



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 16/05/2013 to 16/05/2013

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
2013/05/16	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	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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2013/05/16	2025	01/08/2013			Bond Future	119.7425	119.7425	119.7680	119.7680	0.021	0.0000	0.0000	0
2013/05/16	2025	01/08/2013	117.99	Call	Bond Future	1,752.4600	1.7525	1,778.0000	1.7780	1.457	0	0	0
2013/05/16	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	2025	01/08/2013	118.00	Call	Bond Future	1,742.4600	1.7425	1,768.0000	1.7680	1.466	0	0	0
2013/05/16	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	2025	01/08/2013	118.01	Call	Bond Future	1,732.4600	1.7325	1,758.0000	1.7580	1.474	0	0	0
2013/05/16	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	2038	01/08/2013			Bond Future	116.1591	116.1591	114.4075	114.4075	(1.508)	0.0000	0.0000	9
2013/05/16	2038	01/08/2013	114.99	Call	Bond Future	1,169.1400	1.1691	0.0000	0.0000	(100.000)	0	0	0
2013/05/16	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	582.5100	0.5825	100.000	0	0	0
2013/05/16	2038	01/08/2013	115.00	Call	Bond Future	1,159.1400	1.1591	0.0000	0.0000	(100.000)	0	0	0
2013/05/16	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	592.5100	0.5925	100.000	0	0	0
2013/05/16	2038	01/08/2013	115.01	Call	Bond Future	1,149.1400	1.1491	0.0000	0.0000	(100.000)	0	0	0
2013/05/16	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	602.5100	0.6025	100.000	0	0	0
2013/05/16	2050	01/08/2013			Bond Future	123.0518	123.0518	123.0819	123.0819	0.024	0.0000	0.0000	122
2013/05/16	2050	01/08/2013	118.99	Call	Bond Future	4,061.8200	4.0618	4,091.9100	4.0919	0.741	0	0	0
2013/05/16	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	2050	01/08/2013	119.00	Call	Bond Future	4,051.8200	4.0518	4,081.9100	4.0819	0.743	0	0	0
2013/05/16	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	2050	01/08/2013	119.01	Call	Bond Future	4,041.8200	4.0418	4,071.9100	4.0719	0.744	0	0	0
2013/05/16	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	AL37	01/08/2013			Index Future	426.2550	426.2550	426.2290	426.2290	(0.006)	0.0000	0.0000	75
2013/05/16	AL37	07/11/2013			Index Future	432.2720	432.2720	432.2460	432.2460	(0.006)	0.0000	0.0000	0
2013/05/16	AL7T	01/08/2013			Index Future	519.0670	519.0670	518.9830	518.9830	(0.016)	0.0000	0.0000	1
2013/05/16	AL7T	07/11/2013			Index Future	526.3940	526.3940	526.3100	526.3100	(0.016)	0.0000	0.0000	0
2013/05/16	ALBI	01/08/2013			Index Future	460.2670	460.2670	459.8410	459.8410	(0.093)	0.0000	0.0000	725
2013/05/16	ALBI	07/11/2013			Index Future	466.7640	466.7640	466.3330	466.3330	(0.092)	0.0000	0.0000	85
2013/05/16	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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2013/05/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	CS26	02/04/2026			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
2013/05/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/16	EL28	01/08/2013			Bond Future	116.8845	116.8845	116.9126	116.9126	0.024	0.0000	0.0000	0
2013/05/16	EL28	01/08/2013	114.99	Call	Bond Future	1,894.5000	1.8945	1,922.6400	1.9226	1.485	0	0	0
2013/05/16	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	EL28	01/08/2013	115.00	Call	Bond Future	1,884.5000	1.8845	1,912.6400	1.9126	1.493	0	0	0
2013/05/16	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	EL28	01/08/2013	115.01	Call	Bond Future	1,874.5000	1.8745	1,902.6400	1.9026	1.501	0	0	0
2013/05/16	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	ES33	01/08/2013			Bond Future	8.3961	94.2910	8.4208	94.0684	0.295	0.0000	0.0000	292
2013/05/16	ES33	01/08/2013	9.00	Call	Bond Future	5,198.8400	5.1988	4,976.2500	4.9763	(4.282)	0	0	0
2013/05/16	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	ES33	01/08/2013	91.02	Call	Bond Future	83,239.7100	83.2397	83,017.1200	83.0171	(0.267)	0	0	0
2013/05/16	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	ES33	07/11/2013			Bond Future	8.4813	91.8407	8.5069	91.6152	0.301	0.0000	0.0000	0
2013/05/16	ES33	07/11/2013	8.49	Call	Bond Future	76.4600	0.0765	0.0000	0.0000	(100.000)	0	0	0
2013/05/16	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	149.0300	0.1490	100.000	0	0	0
2013/05/16	ES33	07/11/2013	8.50	Call	Bond Future	164.7400	0.1647	0.0000	0.0000	(100.000)	0	0	0
2013/05/16	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	60.7500	0.0608	100.000	0	0	0
2013/05/16	ES33	07/11/2013	8.51	Call	Bond Future	252.8900	0.2529	27.4000	0.0274	(89.165)	0	0	0
2013/05/16	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	GOVI	01/08/2013			GOVI	459.4130	459.4130	458.9990	458.9990	(0.090)	0.0000	0.0000	346
2013/05/16	GOVI	01/08/2013	445.99	Call	GOVI	134,230.0000	13.4230	130,090.0000	13.0090	(3.084)	0	0	0
2013/05/16	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	GOVI	01/08/2013	446.00	Call	GOVI	134,130.0000	13.4130	129,990.0000	12.9990	(3.087)	0	0	0
2013/05/16	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	GOVI	01/08/2013	446.01	Call	GOVI	134,030.0000	13.4030	129,890.0000	12.9890	(3.089)	0	0	0
2013/05/16	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	GOVI	07/11/2013			GOVI	465.8980	465.8980	465.4790	465.4790	(0.090)	0.0000	0.0000	0
2013/05/16	GOVI	07/11/2013	445.99	Call	GOVI	199,080.0000	19.9080	194,890.0000	19.4890	(2.105)	0	0	0
2013/05/16	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	GOVI	07/11/2013	446.00	Call	GOVI	198,980.0000	19.8980	194,790.0000	19.4790	(2.106)	0	0	0
2013/05/16	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	GOVI	07/11/2013	446.01	Call	GOVI	198,880.0000	19.8880	194,690.0000	19.4690	(2.107)	0	0	0
2013/05/16	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/16	IGOV	01/08/2013			Index Future	211.7320	211.7320	211.2860	211.2860	(0.211)	0.0000	0.0000	965
2013/05/16	IGOV	07/11/2013			Index Future	214.7490	214.7490	214.2970	214.2970	(0.210)	0.0000	0.0000	7
2013/05/16	ILBI	01/08/2013			Index Future	573.7940	573.7940	573.9580	573.9580	0.029	0.0000	0.0000	186
2013/05/16	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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2013/05/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/16	JBAF	19/06/2013			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	750
2013/05/16	JBAF	17/07/2013			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	0
2013/05/16	JBAF	21/08/2013			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	0
2013/05/16	JBAF	18/09/2013			Jibar Tradeable Future	4.9000	95.1000	4.8900	95.1100	(0.204)	0.0000	0.0000	2,200
2013/05/16	JBAF	16/10/2013			Jibar Tradeable Future	4.8400	95.1600	4.8200	95.1800	(0.413)	0.0000	0.0000	0
2013/05/16	JBAF	20/11/2013			Jibar Tradeable Future	4.8300	4.8300	4.8100	95.1900	(0.414)	0.0000	0.0000	0
2013/05/16	JBAF	18/12/2013			Jibar Tradeable Future	4.8200	95.1800	4.8100	95.1900	(0.207)	0.0000	0.0000	1,500
2013/05/16	JBAF	19/03/2014			Jibar Tradeable Future	4.8400	95.1600	4.8300	95.1700	(0.207)	0.0000	0.0000	0
2013/05/16	JBAF	18/06/2014			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	0
2013/05/16	JBAF	17/09/2014			Jibar Tradeable Future	5.0300	94.9700	5.0100	94.9900	(0.398)	0.0000	0.0000	0
2013/05/16	JBAF	17/12/2014			Jibar Tradeable Future	5.1600	94.8400	5.1400	94.8600	(0.388)	0.0000	0.0000	0
2013/05/16	JBAF	18/03/2015			Jibar Tradeable Future	5.2900	94.7100	5.2800	94.7200	(0.189)	0.0000	0.0000	0
2013/05/16	R023	01/08/2013			Bond Future	6.2500	114.0221	6.2496	114.0250	(0.006)	0.0000	0.0000	9,413
2013/05/16	R023	01/08/2013	7.29	Call	Bond Future	7,552.2500	7.5523	7,555.1300	7.5551	0.038	0	0	0
2013/05/16	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R023	01/08/2013	7.30	Call	Bond Future	7,621.6200	7.6216	7,624.5000	7.6245	0.038	0	0	0
2013/05/16	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R023	01/08/2013	7.31	Call	Bond Future	7,690.9300	7.6909	7,693.8100	7.6938	0.037	0	0	0
2013/05/16	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R023	07/11/2013			Bond Future	6.2892	111.7159	6.2888	111.7190	(0.007)	0.0000	0.0000	0
2013/05/16	R023	07/11/2013	6.49	Call	Bond Future	1,473.8000	1.4738	1,476.8400	1.4768	0.206	0	0	0
2013/05/16	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R023	07/11/2013	6.50	Call	Bond Future	1,546.5300	1.5465	1,549.5700	1.5496	0.197	0	0	0
2013/05/16	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R023	07/11/2013	6.51	Call	Bond Future	1,619.2100	1.6192	1,622.2500	1.6222	0.188	0	0	0
2013/05/16	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R157	01/08/2013			Bond Future	5.0270	122.0220	5.0163	122.0457	(0.214)	5.0010	5.0010	7,989
2013/05/16	R157	01/08/2013	116.11	Call	Bond Future	92,566.4200	92.5664	92,590.0400	92.5900	0.026	0	0	0
2013/05/16	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R157	07/11/2013			Bond Future	4.9851	116.9382	4.9725	116.9623	(0.254)	0.0000	0.0000	0
2013/05/16	R157	07/11/2013	5.59	Call	Bond Future	1,208.8100	1.2088	1,229.4200	1.2294	1.705	0	0	0
2013/05/16	R157	07/11/2013	5.59	Put	Bond Future	62.4600	0.0625	58.9400	0.0589	(5.636)	0	0	0
2013/05/16	R157	07/11/2013	5.60	Call	Bond Future	1,225.4500	1.2255	1,246.1600	1.2462	1.690	0	0	0
2013/05/16	R157	07/11/2013	5.60	Put	Bond Future	60.2800	0.0603	56.8600	0.0569	(5.674)	0	0	0
2013/05/16	R157	07/11/2013	5.61	Call	Bond Future	1,242.1500	1.2422	1,262.9600	1.2630	1.675	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
2013/05/16	R157	07/11/2013	5.61	Put	Bond Future	58.1600	0.0582	54.8400	0.0548	(5.708)	0	0	0
2013/05/16	R157	06/02/2014			Bond Future	4.9135	118.5123	4.8991	118.5360	(0.293)	0.0000	0.0000	0
2013/05/16	R157	06/02/2014	5.66	Call	Bond Future	1,304.0300	1.3040	1,323.8800	1.3239	1.522	0	0	0
2013/05/16	R157	06/02/2014	5.66	Put	Bond Future	86.1000	0.0861	82.2600	0.0823	(4.460)	0	0	0
2013/05/16	R157	06/02/2014	5.64	Call	Bond Future	1,276.0200	1.2760	1,295.7100	1.2957	1.543	0	0	0
2013/05/16	R157	06/02/2014	5.64	Put	Bond Future	90.4800	0.0905	86.4800	0.0865	(4.421)	0	0	0
2013/05/16	R157	06/02/2014	5.65	Call	Bond Future	1,290.0100	1.2900	1,309.7700	1.3098	1.532	0	0	0
2013/05/16	R157	06/02/2014	5.65	Put	Bond Future	88.2700	0.0883	84.3400	0.0843	(4.452)	0	0	0
2013/05/16	R157	08/05/2014			Bond Future	4.7978	113.3092	4.7807	113.3329	(0.357)	0.0000	0.0000	0
2013/05/16	R157	08/05/2014	5.21	Call	Bond Future	569.1300	0.5691	592.9000	0.5929	4.177	0	0	0
2013/05/16	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R157	08/05/2014	5.19	Call	Bond Future	541.6100	0.5416	565.3800	0.5654	4.389	0	0	0
2013/05/16	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R157	08/05/2014	5.20	Call	Bond Future	555.3700	0.5554	579.1400	0.5791	4.280	0	0	0
2013/05/16	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R186	01/08/2013			Bond Future	6.8425	133.0201	6.8625	132.8103	0.292	0.0000	0.0000	54,397
2013/05/16	R186	01/08/2013	128.26	Call	Bond Future	123,747.6800	123.7477	123,537.9400	123.5379	(0.169)	0	0	0
2013/05/16	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R186	01/08/2013	6.80	Call	Bond Future	2,034.2600	2.0343	1,921.4400	1.9214	(5.546)	0	0	0
2013/05/16	R186	01/08/2013	6.80	Put	Bond Future	2,481.2800	2.4813	2,578.2000	2.5782	3.906	0	0	100
2013/05/16	R186	01/08/2013	7.00	Call	Bond Future	3,166.6100	3.1666	3,023.5400	3.0235	(4.518)	0	0	0
2013/05/16	R186	01/08/2013	7.00	Put	Bond Future	1,527.1100	1.5271	1,593.7800	1.5938	4.366	0	0	4,100
2013/05/16	R186	01/08/2013	7.25	Call	Bond Future	4,939.8800	4.9399	4,766.8200	4.7668	(3.503)	0	0	4,315
2013/05/16	R186	01/08/2013	7.25	Put	Bond Future	755.7300	0.7557	792.4100	0.7924	4.854	0	0	0
2013/05/16	R186	01/08/2013	6.75	Call	Bond Future	1,795.9100	1.7959	1,691.1000	1.6911	(5.836)	0	0	2,500
2013/05/16	R186	01/08/2013	6.75	Put	Bond Future	2,771.7700	2.7718	2,876.7000	2.8767	3.786	0	0	0
2013/05/16	R186	07/11/2013			Bond Future	6.8949	134.8977	6.9156	134.6853	0.300	0.0000	0.0000	540
2013/05/16	R186	07/11/2013	6.50	Call	Bond Future	1,992.2700	1.9923	1,911.5600	1.9116	(4.051)	0	0	5,290
2013/05/16	R186	07/11/2013	6.50	Put	Bond Future	6,140.0200	6.1400	6,271.7700	6.2718	2.146	0	0	0
2013/05/16	R186	07/11/2013	8.14	Call	Bond Future	12,400.9000	12.4009	12,203.5400	12.2035	(1.591)	0	0	0
2013/05/16	R186	07/11/2013	8.14	Put	Bond Future	420.3300	0.4203	435.4300	0.4354	3.592	0	0	0
2013/05/16	R186	07/11/2013	8.15	Call	Bond Future	12,481.6200	12.4816	12,283.9600	12.2840	(1.584)	0	0	0
2013/05/16	R186	07/11/2013	8.15	Put	Bond Future	411.1300	0.4111	425.9300	0.4259	3.600	0	0	0
2013/05/16	R186	07/11/2013	8.16	Call	Bond Future	12,562.4100	12.5624	12,364.4600	12.3645	(1.576)	0	0	0
2013/05/16	R186	07/11/2013	8.16	Put	Bond Future	402.1000	0.4021	416.6100	0.4166	3.609	0	0	0
2013/05/16	R186	07/11/2013	8.75	Call	Bond Future	17,390.6200	17.3906	17,182.0200	17.1820	(1.199)	0	0	0
2013/05/16	R186	07/11/2013	8.75	Put	Bond Future	95.4500	0.0954	99.3100	0.0993	4.044	0	0	1,030
2013/05/16	R186	06/02/2014			Bond Future	6.9418	131.4232	6.9632	131.2069	0.309	0.0000	0.0000	0
2013/05/16	R186	06/02/2014	7.76	Call	Bond Future	9,681.3000	9.6813	9,509.8700	9.5099	(1.771)	0	0	0
2013/05/16	R186	06/02/2014	7.76	Put	Bond Future	1,779.8000	1.7798	1,824.5800	1.8246	2.516	0	0	0
2013/05/16	R186	06/02/2014	7.74	Call	Bond Future	9,541.8800	9.5419	9,371.4300	9.3714	(1.786)	0	0	0
2013/05/16	R186	06/02/2014	7.74	Put	Bond Future	1,825.4900	1.8255	1,871.2500	1.8713	2.507	0	0	0
2013/05/16	R186	06/02/2014	7.75	Call	Bond Future	9,611.5100	9.6115	9,440.5700	9.4406	(1.778)	0	0	0
2013/05/16	R186	06/02/2014	7.75	Put	Bond Future	1,802.5200	1.8025	1,847.7900	1.8478	2.511	0	0	0
2013/05/16	R186	08/05/2014			Bond Future	6.9902	133.2042	7.0125	132.9848	0.318	0.0000	0.0000	0
2013/05/16	R186	08/05/2014	7.11	Call	Bond Future	1,176.0500	1.1761	956.6300	0.9566	(18.657)	0	0	0
2013/05/16	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
2013/05/16	R186	08/05/2014	7.09	Call	Bond Future	980.6800	0.9807	761.2600	0.7613	(22.374)	0	0	0
2013/05/16	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R186	08/05/2014	7.10	Call	Bond Future	1,078.4200	1.0784	859.0000	0.8590	(20.346)	0	0	0
2013/05/16	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R197	01/08/2013			Bond Future	299.2124	299.2124	299.2752	299.2752	0.021	0.0000	0.0000	2,633
2013/05/16	R197	01/08/2013	294.99	Call	Bond Future	4,222.4500	4.2225	4,285.1700	4.2852	1.485	0	0	0
2013/05/16	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R197	01/08/2013	295.00	Call	Bond Future	4,212.4500	4.2125	4,275.1700	4.2752	1.489	0	0	0
2013/05/16	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R197	01/08/2013	295.01	Call	Bond Future	4,202.4500	4.2025	4,265.1700	4.2652	1.492	0	0	0
2013/05/16	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R201	01/08/2013			Bond Future	4.9074	106.1370	4.8731	106.1837	(0.699)	0.0000	0.0000	0
2013/05/16	R201	01/08/2013	107.45	Call	Bond Future	68,891.3100	68.8913	68,938.0000	68.9380	0.068	0	0	0
2013/05/16	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R201	07/11/2013			Bond Future	4.8060	107.6352	4.7628	107.6827	(0.898)	0.0000	0.0000	0
2013/05/16	R201	07/11/2013	4.79	Call	Bond Future	191.7300	0.1917	215.2000	0.2152	12.241	0	0	0
2013/05/16	R201	07/11/2013	4.79	Put	Bond Future	209.2900	0.2093	185.2500	0.1852	(11.486)	0	0	0
2013/05/16	R201	07/11/2013	4.80	Call	Bond Future	197.1200	0.1971	221.0000	0.2210	12.114	0	0	0
2013/05/16	R201	07/11/2013	4.80	Put	Bond Future	203.6800	0.2037	180.0500	0.1800	(11.602)	0	0	0
2013/05/16	R201	07/11/2013	4.81	Call	Bond Future	202.6000	0.2026	226.8900	0.2269	11.989	0	0	0
2013/05/16	R201	07/11/2013	4.81	Put	Bond Future	198.1600	0.1982	174.9400	0.1749	(11.718)	0	0	0
2013/05/16	R201	06/02/2014			Bond Future	4.6160	104.6754	4.5606	104.7228	(1.201)	0.0000	0.0000	0
2013/05/16	R201	06/02/2014	5.26	Call	Bond Future	600.2200	0.6002	639.9400	0.6399	6.618	0	0	0
2013/05/16	R201	06/02/2014	5.26	Put	Bond Future	51.3000	0.0513	43.5700	0.0436	(15.068)	0	0	0
2013/05/16	R201	06/02/2014	5.24	Call	Bond Future	585.9400	0.5859	625.3300	0.6253	6.723	0	0	0
2013/05/16	R201	06/02/2014	5.24	Put	Bond Future	54.0000	0.0540	45.9400	0.0459	(14.926)	0	0	0
2013/05/16	R201	06/02/2014	5.25	Call	Bond Future	593.1800	0.5932	632.7300	0.6327	6.667	0	0	0
2013/05/16	R201	06/02/2014	5.25	Put	Bond Future	52.7500	0.0528	44.8500	0.0449	(14.976)	0	0	0
2013/05/16	R201	08/05/2014			Bond Future	4.2583	106.0940	4.1798	106.1418	(1.843)	0.0000	0.0000	0
2013/05/16	R201	08/05/2014	4.76	Call	Bond Future	304.9100	0.3049	352.7600	0.3528	15.693	0	0	0
2013/05/16	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R201	08/05/2014	4.74	Call	Bond Future	292.7900	0.2928	340.6400	0.3406	16.343	0	0	0
2013/05/16	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R201	08/05/2014	4.75	Call	Bond Future	298.8500	0.2989	346.7000	0.3467	16.011	0	0	0
2013/05/16	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R202	01/08/2013			Bond Future	225.5415	225.5415	224.1856	224.1856	(0.601)	0.0000	0.0000	44,020
2013/05/16	R202	01/08/2013	222.99	Call	Bond Future	2,551.5500	2.5516	1,195.6500	1.1956	(53.140)	0	0	0
2013/05/16	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R202	01/08/2013	223.00	Call	Bond Future	2,541.5500	2.5416	1,185.6500	1.1856	(53.349)	0	0	0
2013/05/16	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R202	01/08/2013	223.01	Call	Bond Future	2,531.5500	2.5316	1,175.6500	1.1756	(53.560)	0	0	0
2013/05/16	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R203	01/08/2013			Bond Future	5.4834	113.2740	5.4832	113.2746	(0.003)	0.0000	0.0000	9,032
2013/05/16	R203	01/08/2013	109.11	Call	Bond Future	100,060.8400	100.0608	100,061.4200	100.0614	0.001	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
2013/05/16	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R203	07/11/2013			Bond Future	5.4998	110.7136	5.4996	110.7143	(0.004)	0.0000	0.0000	0
2013/05/16	R203	07/11/2013	5.71	Call	Bond Future	1,394.9000	1.3949	1,392.7200	1.3927	(0.156)	0	0	15
2013/05/16	R203	07/11/2013	5.71	Put	Bond Future	638.4900	0.6385	635.5900	0.6356	(0.454)	0	0	0
2013/05/16	R203	07/11/2013	5.99	Call	Bond Future	2,098.5300	2.0985	2,096.9200	2.0969	(0.077)	0	0	0
2013/05/16	R203	07/11/2013	5.99	Put	Bond Future	344.3500	0.3444	342.0200	0.3420	(0.677)	0	0	0
2013/05/16	R203	07/11/2013	6.00	Call	Bond Future	2,125.9500	2.1259	2,124.3600	2.1244	(0.075)	0	0	0
2013/05/16	R203	07/11/2013	6.00	Put	Bond Future	336.3400	0.3363	334.0300	0.3340	(0.687)	0	0	0
2013/05/16	R203	07/11/2013	6.01	Call	Bond Future	2,153.5000	2.1535	2,151.9400	2.1519	(0.072)	0	0	0
2013/05/16	R203	07/11/2013	6.01	Put	Bond Future	328.4800	0.3285	326.2000	0.3262	(0.694)	0	0	0
2013/05/16	R203	07/11/2013	571.00	Call	Bond Future	108,484.0900	108.4841	108,484.8100	108.4848	0.001	0	0	0
2013/05/16	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R203	06/02/2014			Bond Future	5.5087	112.2038	5.5087	112.2038	0.000	0.0000	0.0000	0
2013/05/16	R203	06/02/2014	6.16	Call	Bond Future	2,606.4000	2.6064	2,604.6300	2.6046	(0.068)	0	0	0
2013/05/16	R203	06/02/2014	6.16	Put	Bond Future	427.0300	0.4270	425.2600	0.4253	(0.414)	0	0	0
2013/05/16	R203	06/02/2014	5.95	Call	Bond Future	2,092.4400	2.0924	2,090.4300	2.0904	(0.096)	0	0	16
2013/05/16	R203	06/02/2014	5.95	Put	Bond Future	609.9000	0.6099	607.8900	0.6079	(0.330)	0	0	0
2013/05/16	R203	06/02/2014	6.14	Call	Bond Future	2,555.3200	2.5553	2,553.5200	2.5535	(0.070)	0	0	0
2013/05/16	R203	06/02/2014	6.14	Put	Bond Future	442.0800	0.4421	440.2800	0.4403	(0.407)	0	0	0
2013/05/16	R203	06/02/2014	6.15	Call	Bond Future	2,580.8100	2.5808	2,579.0300	2.5790	(0.069)	0	0	0
2013/05/16	R203	06/02/2014	6.15	Put	Bond Future	434.5000	0.4345	432.7200	0.4327	(0.410)	0	0	0
2013/05/16	R203	08/05/2014			Bond Future	5.5108	109.5631	5.5108	109.5629	0.001	0.0000	0.0000	0
2013/05/16	R203	08/05/2014	5.76	Call	Bond Future	785.3900	0.7854	785.1700	0.7852	(0.028)	0	0	0
2013/05/16	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R203	08/05/2014	5.74	Call	Bond Future	722.6300	0.7226	722.4100	0.7224	(0.030)	0	0	0
2013/05/16	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R203	08/05/2014	5.75	Call	Bond Future	754.0100	0.7540	753.7900	0.7538	(0.029)	0	0	0
2013/05/16	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R204	01/08/2013			Bond Future	5.6661	111.6792	5.6711	111.6550	0.088	0.0000	0.0000	13,573
2013/05/16	R204	01/08/2013	110.75	Call	Bond Future	102,795.6900	102.7957	102,771.4800	102.7715	(0.024)	0	0	0
2013/05/16	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R204	07/11/2013			Bond Future	5.6891	113.2557	5.6944	113.2313	0.092	0.0000	0.0000	0
2013/05/16	R204	07/11/2013	6.29	Call	Bond Future	3,150.8600	3.1509	3,128.6700	3.1287	(0.704)	0	0	0
2013/05/16	R204	07/11/2013	6.29	Put	Bond Future	403.1600	0.4032	405.3900	0.4054	0.553	0	0	0
2013/05/16	R204	07/11/2013	6.30	Call	Bond Future	3,186.7700	3.1868	3,164.5300	3.1645	(0.698)	0	0	0
2013/05/16	R204	07/11/2013	6.30	Put	Bond Future	394.0500	0.3941	396.2300	0.3962	0.553	0	0	0
2013/05/16	R204	07/11/2013	6.31	Call	Bond Future	3,222.8400	3.2228	3,200.5300	3.2005	(0.692)	0	0	0
2013/05/16	R204	07/11/2013	6.31	Put	Bond Future	385.1200	0.3851	387.2300	0.3872	0.548	0	0	0
2013/05/16	R204	07/11/2013	7.00	Call	Bond Future	5,947.7600	5.9478	5,923.4600	5.9235	(0.409)	0	0	0
2013/05/16	R204	07/11/2013	7.00	Put	Bond Future	60.3300	0.0603	60.4500	0.0604	0.199	0	0	1,270
2013/05/16	R204	06/02/2014			Bond Future	5.7049	110.7493	5.7107	110.7238	0.101	0.0000	0.0000	0
2013/05/16	R204	06/02/2014	6.40	Call	Bond Future	3,603.9500	3.6039	3,581.9000	3.5819	(0.612)	0	0	0
2013/05/16	R204	06/02/2014	6.40	Put	Bond Future	574.7700	0.5748	578.2000	0.5782	0.597	0	0	0
2013/05/16	R204	06/02/2014	6.41	Call	Bond Future	3,637.3900	3.6374	3,615.2900	3.6153	(0.608)	0	0	0
2013/05/16	R204	06/02/2014	6.41	Put	Bond Future	565.3800	0.5654	568.7600	0.5688	0.598	0	0	0
2013/05/16	R204	06/02/2014	6.39	Call	Bond Future	3,570.6100	3.5706	3,548.6300	3.5486	(0.616)	0	0	0
2013/05/16	R204	06/02/2014	6.39	Put	Bond Future	584.2800	0.5843	587.7800	0.5878	0.599	0	0	0

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2013/05/16	R204	08/05/2014			Bond Future	5.7209	112.2502	5.7271	112.2242	0.108	0.0000	0.0000	0
2013/05/16	R204	08/05/2014	6.05	Call	Bond Future	1,377.8800	1.3779	1,351.8500	1.3519	(1.889)	0	0	0
2013/05/16	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R204	08/05/2014	6.06	Call	Bond Future	1,419.4200	1.4194	1,393.3900	1.3934	(1.834)	0	0	0
2013/05/16	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R204	08/05/2014	6.04	Call	Bond Future	1,336.3300	1.3363	1,310.3000	1.3103	(1.948)	0	0	0
2013/05/16	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R206	01/08/2013			Bond Future	4.9638	101.5136	4.9572	101.5165	(0.133)	0.0000	0.0000	0
2013/05/16	R206	01/08/2013	103.94	Call	Bond Future	30,515.4500	30.5155	30,518.3600	30.5184	0.010	0	0	0
2013/05/16	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R206	07/11/2013			Bond Future	4.4510	102.9466	4.4337	102.9497	(0.389)	0.0000	0.0000	0
2013/05/16	R206	07/11/2013	4.29	Call	Bond Future	16.3900	0.0164	17.4000	0.0174	6.162	0	0	0
2013/05/16	R206	07/11/2013	4.29	Put	Bond Future	45.2400	0.0452	43.1500	0.0432	(4.620)	0	0	0
2013/05/16	R206	07/11/2013	4.30	Call	Bond Future	17.0200	0.0170	18.0600	0.0181	6.110	0	0	0
2013/05/16	R206	07/11/2013	4.30	Put	Bond Future	44.0700	0.0441	42.0100	0.0420	(4.674)	0	0	0
2013/05/16	R206	07/11/2013	4.31	Call	Bond Future	17.6500	0.0176	18.7200	0.0187	6.062	0	0	0
2013/05/16	R206	07/11/2013	4.31	Put	Bond Future	42.9100	0.0429	40.8800	0.0409	(4.731)	0	0	0
2013/05/16	R207	01/08/2013			Bond Future	5.9037	107.5545	5.9033	107.5566	(0.006)	0.0000	0.0000	7,464
2013/05/16	R207	01/08/2013	106.18	Call	Bond Future	99,983.3400	99.9833	99,985.3800	99.9854	0.002	0	0	0
2013/05/16	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R207	07/11/2013			Bond Future	5.9340	109.0728	5.9336	109.0750	(0.007)	0.0000	0.0000	0
2013/05/16	R207	07/11/2013	6.69	Call	Bond Future	4,290.3100	4.2903	4,289.2800	4.2893	(0.024)	0	0	0
2013/05/16	R207	07/11/2013	6.69	Put	Bond Future	362.8600	0.3629	359.6000	0.3596	(0.898)	0	0	0
2013/05/16	R207	07/11/2013	6.70	Call	Bond Future	4,332.7800	4.3328	4,331.7900	4.3318	(0.023)	0	0	0
2013/05/16	R207	07/11/2013	6.70	Put	Bond Future	354.5700	0.3546	351.3500	0.3513	(0.908)	0	0	0
2013/05/16	R207	07/11/2013	6.71	Call	Bond Future	4,375.3700	4.3754	4,374.4200	4.3744	(0.022)	0	0	0
2013/05/16	R207	07/11/2013	6.71	Put	Bond Future	346.4400	0.3464	343.2600	0.3433	(0.918)	0	0	0
2013/05/16	R207	06/02/2014			Bond Future	5.9588	106.9013	5.9585	106.9028	(0.005)	0.0000	0.0000	0
2013/05/16	R207	06/02/2014	6.66	Call	Bond Future	4,238.3400	4.2383	4,236.5700	4.2366	(0.042)	0	0	0
2013/05/16	R207	06/02/2014	6.66	Put	Bond Future	720.4000	0.7204	717.0900	0.7171	(0.459)	0	0	0
2013/05/16	R207	06/02/2014	6.64	Call	Bond Future	4,162.5900	4.1626	4,160.7800	4.1608	(0.043)	0	0	0
2013/05/16	R207	06/02/2014	6.64	Put	Bond Future	743.0100	0.7430	739.6600	0.7397	(0.451)	0	0	0
2013/05/16	R207	06/02/2014	6.65	Call	Bond Future	4,200.4100	4.2004	4,198.6200	4.1986	(0.043)	0	0	0
2013/05/16	R207	06/02/2014	6.65	Put	Bond Future	731.6300	0.7316	728.3000	0.7283	(0.455)	0	0	0
2013/05/16	R207	08/05/2014			Bond Future	5.9874	108.3501	5.9871	108.3514	(0.005)	0.0000	0.0000	0
2013/05/16	R207	08/05/2014	6.21	Call	Bond Future	1,089.2700	1.0893	1,090.6000	1.0906	0.122	0	0	0
2013/05/16	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R207	08/05/2014	6.19	Call	Bond Future	991.9700	0.9920	993.3000	0.9933	0.134	0	0	0
2013/05/16	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R207	08/05/2014	6.20	Call	Bond Future	1,040.6300	1.0406	1,041.9600	1.0420	0.128	0	0	0
2013/05/16	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R208	01/08/2013			Bond Future	5.9915	106.9511	5.9963	106.9208	0.081	0.0000	0.0000	9,193
2013/05/16	R208	01/08/2013	101.40	Call	Bond Future	97,906.6100	97.9066	97,876.3000	97.8763	(0.031)	0	0	0
2013/05/16	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R208	07/11/2013			Bond Future	6.0238	105.0649	6.0289	105.0343	0.084	0.0000	0.0000	0

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2013/05/16	R208	07/11/2013	6.79	Call	Bond Future	4,943.8300		4.9438	4,914.8900	4.9149	(0.585)	0	0	0
2013/05/16	R208	07/11/2013	6.79	Put	Bond Future	436.9300		0.4369	438.5600	0.4386	0.373	0	0	0
2013/05/16	R208	07/11/2013	6.80	Call	Bond Future	4,991.5300		4.9915	4,962.5400	4.9625	(0.581)	0	0	0
2013/05/16	R208	07/11/2013	6.80	Put	Bond Future	427.4000		0.4274	428.9800	0.4290	0.370	0	0	0
2013/05/16	R208	07/11/2013	6.81	Call	Bond Future	5,039.3500		5.0394	5,010.3200	5.0103	(0.576)	0	0	0
2013/05/16	R208	07/11/2013	6.81	Put	Bond Future	418.0400		0.4180	419.5800	0.4196	0.368	0	0	0
2013/05/16	R208	07/11/2013	7.50	Call	Bond Future	8,538.4700		8.5385	8,507.8800	8.5079	(0.358)	0	0	0
2013/05/16	R208	07/11/2013	7.50	Put	Bond Future	66.8300		0.0668	66.8100	0.0668	(0.030)	0	0	1,520
2013/05/16	R208	06/02/2014			Bond Future	6.0505		106.4790	6.0559	106.4473	0.089	0.0000	0.0000	0
2013/05/16	R208	06/02/2014	6.75	Call	Bond Future	4,891.5700		4.8916	4,864.0200	4.8640	(0.563)	0	0	0
2013/05/16	R208	06/02/2014	6.75	Put	Bond Future	886.5700		0.8866	890.6800	0.8907	0.464	0	0	0
2013/05/16	R208	06/02/2014	6.76	Call	Bond Future	4,934.1700		4.9342	4,906.5500	4.9065	(0.560)	0	0	0
2013/05/16	R208	06/02/2014	6.76	Put	Bond Future	873.3000		0.8733	877.3400	0.8773	0.463	0	0	0
2013/05/16	R208	06/02/2014	6.74	Call	Bond Future	4,849.1000		4.8491	4,821.6200	4.8216	(0.567)	0	0	0
2013/05/16	R208	06/02/2014	6.74	Put	Bond Future	900.0100		0.9000	904.1900	0.9042	0.464	0	0	0
2013/05/16	R208	08/05/2014			Bond Future	6.0767		104.5254	6.0824	104.4931	0.093	0.0000	0.0000	0
2013/05/16	R208	08/05/2014	6.30	Call	Bond Future	1,259.7600		1.2598	1,227.4800	1.2275	(2.562)	0	0	0
2013/05/16	R208	08/05/2014	6.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R208	08/05/2014	6.31	Call	Bond Future	1,315.7500		1.3157	1,283.4700	1.2835	(2.453)	0	0	0
2013/05/16	R208	08/05/2014	6.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R208	08/05/2014	6.29	Call	Bond Future	1,203.7500		1.2038	1,171.4700	1.1715	(2.682)	0	0	0
2013/05/16	R208	08/05/2014	6.29	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R209	01/08/2013			Bond Future	7.8240		85.5919	7.8490	85.3634	0.319	0.0000	0.0000	9,942
2013/05/16	R209	01/08/2013	79.36	Call	Bond Future	75,642.8000		75.6428	75,414.3300	75.4143	(0.302)	0	0	0
2013/05/16	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R209	07/11/2013			Bond Future	7.8860		83.6558	7.9116	83.4242	0.325	0.0000	0.0000	0
2013/05/16	R209	07/11/2013	8.79	Call	Bond Future	8,682.3100		8.6823	8,487.7400	8.4877	(2.241)	0	0	0
2013/05/16	R209	07/11/2013	8.79	Put	Bond Future	1,070.1100		1.0701	1,107.1400	1.1071	3.460	0	0	0
2013/05/16	R209	07/11/2013	8.80	Call	Bond Future	8,743.1200		8.7431	8,548.0400	8.5480	(2.231)	0	0	0
2013/05/16	R209	07/11/2013	8.80	Put	Bond Future	1,052.8400		1.0528	1,089.3600	1.0894	3.469	0	0	0
2013/05/16	R209	07/11/2013	8.81	Call	Bond Future	8,804.0400		8.8040	8,608.4600	8.6085	(2.221)	0	0	0
2013/05/16	R209	07/11/2013	8.81	Put	Bond Future	1,035.8000		1.0358	1,071.8200	1.0718	3.478	0	0	0
2013/05/16	R209	07/11/2013	9.50	Call	Bond Future	13,157.0400		13.1570	12,937.7100	12.9377	(1.667)	0	0	0
2013/05/16	R209	07/11/2013	9.50	Put	Bond Future	301.4400		0.3014	313.7100	0.3137	4.070	0	0	980
2013/05/16	R209	06/02/2014			Bond Future	7.9424		84.7818	7.9687	84.5465	0.332	0.0000	0.0000	0
2013/05/16	R209	06/02/2014	8.55	Call	Bond Future	7,709.5500		7.7096	7,538.5600	7.5386	(2.218)	0	0	0
2013/05/16	R209	06/02/2014	8.55	Put	Bond Future	2,532.5800		2.5326	2,596.9400	2.5969	2.541	0	0	0
2013/05/16	R209	06/02/2014	8.56	Call	Bond Future	7,763.8800		7.7639	7,592.3300	7.5923	(2.210)	0	0	0
2013/05/16	R209	06/02/2014	8.56	Put	Bond Future	2,505.9200		2.5059	2,569.7200	2.5697	2.546	0	0	0
2013/05/16	R209	06/02/2014	8.54	Call	Bond Future	7,655.3400		7.6553	7,484.9000	7.4849	(2.226)	0	0	0
2013/05/16	R209	06/02/2014	8.54	Put	Bond Future	2,559.5000		2.5595	2,624.4100	2.6244	2.536	0	0	0
2013/05/16	R209	08/05/2014			Bond Future	7.9992		82.7858	8.0263	82.5471	0.338	0.0000	0.0000	0
2013/05/16	R209	08/05/2014	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R209	08/05/2014	7.85	Put	Bond Future	1,335.6400		1.3356	1,574.3300	1.5743	17.871	0	0	0
2013/05/16	R209	08/05/2014	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R209	08/05/2014	7.86	Put	Bond Future	1,245.1200		1.2451	1,483.8100	1.4838	19.170	0	0	0
2013/05/16	R209	08/05/2014	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/16	R209	08/05/2014	7.84	Put	Bond Future	1,426.3000	1.4263	1,664.9900	1.6650	16.735	0	0	0
2013/05/16	R210	01/08/2013			Bond Future	175.8568	175.8568	175.8954	175.8954	0.022	0.0000	0.0000	1,237
2013/05/16	R210	01/08/2013	172.99	Call	Bond Future	2,866.7600	2.8668	2,905.4400	2.9054	1.349	0	0	0
2013/05/16	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R210	01/08/2013	173.00	Call	Bond Future	2,856.7600	2.8568	2,895.4400	2.8954	1.354	0	0	0
2013/05/16	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R210	01/08/2013	173.01	Call	Bond Future	2,846.7600	2.8468	2,885.4400	2.8854	1.359	0	0	0
2013/05/16	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R211	01/08/2013			Bond Future	130.5625	130.5625	130.5852	130.5852	0.017	0.0000	0.0000	522
2013/05/16	R211	01/08/2013	129.99	Call	Bond Future	572.5300	0.5725	595.1600	0.5952	3.953	0	0	0
2013/05/16	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R211	01/08/2013	130.00	Call	Bond Future	562.5300	0.5625	585.1600	0.5852	4.023	0	0	0
2013/05/16	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R211	01/08/2013	130.01	Call	Bond Future	552.5300	0.5525	575.1600	0.5752	4.096	0	0	0
2013/05/16	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R212	01/08/2013			Bond Future	139.5794	139.5794	139.3322	139.3322	(0.177)	0.0000	0.0000	21,791
2013/05/16	R212	01/08/2013	137.99	Call	Bond Future	1,589.4400	1.5894	1,342.2000	1.3422	(15.555)	0	0	0
2013/05/16	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R212	01/08/2013	138.00	Call	Bond Future	1,579.4400	1.5794	1,332.2000	1.3322	(15.654)	0	0	0
2013/05/16	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R212	01/08/2013	138.01	Call	Bond Future	1,569.4400	1.5694	1,322.2000	1.3222	(15.753)	0	0	0
2013/05/16	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R213	01/08/2013			Bond Future	7.5230	97.9640	7.5532	97.6843	0.400	0.0000	0.0000	6,824
2013/05/16	R213	01/08/2013	91.25	Call	Bond Future	87,348.9500	87.3490	87,069.2600	87.0693	(0.320)	0	0	0
2013/05/16	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R213	07/11/2013			Bond Future	7.5851	95.8100	7.6161	95.5266	0.409	0.0000	0.0000	0
2013/05/16	R213	07/11/2013	8.59	Call	Bond Future	9,397.6500	9.3976	9,152.7200	9.1527	(2.606)	0	0	0
2013/05/16	R213	07/11/2013	8.59	Put	Bond Future	792.2600	0.7923	830.8100	0.8308	4.866	0	0	0
2013/05/16	R213	07/11/2013	8.60	Call	Bond Future	9,463.2600	9.4633	9,217.7500	9.2177	(2.594)	0	0	0
2013/05/16	R213	07/11/2013	8.60	Put	Bond Future	778.0100	0.7780	815.9800	0.8160	4.880	0	0	0
2013/05/16	R213	07/11/2013	8.61	Call	Bond Future	9,528.9600	9.5290	9,282.8800	9.2829	(2.582)	0	0	0
2013/05/16	R213	07/11/2013	8.61	Put	Bond Future	763.9700	0.7640	801.3700	0.8014	4.895	0	0	0
2013/05/16	R213	06/02/2014			Bond Future	7.6425	97.0996	7.6744	96.8117	0.418	0.0000	0.0000	0
2013/05/16	R213	06/02/2014	8.31	Call	Bond Future	8,013.6600	8.0137	7,801.7900	7.8018	(2.644)	0	0	0
2013/05/16	R213	06/02/2014	8.31	Put	Bond Future	2,249.5700	2.2496	2,325.5800	2.3256	3.379	0	0	0
2013/05/16	R213	06/02/2014	8.29	Call	Bond Future	7,899.2300	7.8992	7,688.7400	7.6887	(2.665)	0	0	0
2013/05/16	R213	06/02/2014	8.29	Put	Bond Future	2,300.3900	2.3004	2,377.7800	2.3778	3.364	0	0	0
2013/05/16	R213	06/02/2014	8.30	Call	Bond Future	7,956.3800	7.9564	7,745.2000	7.7452	(2.654)	0	0	0
2013/05/16	R213	06/02/2014	8.30	Put	Bond Future	2,274.8600	2.2749	2,351.5600	2.3516	3.372	0	0	0
2013/05/16	R213	08/05/2014			Bond Future	7.6976	94.8769	7.7305	94.5850	0.427	0.0000	0.0000	0
2013/05/16	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R213	08/05/2014	7.66	Put	Bond Future	336.0000	0.3360	627.9200	0.6279	86.881	0	0	0
2013/05/16	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R213	08/05/2014	7.64	Put	Bond Future	515.2800	0.5153	807.2000	0.8072	56.653	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
2013/05/16	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R213	08/05/2014	7.65	Put	Bond Future	425.5800	0.4256	717.5000	0.7175	68.593	0	0	0
2013/05/16	R214	01/08/2013			Bond Future	7.9130	87.0465	7.9430	86.7554	0.380	0.0000	0.0000	840
2013/05/16	R214	01/08/2013	84.31	Call	Bond Future	76,598.5800	76.5986	76,307.5000	76.3075	(0.380)	0	0	0
2013/05/16	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R214	07/11/2013			Bond Future	7.9747	84.9911	8.0055	84.6960	0.387	0.0000	0.0000	0
2013/05/16	R214	07/11/2013	7.79	Call	Bond Future	3,135.0300	3.1350	2,992.6700	2.9927	(4.541)	0	0	0
2013/05/16	R214	07/11/2013	7.79	Put	Bond Future	4,936.2100	4.9362	5,088.8900	5.0889	3.093	0	0	0
2013/05/16	R214	07/11/2013	7.80	Call	Bond Future	3,176.3700	3.1764	3,032.8300	3.0328	(4.519)	0	0	0
2013/05/16	R214	07/11/2013	7.80	Put	Bond Future	4,878.4000	4.8784	5,029.9000	5.0299	3.106	0	0	0
2013/05/16	R214	07/11/2013	7.81	Call	Bond Future	3,218.2400	3.2182	3,073.5300	3.0735	(4.497)	0	0	0
2013/05/16	R214	07/11/2013	7.81	Put	Bond Future	4,821.3200	4.8213	4,971.6500	4.9717	3.118	0	0	0
2013/05/16	R248	01/08/2013			Bond Future	8.0609	111.7624	8.0909	111.3909	0.373	0.0000	0.0000	603
2013/05/16	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R248	01/08/2013	7.84	Put	Bond Future	2,802.1700	2.8022	3,173.6000	3.1736	13.255	0	0	0
2013/05/16	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R248	01/08/2013	7.85	Put	Bond Future	2,672.6200	2.6726	3,044.0500	3.0440	13.898	0	0	0
2013/05/16	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R248	01/08/2013	7.86	Put	Bond Future	2,543.3200	2.5433	2,914.7500	2.9148	14.604	0	0	0
2013/05/16	R248	07/11/2013			Bond Future	8.1263	108.9191	8.1572	108.5425	0.380	0.0000	0.0000	0
2013/05/16	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R248	07/11/2013	7.84	Put	Bond Future	3,602.0500	3.6020	3,978.6700	3.9787	10.456	0	0	0
2013/05/16	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R248	07/11/2013	7.85	Put	Bond Future	3,472.7200	3.4727	3,849.3400	3.8493	10.845	0	0	0
2013/05/16	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/16	R248	07/11/2013	7.86	Put	Bond Future	3,343.6500	3.3437	3,720.2700	3.7203	11.264	0	0	0
Total													228412