



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/05/2013 to 08/05/2013

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
2013/05/08	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/08	2025	01/08/2013			Bond Future	119.4231	119.4231	119.5003	119.5003	0.065	0.0000	0.0000	0
2013/05/08	2025	01/08/2013	117.99	Call	Bond Future	1,433.1000	1.4331	1,510.2600	1.5103	5.384	0	0	0
2013/05/08	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	2025	01/08/2013	118.00	Call	Bond Future	1,423.1000	1.4231	1,500.2600	1.5003	5.422	0	0	0
2013/05/08	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	2025	01/08/2013	118.01	Call	Bond Future	1,413.1000	1.4131	1,490.2600	1.4903	5.460	0	0	0
2013/05/08	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	2038	01/08/2013			Bond Future	116.2163	116.2163	116.3007	116.3007	0.073	0.0000	0.0000	9
2013/05/08	2038	01/08/2013	114.99	Call	Bond Future	1,226.2800	1.2263	1,310.7200	1.3107	6.886	0	0	0
2013/05/08	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	2038	01/08/2013	115.00	Call	Bond Future	1,216.2800	1.2163	1,300.7200	1.3007	6.942	0	0	0
2013/05/08	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	2038	01/08/2013	115.01	Call	Bond Future	1,206.2800	1.2063	1,290.7200	1.2907	7.000	0	0	0
2013/05/08	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	2050	01/08/2013			Bond Future	121.6587	121.6587	121.7493	121.7493	0.074	0.0000	0.0000	122
2013/05/08	2050	01/08/2013	118.99	Call	Bond Future	2,668.7400	2.6687	2,759.2700	2.7593	3.392	0	0	0
2013/05/08	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	2050	01/08/2013	119.00	Call	Bond Future	2,658.7400	2.6587	2,749.2700	2.7493	3.405	0	0	0
2013/05/08	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	2050	01/08/2013	119.01	Call	Bond Future	2,648.7400	2.6487	2,739.2700	2.7393	3.418	0	0	0
2013/05/08	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	AL37	01/08/2013			Index Future	426.4900	426.4900	426.6380	426.6380	0.035	0.0000	0.0000	75
2013/05/08	AL37	07/11/2013			Index Future	432.5130	432.5130	432.6620	432.6620	0.034	0.0000	0.0000	0
2013/05/08	AL7T	01/08/2013			Index Future	521.5610	521.5610	521.2160	521.2160	(0.066)	0.0000	0.0000	1
2013/05/08	AL7T	07/11/2013			Index Future	528.9270	528.9270	528.5760	528.5760	(0.066)	0.0000	0.0000	0
2013/05/08	ALBI	01/08/2013			Index Future	463.1390	463.1390	462.7370	462.7370	(0.087)	0.0000	0.0000	725
2013/05/08	ALBI	07/11/2013			Index Future	469.6800	469.6800	469.2710	469.2710	(0.087)	0.0000	0.0000	85
2013/05/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/08	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/08	EL28	01/08/2013			Bond Future	116.0914		116.0914	116.1764	116.1764	0.073	0.0000	0.0000	0
2013/05/08	EL28	01/08/2013	114.99	Call	Bond Future	1,101.3600		1.1014	1,186.4200	1.1864	7.723	0	0	0
2013/05/08	EL28	01/08/2013	114.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	EL28	01/08/2013	115.00	Call	Bond Future	1,091.3600		1.0914	1,176.4200	1.1764	7.794	0	0	0
2013/05/08	EL28	01/08/2013	115.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	EL28	01/08/2013	115.01	Call	Bond Future	1,081.3600		1.0814	1,166.4200	1.1664	7.866	0	0	0
2013/05/08	EL28	01/08/2013	115.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	ES33	01/08/2013			Bond Future	8.2297		95.8065	8.2582	95.5449	0.345	0.0000	0.0000	292
2013/05/08	ES33	01/08/2013	9.00	Call	Bond Future	6,714.2800		6.7143	6,452.7300	6.4527	(3.895)	0	0	0
2013/05/08	ES33	01/08/2013	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	ES33	01/08/2013	91.02	Call	Bond Future	84,755.1500		84.7551	84,493.6000	84.4936	(0.309)	0	0	0
2013/05/08	ES33	01/08/2013	91.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	ES33	07/11/2013			Bond Future	8.3097		93.3784	8.3390	93.1128	0.353	0.0000	0.0000	0
2013/05/08	ES33	07/11/2013	8.49	Call	Bond Future	1,614.1300		1.6141	1,348.6000	1.3486	(16.450)	0	0	0
2013/05/08	ES33	07/11/2013	8.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	ES33	07/11/2013	8.50	Call	Bond Future	1,702.4100		1.7024	1,436.8800	1.4369	(15.597)	0	0	0
2013/05/08	ES33	07/11/2013	8.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	ES33	07/11/2013	8.51	Call	Bond Future	1,790.5600		1.7906	1,525.0300	1.5250	(14.829)	0	0	0
2013/05/08	ES33	07/11/2013	8.51	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	GOVI	01/08/2013			GOVI	462.0970		462.0970	461.7250	461.7250	(0.081)	0.0000	0.0000	349
2013/05/08	GOVI	01/08/2013	445.99	Call	GOVI	161,070.0000		16.1070	157,350.0000	15.7350	(2.310)	0	0	0
2013/05/08	GOVI	01/08/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	GOVI	01/08/2013	446.00	Call	GOVI	160,970.0000		16.0970	157,250.0000	15.7250	(2.311)	0	0	0
2013/05/08	GOVI	01/08/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	GOVI	01/08/2013	446.01	Call	GOVI	160,870.0000		16.0870	157,150.0000	15.7150	(2.312)	0	0	0
2013/05/08	GOVI	01/08/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	GOVI	07/11/2013			GOVI	468.6230		468.6230	468.2450	468.2450	(0.081)	0.0000	0.0000	0
2013/05/08	GOVI	07/11/2013	445.99	Call	GOVI	226,330.0000		22.6330	222,550.0000	22.2550	(1.670)	0	0	0
2013/05/08	GOVI	07/11/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	GOVI	07/11/2013	446.00	Call	GOVI	226,230.0000		22.6230	222,450.0000	22.2450	(1.671)	0	0	0
2013/05/08	GOVI	07/11/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	GOVI	07/11/2013	446.01	Call	GOVI	226,130.0000		22.6130	222,350.0000	22.2350	(1.672)	0	0	0
2013/05/08	GOVI	07/11/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/08	IGOV	01/08/2013			Index Future	211.0970		211.0970	211.4230	211.4230	0.154	0.0000	0.0000	965
2013/05/08	IGOV	07/11/2013			Index Future	214.1060		214.1060	214.4360	214.4360	0.154	0.0000	0.0000	7
2013/05/08	ILBI	01/08/2013			Index Future	571.2130		571.2130	572.2370	572.2370	0.179	0.0000	0.0000	183
2013/05/08	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2013/05/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/08	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1000	94.9000	(0.196)	0.0000	0.0000	0
2013/05/08	JBAF	19/06/2013			Jibar Tradeable Future	5.0600	94.9400	5.0100	94.9900	(0.988)	0.0000	0.0000	500
2013/05/08	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	4.9800	95.0200	(0.797)	0.0000	0.0000	0
2013/05/08	JBAF	21/08/2013			Jibar Tradeable Future	4.9500	95.0500	4.9100	95.0900	(0.808)	0.0000	0.0000	0
2013/05/08	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.8800	95.1200	(0.611)	0.0000	0.0000	2,200
2013/05/08	JBAF	16/10/2013			Jibar Tradeable Future	4.8700	95.1300	4.8300	95.1700	(0.821)	0.0000	0.0000	0
2013/05/08	JBAF	18/12/2013			Jibar Tradeable Future	4.8500	95.1500	4.8100	95.1900	(0.825)	0.0000	0.0000	1,500
2013/05/08	JBAF	19/03/2014			Jibar Tradeable Future	4.8600	95.1400	4.8300	95.1700	(0.617)	0.0000	0.0000	0
2013/05/08	JBAF	18/06/2014			Jibar Tradeable Future	4.9300	95.0700	4.8800	95.1200	(1.014)	0.0000	0.0000	1,000
2013/05/08	JBAF	17/09/2014			Jibar Tradeable Future	5.0200	94.9800	4.9800	95.0200	(0.797)	0.0000	0.0000	0
2013/05/08	JBAF	17/12/2014			Jibar Tradeable Future	5.1400	94.8600	5.1100	94.8900	(0.584)	0.0000	0.0000	0
2013/05/08	JBAF	18/03/2015			Jibar Tradeable Future	5.2700	94.7300	5.2400	94.7600	(0.569)	0.0000	0.0000	0
2013/05/08	R023	01/08/2013			Bond Future	6.1709	114.6248	6.1905	114.4749	0.318	0.0000	0.0000	7,365
2013/05/08	R023	01/08/2013	7.29	Call	Bond Future	8,154.9900	8.1550	8,005.0800	8.0051	(1.838)	0	0	0
2013/05/08	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R023	01/08/2013	7.30	Call	Bond Future	8,224.3600	8.2244	8,074.4500	8.0745	(1.823)	0	0	0
2013/05/08	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R023	01/08/2013	7.31	Call	Bond Future	8,293.6700	8.2937	8,143.7600	8.1438	(1.808)	0	0	0
2013/05/08	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R023	07/11/2013			Bond Future	6.2068	112.3281	6.2272	112.1757	0.330	0.0000	0.0000	0
2013/05/08	R023	07/11/2013	6.49	Call	Bond Future	2,085.9200	2.0859	1,933.5500	1.9335	(7.305)	0	0	0
2013/05/08	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R023	07/11/2013	6.50	Call	Bond Future	2,158.6500	2.1587	2,006.2800	2.0063	(7.059)	0	0	0
2013/05/08	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R023	07/11/2013	6.51	Call	Bond Future	2,231.3300	2.2313	2,078.9600	2.0790	(6.829)	0	0	0
2013/05/08	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R157	01/08/2013			Bond Future	5.0463	121.9798	5.0246	122.0274	(0.431)	0.0000	0.0000	11,372
2013/05/08	R157	01/08/2013	116.11	Call	Bond Future	92,524.1800	92.5242	92,571.7900	92.5718	0.051	0	0	0
2013/05/08	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R157	07/11/2013			Bond Future	5.0071	116.8963	4.9820	116.9442	(0.502)	0.0000	0.0000	0
2013/05/08	R157	07/11/2013	5.59	Call	Bond Future	1,207.4600	1.2075	1,218.1800	1.2182	0.888	0	0	0
2013/05/08	R157	07/11/2013	5.59	Put	Bond Future	103.0200	0.1030	65.8100	0.0658	(36.119)	0	0	0
2013/05/08	R157	07/11/2013	5.60	Call	Bond Future	1,223.3300	1.2233	1,234.7600	1.2348	0.934	0	0	0
2013/05/08	R157	07/11/2013	5.60	Put	Bond Future	100.0700	0.1001	63.5700	0.0636	(36.474)	0	0	0
2013/05/08	R157	07/11/2013	5.61	Call	Bond Future	1,239.2700	1.2393	1,251.4000	1.2514	0.979	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
2013/05/08	R157	07/11/2013	5.61	Put	Bond Future	97.1900	0.0972	61.3900	0.0614	(36.835)	0	0	0
2013/05/08	R157	06/02/2014			Bond Future	4.9386	118.4710	4.9089	118.5198	(0.602)	0.0000	0.0000	0
2013/05/08	R157	06/02/2014	5.66	Call	Bond Future	1,293.2900	1.2933	1,315.3300	1.3153	1.704	0	0	0
2013/05/08	R157	06/02/2014	5.66	Put	Bond Future	116.6700	0.1167	89.8600	0.0899	(22.979)	0	0	0
2013/05/08	R157	06/02/2014	5.64	Call	Bond Future	1,266.1400	1.2661	1,287.4000	1.2874	1.679	0	0	0
2013/05/08	R157	06/02/2014	5.64	Put	Bond Future	121.9100	0.1219	94.3200	0.0943	(22.631)	0	0	0
2013/05/08	R157	06/02/2014	5.65	Call	Bond Future	1,279.7000	1.2797	1,301.3500	1.3013	1.692	0	0	0
2013/05/08	R157	06/02/2014	5.65	Put	Bond Future	119.2700	0.1193	92.0700	0.0921	(22.805)	0	0	0
2013/05/08	R157	08/05/2014			Bond Future	4.8287	113.2665	4.7929	113.3160	(0.740)	0.0000	0.0000	0
2013/05/08	R157	08/05/2014	5.21	Call	Bond Future	526.4500	0.5265	575.9200	0.5759	9.397	0	0	0
2013/05/08	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R157	08/05/2014	5.19	Call	Bond Future	498.9300	0.4989	548.4000	0.5484	9.915	0	0	0
2013/05/08	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R157	08/05/2014	5.20	Call	Bond Future	512.6900	0.5127	562.1600	0.5622	9.649	0	0	0
2013/05/08	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R186	01/08/2013			Bond Future	6.7552	133.9407	6.7742	133.7394	0.281	0.0000	0.0000	53,526
2013/05/08	R186	01/08/2013	128.26	Call	Bond Future	124,668.2900	124.6683	124,467.0000	124.4670	(0.161)	0	0	0
2013/05/08	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R186	01/08/2013	6.80	Call	Bond Future	2,969.9300	2.9699	2,459.0700	2.4591	(17.201)	0	0	0
2013/05/08	R186	01/08/2013	6.80	Put	Bond Future	2,496.3400	2.4963	2,186.7700	2.1868	(12.401)	0	0	100
2013/05/08	R186	01/08/2013	7.00	Call	Bond Future	0.0000	0.0000	3,691.9700	3.6920	100.000	0	0	0
2013/05/08	R186	01/08/2013	7.00	Put	Bond Future	0.0000	0.0000	1,333.1500	1.3331	100.000	0	0	1,650
2013/05/08	R186	01/08/2013	7.25	Call	Bond Future	6,008.1500	6.0082	5,557.8300	5.5578	(7.495)	0	0	4,315
2013/05/08	R186	01/08/2013	7.25	Put	Bond Future	903.3900	0.9034	654.3600	0.6544	(27.566)	0	0	0
2013/05/08	R186	01/08/2013	6.75	Call	Bond Future	0.0000	0.0000	2,193.2900	2.1933	100.000	0	0	1,000
2013/05/08	R186	01/08/2013	6.75	Put	Bond Future	0.0000	0.0000	2,449.8300	2.4498	100.000	0	0	0
2013/05/08	R186	07/11/2013			Bond Future	6.8044	135.8325	6.8241	135.6281	0.290	0.0000	0.0000	540
2013/05/08	R186	07/11/2013	6.50	Call	Bond Future	2,609.0800	2.6091	2,323.2600	2.3233	(10.955)	0	0	5,290
2013/05/08	R186	07/11/2013	6.50	Put	Bond Future	5,822.1100	5.8221	5,740.6900	5.7407	(1.398)	0	0	0
2013/05/08	R186	07/11/2013	8.14	Call	Bond Future	13,395.1200	13.3951	13,090.5800	13.0906	(2.274)	0	0	0
2013/05/08	R186	07/11/2013	8.14	Put	Bond Future	479.8300	0.4798	379.6900	0.3797	(20.870)	0	0	0
2013/05/08	R186	07/11/2013	8.15	Call	Bond Future	13,475.4600	13.4755	13,172.1500	13.1721	(2.251)	0	0	0
2013/05/08	R186	07/11/2013	8.15	Put	Bond Future	470.2500	0.4702	371.3400	0.3713	(21.033)	0	0	0
2013/05/08	R186	07/11/2013	8.16	Call	Bond Future	13,555.8600	13.5559	13,253.7800	13.2538	(2.228)	0	0	0
2013/05/08	R186	07/11/2013	8.16	Put	Bond Future	460.8300	0.4608	363.1500	0.3631	(21.197)	0	0	0
2013/05/08	R186	07/11/2013	8.75	Call	Bond Future	18,355.4800	18.3555	18,111.4300	18.1114	(1.330)	0	0	0
2013/05/08	R186	07/11/2013	8.75	Put	Bond Future	125.5900	0.1256	85.9400	0.0859	(31.571)	0	0	1,030
2013/05/08	R186	06/02/2014			Bond Future	6.8481	132.3717	6.8685	132.1648	0.297	0.0000	0.0000	0
2013/05/08	R186	06/02/2014	7.76	Call	Bond Future	10,567.8900	10.5679	10,333.1700	10.3332	(2.221)	0	0	0
2013/05/08	R186	06/02/2014	7.76	Put	Bond Future	1,717.8300	1.7178	1,690.0000	1.6900	(1.620)	0	0	0
2013/05/08	R186	06/02/2014	7.74	Call	Bond Future	10,426.1200	10.4261	10,193.2300	10.1932	(2.234)	0	0	0
2013/05/08	R186	06/02/2014	7.74	Put	Bond Future	1,761.1700	1.7612	1,735.1700	1.7352	(1.476)	0	0	0
2013/05/08	R186	06/02/2014	7.75	Call	Bond Future	10,496.7700	10.4968	10,264.1500	10.2641	(2.216)	0	0	0
2013/05/08	R186	06/02/2014	7.75	Put	Bond Future	1,739.2200	1.7392	1,713.4900	1.7135	(1.479)	0	0	0
2013/05/08	R186	08/05/2014			Bond Future	6.8935	134.1648	6.9146	133.9550	0.305	0.0000	0.0000	0
2013/05/08	R186	08/05/2014	7.11	Call	Bond Future	2,136.6700	2.1367	1,926.8700	1.9269	(9.819)	0	0	0
2013/05/08	R186	08/05/2014	7.11	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
2013/05/08	R186	08/05/2014	7.09	Call	Bond Future	1,941.3000	1.9413	1,731.5000	1.7315	(10.807)	0	0	0
2013/05/08	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R186	08/05/2014	7.10	Call	Bond Future	2,039.0400	2.0390	1,829.2400	1.8292	(10.289)	0	0	0
2013/05/08	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R197	01/08/2013			Bond Future	297.5504	297.5504	297.8690	297.8690	0.107	0.0000	0.0000	2,633
2013/05/08	R197	01/08/2013	294.99	Call	Bond Future	2,560.3900	2.5604	2,879.0500	2.8790	12.446	0	0	0
2013/05/08	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R197	01/08/2013	295.00	Call	Bond Future	2,550.3900	2.5504	2,869.0500	2.8690	12.495	0	0	0
2013/05/08	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R197	01/08/2013	295.01	Call	Bond Future	2,540.3900	2.5404	2,859.0500	2.8590	12.544	0	0	0
2013/05/08	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R201	01/08/2013			Bond Future	4.8304	106.2418	4.8087	106.2714	(0.449)	0.0000	0.0000	0
2013/05/08	R201	01/08/2013	107.45	Call	Bond Future	68,996.1600	68.9962	69,025.7200	69.0257	0.043	0	0	0
2013/05/08	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R201	07/11/2013			Bond Future	4.7086	107.7424	4.6817	107.7721	(0.572)	0.0000	0.0000	0
2013/05/08	R201	07/11/2013	4.79	Call	Bond Future	283.0200	0.2830	264.0000	0.2640	(6.720)	0	0	0
2013/05/08	R201	07/11/2013	4.79	Put	Bond Future	193.4000	0.1934	144.7200	0.1447	(25.171)	0	0	0
2013/05/08	R201	07/11/2013	4.80	Call	Bond Future	289.2100	0.2892	270.8700	0.2709	(6.341)	0	0	0
2013/05/08	R201	07/11/2013	4.80	Put	Bond Future	188.5900	0.1886	140.5900	0.1406	(25.452)	0	0	0
2013/05/08	R201	07/11/2013	4.81	Call	Bond Future	295.4900	0.2955	277.8300	0.2778	(5.977)	0	0	0
2013/05/08	R201	07/11/2013	4.81	Put	Bond Future	183.8700	0.1839	136.5500	0.1365	(25.736)	0	0	0
2013/05/08	R201	06/02/2014			Bond Future	4.4879	104.7851	4.4526	104.8154	(0.787)	0.0000	0.0000	0
2013/05/08	R201	06/02/2014	5.26	Call	Bond Future	705.9100	0.7059	718.8200	0.7188	1.829	0	0	0
2013/05/08	R201	06/02/2014	5.26	Put	Bond Future	47.3000	0.0473	29.9100	0.0299	(36.765)	0	0	0
2013/05/08	R201	06/02/2014	5.24	Call	Bond Future	691.2700	0.6913	703.6000	0.7036	1.784	0	0	0
2013/05/08	R201	06/02/2014	5.24	Put	Bond Future	49.6400	0.0496	31.6700	0.0317	(36.201)	0	0	0
2013/05/08	R201	06/02/2014	5.25	Call	Bond Future	698.4700	0.6985	711.1100	0.7111	1.810	0	0	0
2013/05/08	R201	06/02/2014	5.25	Put	Bond Future	48.3500	0.0484	30.6900	0.0307	(36.525)	0	0	0
2013/05/08	R201	08/05/2014			Bond Future	4.0772	106.2044	4.0270	106.2351	(1.232)	0.0000	0.0000	0
2013/05/08	R201	08/05/2014	4.76	Call	Bond Future	415.3600	0.4154	446.0300	0.4460	7.384	0	0	0
2013/05/08	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R201	08/05/2014	4.74	Call	Bond Future	403.2400	0.4032	433.9100	0.4339	7.606	0	0	0
2013/05/08	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R201	08/05/2014	4.75	Call	Bond Future	409.3000	0.4093	439.9700	0.4400	7.493	0	0	0
2013/05/08	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R202	01/08/2013			Bond Future	226.0730	226.0730	226.2332	226.2332	0.071	0.0000	0.0000	44,020
2013/05/08	R202	01/08/2013	222.99	Call	Bond Future	3,083.0200	3.0830	3,243.1700	3.2432	5.195	0	0	0
2013/05/08	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R202	01/08/2013	223.00	Call	Bond Future	3,073.0200	3.0730	3,233.1700	3.2332	5.211	0	0	0
2013/05/08	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R202	01/08/2013	223.01	Call	Bond Future	3,063.0200	3.0630	3,223.1700	3.2232	5.228	0	0	0
2013/05/08	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R203	01/08/2013			Bond Future	5.4956	113.2270	5.4844	113.2702	(0.204)	0.0000	0.0000	9,102
2013/05/08	R203	01/08/2013	109.11	Call	Bond Future	100,013.8300	100.0138	100,057.0300	100.0570	0.043	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	
2013/05/08	R203	01/08/2013	109.11	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/05/08	R203	07/11/2013			Bond Future		5.5128	110.6668	5.5007	110.7103	0.0000	0.0000	0	
2013/05/08	R203	07/11/2013	5.71	Call	Bond Future		1,474.2300	1.4742	1,414.0100	1.4140	(4.085)	0	0	15
2013/05/08	R203	07/11/2013	5.71	Put	Bond Future		764.6500	0.7647	660.9300	0.6609	(13.564)	0	0	0
2013/05/08	R203	07/11/2013	5.99	Call	Bond Future		2,150.7400	2.1507	2,111.0800	2.1111	(1.844)	0	0	0
2013/05/08	R203	07/11/2013	5.99	Put	Bond Future		443.3900	0.4434	360.2300	0.3602	(18.755)	0	0	0
2013/05/08	R203	07/11/2013	6.00	Call	Bond Future		2,177.1700	2.1772	2,138.3400	2.1383	(1.784)	0	0	0
2013/05/08	R203	07/11/2013	6.00	Put	Bond Future		434.3900	0.4344	352.0600	0.3521	(18.953)	0	0	0
2013/05/08	R203	07/11/2013	6.01	Call	Bond Future		2,203.7400	2.2037	2,165.7300	2.1657	(1.725)	0	0	0
2013/05/08	R203	07/11/2013	6.01	Put	Bond Future		425.5500	0.4255	344.0400	0.3440	(19.154)	0	0	0
2013/05/08	R203	07/11/2013	571.00	Call	Bond Future		108,437.2600	108.4373	108,480.7600	108.4808	0.040	0	0	0
2013/05/08	R203	07/11/2013	571.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R203	06/02/2014			Bond Future		5.5224	112.1574	5.5093	112.2017	(0.237)	0.0000	0.0000	0
2013/05/08	R203	06/02/2014	6.16	Call	Bond Future		2,618.8800	2.6189	2,620.2000	2.6202	0.050	0	0	0
2013/05/08	R203	06/02/2014	6.16	Put	Bond Future		485.8900	0.4859	442.8700	0.4429	(8.854)	0	0	0
2013/05/08	R203	06/02/2014	5.95	Call	Bond Future		2,114.7500	2.1147	2,108.4600	2.1085	(0.297)	0	0	16
2013/05/08	R203	06/02/2014	5.95	Put	Bond Future		678.5900	0.6786	627.9600	0.6280	(7.461)	0	0	0
2013/05/08	R203	06/02/2014	6.14	Call	Bond Future		2,568.7600	2.5688	2,569.3400	2.5693	0.023	0	0	0
2013/05/08	R203	06/02/2014	6.14	Put	Bond Future		501.9000	0.5019	458.1400	0.4581	(8.719)	0	0	0
2013/05/08	R203	06/02/2014	6.15	Call	Bond Future		2,593.7700	2.5938	2,594.7200	2.5947	0.037	0	0	0
2013/05/08	R203	06/02/2014	6.15	Put	Bond Future		493.8400	0.4938	450.4500	0.4505	(8.786)	0	0	0
2013/05/08	R203	08/05/2014			Bond Future		5.5258	109.5154	5.5116	109.5603	(0.257)	0.0000	0.0000	0
2013/05/08	R203	08/05/2014	5.76	Call	Bond Future		737.6400	0.7376	782.5400	0.7825	6.087	0	0	0
2013/05/08	R203	08/05/2014	5.76	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R203	08/05/2014	5.74	Call	Bond Future		674.8800	0.6749	719.7800	0.7198	6.653	0	0	0
2013/05/08	R203	08/05/2014	5.74	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R203	08/05/2014	5.75	Call	Bond Future		706.2600	0.7063	751.1600	0.7512	6.357	0	0	0
2013/05/08	R203	08/05/2014	5.75	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R204	01/08/2013			Bond Future		5.6794	111.6145	5.6627	111.6958	(0.294)	0.0000	0.0000	13,621
2013/05/08	R204	01/08/2013	110.75	Call	Bond Future		102,731.0200	102.7310	102,812.3000	102.8123	0.079	0	0	0
2013/05/08	R204	01/08/2013	110.75	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R204	07/11/2013			Bond Future		5.7031	113.1910	5.6854	113.2731	(0.310)	0.0000	0.0000	0
2013/05/08	R204	07/11/2013	6.29	Call	Bond Future		3,197.1700	3.1972	3,186.8000	3.1868	(0.324)	0	0	0
2013/05/08	R204	07/11/2013	6.29	Put	Bond Future		514.1800	0.5142	421.6800	0.4217	(17.990)	0	0	0
2013/05/08	R204	07/11/2013	6.30	Call	Bond Future		3,232.1600	3.2322	3,222.5500	3.2225	(0.297)	0	0	0
2013/05/08	R204	07/11/2013	6.30	Put	Bond Future		504.1500	0.5041	412.4100	0.4124	(18.197)	0	0	0
2013/05/08	R204	07/11/2013	6.31	Call	Bond Future		3,267.2900	3.2673	3,258.4600	3.2585	(0.270)	0	0	0
2013/05/08	R204	07/11/2013	6.31	Put	Bond Future		494.2800	0.4943	403.3200	0.4033	(18.403)	0	0	0
2013/05/08	R204	07/11/2013	7.00	Call	Bond Future		5,923.7900	5.9238	5,971.5100	5.9715	0.806	0	0	0
2013/05/08	R204	07/11/2013	7.00	Put	Bond Future		101.0700	0.1011	66.6600	0.0667	(34.046)	0	0	1,270
2013/05/08	R204	06/02/2014			Bond Future		5.7195	110.6848	5.7006	110.7683	(0.329)	0.0000	0.0000	0
2013/05/08	R204	06/02/2014	6.40	Call	Bond Future		3,642.7500	3.6427	3,641.2100	3.6412	(0.042)	0	0	0
2013/05/08	R204	06/02/2014	6.40	Put	Bond Future		678.0400	0.6780	593.0100	0.5930	(12.541)	0	0	0
2013/05/08	R204	06/02/2014	6.41	Call	Bond Future		3,675.4100	3.6754	3,674.5600	3.6746	(0.023)	0	0	0
2013/05/08	R204	06/02/2014	6.41	Put	Bond Future		667.8700	0.6679	583.5300	0.5835	(12.628)	0	0	0
2013/05/08	R204	06/02/2014	6.39	Call	Bond Future		3,610.1900	3.6102	3,607.9700	3.6080	(0.061)	0	0	0
2013/05/08	R204	06/02/2014	6.39	Put	Bond Future		688.3300	0.6883	602.6200	0.6026	(12.452)	0	0	0

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2013/05/08	R204	08/05/2014			Bond Future	5.7366	112.1841	5.7165	112.2687	(0.350)	0.0000	0.0000	0
2013/05/08	R204	08/05/2014	6.05	Call	Bond Future	1,311.7900	1.3118	1,396.3700	1.3964	6.448	0	0	0
2013/05/08	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R204	08/05/2014	6.06	Call	Bond Future	1,353.3300	1.3533	1,437.9100	1.4379	6.250	0	0	0
2013/05/08	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R204	08/05/2014	6.04	Call	Bond Future	1,270.2400	1.2702	1,354.8200	1.3548	6.659	0	0	0
2013/05/08	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R206	01/08/2013			Bond Future	4.9794	101.5066	4.9350	101.5263	(0.893)	0.0000	0.0000	0
2013/05/08	R206	01/08/2013	103.94	Call	Bond Future	30,508.5300	30.5085	30,528.1400	30.5281	0.064	0	0	0
2013/05/08	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R206	07/11/2013			Bond Future	4.4856	102.9403	4.3763	102.9599	(2.437)	0.0000	0.0000	0
2013/05/08	R206	07/11/2013	4.29	Call	Bond Future	20.7700	0.0208	22.5700	0.0226	8.666	0	0	0
2013/05/08	R206	07/11/2013	4.29	Put	Bond Future	55.8200	0.0558	38.0400	0.0380	(31.852)	0	0	0
2013/05/08	R206	07/11/2013	4.30	Call	Bond Future	21.4000	0.0214	23.3300	0.0233	9.019	0	0	0
2013/05/08	R206	07/11/2013	4.30	Put	Bond Future	54.6500	0.0546	37.0000	0.0370	(32.296)	0	0	0
2013/05/08	R206	07/11/2013	4.31	Call	Bond Future	22.0400	0.0220	24.1100	0.0241	9.392	0	0	0
2013/05/08	R206	07/11/2013	4.31	Put	Bond Future	53.5000	0.0535	35.9900	0.0360	(32.729)	0	0	0
2013/05/08	R207	01/08/2013			Bond Future	5.8550	107.8235	5.8540	107.8295	(0.018)	0.0000	0.0000	7,308
2013/05/08	R207	01/08/2013	106.18	Call	Bond Future	100,252.3400	100.2523	100,258.3200	100.2583	0.006	0	0	0
2013/05/08	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R207	07/11/2013			Bond Future	5.8826	109.3464	5.8815	109.3522	(0.019)	0.0000	0.0000	0
2013/05/08	R207	07/11/2013	6.69	Call	Bond Future	4,633.1500	4.6331	4,547.3400	4.5473	(1.852)	0	0	0
2013/05/08	R207	07/11/2013	6.69	Put	Bond Future	432.1000	0.4321	340.4800	0.3405	(21.203)	0	0	0
2013/05/08	R207	07/11/2013	6.70	Call	Bond Future	4,675.5100	4.6755	4,590.3700	4.5904	(1.821)	0	0	0
2013/05/08	R207	07/11/2013	6.70	Put	Bond Future	423.7000	0.4237	332.7500	0.3327	(21.466)	0	0	0
2013/05/08	R207	07/11/2013	6.71	Call	Bond Future	4,717.9800	4.7180	4,633.5000	4.6335	(1.791)	0	0	0
2013/05/08	R207	07/11/2013	6.71	Put	Bond Future	415.4500	0.4155	325.1600	0.3252	(21.733)	0	0	0
2013/05/08	R207	06/02/2014			Bond Future	5.9045	107.1797	5.9033	107.1858	(0.020)	0.0000	0.0000	0
2013/05/08	R207	06/02/2014	6.66	Call	Bond Future	4,580.3700	4.5804	4,476.2500	4.4763	(2.273)	0	0	0
2013/05/08	R207	06/02/2014	6.66	Put	Bond Future	784.0400	0.7840	673.8100	0.6738	(14.059)	0	0	0
2013/05/08	R207	06/02/2014	6.64	Call	Bond Future	4,504.7100	4.5047	4,399.6600	4.3997	(2.332)	0	0	0
2013/05/08	R207	06/02/2014	6.64	Put	Bond Future	806.7400	0.8067	695.5800	0.6956	(13.779)	0	0	0
2013/05/08	R207	06/02/2014	6.65	Call	Bond Future	4,542.4900	4.5425	4,437.9000	4.4379	(2.302)	0	0	0
2013/05/08	R207	06/02/2014	6.65	Put	Bond Future	795.3200	0.7953	684.6200	0.6846	(13.919)	0	0	0
2013/05/08	R207	08/05/2014			Bond Future	5.9303	108.6315	5.9291	108.6376	(0.021)	0.0000	0.0000	0
2013/05/08	R207	08/05/2014	6.21	Call	Bond Future	1,370.6800	1.3707	1,376.8100	1.3768	0.447	0	0	0
2013/05/08	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R207	08/05/2014	6.19	Call	Bond Future	1,273.3800	1.2734	1,279.5100	1.2795	0.481	0	0	0
2013/05/08	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R207	08/05/2014	6.20	Call	Bond Future	1,322.0400	1.3220	1,328.1700	1.3282	0.464	0	0	0
2013/05/08	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R208	01/08/2013			Bond Future	5.9115	107.4511	5.9158	107.4243	0.072	0.0000	0.0000	9,193
2013/05/08	R208	01/08/2013	101.40	Call	Bond Future	98,406.6700	98.4067	98,379.8300	98.3798	(0.027)	0	0	0
2013/05/08	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R208	07/11/2013			Bond Future	5.9400	105.5729	5.9445	105.5453	0.076	0.0000	0.0000	0

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2013/05/08	R208	07/11/2013	6.79	Call	Bond Future	5,509.3700		5.5094	5,372.5600	5.3726	(2.483)	0	0	0
2013/05/08	R208	07/11/2013	6.79	Put	Bond Future	494.5000		0.4945	385.2200	0.3852	(22.099)	0	0	0
2013/05/08	R208	07/11/2013	6.80	Call	Bond Future	5,557.1400		5.5571	5,421.3400	5.4213	(2.444)	0	0	0
2013/05/08	R208	07/11/2013	6.80	Put	Bond Future	485.0400		0.4850	376.7700	0.3768	(22.322)	0	0	0
2013/05/08	R208	07/11/2013	6.81	Call	Bond Future	5,605.0100		5.6050	5,470.2200	5.4702	(2.405)	0	0	0
2013/05/08	R208	07/11/2013	6.81	Put	Bond Future	475.7300		0.4757	368.4700	0.3685	(22.546)	0	0	0
2013/05/08	R208	07/11/2013	7.50	Call	Bond Future	9,082.7000		9.0827	9,011.0500	9.0111	(0.789)	0	0	0
2013/05/08	R208	07/11/2013	7.50	Put	Bond Future	103.0900		0.1031	58.9700	0.0590	(42.798)	0	0	1,520
2013/05/08	R208	06/02/2014			Bond Future	5.9627		106.9949	5.9674	106.9672	0.079	0.0000	0.0000	0
2013/05/08	R208	06/02/2014	6.75	Call	Bond Future	5,413.5600		5.4136	5,288.6400	5.2886	(2.308)	0	0	0
2013/05/08	R208	06/02/2014	6.75	Put	Bond Future	892.6900		0.8927	795.4400	0.7954	(10.894)	0	0	0
2013/05/08	R208	06/02/2014	6.76	Call	Bond Future	5,456.7600		5.4568	5,332.4600	5.3325	(2.278)	0	0	0
2013/05/08	R208	06/02/2014	6.76	Put	Bond Future	880.0200		0.8800	783.3900	0.7834	(10.980)	0	0	0
2013/05/08	R208	06/02/2014	6.74	Call	Bond Future	5,370.4800		5.3705	5,244.9400	5.2449	(2.338)	0	0	0
2013/05/08	R208	06/02/2014	6.74	Put	Bond Future	905.5200		0.9055	807.6500	0.8077	(10.808)	0	0	0
2013/05/08	R208	08/05/2014			Bond Future	5.9851		105.0475	5.9900	105.0195	0.082	0.0000	0.0000	0
2013/05/08	R208	08/05/2014	6.30	Call	Bond Future	1,781.8800		1.7819	1,753.8600	1.7539	(1.572)	0	0	0
2013/05/08	R208	08/05/2014	6.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R208	08/05/2014	6.31	Call	Bond Future	1,837.8700		1.8379	1,809.8500	1.8099	(1.525)	0	0	0
2013/05/08	R208	08/05/2014	6.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R208	08/05/2014	6.29	Call	Bond Future	1,725.8700		1.7259	1,697.8500	1.6978	(1.624)	0	0	0
2013/05/08	R208	08/05/2014	6.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R209	01/08/2013			Bond Future	7.6459		87.2539	7.6748	86.9803	0.379	0.0000	0.0000	9,942
2013/05/08	R209	01/08/2013	79.36	Call	Bond Future	77,304.7400		77.3047	77,031.1500	77.0311	(0.354)	0	0	0
2013/05/08	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R209	07/11/2013			Bond Future	7.7027		85.3419	7.7325	85.0642	0.387	0.0000	0.0000	0
2013/05/08	R209	07/11/2013	8.79	Call	Bond Future	10,254.1000		10.2541	9,870.6600	9.8707	(3.739)	0	0	0
2013/05/08	R209	07/11/2013	8.79	Put	Bond Future	955.7600		0.9558	849.9700	0.8500	(11.069)	0	0	0
2013/05/08	R209	07/11/2013	8.80	Call	Bond Future	10,317.1700		10.3172	9,934.4300	9.9344	(3.710)	0	0	0
2013/05/08	R209	07/11/2013	8.80	Put	Bond Future	940.7500		0.9408	835.6600	0.8357	(11.171)	0	0	0
2013/05/08	R209	07/11/2013	8.81	Call	Bond Future	10,380.3100		10.3803	9,998.2900	9.9983	(3.680)	0	0	0
2013/05/08	R209	07/11/2013	8.81	Put	Bond Future	925.9300		0.9259	821.5600	0.8216	(11.272)	0	0	0
2013/05/08	R209	07/11/2013	9.50	Call	Bond Future	14,823.6100		14.8236	14,491.9300	14.4919	(2.238)	0	0	0
2013/05/08	R209	07/11/2013	9.50	Put	Bond Future	281.8700		0.2819	227.8400	0.2278	(19.168)	0	0	980
2013/05/08	R209	06/02/2014			Bond Future	7.7543		86.4914	7.7849	86.2101	0.394	0.0000	0.0000	0
2013/05/08	R209	06/02/2014	8.55	Call	Bond Future	9,124.3200		9.1243	8,792.2900	8.7923	(3.639)	0	0	0
2013/05/08	R209	06/02/2014	8.55	Put	Bond Future	2,237.7500		2.2378	2,186.9900	2.1870	(2.268)	0	0	0
2013/05/08	R209	06/02/2014	8.56	Call	Bond Future	9,181.8400		9.1818	8,849.7300	8.8497	(3.617)	0	0	0
2013/05/08	R209	06/02/2014	8.56	Put	Bond Future	2,214.2800		2.2143	2,163.4400	2.1634	(2.296)	0	0	0
2013/05/08	R209	06/02/2014	8.54	Call	Bond Future	9,066.8800		9.0669	8,734.9500	8.7350	(3.661)	0	0	0
2013/05/08	R209	06/02/2014	8.54	Put	Bond Future	2,261.4400		2.2614	2,210.7800	2.2108	(2.240)	0	0	0
2013/05/08	R209	08/05/2014			Bond Future	7.8064		84.5180	7.8377	84.2329	0.401	0.0000	0.0000	0
2013/05/08	R209	08/05/2014	7.85	Call	Bond Future	396.5500		0.3966	111.5300	0.1115	(71.875)	0	0	0
2013/05/08	R209	08/05/2014	7.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R209	08/05/2014	7.86	Call	Bond Future	487.0700		0.4871	202.0500	0.2020	(58.517)	0	0	0
2013/05/08	R209	08/05/2014	7.86	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R209	08/05/2014	7.84	Call	Bond Future	305.8900		0.3059	20.8700	0.0209	(93.177)	0	0	0

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2013/05/08	R209	08/05/2014	7.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R210	01/08/2013			Bond Future	174.3666	174.3666	175.4755	175.4755	0.636	0.0000	0.0000	1,237
2013/05/08	R210	01/08/2013	172.99	Call	Bond Future	1,376.5900	1.3766	2,485.5300	2.4855	80.557	0	0	0
2013/05/08	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R210	01/08/2013	173.00	Call	Bond Future	1,366.5900	1.3666	2,475.5300	2.4755	81.147	0	0	0
2013/05/08	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R210	01/08/2013	173.01	Call	Bond Future	1,356.5900	1.3566	2,465.5300	2.4655	81.745	0	0	0
2013/05/08	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R211	01/08/2013			Bond Future	130.2410	130.2410	130.3098	130.3098	0.053	0.0000	0.0000	522
2013/05/08	R211	01/08/2013	129.99	Call	Bond Future	251.0100	0.2510	319.7500	0.3198	27.385	0	0	0
2013/05/08	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R211	01/08/2013	130.00	Call	Bond Future	241.0100	0.2410	309.7500	0.3098	28.522	0	0	0
2013/05/08	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R211	01/08/2013	130.01	Call	Bond Future	231.0100	0.2310	299.7500	0.2998	29.756	0	0	0
2013/05/08	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R212	01/08/2013			Bond Future	138.8518	138.8518	139.4350	139.4350	0.420	0.0000	0.0000	21,791
2013/05/08	R212	01/08/2013	137.99	Call	Bond Future	861.7800	0.8618	1,445.0200	1.4450	67.679	0	0	0
2013/05/08	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R212	01/08/2013	138.00	Call	Bond Future	851.7800	0.8518	1,435.0200	1.4350	68.473	0	0	0
2013/05/08	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R212	01/08/2013	138.01	Call	Bond Future	841.7800	0.8418	1,425.0200	1.4250	69.287	0	0	0
2013/05/08	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R213	01/08/2013			Bond Future	7.3495	99.5996	7.3786	99.3229	0.396	0.0000	0.0000	6,911
2013/05/08	R213	01/08/2013	91.25	Call	Bond Future	88,984.6200	88.9846	88,707.8500	88.7078	(0.311)	0	0	0
2013/05/08	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R213	07/11/2013			Bond Future	7.4063	97.4695	7.4363	97.1887	0.404	0.0000	0.0000	0
2013/05/08	R213	07/11/2013	8.59	Call	Bond Future	10,971.3100	10.9713	10,596.5700	10.5966	(3.416)	0	0	0
2013/05/08	R213	07/11/2013	8.59	Put	Bond Future	706.4500	0.7064	612.5500	0.6126	(13.292)	0	0	0
2013/05/08	R213	07/11/2013	8.60	Call	Bond Future	11,038.8400	11.0388	10,664.9000	10.6649	(3.387)	0	0	0
2013/05/08	R213	07/11/2013	8.60	Put	Bond Future	694.1200	0.6941	601.0200	0.6010	(13.413)	0	0	0
2013/05/08	R213	07/11/2013	8.61	Call	Bond Future	11,106.4300	11.1064	10,733.3000	10.7333	(3.360)	0	0	0
2013/05/08	R213	07/11/2013	8.61	Put	Bond Future	681.9700	0.6820	589.6800	0.5897	(13.533)	0	0	0
2013/05/08	R213	06/02/2014			Bond Future	7.4585	98.7824	7.4893	98.4979	0.413	0.0000	0.0000	0
2013/05/08	R213	06/02/2014	8.31	Call	Bond Future	9,390.6700	9.3907	9,037.0700	9.0371	(3.765)	0	0	0
2013/05/08	R213	06/02/2014	8.31	Put	Bond Future	1,943.7800	1.9438	1,874.6900	1.8747	(3.554)	0	0	0
2013/05/08	R213	06/02/2014	8.29	Call	Bond Future	9,269.5900	9.2696	8,915.9400	8.9159	(3.815)	0	0	0
2013/05/08	R213	06/02/2014	8.29	Put	Bond Future	1,987.9500	1.9879	1,918.8100	1.9188	(3.478)	0	0	0
2013/05/08	R213	06/02/2014	8.30	Call	Bond Future	9,330.0800	9.3301	8,976.4500	8.9764	(3.790)	0	0	0
2013/05/08	R213	06/02/2014	8.30	Put	Bond Future	1,965.7600	1.9658	1,896.6400	1.8966	(3.516)	0	0	0
2013/05/08	R213	08/05/2014			Bond Future	7.5086	96.5819	7.5403	96.2935	0.421	0.0000	0.0000	0
2013/05/08	R213	08/05/2014	7.66	Call	Bond Future	1,368.9700	1.3690	1,080.5900	1.0806	(21.065)	0	0	0
2013/05/08	R213	08/05/2014	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R213	08/05/2014	7.64	Call	Bond Future	1,189.6900	1.1897	901.3100	0.9013	(24.240)	0	0	0
2013/05/08	R213	08/05/2014	7.64	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
2013/05/08	R213	08/05/2014	7.65	Call	Bond Future	1,279.3900	1.2794	991.0100	0.9910	(22.540)	0	0	0
2013/05/08	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R214	01/08/2013			Bond Future	7.7296	88.8597	7.7535	88.6200	0.309	0.0000	0.0000	938
2013/05/08	R214	01/08/2013	84.31	Call	Bond Future	78,411.7900	78.4118	78,172.0600	78.1721	(0.306)	0	0	0
2013/05/08	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R214	07/11/2013			Bond Future	7.7861	86.8306	7.8107	86.5872	0.315	0.0000	0.0000	0
2013/05/08	R214	07/11/2013	7.79	Call	Bond Future	4,281.3000	4.2813	3,977.1600	3.9772	(7.104)	0	0	0
2013/05/08	R214	07/11/2013	7.79	Put	Bond Future	4,242.9900	4.2430	4,182.1800	4.1822	(1.433)	0	0	0
2013/05/08	R214	07/11/2013	7.80	Call	Bond Future	4,330.7300	4.3307	4,025.2600	4.0253	(7.054)	0	0	0
2013/05/08	R214	07/11/2013	7.80	Put	Bond Future	4,193.2700	4.1933	4,131.1300	4.1311	(1.482)	0	0	0
2013/05/08	R214	07/11/2013	7.81	Call	Bond Future	4,380.4200	4.3804	4,073.6600	4.0737	(7.003)	0	0	0
2013/05/08	R214	07/11/2013	7.81	Put	Bond Future	4,144.0100	4.1440	4,080.5800	4.0806	(1.531)	0	0	0
2013/05/08	R248	01/08/2013			Bond Future	7.8777	114.0777	7.8964	113.8378	0.237	0.0000	0.0000	603
2013/05/08	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R248	01/08/2013	7.84	Put	Bond Future	486.8100	0.4868	726.7800	0.7268	49.294	0	0	0
2013/05/08	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R248	01/08/2013	7.85	Put	Bond Future	357.2600	0.3573	597.2300	0.5972	67.170	0	0	0
2013/05/08	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R248	01/08/2013	7.86	Put	Bond Future	227.9600	0.2280	467.9300	0.4679	105.268	0	0	0
2013/05/08	R248	07/11/2013			Bond Future	7.9378	111.2679	7.9570	111.0243	0.242	0.0000	0.0000	0
2013/05/08	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R248	07/11/2013	7.84	Put	Bond Future	1,253.2300	1.2532	1,496.8600	1.4969	19.440	0	0	0
2013/05/08	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R248	07/11/2013	7.85	Put	Bond Future	1,123.9000	1.1239	1,367.5300	1.3675	21.677	0	0	0
2013/05/08	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/08	R248	07/11/2013	7.86	Put	Bond Future	994.8300	0.9948	1,238.4600	1.2385	24.490	0	0	0
Total													225823