



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/05/2013 to 07/05/2013

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
2013/05/07	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	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
2013/05/07	2025	02/05/2013			Bond Future	118.6643	118.6643	118.6643	118.6643	0.000	0.0000	0.0000	0
2013/05/07	2025	01/08/2013			Bond Future	119.3974	119.3974	119.4231	119.4231	0.022	0.0000	0.0000	0
2013/05/07	2025	01/08/2013	117.99	Call	Bond Future	1,407.4000	1.4074	1,433.1000	1.4331	1.826	0	0	0
2013/05/07	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	2025	01/08/2013	118.00	Call	Bond Future	1,397.4000	1.3974	1,423.1000	1.4231	1.839	0	0	0
2013/05/07	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	2025	01/08/2013	118.01	Call	Bond Future	1,387.4000	1.3874	1,413.1000	1.4131	1.852	0	0	0
2013/05/07	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	2038	02/05/2013			Bond Future	115.4781	115.4781	115.4781	115.4781	0.000	0.0000	0.0000	0
2013/05/07	2038	01/08/2013			Bond Future	116.1882	116.1882	116.2163	116.2163	0.024	0.0000	0.0000	9
2013/05/07	2038	01/08/2013	114.99	Call	Bond Future	1,198.1500	1.1981	1,226.2800	1.2263	2.348	0	0	0
2013/05/07	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	2038	01/08/2013	115.00	Call	Bond Future	1,188.1500	1.1881	1,216.2800	1.2163	2.368	0	0	0
2013/05/07	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	2038	01/08/2013	115.01	Call	Bond Future	1,178.1500	1.1781	1,206.2800	1.2063	2.388	0	0	0
2013/05/07	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	2050	02/05/2013			Bond Future	121.0025	121.0025	121.0025	121.0025	0.000	0.0000	0.0000	0
2013/05/07	2050	01/08/2013			Bond Future	121.6288	121.6288	121.6587	121.6587	0.025	0.0000	0.0000	122
2013/05/07	2050	01/08/2013	118.99	Call	Bond Future	2,638.7900	2.6388	2,668.7400	2.6687	1.135	0	0	0
2013/05/07	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	2050	01/08/2013	119.00	Call	Bond Future	2,628.7900	2.6288	2,658.7400	2.6587	1.139	0	0	0
2013/05/07	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	2050	01/08/2013	119.01	Call	Bond Future	2,618.7900	2.6188	2,648.7400	2.6487	1.144	0	0	0
2013/05/07	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	AL37	01/08/2013			Index Future	426.2630	426.2630	426.4900	426.4900	0.053	0.0000	0.0000	62
2013/05/07	AL37	07/11/2013			Index Future	432.2840	432.2840	432.5130	432.5130	0.053	0.0000	0.0000	0
2013/05/07	AL7T	01/08/2013			Index Future	520.9930	520.9930	521.5610	521.5610	0.109	0.0000	0.0000	1
2013/05/07	AL7T	07/11/2013			Index Future	528.3530	528.3530	528.9270	528.9270	0.109	0.0000	0.0000	0
2013/05/07	ALBI	01/08/2013			Index Future	463.3780	463.3780	463.1390	463.1390	(0.052)	0.0000	0.0000	725
2013/05/07	ALBI	07/11/2013			Index Future	469.9240	469.9240	469.6800	469.6800	(0.052)	0.0000	0.0000	85

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2013/05/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	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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2013/05/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/07	EL28	02/05/2013			Bond Future	122.9606	122.9606	122.9606	122.9606	0.000	0.0000	0.0000	0
2013/05/07	EL28	01/08/2013			Bond Future	116.0632	116.0632	116.0914	116.0914	0.024	0.0000	0.0000	0
2013/05/07	EL28	01/08/2013	114.99	Call	Bond Future	1,073.1600	1.0732	1,101.3600	1.1014	2.628	0	0	0
2013/05/07	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	EL28	01/08/2013	115.00	Call	Bond Future	1,063.1600	1.0632	1,091.3600	1.0914	2.652	0	0	0
2013/05/07	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	EL28	01/08/2013	115.01	Call	Bond Future	1,053.1600	1.0532	1,081.3600	1.0814	2.678	0	0	0
2013/05/07	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	ES33	02/05/2013			Bond Future	8.1200	94.9401	8.1200	94.9401	0.000	0.0000	0.0000	0
2013/05/07	ES33	01/08/2013			Bond Future	8.2048	96.0368	8.2297	95.8065	0.304	0.0000	0.0000	292
2013/05/07	ES33	01/08/2013	9.00	Call	Bond Future	6,944.6100	6.9446	6,714.2800	6.7143	(3.317)	0	0	0
2013/05/07	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	ES33	01/08/2013	91.02	Call	Bond Future	84,985.4800	84.9855	84,755.1500	84.7551	(0.271)	0	0	0
2013/05/07	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	ES33	07/11/2013			Bond Future	8.2840	93.6121	8.3097	93.3784	0.310	0.0000	0.0000	0
2013/05/07	ES33	07/11/2013	8.49	Call	Bond Future	1,847.8400	1.8478	1,614.1300	1.6141	(12.648)	0	0	0
2013/05/07	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	ES33	07/11/2013	8.50	Call	Bond Future	1,936.1200	1.9361	1,702.4100	1.7024	(12.071)	0	0	0
2013/05/07	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	ES33	07/11/2013	8.51	Call	Bond Future	2,024.2700	2.0243	1,790.5600	1.7906	(11.545)	0	0	0
2013/05/07	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	GOVI	01/08/2013			GOVI	462.3160	462.3160	462.0970	462.0970	(0.047)	0.0000	0.0000	349
2013/05/07	GOVI	01/08/2013	445.99	Call	GOVI	163,260.0000	16.3260	161,070.0000	16.1070	(1.341)	0	0	0
2013/05/07	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	GOVI	01/08/2013	446.00	Call	GOVI	163,160.0000	16.3160	160,970.0000	16.0970	(1.342)	0	0	0
2013/05/07	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	GOVI	01/08/2013	446.01	Call	GOVI	163,060.0000	16.3060	160,870.0000	16.0870	(1.343)	0	0	0
2013/05/07	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	GOVI	07/11/2013			GOVI	468.8470	468.8470	468.6230	468.6230	(0.048)	0.0000	0.0000	0
2013/05/07	GOVI	07/11/2013	445.99	Call	GOVI	228,570.0000	22.8570	226,330.0000	22.6330	(0.980)	0	0	0
2013/05/07	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	GOVI	07/11/2013	446.00	Call	GOVI	228,470.0000	22.8470	226,230.0000	22.6230	(0.980)	0	0	0
2013/05/07	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	GOVI	07/11/2013	446.01	Call	GOVI	228,370.0000	22.8370	226,130.0000	22.6130	(0.981)	0	0	0
2013/05/07	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/07	IGOV	01/08/2013			Index Future	211.0210	211.0210	211.0970	211.0970	0.036	0.0000	0.0000	885
2013/05/07	IGOV	07/11/2013			Index Future	214.0300	214.0300	214.1060	214.1060	0.036	0.0000	0.0000	7

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2013/05/07	ILBI	01/08/2013			Index Future	571.2130	571.2130	571.2130	571.2130	0.000	0.0000	0.0000	183
2013/05/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/05/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/07	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0
2013/05/07	JBAF	19/06/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	500
2013/05/07	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2013/05/07	JBAF	21/08/2013			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	0
2013/05/07	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	2,200
2013/05/07	JBAF	16/10/2013			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	0
2013/05/07	JBAF	18/12/2013			Jibar Tradeable Future	4.8500	95.1500	4.8500	95.1500	0.000	0.0000	0.0000	1,500
2013/05/07	JBAF	19/03/2014			Jibar Tradeable Future	4.8600	95.1400	4.8600	95.1400	0.000	0.0000	0.0000	0
2013/05/07	JBAF	18/06/2014			Jibar Tradeable Future	4.9300	95.0700	4.9300	95.0700	0.000	0.0000	0.0000	1,000
2013/05/07	JBAF	17/09/2014			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2013/05/07	JBAF	17/12/2014			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	0
2013/05/07	JBAF	18/03/2015			Jibar Tradeable Future	5.2700	94.7300	5.2700	94.7300	0.000	0.0000	0.0000	0
2013/05/07	R023	02/05/2013			Bond Future	6.2250	112.4941	6.2250	112.4941	0.000	0.0000	0.0000	0
2013/05/07	R023	01/08/2013			Bond Future	6.1920	114.4640	6.1709	114.6248	(0.340)	0.0000	0.0000	7,365
2013/05/07	R023	01/08/2013	7.29	Call	Bond Future	7,994.1600	7.9942	8,154.9900	8.1550	2.012	0	0	0
2013/05/07	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R023	01/08/2013	7.30	Call	Bond Future	8,063.5300	8.0635	8,224.3600	8.2244	1.995	0	0	0
2013/05/07	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R023	01/08/2013	7.31	Call	Bond Future	8,132.8400	8.1328	8,293.6700	8.2937	1.978	0	0	0
2013/05/07	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R023	07/11/2013			Bond Future	6.2286	112.1652	6.2068	112.3281	(0.351)	0.0000	0.0000	0
2013/05/07	R023	07/11/2013	6.49	Call	Bond Future	1,923.0600	1.9231	2,085.9200	2.0859	8.469	0	0	0
2013/05/07	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R023	07/11/2013	6.50	Call	Bond Future	1,995.7900	1.9958	2,158.6500	2.1587	8.160	0	0	0
2013/05/07	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R023	07/11/2013	6.51	Call	Bond Future	2,068.4700	2.0685	2,231.3300	2.2313	7.873	0	0	0
2013/05/07	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R157	02/05/2013			Bond Future	5.1500	120.2318	5.1500	120.2318	0.000	0.0000	0.0000	0
2013/05/07	R157	01/08/2013			Bond Future	5.0630	121.9434	5.0463	121.9798	(0.329)	0.0000	0.0000	11,292
2013/05/07	R157	01/08/2013	116.11	Call	Bond Future	92,487.7600	92.4878	92,524.1800	92.5242	0.039	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
2013/05/07	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R157	07/11/2013			Bond Future	5.0263	116.8596	5.0071	116.8963	(0.382)	0.0000	0.0000	0
2013/05/07	R157	07/11/2013	5.59	Call	Bond Future	1,177.8800	1.1779	1,207.4600	1.2075	2.511	0	0	0
2013/05/07	R157	07/11/2013	5.59	Put	Bond Future	110.0900	0.1101	103.0200	0.1030	(6.422)	0	0	0
2013/05/07	R157	07/11/2013	5.60	Call	Bond Future	1,193.6000	1.1936	1,223.3300	1.2233	2.491	0	0	0
2013/05/07	R157	07/11/2013	5.60	Put	Bond Future	106.9900	0.1070	100.0700	0.1001	(6.468)	0	0	0
2013/05/07	R157	07/11/2013	5.61	Call	Bond Future	1,209.3900	1.2094	1,239.2700	1.2393	2.471	0	0	0
2013/05/07	R157	07/11/2013	5.61	Put	Bond Future	103.9600	0.1040	97.1900	0.0972	(6.512)	0	0	0
2013/05/07	R157	06/02/2014			Bond Future	4.9615	118.4334	4.9386	118.4710	(0.461)	0.0000	0.0000	0
2013/05/07	R157	06/02/2014	5.66	Call	Bond Future	1,262.9500	1.2630	1,293.2900	1.2933	2.402	0	0	0
2013/05/07	R157	06/02/2014	5.66	Put	Bond Future	123.8800	0.1239	116.6700	0.1167	(5.820)	0	0	0
2013/05/07	R157	06/02/2014	5.64	Call	Bond Future	1,236.0500	1.2361	1,266.1400	1.2661	2.434	0	0	0
2013/05/07	R157	06/02/2014	5.64	Put	Bond Future	129.3700	0.1294	121.9100	0.1219	(5.766)	0	0	0
2013/05/07	R157	06/02/2014	5.65	Call	Bond Future	1,249.4800	1.2495	1,279.7000	1.2797	2.419	0	0	0
2013/05/07	R157	06/02/2014	5.65	Put	Bond Future	126.6000	0.1266	119.2700	0.1193	(5.790)	0	0	0
2013/05/07	R157	08/05/2014			Bond Future	4.8561	113.2284	4.8287	113.2665	(0.566)	0.0000	0.0000	0
2013/05/07	R157	08/05/2014	5.21	Call	Bond Future	488.3900	0.4884	526.4500	0.5265	7.793	0	0	0
2013/05/07	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R157	08/05/2014	5.19	Call	Bond Future	460.8700	0.4609	498.9300	0.4989	8.258	0	0	0
2013/05/07	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R157	08/05/2014	5.20	Call	Bond Future	474.6300	0.4746	512.6900	0.5127	8.019	0	0	0
2013/05/07	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R186	02/05/2013			Bond Future	6.6900	137.6511	6.6900	137.6511	0.000	0.0000	0.0000	0
2013/05/07	R186	01/08/2013			Bond Future	6.7402	134.0994	6.7552	133.9407	0.222	0.0000	0.0000	53,526
2013/05/07	R186	01/08/2013	7.25	Call	Bond Future	6,144.2700	6.1443	6,008.1500	6.0082	(2.215)	0	0	4,315
2013/05/07	R186	01/08/2013	7.25	Put	Bond Future	880.8000	0.8808	903.3900	0.9034	2.565	0	0	0
2013/05/07	R186	01/08/2013	128.26	Call	Bond Future	124,827.0000	124.8270	124,668.2900	124.6683	(0.127)	0	0	0
2013/05/07	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R186	01/08/2013	6.80	Call	Bond Future	3,071.7500	3.0718	2,969.9300	2.9699	(3.315)	0	0	0
2013/05/07	R186	01/08/2013	6.80	Put	Bond Future	2,439.4500	2.4394	2,496.3400	2.4963	2.332	0	0	100
2013/05/07	R186	07/11/2013			Bond Future	6.7889	135.9938	6.8044	135.8325	0.229	0.0000	0.0000	540
2013/05/07	R186	07/11/2013	6.50	Call	Bond Future	2,682.7000	2.6827	2,609.0800	2.6091	(2.744)	0	0	5,290
2013/05/07	R186	07/11/2013	6.50	Put	Bond Future	5,734.3700	5.7344	5,822.1100	5.8221	1.530	0	0	0
2013/05/07	R186	07/11/2013	8.14	Call	Bond Future	13,546.3000	13.5463	13,395.1200	13.3951	(1.116)	0	0	0
2013/05/07	R186	07/11/2013	8.14	Put	Bond Future	469.6500	0.4697	479.8300	0.4798	2.168	0	0	0
2013/05/07	R186	07/11/2013	8.15	Call	Bond Future	13,626.8300	13.6268	13,475.4600	13.4755	(1.111)	0	0	0
2013/05/07	R186	07/11/2013	8.15	Put	Bond Future	460.2600	0.4603	470.2500	0.4702	2.171	0	0	0
2013/05/07	R186	07/11/2013	8.16	Call	Bond Future	13,707.4200	13.7074	13,555.8600	13.5559	(1.106)	0	0	0
2013/05/07	R186	07/11/2013	8.16	Put	Bond Future	451.0300	0.4510	460.8300	0.4608	2.173	0	0	0
2013/05/07	R186	07/11/2013	8.75	Call	Bond Future	18,514.0200	18.5140	18,355.4800	18.3555	(0.856)	0	0	0
2013/05/07	R186	07/11/2013	8.75	Put	Bond Future	122.7700	0.1228	125.5900	0.1256	2.297	0	0	1,030
2013/05/07	R186	06/02/2014			Bond Future	6.8322	132.5347	6.8481	132.3717	0.234	0.0000	0.0000	0
2013/05/07	R186	06/02/2014	7.75	Call	Bond Future	10,630.3400	10.6303	10,496.7700	10.4968	(1.256)	0	0	0
2013/05/07	R186	06/02/2014	7.75	Put	Bond Future	1,709.8300	1.7098	1,739.2200	1.7392	1.719	0	0	0
2013/05/07	R186	06/02/2014	7.76	Call	Bond Future	10,701.7900	10.7018	10,567.8900	10.5679	(1.251)	0	0	0
2013/05/07	R186	06/02/2014	7.76	Put	Bond Future	1,688.7700	1.6888	1,717.8300	1.7178	1.721	0	0	0
2013/05/07	R186	06/02/2014	7.74	Call	Bond Future	10,559.3700	10.5594	10,426.1200	10.4261	(1.262)	0	0	0

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2013/05/07	R186	06/02/2014	7.74	Put	Bond Future	1,731.4600	1.7315	1,761.1700	1.7612	1.716	0	0	0
2013/05/07	R186	08/05/2014			Bond Future	6.8770	134.3300	6.8935	134.1648	0.240	0.0000	0.0000	0
2013/05/07	R186	08/05/2014	7.10	Call	Bond Future	2,204.2000	2.2042	2,039.0400	2.0390	(7.493)	0	0	0
2013/05/07	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R186	08/05/2014	7.11	Call	Bond Future	2,301.8300	2.3018	2,136.6700	2.1367	(7.175)	0	0	0
2013/05/07	R186	08/05/2014	7.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R186	08/05/2014	7.09	Call	Bond Future	2,106.4600	2.1065	1,941.3000	1.9413	(7.841)	0	0	0
2013/05/07	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R197	02/05/2013			Bond Future	297.9124	297.9124	297.9124	297.9124	0.000	0.0000	0.0000	0
2013/05/07	R197	01/08/2013			Bond Future	296.9719	296.9719	297.5504	297.5504	0.195	0.0000	0.0000	2,633
2013/05/07	R197	01/08/2013	294.99	Call	Bond Future	1,981.9400	1.9819	2,560.3900	2.5604	29.186	0	0	0
2013/05/07	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R197	01/08/2013	295.00	Call	Bond Future	1,971.9400	1.9719	2,550.3900	2.5504	29.334	0	0	0
2013/05/07	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R197	01/08/2013	295.01	Call	Bond Future	1,961.9400	1.9619	2,540.3900	2.5404	29.484	0	0	0
2013/05/07	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R201	02/05/2013			Bond Future	4.9900	109.0782	4.9900	109.0782	0.000	0.0000	0.0000	0
2013/05/07	R201	01/08/2013			Bond Future	4.8356	106.2348	4.8304	106.2418	(0.108)	0.0000	0.0000	0
2013/05/07	R201	01/08/2013	107.45	Call	Bond Future	68,989.0700	68.9891	68,996.1600	68.9962	0.010	0	0	0
2013/05/07	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R201	07/11/2013			Bond Future	4.7149	107.7355	4.7086	107.7424	(0.133)	0.0000	0.0000	0
2013/05/07	R201	07/11/2013	4.79	Call	Bond Future	279.7800	0.2798	283.0200	0.2830	1.158	0	0	0
2013/05/07	R201	07/11/2013	4.79	Put	Bond Future	197.0800	0.1971	193.4000	0.1934	(1.867)	0	0	0
2013/05/07	R201	07/11/2013	4.80	Call	Bond Future	285.9200	0.2859	289.2100	0.2892	1.151	0	0	0
2013/05/07	R201	07/11/2013	4.80	Put	Bond Future	192.2200	0.1922	188.5900	0.1886	(1.888)	0	0	0
2013/05/07	R201	07/11/2013	4.81	Call	Bond Future	292.1400	0.2921	295.4900	0.2955	1.147	0	0	0
2013/05/07	R201	07/11/2013	4.81	Put	Bond Future	187.4400	0.1874	183.8700	0.1839	(1.905)	0	0	0
2013/05/07	R201	06/02/2014			Bond Future	4.4966	104.7777	4.4879	104.7851	(0.192)	0.0000	0.0000	0
2013/05/07	R201	06/02/2014	5.26	Call	Bond Future	699.8600	0.6999	705.9100	0.7059	0.864	0	0	0
2013/05/07	R201	06/02/2014	5.26	Put	Bond Future	48.6500	0.0487	47.3000	0.0473	(2.775)	0	0	0
2013/05/07	R201	06/02/2014	5.24	Call	Bond Future	685.2800	0.6853	691.2700	0.6913	0.874	0	0	0
2013/05/07	R201	06/02/2014	5.24	Put	Bond Future	51.0500	0.0511	49.6400	0.0496	(2.762)	0	0	0
2013/05/07	R201	06/02/2014	5.25	Call	Bond Future	692.4500	0.6925	698.4700	0.6985	0.869	0	0	0
2013/05/07	R201	06/02/2014	5.25	Put	Bond Future	49.7300	0.0497	48.3500	0.0484	(2.775)	0	0	0
2013/05/07	R201	08/05/2014			Bond Future	4.0895	106.1969	4.0772	106.2044	(0.301)	0.0000	0.0000	0
2013/05/07	R201	08/05/2014	4.76	Call	Bond Future	407.8500	0.4078	415.3600	0.4154	1.841	0	0	0
2013/05/07	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R201	08/05/2014	4.74	Call	Bond Future	395.7300	0.3957	403.2400	0.4032	1.898	0	0	0
2013/05/07	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R201	08/05/2014	4.75	Call	Bond Future	401.7900	0.4018	409.3000	0.4093	1.869	0	0	0
2013/05/07	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R202	02/05/2013			Bond Future	225.1661	225.1661	225.1661	225.1661	0.000	0.0000	0.0000	0
2013/05/07	R202	01/08/2013			Bond Future	226.3753	226.3753	226.0730	226.0730	(0.134)	0.0000	0.0000	44,020
2013/05/07	R202	01/08/2013	222.99	Call	Bond Future	3,385.3000	3.3853	3,083.0200	3.0830	(8.929)	0	0	0
2013/05/07	R202	01/08/2013	222.99	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
2013/05/07	R202	01/08/2013	223.00	Call	Bond Future	3,375.3000	3.3753	3,073.0200	3.0730	(8.956)	0	0	0
2013/05/07	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R202	01/08/2013	223.01	Call	Bond Future	3,365.3000	3.3653	3,063.0200	3.0630	(8.982)	0	0	0
2013/05/07	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R203	02/05/2013			Bond Future	5.5500	111.4980	5.5500	111.4980	0.000	0.0000	0.0000	0
2013/05/07	R203	01/08/2013			Bond Future	5.5064	113.1853	5.4956	113.2270	(0.197)	0.0000	0.0000	9,102
2013/05/07	R203	01/08/2013	109.11	Call	Bond Future	99,972.0800	99.9721	100,013.8300	100.0138	0.042	0	0	0
2013/05/07	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R203	07/11/2013			Bond Future	5.5244	110.6247	5.5128	110.6668	(0.211)	0.0000	0.0000	0
2013/05/07	R203	07/11/2013	5.71	Call	Bond Future	1,451.6400	1.4516	1,474.2300	1.4742	1.556	0	0	15
2013/05/07	R203	07/11/2013	5.71	Put	Bond Future	784.1300	0.7841	764.6500	0.7647	(2.484)	0	0	0
2013/05/07	R203	07/11/2013	5.99	Call	Bond Future	2,122.2600	2.1223	2,150.7400	2.1507	1.342	0	0	0
2013/05/07	R203	07/11/2013	5.99	Put	Bond Future	456.9800	0.4570	443.3900	0.4434	(2.974)	0	0	0
2013/05/07	R203	07/11/2013	6.00	Call	Bond Future	2,148.5100	2.1485	2,177.1700	2.1772	1.334	0	0	0
2013/05/07	R203	07/11/2013	6.00	Put	Bond Future	447.8000	0.4478	434.3900	0.4344	(2.995)	0	0	0
2013/05/07	R203	07/11/2013	6.01	Call	Bond Future	2,174.8800	2.1749	2,203.7400	2.2037	1.327	0	0	0
2013/05/07	R203	07/11/2013	6.01	Put	Bond Future	438.7600	0.4388	425.5500	0.4255	(3.011)	0	0	0
2013/05/07	R203	07/11/2013	571.00	Call	Bond Future	108,395.1900	108.3952	108,437.2600	108.4373	0.039	0	0	0
2013/05/07	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R203	06/02/2014			Bond Future	5.5351	112.1144	5.5224	112.1574	(0.230)	0.0000	0.0000	0
2013/05/07	R203	06/02/2014	6.16	Call	Bond Future	2,588.5200	2.5885	2,618.8800	2.6189	1.173	0	0	0
2013/05/07	R203	06/02/2014	6.16	Put	Bond Future	498.5500	0.4985	485.8900	0.4859	(2.539)	0	0	0
2013/05/07	R203	06/02/2014	5.95	Call	Bond Future	2,087.7300	2.0877	2,114.7500	2.1147	1.294	0	0	16
2013/05/07	R203	06/02/2014	5.95	Put	Bond Future	694.5900	0.6946	678.5900	0.6786	(2.304)	0	0	0
2013/05/07	R203	06/02/2014	6.14	Call	Bond Future	2,538.7000	2.5387	2,568.7600	2.5688	1.184	0	0	0
2013/05/07	R203	06/02/2014	6.14	Put	Bond Future	514.8600	0.5149	501.9000	0.5019	(2.517)	0	0	0
2013/05/07	R203	06/02/2014	6.15	Call	Bond Future	2,563.5600	2.5636	2,593.7700	2.5938	1.178	0	0	0
2013/05/07	R203	06/02/2014	6.15	Put	Bond Future	506.6500	0.5066	493.8400	0.4938	(2.528)	0	0	0
2013/05/07	R203	08/05/2014			Bond Future	5.5396	109.4718	5.5258	109.5154	(0.249)	0.0000	0.0000	0
2013/05/07	R203	08/05/2014	5.76	Call	Bond Future	694.0300	0.6940	737.6400	0.7376	6.284	0	0	0
2013/05/07	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R203	08/05/2014	5.74	Call	Bond Future	631.2700	0.6313	674.8800	0.6749	6.908	0	0	0
2013/05/07	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R203	08/05/2014	5.75	Call	Bond Future	662.6500	0.6627	706.2600	0.7063	6.581	0	0	0
2013/05/07	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R204	02/05/2013			Bond Future	5.7450	113.7074	5.7450	113.7074	0.000	0.0000	0.0000	0
2013/05/07	R204	01/08/2013			Bond Future	5.6955	111.5362	5.6794	111.6145	(0.283)	0.0000	0.0000	13,621
2013/05/07	R204	01/08/2013	110.75	Call	Bond Future	102,652.6900	102.6527	102,731.0200	102.7310	0.076	0	0	0
2013/05/07	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R204	07/11/2013			Bond Future	5.7201	113.1118	5.7031	113.1910	(0.298)	0.0000	0.0000	0
2013/05/07	R204	07/11/2013	6.29	Call	Bond Future	3,139.6700	3.1397	3,197.1700	3.1972	1.831	0	0	0
2013/05/07	R204	07/11/2013	6.29	Put	Bond Future	535.8600	0.5359	514.1800	0.5142	(4.046)	0	0	0
2013/05/07	R204	07/11/2013	6.30	Call	Bond Future	3,174.3400	3.1743	3,232.1600	3.2322	1.821	0	0	0
2013/05/07	R204	07/11/2013	6.30	Put	Bond Future	525.5100	0.5255	504.1500	0.5041	(4.065)	0	0	0
2013/05/07	R204	07/11/2013	6.31	Call	Bond Future	3,209.1700	3.2092	3,267.2900	3.2673	1.811	0	0	0
2013/05/07	R204	07/11/2013	6.31	Put	Bond Future	515.3400	0.5153	494.2800	0.4943	(4.087)	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
2013/05/07	R204	07/11/2013	7.00	Call	Bond Future	5,850.7200	5.8507	5,923.7900	5.9238	1.249	0	0	0
2013/05/07	R204	07/11/2013	7.00	Put	Bond Future	107.1800	0.1072	101.0700	0.1011	(5.701)	0	0	1,270
2013/05/07	R204	06/02/2014			Bond Future	5.7377	110.6042	5.7195	110.6848	(0.317)	0.0000	0.0000	0
2013/05/07	R204	06/02/2014	6.40	Call	Bond Future	3,584.8800	3.5849	3,642.7500	3.6427	1.614	0	0	0
2013/05/07	R204	06/02/2014	6.40	Put	Bond Future	700.8000	0.7008	678.0400	0.6780	(3.248)	0	0	0
2013/05/07	R204	06/02/2014	6.41	Call	Bond Future	3,617.2900	3.6173	3,675.4100	3.6754	1.607	0	0	0
2013/05/07	R204	06/02/2014	6.41	Put	Bond Future	690.3800	0.6904	667.8700	0.6679	(3.261)	0	0	0
2013/05/07	R204	06/02/2014	6.39	Call	Bond Future	3,552.5700	3.5526	3,610.1900	3.6102	1.622	0	0	0
2013/05/07	R204	06/02/2014	6.39	Put	Bond Future	711.3400	0.7113	688.3300	0.6883	(3.235)	0	0	0
2013/05/07	R204	08/05/2014			Bond Future	5.7560	112.1024	5.7366	112.1841	(0.337)	0.0000	0.0000	0
2013/05/07	R204	08/05/2014	6.05	Call	Bond Future	1,230.0700	1.2301	1,311.7900	1.3118	6.644	0	0	0
2013/05/07	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R204	08/05/2014	6.06	Call	Bond Future	1,271.6100	1.2716	1,353.3300	1.3533	6.426	0	0	0
2013/05/07	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R204	08/05/2014	6.04	Call	Bond Future	1,188.5200	1.1885	1,270.2400	1.2702	6.876	0	0	0
2013/05/07	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R206	02/05/2013			Bond Future	5.0650	103.9417	5.0650	103.9417	0.000	0.0000	0.0000	0
2013/05/07	R206	01/08/2013			Bond Future	4.9864	101.5035	4.9794	101.5066	(0.141)	0.0000	0.0000	0
2013/05/07	R206	01/08/2013	103.94	Call	Bond Future	30,505.4400	30.5054	30,508.5300	30.5085	0.010	0	0	0
2013/05/07	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R206	07/11/2013			Bond Future	4.5017	102.9375	4.4856	102.9403	(0.357)	0.0000	0.0000	0
2013/05/07	R206	07/11/2013	4.29	Call	Bond Future	19.8700	0.0199	20.7700	0.0208	4.529	0	0	0
2013/05/07	R206	07/11/2013	4.29	Put	Bond Future	57.8000	0.0578	55.8200	0.0558	(3.426)	0	0	0
2013/05/07	R206	07/11/2013	4.30	Call	Bond Future	20.4800	0.0205	21.4000	0.0214	4.492	0	0	0
2013/05/07	R206	07/11/2013	4.30	Put	Bond Future	56.6100	0.0566	54.6500	0.0546	(3.462)	0	0	0
2013/05/07	R206	07/11/2013	4.31	Call	Bond Future	21.1000	0.0211	22.0400	0.0220	4.455	0	0	0
2013/05/07	R206	07/11/2013	4.31	Put	Bond Future	55.4400	0.0554	53.5000	0.0535	(3.499)	0	0	0
2013/05/07	R207	02/05/2013			Bond Future	5.9000	109.6051	5.9000	109.6051	0.000	0.0000	0.0000	0
2013/05/07	R207	01/08/2013			Bond Future	5.8659	107.7636	5.8550	107.8235	(0.184)	0.0000	0.0000	6,919
2013/05/07	R207	01/08/2013	106.18	Call	Bond Future	100,192.4400	100.1924	100,252.3400	100.2523	0.060	0	0	0
2013/05/07	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R207	07/11/2013			Bond Future	5.8939	109.2860	5.8826	109.3464	(0.192)	0.0000	0.0000	0
2013/05/07	R207	07/11/2013	6.69	Call	Bond Future	4,586.4100	4.5864	4,633.1500	4.6331	1.019	0	0	0
2013/05/07	R207	07/11/2013	6.69	Put	Bond Future	445.7900	0.4458	432.1000	0.4321	(3.071)	0	0	0
2013/05/07	R207	07/11/2013	6.70	Call	Bond Future	4,628.5700	4.6286	4,675.5100	4.6755	1.014	0	0	0
2013/05/07	R207	07/11/2013	6.70	Put	Bond Future	437.1900	0.4372	423.7000	0.4237	(3.086)	0	0	0
2013/05/07	R207	07/11/2013	6.71	Call	Bond Future	4,670.8400	4.6708	4,717.9800	4.7180	1.009	0	0	0
2013/05/07	R207	07/11/2013	6.71	Put	Bond Future	428.7400	0.4287	415.4500	0.4155	(3.100)	0	0	0
2013/05/07	R207	06/02/2014			Bond Future	5.9165	107.1180	5.9045	107.1797	(0.203)	0.0000	0.0000	0
2013/05/07	R207	06/02/2014	6.66	Call	Bond Future	4,536.4300	4.5364	4,580.3700	4.5804	0.969	0	0	0
2013/05/07	R207	06/02/2014	6.66	Put	Bond Future	801.7700	0.8018	784.0400	0.7840	(2.211)	0	0	0
2013/05/07	R207	06/02/2014	6.64	Call	Bond Future	4,461.1400	4.4611	4,504.7100	4.5047	0.977	0	0	0
2013/05/07	R207	06/02/2014	6.64	Put	Bond Future	824.8400	0.8248	806.7400	0.8067	(2.194)	0	0	0
2013/05/07	R207	06/02/2014	6.65	Call	Bond Future	4,498.7300	4.4987	4,542.4900	4.5425	0.973	0	0	0
2013/05/07	R207	06/02/2014	6.65	Put	Bond Future	813.2300	0.8132	795.3200	0.7953	(2.202)	0	0	0
2013/05/07	R207	08/05/2014			Bond Future	5.9430	108.5690	5.9303	108.6315	(0.213)	0.0000	0.0000	0

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2013/05/07	R207	08/05/2014	6.21	Call	Bond Future	1,308.1700	1.3082	1,370.6800	1.3707	4.778	0	0	0
2013/05/07	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R207	08/05/2014	6.19	Call	Bond Future	1,210.8700	1.2109	1,273.3800	1.2734	5.162	0	0	0
2013/05/07	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R207	08/05/2014	6.20	Call	Bond Future	1,259.5300	1.2595	1,322.0400	1.3220	4.963	0	0	0
2013/05/07	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R208	02/05/2013			Bond Future	5.9650	105.5622	5.9650	105.5622	0.000	0.0000	0.0000	0
2013/05/07	R208	01/08/2013			Bond Future	5.9274	107.3515	5.9115	107.4511	(0.268)	0.0000	0.0000	9,193
2013/05/07	R208	01/08/2013	101.40	Call	Bond Future	98,306.9900	98.3070	98,406.6700	98.4067	0.101	0	0	0
2013/05/07	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R208	07/11/2013			Bond Future	5.9566	105.4721	5.9400	105.5729	(0.279)	0.0000	0.0000	0
2013/05/07	R208	07/11/2013	6.79	Call	Bond Future	5,429.3700	5.4294	5,509.3700	5.5094	1.473	0	0	0
2013/05/07	R208	07/11/2013	6.79	Put	Bond Future	515.2900	0.5153	494.5000	0.4945	(4.035)	0	0	0
2013/05/07	R208	07/11/2013	6.80	Call	Bond Future	5,476.8300	5.4768	5,557.1400	5.5571	1.466	0	0	0
2013/05/07	R208	07/11/2013	6.80	Put	Bond Future	505.5200	0.5055	485.0400	0.4850	(4.051)	0	0	0
2013/05/07	R208	07/11/2013	6.81	Call	Bond Future	5,524.4000	5.5244	5,605.0100	5.6050	1.459	0	0	0
2013/05/07	R208	07/11/2013	6.81	Put	Bond Future	495.9100	0.4959	475.7300	0.4757	(4.069)	0	0	0
2013/05/07	R208	07/11/2013	7.50	Call	Bond Future	8,987.9100	8.9879	9,082.7000	9.0827	1.055	0	0	0
2013/05/07	R208	07/11/2013	7.50	Put	Bond Future	109.0900	0.1091	103.0900	0.1031	(5.500)	0	0	1,520
2013/05/07	R208	06/02/2014			Bond Future	5.9801	106.8923	5.9627	106.9949	(0.291)	0.0000	0.0000	0
2013/05/07	R208	06/02/2014	6.75	Call	Bond Future	5,338.4200	5.3384	5,413.5600	5.4136	1.408	0	0	0
2013/05/07	R208	06/02/2014	6.75	Put	Bond Future	920.0800	0.9201	892.6900	0.8927	(2.977)	0	0	0
2013/05/07	R208	06/02/2014	6.76	Call	Bond Future	5,381.3300	5.3813	5,456.7600	5.4568	1.402	0	0	0
2013/05/07	R208	06/02/2014	6.76	Put	Bond Future	907.1200	0.9071	880.0200	0.8800	(2.987)	0	0	0
2013/05/07	R208	06/02/2014	6.74	Call	Bond Future	5,295.6200	5.2956	5,370.4800	5.3705	1.414	0	0	0
2013/05/07	R208	06/02/2014	6.74	Put	Bond Future	933.1900	0.9332	905.5200	0.9055	(2.965)	0	0	0
2013/05/07	R208	08/05/2014			Bond Future	6.0033	104.9436	5.9851	105.0475	(0.303)	0.0000	0.0000	0
2013/05/07	R208	08/05/2014	6.30	Call	Bond Future	1,677.9800	1.6780	1,781.8800	1.7819	6.192	0	0	0
2013/05/07	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R208	08/05/2014	6.31	Call	Bond Future	1,733.9700	1.7340	1,837.8700	1.8379	5.992	0	0	0
2013/05/07	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R208	08/05/2014	6.29	Call	Bond Future	1,621.9700	1.6220	1,725.8700	1.7259	6.406	0	0	0
2013/05/07	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R209	02/05/2013			Bond Future	7.5500	86.5589	7.5500	86.5589	0.000	0.0000	0.0000	0
2013/05/07	R209	01/08/2013			Bond Future	7.6208	87.4915	7.6459	87.2539	0.329	0.0000	0.0000	9,978
2013/05/07	R209	01/08/2013	79.36	Call	Bond Future	77,542.3800	77.5424	77,304.7400	77.3047	(0.306)	0	0	0
2013/05/07	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R209	07/11/2013			Bond Future	7.6770	85.5830	7.7027	85.3419	0.335	0.0000	0.0000	0
2013/05/07	R209	07/11/2013	8.79	Call	Bond Future	10,463.9300	10.4639	10,254.1000	10.2541	(2.005)	0	0	0
2013/05/07	R209	07/11/2013	8.79	Put	Bond Future	924.4800	0.9245	955.7600	0.9558	3.384	0	0	0
2013/05/07	R209	07/11/2013	8.80	Call	Bond Future	10,527.4100	10.5274	10,317.1700	10.3172	(1.997)	0	0	0
2013/05/07	R209	07/11/2013	8.80	Put	Bond Future	909.8800	0.9099	940.7500	0.9408	3.393	0	0	0
2013/05/07	R209	07/11/2013	8.81	Call	Bond Future	10,590.9700	10.5910	10,380.3100	10.3803	(1.989)	0	0	0
2013/05/07	R209	07/11/2013	8.81	Put	Bond Future	895.4800	0.8955	925.9300	0.9259	3.400	0	0	0
2013/05/07	R209	07/11/2013	9.50	Call	Bond Future	15,054.1200	15.0541	14,823.6100	14.8236	(1.531)	0	0	0
2013/05/07	R209	07/11/2013	9.50	Put	Bond Future	271.2700	0.2713	281.8700	0.2819	3.908	0	0	980

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2013/05/07	R209	06/02/2014			Bond Future	7.7280		86.7355	7.7543	86.4914	0.341	0.0000	0.0000	0
2013/05/07	R209	06/02/2014	8.55	Call	Bond Future	9,312.3000		9.3123	9,124.3200	9.1243	(2.019)	0	0	0
2013/05/07	R209	06/02/2014	8.55	Put	Bond Future	2,181.6200		2.1816	2,237.7500	2.2378	2.573	0	0	0
2013/05/07	R209	06/02/2014	8.56	Call	Bond Future	9,370.3200		9.3703	9,181.8400	9.1818	(2.011)	0	0	0
2013/05/07	R209	06/02/2014	8.56	Put	Bond Future	2,158.6500		2.1587	2,214.2800	2.2143	2.577	0	0	0
2013/05/07	R209	06/02/2014	8.54	Call	Bond Future	9,254.3600		9.2544	9,066.8800	9.0669	(2.026)	0	0	0
2013/05/07	R209	06/02/2014	8.54	Put	Bond Future	2,204.8100		2.2048	2,261.4400	2.2614	2.568	0	0	0
2013/05/07	R209	08/05/2014			Bond Future	7.7793		84.7654	7.8064	84.5180	0.348	0.0000	0.0000	0
2013/05/07	R209	08/05/2014	7.85	Call	Bond Future	643.9900		0.6440	396.5500	0.3966	(38.423)	0	0	0
2013/05/07	R209	08/05/2014	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R209	08/05/2014	7.86	Call	Bond Future	734.5100		0.7345	487.0700	0.4871	(33.688)	0	0	0
2013/05/07	R209	08/05/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R209	08/05/2014	7.84	Call	Bond Future	553.3300		0.5533	305.8900	0.3059	(44.718)	0	0	0
2013/05/07	R209	08/05/2014	7.84	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R210	02/05/2013			Bond Future	170.9138		170.9138	170.9138	170.9138	0.000	0.0000	0.0000	0
2013/05/07	R210	01/08/2013			Bond Future	174.2180		174.2180	174.3666	174.3666	0.085	0.0000	0.0000	1,237
2013/05/07	R210	01/08/2013	172.99	Call	Bond Future	1,228.0000		1.2280	1,376.5900	1.3766	12.100	0	0	0
2013/05/07	R210	01/08/2013	172.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R210	01/08/2013	173.00	Call	Bond Future	1,218.0000		1.2180	1,366.5900	1.3666	12.200	0	0	0
2013/05/07	R210	01/08/2013	173.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R210	01/08/2013	173.01	Call	Bond Future	1,208.0000		1.2080	1,356.5900	1.3566	12.300	0	0	0
2013/05/07	R210	01/08/2013	173.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R211	02/05/2013			Bond Future	129.9459		129.9459	129.9459	129.9459	0.000	0.0000	0.0000	0
2013/05/07	R211	01/08/2013			Bond Future	130.2182		130.2182	130.2410	130.2410	0.017	0.0000	0.0000	522
2013/05/07	R211	01/08/2013	129.99	Call	Bond Future	228.2400		0.2282	251.0100	0.2510	9.976	0	0	0
2013/05/07	R211	01/08/2013	129.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R211	01/08/2013	130.00	Call	Bond Future	218.2400		0.2182	241.0100	0.2410	10.433	0	0	0
2013/05/07	R211	01/08/2013	130.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R211	01/08/2013	130.01	Call	Bond Future	208.2400		0.2082	231.0100	0.2310	10.934	0	0	0
2013/05/07	R211	01/08/2013	130.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R212	02/05/2013			Bond Future	138.7336		138.7336	138.7336	138.7336	0.000	0.0000	0.0000	0
2013/05/07	R212	01/08/2013			Bond Future	138.8783		138.8783	138.8518	138.8518	(0.019)	0.0000	0.0000	21,791
2013/05/07	R212	01/08/2013	137.99	Call	Bond Future	888.3400		0.8883	861.7800	0.8618	(2.990)	0	0	0
2013/05/07	R212	01/08/2013	137.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R212	01/08/2013	138.00	Call	Bond Future	878.3400		0.8783	851.7800	0.8518	(3.024)	0	0	0
2013/05/07	R212	01/08/2013	138.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R212	01/08/2013	138.01	Call	Bond Future	868.3400		0.8683	841.7800	0.8418	(3.059)	0	0	0
2013/05/07	R212	01/08/2013	138.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R213	02/05/2013			Bond Future	7.2750		98.5572	7.2750	98.5572	0.000	0.0000	0.0000	0
2013/05/07	R213	01/08/2013			Bond Future	7.3244		99.8396	7.3495	99.5996	0.343	0.0000	0.0000	6,911
2013/05/07	R213	01/08/2013	91.25	Call	Bond Future	89,224.6100		89.2246	88,984.6200	88.9846	(0.269)	0	0	0
2013/05/07	R213	01/08/2013	91.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R213	07/11/2013			Bond Future	7.3804		97.7131	7.4063	97.4695	0.351	0.0000	0.0000	0
2013/05/07	R213	07/11/2013	8.59	Call	Bond Future	11,189.2000		11.1892	10,971.3100	10.9713	(1.947)	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
2013/05/07	R213	07/11/2013	8.59	Put	Bond Future	680.7200	0.6807	706.4500	0.7064	3.780	0	0	0
2013/05/07	R213	07/11/2013	8.60	Call	Bond Future	11,257.1200	11.2571	11,038.8400	11.0388	(1.939)	0	0	0
2013/05/07	R213	07/11/2013	8.60	Put	Bond Future	668.7800	0.6688	694.1200	0.6941	3.789	0	0	0
2013/05/07	R213	07/11/2013	8.61	Call	Bond Future	11,325.0900	11.3251	11,106.4300	11.1064	(1.931)	0	0	0
2013/05/07	R213	07/11/2013	8.61	Put	Bond Future	657.0100	0.6570	681.9700	0.6820	3.799	0	0	0
2013/05/07	R213	06/02/2014			Bond Future	7.4320	99.0289	7.4585	98.7824	0.358	0.0000	0.0000	0
2013/05/07	R213	06/02/2014	8.31	Call	Bond Future	9,584.2400	9.5842	9,390.6700	9.3907	(2.020)	0	0	0
2013/05/07	R213	06/02/2014	8.31	Put	Bond Future	1,890.8000	1.8908	1,943.7800	1.9438	2.802	0	0	0
2013/05/07	R213	06/02/2014	8.29	Call	Bond Future	9,462.1500	9.4622	9,269.5900	9.2696	(2.035)	0	0	0
2013/05/07	R213	06/02/2014	8.29	Put	Bond Future	1,933.9600	1.9340	1,987.9500	1.9879	2.792	0	0	0
2013/05/07	R213	06/02/2014	8.30	Call	Bond Future	9,523.1500	9.5232	9,330.0800	9.3301	(2.027)	0	0	0
2013/05/07	R213	06/02/2014	8.30	Put	Bond Future	1,912.2800	1.9123	1,965.7600	1.9658	2.797	0	0	0
2013/05/07	R213	08/05/2014			Bond Future	7.4813	96.8317	7.5086	96.5819	0.365	0.0000	0.0000	0
2013/05/07	R213	08/05/2014	7.66	Call	Bond Future	1,618.8600	1.6189	1,368.9700	1.3690	(15.436)	0	0	0
2013/05/07	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R213	08/05/2014	7.64	Call	Bond Future	1,439.5800	1.4396	1,189.6900	1.1897	(17.359)	0	0	0
2013/05/07	R213	08/05/2014	7.64	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R213	08/05/2014	7.65	Call	Bond Future	1,529.2800	1.5293	1,279.3900	1.2794	(16.340)	0	0	0
2013/05/07	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R214	02/05/2013			Bond Future	7.6250	88.2733	7.6250	88.2733	0.000	0.0000	0.0000	0
2013/05/07	R214	01/08/2013			Bond Future	7.6892	89.2677	7.7296	88.8597	0.526	0.0000	0.0000	938
2013/05/07	R214	01/08/2013	84.31	Call	Bond Future	78,819.7600	78.8198	78,411.7900	78.4118	(0.518)	0	0	0
2013/05/07	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R214	07/11/2013			Bond Future	7.7446	87.2446	7.7861	86.8306	0.536	0.0000	0.0000	0
2013/05/07	R214	07/11/2013	7.79	Call	Bond Future	4,513.8200	4.5138	4,281.3000	4.2813	(5.151)	0	0	0
2013/05/07	R214	07/11/2013	7.79	Put	Bond Future	4,061.4800	4.0615	4,242.9900	4.2430	4.469	0	0	0
2013/05/07	R214	07/11/2013	7.80	Call	Bond Future	4,564.7700	4.5648	4,330.7300	4.3307	(5.127)	0	0	0
2013/05/07	R214	07/11/2013	7.80	Put	Bond Future	4,013.2800	4.0133	4,193.2700	4.1933	4.485	0	0	0
2013/05/07	R214	07/11/2013	7.81	Call	Bond Future	4,615.9800	4.6160	4,380.4200	4.3804	(5.103)	0	0	0
2013/05/07	R214	07/11/2013	7.81	Put	Bond Future	3,965.5400	3.9655	4,144.0100	4.1440	4.501	0	0	0
2013/05/07	R248	02/05/2013			Bond Future	7.7850	113.1251	7.7850	113.1251	0.000	0.0000	0.0000	0
2013/05/07	R248	01/08/2013			Bond Future	7.8424	114.5336	7.8777	114.0777	0.450	0.0000	0.0000	603
2013/05/07	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R248	01/08/2013	7.84	Put	Bond Future	30.9800	0.0310	486.8100	0.4868	1471.369	0	0	0
2013/05/07	R248	01/08/2013	7.85	Call	Bond Future	98.5700	0.0986	0.0000	0.0000	(100.000)	0	0	0
2013/05/07	R248	01/08/2013	7.85	Put	Bond Future	0.0000	0.0000	357.2600	0.3573	100.000	0	0	0
2013/05/07	R248	01/08/2013	7.86	Call	Bond Future	227.8700	0.2279	0.0000	0.0000	(100.000)	0	0	0
2013/05/07	R248	01/08/2013	7.86	Put	Bond Future	0.0000	0.0000	227.9600	0.2280	100.000	0	0	0
2013/05/07	R248	07/11/2013			Bond Future	7.9014	111.7305	7.9378	111.2679	0.460	0.0000	0.0000	0
2013/05/07	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R248	07/11/2013	7.84	Put	Bond Future	790.6200	0.7906	1,253.2300	1.2532	58.512	0	0	0
2013/05/07	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R248	07/11/2013	7.85	Put	Bond Future	661.2900	0.6613	1,123.9000	1.1239	69.956	0	0	0
2013/05/07	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/07	R248	07/11/2013	7.86	Put	Bond Future	532.2200	0.5322	994.8300	0.9948	86.921	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
Total											222647	