			Bond Future	121.0025	121.0025	121.0025	121.0025	0.000	0.0000	0.0000	0
2013/05/03	2050	01/08/2013			Bond Future	121.2738	121.2738	121.5985	121.5985	0.268	0.0000	0.0000	122
2013/05/03	2050	01/08/2013	118.99	Call	Bond Future	2,283.7500	2.2838	2,608.5400	2.6085	14.222	0	0	0
2013/05/03	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	2050	01/08/2013	119.00	Call	Bond Future	2,273.7500	2.2738	2,598.5400	2.5985	14.284	0	0	0
2013/05/03	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	2050	01/08/2013	119.01	Call	Bond Future	2,263.7500	2.2638	2,588.5400	2.5885	14.347	0	0	0
2013/05/03	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	AL37	01/08/2013			Index Future	421.3000	421.3000	426.7270	426.7270	1.288	0.0000	0.0000	0
2013/05/03	AL37	07/11/2013			Index Future	421.3000	421.3000	432.7600	432.7600	2.720	0.0000	0.0000	0
2013/05/03	AL7T	01/08/2013			Index Future	521.3950	521.3950	522.0650	522.0650	0.129	0.0000	0.0000	1
2013/05/03	AL7T	07/11/2013			Index Future	528.8370	528.8370	529.4460	529.4460	0.115	0.0000	0.0000	0
2013/05/03	ALBI	01/08/2013			Index Future	465.0850	465.0850	464.3960	464.3960	(0.148)	0.0000	0.0000	725
2013/05/03	ALBI	07/11/2013			Index Future	471.7230	471.7230	470.9620	470.9620	(0.161)	0.0000	0.0000	85

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2013/05/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/03	EL28	02/05/2013			Bond Future	122.9606	122.9606	122.9606	122.9606	0.000	0.0000	0.0000	0
2013/05/03	EL28	01/08/2013			Bond Future	115.8751	115.8751	116.0347	116.0347	0.138	0.0000	0.0000	0
2013/05/03	EL28	01/08/2013	114.99	Call	Bond Future	885.1100	0.8851	1,044.6900	1.0447	18.029	0	0	0
2013/05/03	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	EL28	01/08/2013	115.00	Call	Bond Future	875.1100	0.8751	1,034.6900	1.0347	18.235	0	0	0
2013/05/03	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	EL28	01/08/2013	115.01	Call	Bond Future	865.1100	0.8651	1,024.6900	1.0247	18.446	0	0	0
2013/05/03	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	ES33	02/05/2013			Bond Future	8.1200	94.9401	8.1200	94.9401	0.000	0.0000	0.0000	0
2013/05/03	ES33	01/08/2013			Bond Future	8.1177	96.8486	8.1645	96.4114	0.576	0.0000	0.0000	292
2013/05/03	ES33	01/08/2013	9.00	Call	Bond Future	7,756.3900	7.7564	7,319.2200	7.3192	(5.636)	0	0	0
2013/05/03	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	ES33	01/08/2013	91.02	Call	Bond Future	85,797.2600	85.7973	85,360.0900	85.3601	(0.510)	0	0	0
2013/05/03	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	ES33	07/11/2013			Bond Future	8.1927	94.4493	8.2423	93.9932	0.605	0.0000	0.0000	0
2013/05/03	ES33	07/11/2013	8.49	Call	Bond Future	2,685.1100	2.6851	2,228.9800	2.2290	(16.987)	0	0	0
2013/05/03	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	ES33	07/11/2013	8.50	Call	Bond Future	2,773.3900	2.7734	2,317.2600	2.3173	(16.447)	0	0	0
2013/05/03	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	ES33	07/11/2013	8.51	Call	Bond Future	2,861.5400	2.8615	2,405.4100	2.4054	(15.940)	0	0	0
2013/05/03	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	GOVI	01/08/2013			GOVI	464.0050	464.0050	463.3190	463.3190	(0.148)	0.0000	0.0000	349
2013/05/03	GOVI	01/08/2013	445.99	Call	GOVI	180,150.0000	18.0150	173,290.0000	17.3290	(3.808)	0	0	0
2013/05/03	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	GOVI	01/08/2013	446.00	Call	GOVI	180,050.0000	18.0050	173,190.0000	17.3190	(3.810)	0	0	0
2013/05/03	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	GOVI	01/08/2013	446.01	Call	GOVI	179,950.0000	17.9950	173,090.0000	17.3090	(3.812)	0	0	0
2013/05/03	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	GOVI	07/11/2013			GOVI	470.6280	470.6280	469.8690	469.8690	(0.161)	0.0000	0.0000	0
2013/05/03	GOVI	07/11/2013	445.99	Call	GOVI	246,380.0000	24.6380	238,790.0000	23.8790	(3.081)	0	0	0
2013/05/03	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	GOVI	07/11/2013	446.00	Call	GOVI	246,280.0000	24.6280	238,690.0000	23.8690	(3.082)	0	0	0
2013/05/03	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	GOVI	07/11/2013	446.01	Call	GOVI	246,180.0000	24.6180	238,590.0000	23.8590	(3.083)	0	0	0
2013/05/03	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/03	IGOV	01/08/2013			Index Future	210.7890	210.7890	211.2310	211.2310	0.210	0.0000	0.0000	885
2013/05/03	IGOV	07/11/2013			Index Future	213.8800	213.8800	214.2450	214.2450	0.171	0.0000	0.0000	7

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2013/05/03	ILBI	01/08/2013			Index Future	569.9530	569.9530	571.2130	571.2130	0.221	0.0000	0.0000	183
2013/05/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/05/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/03	JBAF	15/05/2013			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	0
2013/05/03	JBAF	19/06/2013			Jibar Tradeable Future	5.0500	94.9500	5.0400	94.9600	(0.198)	0.0000	0.0000	500
2013/05/03	JBAF	17/07/2013			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	0
2013/05/03	JBAF	21/08/2013			Jibar Tradeable Future	4.9500	95.0500	4.9400	95.0600	(0.202)	0.0000	0.0000	0
2013/05/03	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.8900	95.1100	(0.407)	0.0000	0.0000	2,200
2013/05/03	JBAF	16/10/2013			Jibar Tradeable Future	4.8800	95.1200	4.8500	95.1500	(0.615)	0.0000	0.0000	0
2013/05/03	JBAF	18/12/2013			Jibar Tradeable Future	4.8500	95.1500	4.8300	95.1700	(0.412)	0.0000	0.0000	1,500
2013/05/03	JBAF	19/03/2014			Jibar Tradeable Future	4.8700	95.1300	4.8500	95.1500	(0.411)	0.0000	0.0000	0
2013/05/03	JBAF	18/06/2014			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	1,000
2013/05/03	JBAF	17/09/2014			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	0
2013/05/03	JBAF	17/12/2014			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	0
2013/05/03	JBAF	18/03/2015			Jibar Tradeable Future	5.2700	94.7300	5.2500	94.7500	(0.380)	0.0000	0.0000	0
2013/05/03	R023	02/05/2013			Bond Future	6.2250	112.4941	6.2250	112.4941	0.000	0.0000	0.0000	0
2013/05/03	R023	01/08/2013			Bond Future	6.1805	114.5516	6.1561	114.7384	(0.395)	0.0000	0.0000	7,365
2013/05/03	R023	01/08/2013	7.29	Call	Bond Future	8,081.7600	8.0818	8,268.5500	8.2686	2.311	0	0	0
2013/05/03	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R023	01/08/2013	7.30	Call	Bond Future	8,151.1300	8.1511	8,337.9200	8.3379	2.292	0	0	0
2013/05/03	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R023	01/08/2013	7.31	Call	Bond Future	8,220.4400	8.2204	8,407.2300	8.4072	2.272	0	0	0
2013/05/03	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R023	07/11/2013			Bond Future	6.2145	112.2705	6.1911	112.4449	(0.376)	0.0000	0.0000	0
2013/05/03	R023	07/11/2013	6.49	Call	Bond Future	2,028.4000	2.0284	2,202.8000	2.2028	8.598	0	0	0
2013/05/03	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R023	07/11/2013	6.50	Call	Bond Future	2,101.1300	2.1011	2,275.5300	2.2755	8.300	0	0	0
2013/05/03	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R023	07/11/2013	6.51	Call	Bond Future	2,173.8100	2.1738	2,348.2100	2.3482	8.023	0	0	0
2013/05/03	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R157	02/05/2013			Bond Future	5.1500	120.2318	5.1500	120.2318	0.000	0.0000	0.0000	0
2013/05/03	R157	01/08/2013			Bond Future	5.0217	122.0338	5.0344	122.0058	0.254	0.0000	0.0000	11,292
2013/05/03	R157	01/08/2013	116.11	Call	Bond Future	92,578.1400	92.5781	92,550.1900	92.5502	(0.030)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/03	R157	01/08/2013	116.11	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R157	07/11/2013			Bond Future	4.9691		116.9688	4.9923	116.9245	0.467	0.0000	0.0000	0
2013/05/03	R157	07/11/2013	5.59	Call	Bond Future	1,272.1000		1.2721	1,234.1100	1.2341	(2.986)	0	0	0
2013/05/03	R157	07/11/2013	5.59	Put	Bond Future	95.1500		0.0952	101.4600	0.1015	6.632	0	0	0
2013/05/03	R157	07/11/2013	5.60	Call	Bond Future	1,288.2000		1.2882	1,250.0400	1.2500	(2.962)	0	0	0
2013/05/03	R157	07/11/2013	5.60	Put	Bond Future	92.4300		0.0924	98.5700	0.0986	6.643	0	0	0
2013/05/03	R157	07/11/2013	5.61	Call	Bond Future	1,304.3600		1.3044	1,266.0500	1.2661	(2.937)	0	0	0
2013/05/03	R157	07/11/2013	5.61	Put	Bond Future	89.7700		0.0898	95.7600	0.0958	6.673	0	0	0
2013/05/03	R157	06/02/2014			Bond Future	4.8870		118.5559	4.9224	118.4977	0.725	0.0000	0.0000	0
2013/05/03	R157	06/02/2014	5.66	Call	Bond Future	1,367.0500		1.3671	1,317.7500	1.3178	(3.606)	0	0	0
2013/05/03	R157	06/02/2014	5.66	Put	Bond Future	105.5000		0.1055	114.4300	0.1144	8.464	0	0	0
2013/05/03	R157	06/02/2014	5.64	Call	Bond Future	1,339.4400		1.3394	1,290.4800	1.2905	(3.655)	0	0	0
2013/05/03	R157	06/02/2014	5.64	Put	Bond Future	110.2800		0.1103	119.5500	0.1196	8.406	0	0	0
2013/05/03	R157	06/02/2014	5.65	Call	Bond Future	1,353.2200		1.3532	1,304.1000	1.3041	(3.630)	0	0	0
2013/05/03	R157	06/02/2014	5.65	Put	Bond Future	107.8600		0.1079	116.9700	0.1170	8.446	0	0	0
2013/05/03	R157	08/05/2014			Bond Future	4.7361		113.3948	4.8091	113.2936	1.542	0.0000	0.0000	0
2013/05/03	R157	08/05/2014	5.21	Call	Bond Future	654.8000		0.6548	553.5300	0.5535	(15.466)	0	0	0
2013/05/03	R157	08/05/2014	5.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R157	08/05/2014	5.19	Call	Bond Future	627.2800		0.6273	526.0100	0.5260	(16.144)	0	0	0
2013/05/03	R157	08/05/2014	5.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R157	08/05/2014	5.20	Call	Bond Future	641.0400		0.6410	539.7700	0.5398	(15.798)	0	0	0
2013/05/03	R157	08/05/2014	5.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R186	02/05/2013			Bond Future	6.6900		137.6511	6.6900	137.6511	0.000	0.0000	0.0000	0
2013/05/03	R186	01/08/2013			Bond Future	6.6623		134.9305	6.7047	134.4780	0.636	0.0000	0.0000	53,576
2013/05/03	R186	01/08/2013	7.25	Call	Bond Future	6,853.6400		6.8536	6,478.3900	6.4784	(5.475)	0	0	4,315
2013/05/03	R186	01/08/2013	7.25	Put	Bond Future	759.1100		0.7591	836.3100	0.8363	10.170	0	0	0
2013/05/03	R186	01/08/2013	128.26	Call	Bond Future	125,658.0600		125.6581	125,205.6100	125.2056	(0.360)	0	0	0
2013/05/03	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R186	01/08/2013	6.80	Call	Bond Future	3,607.0700		3.6071	3,329.3600	3.3294	(7.699)	0	0	0
2013/05/03	R186	01/08/2013	6.80	Put	Bond Future	2,143.7100		2.1437	2,318.4500	2.3184	8.151	0	0	100
2013/05/03	R186	07/11/2013			Bond Future	6.7063		136.8566	6.7519	136.3794	0.680	0.0000	0.0000	540
2013/05/03	R186	07/11/2013	6.50	Call	Bond Future	0.0000		0.0000	2,869.4400	2.8694	100.000	0	0	5,210
2013/05/03	R186	07/11/2013	6.50	Put	Bond Future	0.0000		0.0000	5,535.4800	5.5355	100.000	0	0	0
2013/05/03	R186	07/11/2013	8.14	Call	Bond Future	14,352.6600		14.3527	13,911.3100	13.9113	(3.075)	0	0	0
2013/05/03	R186	07/11/2013	8.14	Put	Bond Future	413.2100		0.4132	449.0300	0.4490	8.669	0	0	0
2013/05/03	R186	07/11/2013	8.15	Call	Bond Future	14,434.2100		14.4342	13,992.2400	13.9922	(3.062)	0	0	0
2013/05/03	R186	07/11/2013	8.15	Put	Bond Future	404.8400		0.4048	440.0400	0.4400	8.695	0	0	0
2013/05/03	R186	07/11/2013	8.16	Call	Bond Future	14,515.8100		14.5158	14,073.2300	14.0732	(3.049)	0	0	0
2013/05/03	R186	07/11/2013	8.16	Put	Bond Future	396.6200		0.3966	431.2100	0.4312	8.721	0	0	0
2013/05/03	R186	07/11/2013	8.75	Call	Bond Future	19,360.6000		19.3606	18,894.3000	18.8943	(2.408)	0	0	0
2013/05/03	R186	07/11/2013	8.75	Put	Bond Future	106.5500		0.1065	117.4200	0.1174	10.202	0	0	1,030
2013/05/03	R186	06/02/2014			Bond Future	6.7455		133.4228	6.7941	132.9239	0.720	0.0000	0.0000	0
2013/05/03	R186	06/02/2014	7.75	Call	Bond Future	11,357.2800		11.3573	10,955.4700	10.9555	(3.538)	0	0	0
2013/05/03	R186	06/02/2014	7.75	Put	Bond Future	1,548.6300		1.5486	1,645.7500	1.6457	6.271	0	0	0
2013/05/03	R186	06/02/2014	7.76	Call	Bond Future	11,430.4600		11.4305	11,027.6500	11.0277	(3.524)	0	0	0
2013/05/03	R186	06/02/2014	7.76	Put	Bond Future	1,529.3000		1.5293	1,625.4200	1.6254	6.285	0	0	0
2013/05/03	R186	06/02/2014	7.74	Call	Bond Future	11,284.5500		11.2845	10,883.7600	10.8838	(3.552)	0	0	0

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2013/05/03	R186	06/02/2014	7.74	Put	Bond Future	1,568.5000	1.5685	1,666.6400	1.6666	6.257	0	0	0
2013/05/03	R186	08/05/2014			Bond Future	6.7826	135.2788	6.8376	134.7245	0.812	0.0000	0.0000	0
2013/05/03	R186	08/05/2014	7.10	Call	Bond Future	3,153.0700	3.1531	2,598.7000	2.5987	(17.582)	0	0	0
2013/05/03	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R186	08/05/2014	7.11	Call	Bond Future	3,250.7000	3.2507	2,696.3300	2.6963	(17.054)	0	0	0
2013/05/03	R186	08/05/2014	7.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R186	08/05/2014	7.09	Call	Bond Future	3,055.3300	3.0553	2,500.9600	2.5010	(18.144)	0	0	0
2013/05/03	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R197	02/05/2013			Bond Future	297.9124	297.9124	297.9124	297.9124	0.000	0.0000	0.0000	0
2013/05/03	R197	01/08/2013			Bond Future	296.3669	296.3669	297.6823	297.6823	0.444	0.0000	0.0000	2,633
2013/05/03	R197	01/08/2013	294.99	Call	Bond Future	1,376.9500	1.3769	2,692.2600	2.6923	95.523	0	0	0
2013/05/03	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R197	01/08/2013	295.00	Call	Bond Future	1,366.9500	1.3669	2,682.2600	2.6823	96.222	0	0	0
2013/05/03	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R197	01/08/2013	295.01	Call	Bond Future	1,356.9500	1.3569	2,672.2600	2.6723	96.931	0	0	0
2013/05/03	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R201	02/05/2013			Bond Future	4.9900	109.0782	4.9900	109.0782	0.000	0.0000	0.0000	0
2013/05/03	R201	01/08/2013			Bond Future	4.8127	106.2660	4.8350	106.2356	0.463	0.0000	0.0000	0
2013/05/03	R201	01/08/2013	107.45	Call	Bond Future	69,020.2800	69.0203	68,989.8800	68.9899	(0.044)	0	0	0
2013/05/03	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R201	07/11/2013			Bond Future	4.6719	107.7829	4.7129	107.7377	0.878	0.0000	0.0000	0
2013/05/03	R201	07/11/2013	4.79	Call	Bond Future	309.3800	0.3094	282.8900	0.2829	(8.562)	0	0	0
2013/05/03	R201	07/11/2013	4.79	Put	Bond Future	179.3000	0.1793	198.0000	0.1980	10.429	0	0	0
2013/05/03	R201	07/11/2013	4.80	Call	Bond Future	315.8600	0.3159	289.0400	0.2890	(8.491)	0	0	0
2013/05/03	R201	07/11/2013	4.80	Put	Bond Future	174.7800	0.1748	193.1500	0.1932	10.510	0	0	0
2013/05/03	R201	07/11/2013	4.81	Call	Bond Future	322.4100	0.3224	295.2700	0.2953	(8.418)	0	0	0
2013/05/03	R201	07/11/2013	4.81	Put	Bond Future	170.3300	0.1703	188.3800	0.1884	10.597	0	0	0
2013/05/03	R201	06/02/2014			Bond Future	4.4281	104.8364	4.4955	104.7786	1.522	0.0000	0.0000	0
2013/05/03	R201	06/02/2014	5.26	Call	Bond Future	751.4000	0.7514	701.4200	0.7014	(6.652)	0	0	0
2013/05/03	R201	06/02/2014	5.26	Put	Bond Future	41.4800	0.0415	49.3100	0.0493	18.877	0	0	0
2013/05/03	R201	06/02/2014	5.24	Call	Bond Future	736.5000	0.7365	686.8500	0.6869	(6.741)	0	0	0
2013/05/03	R201	06/02/2014	5.24	Put	Bond Future	43.5600	0.0436	51.7200	0.0517	18.733	0	0	0
2013/05/03	R201	06/02/2014	5.25	Call	Bond Future	743.8400	0.7438	694.0200	0.6940	(6.698)	0	0	0
2013/05/03	R201	06/02/2014	5.25	Put	Bond Future	42.4100	0.0424	50.4000	0.0504	18.840	0	0	0
2013/05/03	R201	08/05/2014			Bond Future	3.9294	106.2948	4.0880	106.1979	4.037	0.0000	0.0000	0
2013/05/03	R201	08/05/2014	4.76	Call	Bond Future	505.7200	0.5057	408.7900	0.4088	(19.167)	0	0	0
2013/05/03	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R201	08/05/2014	4.74	Call	Bond Future	493.6000	0.4936	396.6700	0.3967	(19.637)	0	0	0
2013/05/03	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R201	08/05/2014	4.75	Call	Bond Future	499.6600	0.4997	402.7300	0.4027	(19.399)	0	0	0
2013/05/03	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R202	02/05/2013			Bond Future	225.1661	225.1661	225.1661	225.1661	0.000	0.0000	0.0000	0
2013/05/03	R202	01/08/2013			Bond Future	227.0094	227.0094	227.0350	227.0350	0.011	0.0000	0.0000	44,020
2013/05/03	R202	01/08/2013	222.99	Call	Bond Future	4,019.3700	4.0194	4,044.9600	4.0450	0.637	0	0	0
2013/05/03	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/03	R202	01/08/2013	223.00	Call	Bond Future	4,009.3700	4.0094	4,034.9600	4.0350	0.638	0	0	0
2013/05/03	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R202	01/08/2013	223.01	Call	Bond Future	3,999.3700	3.9994	4,024.9600	4.0250	0.640	0	0	0
2013/05/03	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R203	02/05/2013			Bond Future	5.5500	111.4980	5.5500	111.4980	0.000	0.0000	0.0000	0
2013/05/03	R203	01/08/2013			Bond Future	5.4604	113.3627	5.4799	113.2875	0.357	0.0000	0.0000	9,102
2013/05/03	R203	01/08/2013	109.11	Call	Bond Future	100,149.5000	100.1495	100,074.3400	100.0743	(0.075)	0	0	0
2013/05/03	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R203	07/11/2013			Bond Future	5.4701	110.8211	5.4953	110.7299	0.461	0.0000	0.0000	0
2013/05/03	R203	07/11/2013	5.71	Call	Bond Future	1,583.6100	1.5836	1,524.1100	1.5241	(3.757)	0	0	15
2013/05/03	R203	07/11/2013	5.71	Put	Bond Future	719.7200	0.7197	751.4400	0.7514	4.407	0	0	0
2013/05/03	R203	07/11/2013	5.99	Call	Bond Future	2,277.7100	2.2777	2,207.1100	2.2071	(3.100)	0	0	0
2013/05/03	R203	07/11/2013	5.99	Put	Bond Future	416.0500	0.4160	436.6700	0.4367	4.956	0	0	0
2013/05/03	R203	07/11/2013	6.00	Call	Bond Future	2,304.6800	2.3047	2,233.7300	2.2337	(3.079)	0	0	0
2013/05/03	R203	07/11/2013	6.00	Put	Bond Future	407.5900	0.4076	427.8600	0.4279	4.973	0	0	0
2013/05/03	R203	07/11/2013	6.01	Call	Bond Future	2,331.7600	2.3318	2,260.4800	2.2605	(3.057)	0	0	0
2013/05/03	R203	07/11/2013	6.01	Put	Bond Future	399.2600	0.3993	419.2000	0.4192	4.994	0	0	0
2013/05/03	R203	07/11/2013	571.00	Call	Bond Future	108,591.5700	108.5916	108,500.3500	108.5003	(0.084)	0	0	0
2013/05/03	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R203	06/02/2014			Bond Future	5.4731	112.3247	5.5041	112.2196	0.566	0.0000	0.0000	0
2013/05/03	R203	06/02/2014	6.16	Call	Bond Future	2,754.9400	2.7549	2,673.1700	2.6732	(2.968)	0	0	0
2013/05/03	R203	06/02/2014	6.16	Put	Bond Future	454.6700	0.4547	477.9800	0.4780	5.127	0	0	0
2013/05/03	R203	06/02/2014	5.95	Call	Bond Future	2,240.0600	2.2401	2,165.4600	2.1655	(3.330)	0	0	16
2013/05/03	R203	06/02/2014	5.95	Put	Bond Future	636.6200	0.6366	667.1000	0.6671	4.788	0	0	0
2013/05/03	R203	06/02/2014	6.14	Call	Bond Future	2,703.8900	2.7039	2,622.7500	2.6227	(3.001)	0	0	0
2013/05/03	R203	06/02/2014	6.14	Put	Bond Future	469.7500	0.4698	493.6900	0.4937	5.096	0	0	0
2013/05/03	R203	06/02/2014	6.15	Call	Bond Future	2,729.3700	2.7294	2,647.9100	2.6479	(2.985)	0	0	0
2013/05/03	R203	06/02/2014	6.15	Put	Bond Future	462.1600	0.4622	485.7800	0.4858	5.111	0	0	0
2013/05/03	R203	08/05/2014			Bond Future	5.4596	109.7251	5.5059	109.5784	0.848	0.0000	0.0000	0
2013/05/03	R203	08/05/2014	5.76	Call	Bond Future	947.3100	0.9473	800.6500	0.8006	(15.482)	0	0	0
2013/05/03	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R203	08/05/2014	5.74	Call	Bond Future	884.5500	0.8845	737.8900	0.7379	(16.580)	0	0	0
2013/05/03	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R203	08/05/2014	5.75	Call	Bond Future	915.9300	0.9159	769.2700	0.7693	(16.012)	0	0	0
2013/05/03	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R204	02/05/2013			Bond Future	5.7450	113.7074	5.7450	113.7074	0.000	0.0000	0.0000	0
2013/05/03	R204	01/08/2013			Bond Future	5.6616	111.7014	5.6747	111.6374	0.232	0.0000	0.0000	13,621
2013/05/03	R204	01/08/2013	110.75	Call	Bond Future	102,817.8500	102.8178	102,753.9000	102.7539	(0.062)	0	0	0
2013/05/03	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R204	07/11/2013			Bond Future	5.6805	113.2958	5.6977	113.2159	0.303	0.0000	0.0000	0
2013/05/03	R204	07/11/2013	6.29	Call	Bond Future	3,293.5400	3.2935	3,228.7400	3.2287	(1.967)	0	0	0
2013/05/03	R204	07/11/2013	6.29	Put	Bond Future	505.6600	0.5057	520.8300	0.5208	3.000	0	0	0
2013/05/03	R204	07/11/2013	6.30	Call	Bond Future	3,328.7700	3.3288	3,263.7200	3.2637	(1.954)	0	0	0
2013/05/03	R204	07/11/2013	6.30	Put	Bond Future	495.8700	0.4959	510.7900	0.5108	3.009	0	0	0
2013/05/03	R204	07/11/2013	6.31	Call	Bond Future	3,364.1400	3.3641	3,298.8400	3.2988	(1.941)	0	0	0
2013/05/03	R204	07/11/2013	6.31	Put	Bond Future	486.2400	0.4862	500.9100	0.5009	3.017	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
2013/05/03	R204	07/11/2013	7.00	Call	Bond Future	6,028.6400	6.0286	5,952.2200	5.9522	(1.268)	0	0	0
2013/05/03	R204	07/11/2013	7.00	Put	Bond Future	101.0300	0.1010	104.5800	0.1046	3.514	0	0	1,270
2013/05/03	R204	06/02/2014			Bond Future	5.6930	110.8020	5.7141	110.7084	0.371	0.0000	0.0000	0
2013/05/03	R204	06/02/2014	6.40	Call	Bond Future	3,744.2200	3.7442	3,670.8100	3.6708	(1.961)	0	0	0
2013/05/03	R204	06/02/2014	6.40	Put	Bond Future	662.3200	0.6623	682.5800	0.6826	3.059	0	0	0
2013/05/03	R204	06/02/2014	6.41	Call	Bond Future	3,777.1500	3.7771	3,703.4900	3.7035	(1.950)	0	0	0
2013/05/03	R204	06/02/2014	6.41	Put	Bond Future	652.4200	0.6524	672.4300	0.6724	3.067	0	0	0
2013/05/03	R204	06/02/2014	6.39	Call	Bond Future	3,711.3900	3.7114	3,638.2500	3.6382	(1.971)	0	0	0
2013/05/03	R204	06/02/2014	6.39	Put	Bond Future	672.3400	0.6723	692.8700	0.6929	3.054	0	0	0
2013/05/03	R204	08/05/2014			Bond Future	5.6988	112.3433	5.7309	112.2079	0.563	0.0000	0.0000	0
2013/05/03	R204	08/05/2014	6.05	Call	Bond Future	1,471.0100	1.4710	1,335.6200	1.3356	(9.204)	0	0	0
2013/05/03	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R204	08/05/2014	6.06	Call	Bond Future	1,512.5500	1.5125	1,377.1600	1.3772	(8.951)	0	0	0
2013/05/03	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R204	08/05/2014	6.04	Call	Bond Future	1,429.4600	1.4295	1,294.0700	1.2941	(9.471)	0	0	0
2013/05/03	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R206	02/05/2013			Bond Future	5.0650	103.9417	5.0650	103.9417	0.000	0.0000	0.0000	0
2013/05/03	R206	01/08/2013			Bond Future	4.8706	101.5547	4.9784	101.5071	2.213	0.0000	0.0000	0
2013/05/03	R206	01/08/2013	103.94	Call	Bond Future	30,556.5400	30.5565	30,509.0100	30.5090	(0.156)	0	0	0
2013/05/03	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R206	07/11/2013			Bond Future	4.1286	103.0043	4.4742	102.9424	8.370	0.0000	0.0000	0
2013/05/03	R206	07/11/2013	4.29	Call	Bond Future	52.3700	0.0524	21.8500	0.0219	(58.278)	0	0	0
2013/05/03	R206	07/11/2013	4.29	Put	Bond Future	23.4400	0.0234	54.8500	0.0549	134.002	0	0	0
2013/05/03	R206	07/11/2013	4.30	Call	Bond Future	53.5000	0.0535	22.5000	0.0225	(57.944)	0	0	0
2013/05/03	R206	07/11/2013	4.30	Put	Bond Future	22.7700	0.0228	53.7000	0.0537	135.837	0	0	0
2013/05/03	R206	07/11/2013	4.31	Call	Bond Future	54.6400	0.0546	23.1600	0.0232	(57.613)	0	0	0
2013/05/03	R206	07/11/2013	4.31	Put	Bond Future	22.1200	0.0221	52.5700	0.0526	137.658	0	0	0
2013/05/03	R207	02/05/2013			Bond Future	5.9000	109.6051	5.9000	109.6051	0.000	0.0000	0.0000	0
2013/05/03	R207	01/08/2013			Bond Future	5.8484	107.8601	5.8348	107.9357	(0.233)	0.0000	0.0000	6,822
2013/05/03	R207	01/08/2013	106.18	Call	Bond Future	100,288.9500	100.2890	100,364.5500	100.3645	0.075	0	0	0
2013/05/03	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R207	07/11/2013			Bond Future	5.8726	109.3998	5.8609	109.4619	(0.198)	0.0000	0.0000	0
2013/05/03	R207	07/11/2013	6.69	Call	Bond Future	4,693.2900	4.6933	4,741.7400	4.7417	1.032	0	0	0
2013/05/03	R207	07/11/2013	6.69	Put	Bond Future	438.8000	0.4388	425.1400	0.4251	(3.113)	0	0	0
2013/05/03	R207	07/11/2013	6.70	Call	Bond Future	4,735.6500	4.7356	4,784.2900	4.7843	1.027	0	0	0
2013/05/03	R207	07/11/2013	6.70	Put	Bond Future	430.4000	0.4304	416.9300	0.4169	(3.130)	0	0	0
2013/05/03	R207	07/11/2013	6.71	Call	Bond Future	4,778.1100	4.7781	4,826.9400	4.8269	1.022	0	0	0
2013/05/03	R207	07/11/2013	6.71	Put	Bond Future	422.1400	0.4221	408.8600	0.4089	(3.146)	0	0	0
2013/05/03	R207	06/02/2014			Bond Future	5.8919	107.2444	5.8821	107.2950	(0.167)	0.0000	0.0000	0
2013/05/03	R207	06/02/2014	6.66	Call	Bond Future	4,645.3700	4.6454	4,681.1700	4.6812	0.771	0	0	0
2013/05/03	R207	06/02/2014	6.66	Put	Bond Future	784.2900	0.7843	769.5000	0.7695	(1.886)	0	0	0
2013/05/03	R207	06/02/2014	6.64	Call	Bond Future	4,569.5300	4.5695	4,605.0300	4.6050	0.777	0	0	0
2013/05/03	R207	06/02/2014	6.64	Put	Bond Future	806.8100	0.8068	791.7200	0.7917	(1.870)	0	0	0
2013/05/03	R207	06/02/2014	6.65	Call	Bond Future	4,607.4000	4.6074	4,643.0500	4.6431	0.774	0	0	0
2013/05/03	R207	06/02/2014	6.65	Put	Bond Future	795.4800	0.7955	780.5400	0.7805	(1.878)	0	0	0
2013/05/03	R207	08/05/2014			Bond Future	5.9091	108.7364	5.9067	108.7484	(0.041)	0.0000	0.0000	0

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2013/05/03	R207	08/05/2014	6.21	Call	Bond Future	1,475.5200	1.4755	1,487.5900	1.4876	0.818	0	0	0
2013/05/03	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R207	08/05/2014	6.19	Call	Bond Future	1,378.2200	1.3782	1,390.2900	1.3903	0.876	0	0	0
2013/05/03	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R207	08/05/2014	6.20	Call	Bond Future	1,426.8800	1.4269	1,438.9500	1.4390	0.846	0	0	0
2013/05/03	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R208	02/05/2013			Bond Future	5.9650	105.5622	5.9650	105.5622	0.000	0.0000	0.0000	0
2013/05/03	R208	01/08/2013			Bond Future	5.9103	107.4586	5.8913	107.5781	(0.322)	0.0000	0.0000	9,193
2013/05/03	R208	01/08/2013	101.40	Call	Bond Future	98,414.1400	98.4141	98,533.6700	98.5337	0.121	0	0	0
2013/05/03	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R208	07/11/2013			Bond Future	5.9361	105.5964	5.9186	105.7033	(0.296)	0.0000	0.0000	0
2013/05/03	R208	07/11/2013	6.79	Call	Bond Future	5,547.4200	5.5474	5,632.8900	5.6329	1.541	0	0	0
2013/05/03	R208	07/11/2013	6.79	Put	Bond Future	509.0200	0.5090	487.6500	0.4877	(4.198)	0	0	0
2013/05/03	R208	07/11/2013	6.80	Call	Bond Future	5,595.0700	5.5951	5,680.8500	5.6809	1.533	0	0	0
2013/05/03	R208	07/11/2013	6.80	Put	Bond Future	499.4400	0.4994	478.3800	0.4784	(4.217)	0	0	0
2013/05/03	R208	07/11/2013	6.81	Call	Bond Future	5,642.8200	5.6428	5,728.9100	5.7289	1.526	0	0	0
2013/05/03	R208	07/11/2013	6.81	Put	Bond Future	490.0100	0.4900	469.2600	0.4693	(4.235)	0	0	0
2013/05/03	R208	07/11/2013	7.50	Call	Bond Future	9,112.3200	9.1123	9,212.9700	9.2130	1.105	0	0	0
2013/05/03	R208	07/11/2013	7.50	Put	Bond Future	109.1800	0.1092	102.9900	0.1030	(5.670)	0	0	1,520
2013/05/03	R208	06/02/2014			Bond Future	5.9570	107.0291	5.9407	107.1253	(0.274)	0.0000	0.0000	0
2013/05/03	R208	06/02/2014	6.75	Call	Bond Future	5,457.7700	5.4578	5,528.6100	5.5286	1.298	0	0	0
2013/05/03	R208	06/02/2014	6.75	Put	Bond Future	902.6800	0.9027	877.2700	0.8773	(2.815)	0	0	0
2013/05/03	R208	06/02/2014	6.76	Call	Bond Future	5,500.9600	5.5010	5,572.0700	5.5721	1.293	0	0	0
2013/05/03	R208	06/02/2014	6.76	Put	Bond Future	890.0000	0.8900	864.8600	0.8649	(2.825)	0	0	0
2013/05/03	R208	06/02/2014	6.74	Call	Bond Future	5,414.7000	5.4147	5,485.2700	5.4853	1.303	0	0	0
2013/05/03	R208	06/02/2014	6.74	Put	Bond Future	915.5200	0.9155	889.8400	0.8898	(2.805)	0	0	0
2013/05/03	R208	08/05/2014			Bond Future	5.9724	105.1206	5.9620	105.1798	(0.173)	0.0000	0.0000	0
2013/05/03	R208	08/05/2014	6.30	Call	Bond Future	1,855.0000	1.8550	1,914.1400	1.9141	3.188	0	0	0
2013/05/03	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R208	08/05/2014	6.31	Call	Bond Future	1,910.9900	1.9110	1,970.1300	1.9701	3.095	0	0	0
2013/05/03	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R208	08/05/2014	6.29	Call	Bond Future	1,798.9900	1.7990	1,858.1300	1.8581	3.287	0	0	0
2013/05/03	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R209	02/05/2013			Bond Future	7.5500	86.5589	7.5500	86.5589	0.000	0.0000	0.0000	0
2013/05/03	R209	01/08/2013			Bond Future	7.5286	88.3751	7.5753	87.9260	0.620	0.0000	0.0000	10,021
2013/05/03	R209	01/08/2013	79.36	Call	Bond Future	78,425.9500	78.4260	77,976.8900	77.9769	(0.573)	0	0	0
2013/05/03	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R209	07/11/2013			Bond Future	7.5809	86.4920	7.6301	86.0249	0.649	0.0000	0.0000	0
2013/05/03	R209	07/11/2013	8.79	Call	Bond Future	11,265.3800	11.2654	10,858.9200	10.8589	(3.608)	0	0	0
2013/05/03	R209	07/11/2013	8.79	Put	Bond Future	816.9600	0.8170	877.5400	0.8775	7.415	0	0	0
2013/05/03	R209	07/11/2013	8.80	Call	Bond Future	11,330.3500	11.3304	10,923.0800	10.9231	(3.595)	0	0	0
2013/05/03	R209	07/11/2013	8.80	Put	Bond Future	803.8500	0.8039	863.6200	0.8636	7.435	0	0	0
2013/05/03	R209	07/11/2013	8.81	Call	Bond Future	11,395.3700	11.3954	10,987.3100	10.9873	(3.581)	0	0	0
2013/05/03	R209	07/11/2013	8.81	Put	Bond Future	790.9100	0.7909	849.8900	0.8499	7.457	0	0	0
2013/05/03	R209	07/11/2013	9.50	Call	Bond Future	15,927.3900	15.9274	15,481.3200	15.4813	(2.801)	0	0	0
2013/05/03	R209	07/11/2013	9.50	Put	Bond Future	235.5700	0.2356	256.5400	0.2565	8.902	0	0	980

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2013/05/03	R209	06/02/2014			Bond Future	7.6285		87.6655	7.6800	87.1822	0.675	0.0000	0.0000	0
2013/05/03	R209	06/02/2014	8.55	Call	Bond Future	10,041.8500		10.0418	9,668.4500	9.6685	(3.718)	0	0	0
2013/05/03	R209	06/02/2014	8.55	Put	Bond Future	1,981.1800		1.9812	2,091.0500	2.0910	5.546	0	0	0
2013/05/03	R209	06/02/2014	8.56	Call	Bond Future	10,101.6700		10.1017	9,727.3200	9.7273	(3.706)	0	0	0
2013/05/03	R209	06/02/2014	8.56	Put	Bond Future	1,960.0100		1.9600	2,068.9300	2.0689	5.557	0	0	0
2013/05/03	R209	06/02/2014	8.54	Call	Bond Future	9,982.1000		9.9821	9,609.6600	9.6097	(3.731)	0	0	0
2013/05/03	R209	06/02/2014	8.54	Put	Bond Future	2,002.5600		2.0026	2,113.3900	2.1134	5.534	0	0	0
2013/05/03	R209	08/05/2014			Bond Future	7.6739		85.7394	7.7301	85.2181	0.732	0.0000	0.0000	0
2013/05/03	R209	08/05/2014	7.85	Call	Bond Future	1,618.0400		1.6180	1,096.7000	1.0967	(32.220)	0	0	0
2013/05/03	R209	08/05/2014	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R209	08/05/2014	7.86	Call	Bond Future	1,708.5600		1.7086	1,187.2200	1.1872	(30.513)	0	0	0
2013/05/03	R209	08/05/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R209	08/05/2014	7.84	Call	Bond Future	1,527.3800		1.5274	1,006.0400	1.0060	(34.133)	0	0	0
2013/05/03	R209	08/05/2014	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R210	02/05/2013			Bond Future	170.9138		170.9138	170.9138	170.9138	0.000	0.0000	0.0000	0
2013/05/03	R210	01/08/2013			Bond Future	173.1763		173.1763	174.1789	174.1789	0.579	0.0000	0.0000	1,237
2013/05/03	R210	01/08/2013	172.99	Call	Bond Future	186.2500		0.1863	1,188.8900	1.1889	538.330	0	0	0
2013/05/03	R210	01/08/2013	172.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R210	01/08/2013	173.00	Call	Bond Future	176.2500		0.1763	1,178.8900	1.1789	568.874	0	0	0
2013/05/03	R210	01/08/2013	173.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R210	01/08/2013	173.01	Call	Bond Future	166.2500		0.1663	1,168.8900	1.1689	603.092	0	0	0
2013/05/03	R210	01/08/2013	173.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R211	02/05/2013			Bond Future	129.9459		129.9459	129.9459	129.9459	0.000	0.0000	0.0000	0
2013/05/03	R211	01/08/2013			Bond Future	130.1883		130.1883	130.1952	130.1952	0.005	0.0000	0.0000	522
2013/05/03	R211	01/08/2013	129.99	Call	Bond Future	198.3400		0.1983	205.2000	0.2052	3.459	0	0	0
2013/05/03	R211	01/08/2013	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R211	01/08/2013	130.00	Call	Bond Future	188.3400		0.1883	195.2000	0.1952	3.642	0	0	0
2013/05/03	R211	01/08/2013	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R211	01/08/2013	130.01	Call	Bond Future	178.3400		0.1783	185.2000	0.1852	3.847	0	0	0
2013/05/03	R211	01/08/2013	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R212	02/05/2013			Bond Future	138.7336		138.7336	138.7336	138.7336	0.000	0.0000	0.0000	0
2013/05/03	R212	01/08/2013			Bond Future	138.9481		138.9481	138.8494	138.8494	(0.071)	0.0000	0.0000	21,791
2013/05/03	R212	01/08/2013	137.99	Call	Bond Future	958.1200		0.9581	859.4400	0.8594	(10.299)	0	0	0
2013/05/03	R212	01/08/2013	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R212	01/08/2013	138.00	Call	Bond Future	948.1200		0.9481	849.4400	0.8494	(10.408)	0	0	0
2013/05/03	R212	01/08/2013	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R212	01/08/2013	138.01	Call	Bond Future	938.1200		0.9381	839.4400	0.8394	(10.519)	0	0	0
2013/05/03	R212	01/08/2013	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R213	02/05/2013			Bond Future	7.2750		98.5572	7.2750	98.5572	0.000	0.0000	0.0000	0
2013/05/03	R213	01/08/2013			Bond Future	7.2472		100.5826	7.2890	100.1791	0.577	0.0000	0.0000	6,911
2013/05/03	R213	01/08/2013	91.25	Call	Bond Future	89,967.5500		89.9675	89,564.0800	89.5641	(0.448)	0	0	0
2013/05/03	R213	01/08/2013	91.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R213	07/11/2013			Bond Future	7.2995		98.4811	7.3439	98.0588	0.609	0.0000	0.0000	0
2013/05/03	R213	07/11/2013	8.59	Call	Bond Future	11,886.4900		11.8865	11,508.7300	11.5087	(3.178)	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
2013/05/03	R213	07/11/2013	8.59	Put	Bond Future	610.0500	0.6101	654.6100	0.6546	7.304	0	0	0
2013/05/03	R213	07/11/2013	8.60	Call	Bond Future	11,955.5200	11.9555	11,577.0900	11.5771	(3.165)	0	0	0
2013/05/03	R213	07/11/2013	8.60	Put	Bond Future	599.2200	0.5992	643.1100	0.6431	7.325	0	0	0
2013/05/03	R213	07/11/2013	8.61	Call	Bond Future	12,024.6000	12.0246	11,645.5100	11.6455	(3.153)	0	0	0
2013/05/03	R213	07/11/2013	8.61	Put	Bond Future	588.5600	0.5886	631.7900	0.6318	7.345	0	0	0
2013/05/03	R213	06/02/2014			Bond Future	7.3476	99.8173	7.3945	99.3779	0.638	0.0000	0.0000	0
2013/05/03	R213	06/02/2014	8.31	Call	Bond Future	10,217.5000	10.2175	9,871.4800	9.8715	(3.387)	0	0	0
2013/05/03	R213	06/02/2014	8.31	Put	Bond Future	1,735.7300	1.7357	1,829.0800	1.8291	5.378	0	0	0
2013/05/03	R213	06/02/2014	8.29	Call	Bond Future	10,092.3500	10.0924	9,748.0900	9.7481	(3.411)	0	0	0
2013/05/03	R213	06/02/2014	8.29	Put	Bond Future	1,775.8300	1.7758	1,870.9400	1.8709	5.356	0	0	0
2013/05/03	R213	06/02/2014	8.30	Call	Bond Future	10,154.8800	10.1549	9,809.7300	9.8097	(3.399)	0	0	0
2013/05/03	R213	06/02/2014	8.30	Put	Bond Future	1,755.6800	1.7557	1,849.9000	1.8499	5.367	0	0	0
2013/05/03	R213	08/05/2014			Bond Future	7.3909	97.6663	7.4428	97.1856	0.703	0.0000	0.0000	0
2013/05/03	R213	08/05/2014	7.66	Call	Bond Future	2,453.4200	2.4534	1,972.6600	1.9727	(19.596)	0	0	0
2013/05/03	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R213	08/05/2014	7.64	Call	Bond Future	2,274.1400	2.2741	1,793.3800	1.7934	(21.140)	0	0	0
2013/05/03	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R213	08/05/2014	7.65	Call	Bond Future	2,363.8400	2.3638	1,883.0800	1.8831	(20.338)	0	0	0
2013/05/03	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R214	02/05/2013			Bond Future	7.6250	88.2733	7.6250	88.2733	0.000	0.0000	0.0000	0
2013/05/03	R214	01/08/2013			Bond Future	7.5970	90.2099	7.6385	89.7835	0.546	0.0000	0.0000	938
2013/05/03	R214	01/08/2013	84.31	Call	Bond Future	79,762.0200	79.7620	79,335.6300	79.3356	(0.535)	0	0	0
2013/05/03	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R214	07/11/2013			Bond Future	7.6487	88.2131	7.6925	87.7689	0.572	0.0000	0.0000	0
2013/05/03	R214	07/11/2013	7.79	Call	Bond Future	5,101.1300	5.1011	4,837.1700	4.8372	(5.175)	0	0	0
2013/05/03	R214	07/11/2013	7.79	Put	Bond Future	3,680.2500	3.6802	3,860.5600	3.8606	4.899	0	0	0
2013/05/03	R214	07/11/2013	7.80	Call	Bond Future	5,155.5500	5.1555	4,890.0100	4.8900	(5.151)	0	0	0
2013/05/03	R214	07/11/2013	7.80	Put	Bond Future	3,635.5200	3.6355	3,814.2500	3.8143	4.916	0	0	0
2013/05/03	R214	07/11/2013	7.81	Call	Bond Future	5,210.2100	5.2102	4,943.0900	4.9431	(5.127)	0	0	0
2013/05/03	R214	07/11/2013	7.81	Put	Bond Future	3,591.2300	3.5912	3,768.3800	3.7684	4.933	0	0	0
2013/05/03	R248	02/05/2013			Bond Future	7.7850	113.1251	7.7850	113.1251	0.000	0.0000	0.0000	0
2013/05/03	R248	01/08/2013			Bond Future	7.7604	115.6046	7.8020	115.0597	0.535	0.0000	0.0000	603
2013/05/03	R248	01/08/2013	7.84	Call	Bond Future	1,040.0400	1.0400	495.1100	0.4951	(52.395)	0	0	0
2013/05/03	R248	01/08/2013	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R248	01/08/2013	7.85	Call	Bond Future	1,169.5900	1.1696	624.6600	0.6247	(46.592)	0	0	0
2013/05/03	R248	01/08/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R248	01/08/2013	7.86	Call	Bond Future	1,298.8900	1.2989	753.9600	0.7540	(41.954)	0	0	0
2013/05/03	R248	01/08/2013	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/03	R248	07/11/2013			Bond Future	7.8160	112.8333	7.8598	112.2656	0.561	0.0000	0.0000	0
2013/05/03	R248	07/11/2013	7.84	Call	Bond Future	312.1000	0.3121	0.0000	0.0000	(100.000)	0	0	0
2013/05/03	R248	07/11/2013	7.84	Put	Bond Future	0.0000	0.0000	255.5600	0.2556	100.000	0	0	0
2013/05/03	R248	07/11/2013	7.85	Call	Bond Future	441.4300	0.4414	0.0000	0.0000	(100.000)	0	0	0
2013/05/03	R248	07/11/2013	7.85	Put	Bond Future	0.0000	0.0000	126.2300	0.1262	100.000	0	0	0
2013/05/03	R248	07/11/2013	7.86	Call	Bond Future	570.5000	0.5705	2.8400	0.0028	(99.502)	0	0	0
2013/05/03	R248	07/11/2013	7.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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Total											222501	