



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/05/2013 to 14/05/2013

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
2013/05/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/14	2025	01/08/2013			Bond Future	119.5132	119.5132	119.6654	119.6654	0.127	0.0000	0.0000	0
2013/05/14	2025	01/08/2013	117.99	Call	Bond Future	1,523.2400	1.5232	1,675.3800	1.6754	9.988	0	0	0
2013/05/14	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	2025	01/08/2013	118.00	Call	Bond Future	1,513.2400	1.5132	1,665.3800	1.6654	10.054	0	0	0
2013/05/14	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	2025	01/08/2013	118.01	Call	Bond Future	1,503.2400	1.5032	1,655.3800	1.6554	10.121	0	0	0
2013/05/14	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	2038	01/08/2013			Bond Future	116.0469	116.0469	116.0750	116.0750	0.024	0.0000	0.0000	9
2013/05/14	2038	01/08/2013	114.99	Call	Bond Future	1,056.9500	1.0569	1,085.0400	1.0850	2.658	0	0	0
2013/05/14	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	2038	01/08/2013	115.00	Call	Bond Future	1,046.9500	1.0469	1,075.0400	1.0750	2.683	0	0	0
2013/05/14	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	2038	01/08/2013	115.01	Call	Bond Future	1,036.9500	1.0369	1,065.0400	1.0650	2.709	0	0	0
2013/05/14	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	2050	01/08/2013			Bond Future	123.0878	123.0878	122.9610	122.9610	(0.103)	0.0000	0.0000	122
2013/05/14	2050	01/08/2013	118.99	Call	Bond Future	4,097.8100	4.0978	3,970.9800	3.9710	(3.095)	0	0	0
2013/05/14	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	2050	01/08/2013	119.00	Call	Bond Future	4,087.8100	4.0878	3,960.9800	3.9610	(3.103)	0	0	0
2013/05/14	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	2050	01/08/2013	119.01	Call	Bond Future	4,077.8100	4.0778	3,950.9800	3.9510	(3.110)	0	0	0
2013/05/14	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	AL37	01/08/2013			Index Future	427.4200	427.4200	426.6850	426.6850	(0.172)	0.0000	0.0000	75
2013/05/14	AL37	07/11/2013			Index Future	433.4530	433.4530	432.7080	432.7080	(0.172)	0.0000	0.0000	0
2013/05/14	AL7T	01/08/2013			Index Future	522.6500	522.6500	521.1630	521.1630	(0.285)	0.0000	0.0000	1
2013/05/14	AL7T	07/11/2013			Index Future	530.0260	530.0260	528.5180	528.5180	(0.285)	0.0000	0.0000	0
2013/05/14	ALBI	01/08/2013			Index Future	463.4900	463.4900	461.1670	461.1670	(0.501)	0.0000	0.0000	725
2013/05/14	ALBI	07/11/2013			Index Future	470.0310	470.0310	467.6760	467.6760	(0.501)	0.0000	0.0000	85
2013/05/14	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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2013/05/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	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
2013/05/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/14	EL28	01/08/2013			Bond Future	116.8445	116.8445	116.7996	116.7996	(0.038)	0.0000	0.0000	0
2013/05/14	EL28	01/08/2013	114.99	Call	Bond Future	1,854.4600	1.8545	1,809.5600	1.8096	(2.421)	0	0	0
2013/05/14	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	EL28	01/08/2013	115.00	Call	Bond Future	1,844.4600	1.8445	1,799.5600	1.7996	(2.434)	0	0	0
2013/05/14	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	EL28	01/08/2013	115.01	Call	Bond Future	1,834.4600	1.8345	1,789.5600	1.7896	(2.448)	0	0	0
2013/05/14	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	ES33	01/08/2013			Bond Future	8.2558	95.5664	8.3678	94.5455	1.357	0.0000	0.0000	292
2013/05/14	ES33	01/08/2013	9.00	Call	Bond Future	6,474.2300	6.4742	5,453.3400	5.4533	(15.769)	0	0	0
2013/05/14	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	ES33	01/08/2013	91.02	Call	Bond Future	84,515.1000	84.5151	83,494.2100	83.4942	(1.208)	0	0	0
2013/05/14	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	ES33	07/11/2013			Bond Future	8.3367	93.1339	8.4522	92.0988	1.386	0.0000	0.0000	0
2013/05/14	ES33	07/11/2013	8.49	Call	Bond Future	1,369.6500	1.3697	334.5100	0.3345	(75.577)	0	0	0
2013/05/14	ES33	07/11/2013	8.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	ES33	07/11/2013	8.50	Call	Bond Future	1,457.9300	1.4579	422.7900	0.4228	(71.001)	0	0	0
2013/05/14	ES33	07/11/2013	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	ES33	07/11/2013	8.51	Call	Bond Future	1,546.0800	1.5461	510.9400	0.5109	(66.953)	0	0	0
2013/05/14	ES33	07/11/2013	8.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	GOVI	01/08/2013			GOVI	462.5090	462.5090	460.2680	460.2680	(0.485)	0.0000	0.0000	349
2013/05/14	GOVI	01/08/2013	445.99	Call	GOVI	165,190.0000	16.5190	142,780.0000	14.2780	(13.566)	0	0	0
2013/05/14	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	GOVI	01/08/2013	446.00	Call	GOVI	165,090.0000	16.5090	142,680.0000	14.2680	(13.574)	0	0	0
2013/05/14	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	GOVI	01/08/2013	446.01	Call	GOVI	164,990.0000	16.4990	142,580.0000	14.2580	(13.583)	0	0	0
2013/05/14	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	GOVI	07/11/2013			GOVI	469.0360	469.0360	466.7640	466.7640	(0.484)	0.0000	0.0000	0
2013/05/14	GOVI	07/11/2013	445.99	Call	GOVI	230,460.0000	23.0460	207,740.0000	20.7740	(9.859)	0	0	0
2013/05/14	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	GOVI	07/11/2013	446.00	Call	GOVI	230,360.0000	23.0360	207,640.0000	20.7640	(9.863)	0	0	0
2013/05/14	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	GOVI	07/11/2013	446.01	Call	GOVI	230,260.0000	23.0260	207,540.0000	20.7540	(9.867)	0	0	0
2013/05/14	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/14	IGOV	01/08/2013			Index Future	211.8850	211.8850	211.6710	211.6710	(0.101)	0.0000	0.0000	965
2013/05/14	IGOV	07/11/2013			Index Future	214.9030	214.9030	214.6860	214.6860	(0.101)	0.0000	0.0000	7
2013/05/14	ILBI	01/08/2013			Index Future	574.0830	574.0830	574.1370	574.1370	0.009	0.0000	0.0000	186
2013/05/14	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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2013/05/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/14	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/05/14	JBAF	19/06/2013			Jibar Tradeable Future	4.9900	95.0100	5.0000	95.0000	0.200	0.0000	0.0000	1,000
2013/05/14	JBAF	17/07/2013			Jibar Tradeable Future	4.9700	95.0300	4.9800	95.0200	0.201	0.0000	0.0000	0
2013/05/14	JBAF	21/08/2013			Jibar Tradeable Future	4.8900	95.1100	4.8900	95.1100	0.000	0.0000	0.0000	0
2013/05/14	JBAF	18/09/2013			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	2,200
2013/05/14	JBAF	16/10/2013			Jibar Tradeable Future	4.8100	95.1900	4.8100	95.1900	0.000	0.0000	0.0000	0
2013/05/14	JBAF	18/12/2013			Jibar Tradeable Future	4.8000	95.2000	4.8000	95.2000	0.000	0.0000	0.0000	1,500
2013/05/14	JBAF	19/03/2014			Jibar Tradeable Future	4.8000	95.2000	4.8100	95.1900	0.208	0.0000	0.0000	0
2013/05/14	JBAF	18/06/2014			Jibar Tradeable Future	4.8600	95.1400	4.8800	95.1200	0.412	0.0000	0.0000	1,000
2013/05/14	JBAF	17/09/2014			Jibar Tradeable Future	4.9500	95.0500	4.9800	95.0200	0.606	0.0000	0.0000	0
2013/05/14	JBAF	17/12/2014			Jibar Tradeable Future	5.0700	94.9300	5.1000	94.9000	0.592	0.0000	0.0000	1,000
2013/05/14	JBAF	18/03/2015			Jibar Tradeable Future	5.2100	94.7900	5.2400	94.7600	0.576	0.0000	0.0000	0
2013/05/14	R023	01/08/2013			Bond Future	6.1431	114.8380	6.1841	114.5245	0.667	0.0000	0.0000	9,365
2013/05/14	R023	01/08/2013	7.29	Call	Bond Future	8,368.2200	8.3682	8,054.6400	8.0546	(3.747)	0	0	0
2013/05/14	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R023	01/08/2013	7.30	Call	Bond Future	8,437.5900	8.4376	8,124.0100	8.1240	(3.716)	0	0	0
2013/05/14	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R023	01/08/2013	7.31	Call	Bond Future	8,506.9000	8.5069	8,193.3200	8.1933	(3.686)	0	0	0
2013/05/14	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R023	07/11/2013			Bond Future	6.1780	112.5431	6.2206	112.2252	0.690	0.0000	0.0000	0
2013/05/14	R023	07/11/2013	6.49	Call	Bond Future	2,300.9300	2.3009	1,983.1200	1.9831	(13.812)	0	0	0
2013/05/14	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R023	07/11/2013	6.50	Call	Bond Future	2,373.6600	2.3737	2,055.8500	2.0559	(13.389)	0	0	0
2013/05/14	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R023	07/11/2013	6.51	Call	Bond Future	2,446.3400	2.4463	2,128.5300	2.1285	(12.991)	0	0	0
2013/05/14	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R157	01/08/2013			Bond Future	4.9866	122.1106	5.0318	122.0116	0.906	0.0000	0.0000	7,989
2013/05/14	R157	01/08/2013	116.11	Call	Bond Future	92,655.0100	92.6550	92,556.0000	92.5560	(0.107)	0	0	0
2013/05/14	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R157	07/11/2013			Bond Future	4.9382	117.0277	4.9907	116.9275	1.063	0.0000	0.0000	0
2013/05/14	R157	07/11/2013	5.59	Call	Bond Future	1,288.9900	1.2890	1,200.0700	1.2001	(6.898)	0	0	0
2013/05/14	R157	07/11/2013	5.59	Put	Bond Future	53.1400	0.0531	64.4100	0.0644	21.208	0	0	0
2013/05/14	R157	07/11/2013	5.60	Call	Bond Future	1,305.9200	1.3059	1,216.6500	1.2167	(6.836)	0	0	0
2013/05/14	R157	07/11/2013	5.60	Put	Bond Future	51.2500	0.0513	62.1700	0.0622	21.307	0	0	0
2013/05/14	R157	07/11/2013	5.61	Call	Bond Future	1,322.9000	1.3229	1,233.3000	1.2333	(6.773)	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
2013/05/14	R157	07/11/2013	5.61	Put	Bond Future	49.4100	0.0494	60.0000	0.0600	21.433	0	0	0
2013/05/14	R157	06/02/2014			Bond Future	4.8573	118.6048	4.9195	118.5024	1.281	0.0000	0.0000	0
2013/05/14	R157	06/02/2014	5.66	Call	Bond Future	1,386.1700	1.3862	1,297.4900	1.2975	(6.397)	0	0	0
2013/05/14	R157	06/02/2014	5.66	Put	Bond Future	75.7700	0.0758	89.4400	0.0894	18.041	0	0	0
2013/05/14	R157	06/02/2014	5.64	Call	Bond Future	1,357.6800	1.3577	1,269.5800	1.2696	(6.489)	0	0	0
2013/05/14	R157	06/02/2014	5.64	Put	Bond Future	79.6700	0.0797	93.9200	0.0939	17.886	0	0	0
2013/05/14	R157	06/02/2014	5.65	Call	Bond Future	1,371.9000	1.3719	1,283.5200	1.2835	(6.442)	0	0	0
2013/05/14	R157	06/02/2014	5.65	Put	Bond Future	77.6900	0.0777	91.6600	0.0917	17.982	0	0	0
2013/05/14	R157	08/05/2014			Bond Future	4.7299	113.4034	4.8049	113.2995	1.585	0.0000	0.0000	0
2013/05/14	R157	08/05/2014	5.21	Call	Bond Future	663.4000	0.6634	559.4200	0.5594	(15.674)	0	0	0
2013/05/14	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R157	08/05/2014	5.19	Call	Bond Future	635.8800	0.6359	531.9000	0.5319	(16.352)	0	0	0
2013/05/14	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R157	08/05/2014	5.20	Call	Bond Future	649.6400	0.6496	545.6600	0.5457	(16.006)	0	0	0
2013/05/14	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R186	01/08/2013			Bond Future	6.7315	134.1923	6.8236	133.2184	1.368	0.0000	0.0000	53,547
2013/05/14	R186	01/08/2013	128.26	Call	Bond Future	124,919.8400	124.9198	123,945.9900	123.9460	(0.780)	0	0	0
2013/05/14	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R186	01/08/2013	6.80	Call	Bond Future	2,636.0100	2.6360	2,110.4900	2.1105	(19.936)	0	0	0
2013/05/14	R186	01/08/2013	6.80	Put	Bond Future	1,910.8700	1.9109	2,359.2000	2.3592	23.462	0	0	100
2013/05/14	R186	01/08/2013	7.00	Call	Bond Future	3,937.8000	3.9378	3,274.7400	3.2747	(16.838)	0	0	0
2013/05/14	R186	01/08/2013	7.00	Put	Bond Future	1,126.1400	1.1261	1,436.9300	1.4369	27.598	0	0	4,100
2013/05/14	R186	01/08/2013	7.25	Call	Bond Future	5,882.0300	5.8820	5,082.2200	5.0822	(13.598)	0	0	4,315
2013/05/14	R186	01/08/2013	7.25	Put	Bond Future	525.7200	0.5257	699.7600	0.6998	33.105	0	0	0
2013/05/14	R186	01/08/2013	6.75	Call	Bond Future	2,353.3800	2.3534	1,864.3500	1.8644	(20.780)	0	0	2,500
2013/05/14	R186	01/08/2013	6.75	Put	Bond Future	2,157.0800	2.1571	2,641.9000	2.6419	22.476	0	0	0
2013/05/14	R186	07/11/2013			Bond Future	6.7800	136.0861	6.8754	135.0988	1.406	0.0000	0.0000	540
2013/05/14	R186	07/11/2013	6.50	Call	Bond Future	2,448.4500	2.4484	2,074.5000	2.0745	(15.273)	0	0	5,290
2013/05/14	R186	07/11/2013	6.50	Put	Bond Future	5,407.8400	5.4078	6,021.1600	6.0212	11.341	0	0	0
2013/05/14	R186	07/11/2013	8.14	Call	Bond Future	13,493.5300	13.4935	12,580.9300	12.5809	(6.763)	0	0	0
2013/05/14	R186	07/11/2013	8.14	Put	Bond Future	324.6000	0.3246	399.2700	0.3993	23.004	0	0	0
2013/05/14	R186	07/11/2013	8.15	Call	Bond Future	13,576.0500	13.5761	12,662.0200	12.6620	(6.733)	0	0	0
2013/05/14	R186	07/11/2013	8.15	Put	Bond Future	317.2000	0.3172	390.4400	0.3904	23.090	0	0	0
2013/05/14	R186	07/11/2013	8.16	Call	Bond Future	13,658.6100	13.6586	12,743.1800	12.7432	(6.702)	0	0	0
2013/05/14	R186	07/11/2013	8.16	Put	Bond Future	309.9400	0.3099	381.7800	0.3818	23.179	0	0	0
2013/05/14	R186	07/11/2013	8.75	Call	Bond Future	18,553.0800	18.5531	17,585.6000	17.5856	(5.215)	0	0	0
2013/05/14	R186	07/11/2013	8.75	Put	Bond Future	69.5500	0.0696	89.3400	0.0893	28.454	0	0	1,030
2013/05/14	R186	06/02/2014			Bond Future	6.8229	132.6295	6.9215	131.6279	1.445	0.0000	0.0000	0
2013/05/14	R186	06/02/2014	7.76	Call	Bond Future	10,663.2500	10.6633	9,877.4300	9.8774	(7.369)	0	0	0
2013/05/14	R186	06/02/2014	7.76	Put	Bond Future	1,555.4200	1.5554	1,771.1500	1.7712	13.870	0	0	0
2013/05/14	R186	06/02/2014	7.74	Call	Bond Future	10,520.7800	10.5208	9,739.5700	9.7396	(7.425)	0	0	0
2013/05/14	R186	06/02/2014	7.74	Put	Bond Future	1,598.0600	1.5981	1,818.4000	1.8184	13.788	0	0	0
2013/05/14	R186	06/02/2014	7.75	Call	Bond Future	10,592.9300	10.5929	9,809.4600	9.8095	(7.396)	0	0	0
2013/05/14	R186	06/02/2014	7.75	Put	Bond Future	1,577.6100	1.5776	1,795.6900	1.7957	13.823	0	0	0
2013/05/14	R186	08/05/2014			Bond Future	6.8672	134.4275	6.9692	133.4121	1.485	0.0000	0.0000	0
2013/05/14	R186	08/05/2014	7.11	Call	Bond Future	2,399.3800	2.3994	1,383.9900	1.3840	(42.319)	0	0	0
2013/05/14	R186	08/05/2014	7.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/14	R186	08/05/2014	7.09	Call	Bond Future	2,204.0100	2.2040	1,188.6200	1.1886	(46.070)	0	0	0
2013/05/14	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R186	08/05/2014	7.10	Call	Bond Future	2,301.7500	2.3018	1,286.3600	1.2864	(44.114)	0	0	0
2013/05/14	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R197	01/08/2013			Bond Future	298.7020	298.7020	299.0237	299.0237	0.108	0.0000	0.0000	2,633
2013/05/14	R197	01/08/2013	294.99	Call	Bond Future	3,712.0200	3.7120	4,033.6600	4.0337	8.665	0	0	0
2013/05/14	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R197	01/08/2013	295.00	Call	Bond Future	3,702.0200	3.7020	4,023.6600	4.0237	8.688	0	0	0
2013/05/14	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R197	01/08/2013	295.01	Call	Bond Future	3,692.0200	3.6920	4,013.6600	4.0137	8.712	0	0	0
2013/05/14	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R201	01/08/2013			Bond Future	4.8876	106.1639	4.9000	106.1470	0.253	0.0000	0.0000	0
2013/05/14	R201	01/08/2013	107.45	Call	Bond Future	68,918.1700	68.9182	68,901.3500	68.9014	(0.024)	0	0	0
2013/05/14	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R201	07/11/2013			Bond Future	4.7814	107.6622	4.7968	107.6453	0.321	0.0000	0.0000	0
2013/05/14	R201	07/11/2013	4.79	Call	Bond Future	200.5900	0.2006	191.5700	0.1916	(4.497)	0	0	0
2013/05/14	R201	07/11/2013	4.79	Put	Bond Future	191.1900	0.1912	199.0500	0.1991	4.111	0	0	0
2013/05/14	R201	07/11/2013	4.80	Call	Bond Future	206.5100	0.2065	197.3400	0.1973	(4.440)	0	0	0
2013/05/14	R201	07/11/2013	4.80	Put	Bond Future	186.1100	0.1861	193.8200	0.1938	4.143	0	0	0
2013/05/14	R201	07/11/2013	4.81	Call	Bond Future	212.5300	0.2125	203.2100	0.2032	(4.385)	0	0	0
2013/05/14	R201	07/11/2013	4.81	Put	Bond Future	181.1300	0.1811	188.6900	0.1887	4.174	0	0	0
2013/05/14	R201	06/02/2014			Bond Future	4.5822	104.7043	4.6031	104.6865	0.455	0.0000	0.0000	0
2013/05/14	R201	06/02/2014	5.26	Call	Bond Future	620.9400	0.6209	605.5800	0.6056	(2.474)	0	0	0
2013/05/14	R201	06/02/2014	5.26	Put	Bond Future	43.1200	0.0431	45.5900	0.0456	5.728	0	0	0
2013/05/14	R201	06/02/2014	5.24	Call	Bond Future	606.3500	0.6063	591.1100	0.5911	(2.513)	0	0	0
2013/05/14	R201	06/02/2014	5.24	Put	Bond Future	45.5100	0.0455	48.1000	0.0481	5.691	0	0	0
2013/05/14	R201	06/02/2014	5.25	Call	Bond Future	613.5200	0.6135	598.2200	0.5982	(2.494)	0	0	0
2013/05/14	R201	06/02/2014	5.25	Put	Bond Future	44.1900	0.0442	46.7200	0.0467	5.725	0	0	0
2013/05/14	R201	08/05/2014			Bond Future	4.2094	106.1238	4.2395	106.1055	0.713	0.0000	0.0000	0
2013/05/14	R201	08/05/2014	4.76	Call	Bond Future	334.6800	0.3347	316.3800	0.3164	(5.468)	0	0	0
2013/05/14	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R201	08/05/2014	4.74	Call	Bond Future	322.5600	0.3226	304.2600	0.3043	(5.673)	0	0	0
2013/05/14	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R201	08/05/2014	4.75	Call	Bond Future	328.6200	0.3286	310.3200	0.3103	(5.569)	0	0	0
2013/05/14	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R202	01/08/2013			Bond Future	226.3917	226.3917	225.3816	225.3816	(0.446)	0.0000	0.0000	44,020
2013/05/14	R202	01/08/2013	222.99	Call	Bond Future	3,401.7200	3.4017	2,391.6400	2.3916	(29.693)	0	0	0
2013/05/14	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R202	01/08/2013	223.00	Call	Bond Future	3,391.7200	3.3917	2,381.6400	2.3816	(29.781)	0	0	0
2013/05/14	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R202	01/08/2013	223.01	Call	Bond Future	3,381.7200	3.3817	2,371.6400	2.3716	(29.869)	0	0	0
2013/05/14	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R203	01/08/2013			Bond Future	5.4415	113.4356	5.4786	113.2925	0.682	0.0000	0.0000	9,032
2013/05/14	R203	01/08/2013	109.11	Call	Bond Future	100,222.4100	100.2224	100,079.3100	100.0793	(0.143)	0	0	0

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2013/05/14	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R203	07/11/2013			Bond Future	5.4546	110.8772	5.4947	110.7322	0.735	0.0000	0.0000	0
2013/05/14	R203	07/11/2013	5.71	Call	Bond Future	1,507.3700	1.5074	1,412.0900	1.4121	(6.321)	0	0	15
2013/05/14	R203	07/11/2013	5.71	Put	Bond Future	587.4200	0.5874	637.1000	0.6371	8.457	0	0	0
2013/05/14	R203	07/11/2013	5.99	Call	Bond Future	2,229.4500	2.2294	2,114.9300	2.1149	(5.137)	0	0	0
2013/05/14	R203	07/11/2013	5.99	Put	Bond Future	311.7300	0.3117	342.1700	0.3422	9.765	0	0	0
2013/05/14	R203	07/11/2013	6.00	Call	Bond Future	2,257.5100	2.2575	2,142.4000	2.1424	(5.099)	0	0	0
2013/05/14	R203	07/11/2013	6.00	Put	Bond Future	304.3600	0.3044	334.2100	0.3342	9.807	0	0	0
2013/05/14	R203	07/11/2013	6.01	Call	Bond Future	2,285.7000	2.2857	2,170.0100	2.1700	(5.061)	0	0	0
2013/05/14	R203	07/11/2013	6.01	Put	Bond Future	297.1400	0.2971	326.4100	0.3264	9.851	0	0	0
2013/05/14	R203	07/11/2013	571.00	Call	Bond Future	108,647.6300	108.6476	108,502.6700	108.5027	(0.133)	0	0	0
2013/05/14	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R203	06/02/2014			Bond Future	5.4594	112.3712	5.5029	112.2235	0.798	0.0000	0.0000	0
2013/05/14	R203	06/02/2014	6.16	Call	Bond Future	2,742.3000	2.7423	2,626.2300	2.6262	(4.233)	0	0	0
2013/05/14	R203	06/02/2014	6.16	Put	Bond Future	395.5400	0.3955	427.1400	0.4271	7.989	0	0	0
2013/05/14	R203	06/02/2014	5.95	Call	Bond Future	2,217.1400	2.2171	2,111.4900	2.1115	(4.765)	0	0	16
2013/05/14	R203	06/02/2014	5.95	Put	Bond Future	567.2100	0.5672	609.2300	0.6092	7.408	0	0	0
2013/05/14	R203	06/02/2014	6.14	Call	Bond Future	2,690.2500	2.6902	2,575.0900	2.5751	(4.281)	0	0	0
2013/05/14	R203	06/02/2014	6.14	Put	Bond Future	409.6200	0.4096	442.1300	0.4421	7.937	0	0	0
2013/05/14	R203	06/02/2014	6.15	Call	Bond Future	2,716.2300	2.7162	2,600.6100	2.6006	(4.257)	0	0	0
2013/05/14	R203	06/02/2014	6.15	Put	Bond Future	402.5300	0.4025	434.5800	0.4346	7.962	0	0	0
2013/05/14	R203	08/05/2014			Bond Future	5.4570	109.7333	5.5043	109.5834	0.867	0.0000	0.0000	0
2013/05/14	R203	08/05/2014	5.76	Call	Bond Future	955.5500	0.9556	805.6500	0.8056	(15.687)	0	0	0
2013/05/14	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R203	08/05/2014	5.74	Call	Bond Future	892.7900	0.8928	742.8900	0.7429	(16.790)	0	0	0
2013/05/14	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R203	08/05/2014	5.75	Call	Bond Future	924.1700	0.9242	774.2700	0.7743	(16.220)	0	0	0
2013/05/14	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R204	01/08/2013			Bond Future	5.6200	111.9043	5.6565	111.7261	0.650	0.0000	0.0000	13,573
2013/05/14	R204	01/08/2013	110.75	Call	Bond Future	103,020.8100	103.0208	102,842.6100	102.8426	(0.173)	0	0	0
2013/05/14	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R204	07/11/2013			Bond Future	5.6401	113.4836	5.6789	113.3031	0.688	0.0000	0.0000	0
2013/05/14	R204	07/11/2013	6.29	Call	Bond Future	3,341.9800	3.3420	3,194.0600	3.1941	(4.426)	0	0	0
2013/05/14	R204	07/11/2013	6.29	Put	Bond Future	366.3100	0.3663	398.9300	0.3989	8.905	0	0	0
2013/05/14	R204	07/11/2013	6.30	Call	Bond Future	3,378.6200	3.3786	3,230.0900	3.2301	(4.396)	0	0	0
2013/05/14	R204	07/11/2013	6.30	Put	Bond Future	357.9300	0.3579	389.9400	0.3899	8.943	0	0	0
2013/05/14	R204	07/11/2013	6.31	Call	Bond Future	3,415.4000	3.4154	3,266.2700	3.2663	(4.366)	0	0	0
2013/05/14	R204	07/11/2013	6.31	Put	Bond Future	349.7100	0.3497	381.1200	0.3811	8.982	0	0	0
2013/05/14	R204	07/11/2013	7.00	Call	Bond Future	6,169.1100	6.1691	5,994.8100	5.9948	(2.825)	0	0	0
2013/05/14	R204	07/11/2013	7.00	Put	Bond Future	53.7100	0.0537	59.9500	0.0600	11.618	0	0	1,270
2013/05/14	R204	06/02/2014			Bond Future	5.6525	110.9820	5.6939	110.7983	0.732	0.0000	0.0000	0
2013/05/14	R204	06/02/2014	6.40	Call	Bond Future	3,795.4500	3.7955	3,649.8800	3.6499	(3.835)	0	0	0
2013/05/14	R204	06/02/2014	6.40	Put	Bond Future	533.6000	0.5336	571.7500	0.5717	7.150	0	0	0
2013/05/14	R204	06/02/2014	6.41	Call	Bond Future	3,829.5000	3.8295	3,683.4100	3.6834	(3.815)	0	0	0
2013/05/14	R204	06/02/2014	6.41	Put	Bond Future	524.8200	0.5248	562.4500	0.5624	7.170	0	0	0
2013/05/14	R204	06/02/2014	6.39	Call	Bond Future	3,761.5000	3.7615	3,616.4500	3.6164	(3.856)	0	0	0
2013/05/14	R204	06/02/2014	6.39	Put	Bond Future	542.5000	0.5425	581.1700	0.5812	7.128	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
2013/05/14	R204	08/05/2014			Bond Future	5.6650	112.4866	5.7091	112.3001	0.779	0.0000	0.0000	0
2013/05/14	R204	08/05/2014	6.05	Call	Bond Future	1,614.2300	1.6142	1,427.8100	1.4278	(11.549)	0	0	0
2013/05/14	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R204	08/05/2014	6.06	Call	Bond Future	1,655.7700	1.6558	1,469.3500	1.4694	(11.259)	0	0	0
2013/05/14	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R204	08/05/2014	6.04	Call	Bond Future	1,572.6800	1.5727	1,386.2600	1.3863	(11.854)	0	0	0
2013/05/14	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R206	01/08/2013			Bond Future	4.9010	101.5413	4.9546	101.5176	1.095	0.0000	0.0000	0
2013/05/14	R206	01/08/2013	103.94	Call	Bond Future	30,543.1400	30.5431	30,519.4800	30.5195	(0.077)	0	0	0
2013/05/14	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R206	07/11/2013			Bond Future	4.2957	102.9744	4.4288	102.9505	3.098	0.0000	0.0000	0
2013/05/14	R206	07/11/2013	4.29	Call	Bond Future	28.7500	0.0288	18.4100	0.0184	(35.965)	0	0	0
2013/05/14	R206	07/11/2013	4.29	Put	Bond Future	29.7800	0.0298	43.2800	0.0433	45.332	0	0	0
2013/05/14	R206	07/11/2013	4.30	Call	Bond Future	29.6500	0.0296	19.0800	0.0191	(35.649)	0	0	0
2013/05/14	R206	07/11/2013	4.30	Put	Bond Future	28.8800	0.0289	42.1500	0.0421	45.949	0	0	0
2013/05/14	R206	07/11/2013	4.31	Call	Bond Future	30.5600	0.0306	19.7600	0.0198	(35.340)	0	0	0
2013/05/14	R206	07/11/2013	4.31	Put	Bond Future	28.0000	0.0280	41.0400	0.0410	46.571	0	0	0
2013/05/14	R207	01/08/2013			Bond Future	5.8113	108.0663	5.8579	107.8077	0.803	0.0000	0.0000	7,264
2013/05/14	R207	01/08/2013	106.18	Call	Bond Future	100,495.1100	100.4951	100,236.5000	100.2365	(0.257)	0	0	0
2013/05/14	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R207	07/11/2013			Bond Future	5.8367	109.5915	5.8858	109.3294	0.841	0.0000	0.0000	0
2013/05/14	R207	07/11/2013	6.69	Call	Bond Future	4,739.0400	4.7390	4,511.6100	4.5116	(4.799)	0	0	0
2013/05/14	R207	07/11/2013	6.69	Put	Bond Future	292.8900	0.2929	327.5100	0.3275	11.820	0	0	0
2013/05/14	R207	07/11/2013	6.70	Call	Bond Future	4,782.8800	4.7829	4,554.7700	4.5548	(4.769)	0	0	0
2013/05/14	R207	07/11/2013	6.70	Put	Bond Future	285.9700	0.2860	319.9100	0.3199	11.868	0	0	0
2013/05/14	R207	07/11/2013	6.71	Call	Bond Future	4,826.8300	4.8268	4,598.0400	4.5980	(4.740)	0	0	0
2013/05/14	R207	07/11/2013	6.71	Put	Bond Future	279.2000	0.2792	312.4600	0.3125	11.913	0	0	0
2013/05/14	R207	06/02/2014			Bond Future	5.8561	107.4286	5.9079	107.1623	0.884	0.0000	0.0000	0
2013/05/14	R207	06/02/2014	6.66	Call	Bond Future	4,653.5400	4.6535	4,440.9700	4.4410	(4.568)	0	0	0
2013/05/14	R207	06/02/2014	6.66	Put	Bond Future	608.2900	0.6083	662.0500	0.6620	8.838	0	0	0
2013/05/14	R207	06/02/2014	6.64	Call	Bond Future	4,575.4100	4.5754	4,364.2900	4.3643	(4.614)	0	0	0
2013/05/14	R207	06/02/2014	6.64	Put	Bond Future	628.5200	0.6285	683.7300	0.6837	8.784	0	0	0
2013/05/14	R207	06/02/2014	6.65	Call	Bond Future	4,614.4200	4.6144	4,402.5800	4.4026	(4.591)	0	0	0
2013/05/14	R207	06/02/2014	6.65	Put	Bond Future	618.3300	0.6183	672.8200	0.6728	8.812	0	0	0
2013/05/14	R207	08/05/2014			Bond Future	5.8791	108.8850	5.9337	108.6149	0.929	0.0000	0.0000	0
2013/05/14	R207	08/05/2014	6.21	Call	Bond Future	1,624.2100	1.6242	1,354.0400	1.3540	(16.634)	0	0	0
2013/05/14	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R207	08/05/2014	6.19	Call	Bond Future	1,526.9100	1.5269	1,256.7400	1.2567	(17.694)	0	0	0
2013/05/14	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R207	08/05/2014	6.20	Call	Bond Future	1,575.5700	1.5756	1,305.4000	1.3054	(17.147)	0	0	0
2013/05/14	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R208	01/08/2013			Bond Future	5.8735	107.6900	5.9251	107.3661	0.878	0.0000	0.0000	9,193
2013/05/14	R208	01/08/2013	101.40	Call	Bond Future	98,645.5000	98.6455	98,321.6500	98.3217	(0.328)	0	0	0
2013/05/14	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R208	07/11/2013			Bond Future	5.9004	105.8140	5.9543	105.4857	0.915	0.0000	0.0000	0

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2013/05/14	R208	07/11/2013	6.79	Call	Bond Future	5,588.5800	5.5886	5,302.7600	5.3028	(5.114)	0	0	0
2013/05/14	R208	07/11/2013	6.79	Put	Bond Future	332.5900	0.3326	375.0800	0.3751	12.775	0	0	0
2013/05/14	R208	07/11/2013	6.80	Call	Bond Future	5,638.2400	5.6382	5,351.6000	5.3516	(5.084)	0	0	0
2013/05/14	R208	07/11/2013	6.80	Put	Bond Future	325.0200	0.3250	366.6900	0.3667	12.821	0	0	0
2013/05/14	R208	07/11/2013	6.81	Call	Bond Future	5,687.9900	5.6880	5,400.5500	5.4005	(5.053)	0	0	0
2013/05/14	R208	07/11/2013	6.81	Put	Bond Future	317.5900	0.3176	358.4600	0.3585	12.869	0	0	0
2013/05/14	R208	07/11/2013	7.50	Call	Bond Future	9,268.0400	9.2680	8,947.6100	8.9476	(3.457)	0	0	0
2013/05/14	R208	07/11/2013	7.50	Put	Bond Future	47.3100	0.0473	55.1900	0.0552	16.656	0	0	1,520
2013/05/14	R208	06/02/2014			Bond Future	5.9213	107.2397	5.9778	106.9063	0.954	0.0000	0.0000	0
2013/05/14	R208	06/02/2014	6.75	Call	Bond Future	5,487.1000	5.4871	5,221.0800	5.2211	(4.848)	0	0	0
2013/05/14	R208	06/02/2014	6.75	Put	Bond Future	721.3600	0.7214	788.7800	0.7888	9.346	0	0	0
2013/05/14	R208	06/02/2014	6.76	Call	Bond Future	5,531.7400	5.5317	5,264.8600	5.2649	(4.825)	0	0	0
2013/05/14	R208	06/02/2014	6.76	Put	Bond Future	710.1300	0.7101	776.6900	0.7767	9.373	0	0	0
2013/05/14	R208	06/02/2014	6.74	Call	Bond Future	5,442.5700	5.4426	5,177.4100	5.1774	(4.872)	0	0	0
2013/05/14	R208	06/02/2014	6.74	Put	Bond Future	732.7400	0.7327	801.0200	0.8010	9.318	0	0	0
2013/05/14	R208	08/05/2014			Bond Future	5.9416	105.2969	6.0007	104.9588	0.994	0.0000	0.0000	0
2013/05/14	R208	08/05/2014	6.30	Call	Bond Future	2,031.2900	2.0313	1,693.1100	1.6931	(16.649)	0	0	0
2013/05/14	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R208	08/05/2014	6.31	Call	Bond Future	2,087.2800	2.0873	1,749.1000	1.7491	(16.202)	0	0	0
2013/05/14	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R208	08/05/2014	6.29	Call	Bond Future	1,975.2800	1.9753	1,637.1000	1.6371	(17.121)	0	0	0
2013/05/14	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R209	01/08/2013			Bond Future	7.6731	86.9964	7.7953	85.8570	1.592	0.0000	0.0000	9,942
2013/05/14	R209	01/08/2013	79.36	Call	Bond Future	77,047.2600	77.0473	75,907.9400	75.9079	(1.479)	0	0	0
2013/05/14	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R209	07/11/2013			Bond Future	7.7309	85.0798	7.8564	83.9246	1.624	0.0000	0.0000	0
2013/05/14	R209	07/11/2013	8.79	Call	Bond Future	9,851.4000	9.8514	8,880.7600	8.8808	(9.853)	0	0	0
2013/05/14	R209	07/11/2013	8.79	Put	Bond Future	815.1800	0.8152	999.7300	0.9997	22.639	0	0	0
2013/05/14	R209	07/11/2013	8.80	Call	Bond Future	9,915.5000	9.9155	8,942.3600	8.9424	(9.814)	0	0	0
2013/05/14	R209	07/11/2013	8.80	Put	Bond Future	801.2000	0.8012	983.2500	0.9833	22.722	0	0	0
2013/05/14	R209	07/11/2013	8.81	Call	Bond Future	9,979.6800	9.9797	9,004.0800	9.0041	(9.776)	0	0	0
2013/05/14	R209	07/11/2013	8.81	Put	Bond Future	787.4200	0.7874	967.0100	0.9670	22.807	0	0	0
2013/05/14	R209	07/11/2013	9.50	Call	Bond Future	14,492.3500	14.4923	13,398.5900	13.3986	(7.547)	0	0	0
2013/05/14	R209	07/11/2013	9.50	Put	Bond Future	212.7300	0.2127	274.1600	0.2742	28.877	0	0	980
2013/05/14	R209	06/02/2014			Bond Future	7.7831	86.2262	7.9120	85.0549	1.655	0.0000	0.0000	0
2013/05/14	R209	06/02/2014	8.55	Call	Bond Future	8,766.5800	8.7666	7,916.0900	7.9161	(9.702)	0	0	0
2013/05/14	R209	06/02/2014	8.55	Put	Bond Future	2,145.2000	2.1452	2,466.0600	2.4661	14.957	0	0	0
2013/05/14	R209	06/02/2014	8.56	Call	Bond Future	8,824.1900	8.8242	7,971.0200	7.9710	(9.669)	0	0	0
2013/05/14	R209	06/02/2014	8.56	Put	Bond Future	2,121.8200	2.1218	2,440.0000	2.4400	14.996	0	0	0
2013/05/14	R209	06/02/2014	8.54	Call	Bond Future	8,709.0600	8.7091	7,861.2700	7.8613	(9.735)	0	0	0
2013/05/14	R209	06/02/2014	8.54	Put	Bond Future	2,168.8100	2.1688	2,492.3700	2.4924	14.919	0	0	0
2013/05/14	R209	08/05/2014			Bond Future	7.8358	84.2502	7.9680	83.0627	1.687	0.0000	0.0000	0
2013/05/14	R209	08/05/2014	7.85	Call	Bond Future	128.7800	0.1288	0.0000	0.0000	(100.000)	0	0	0
2013/05/14	R209	08/05/2014	7.85	Put	Bond Future	0.0000	0.0000	1,058.6700	1.0587	100.000	0	0	0
2013/05/14	R209	08/05/2014	7.86	Call	Bond Future	219.3000	0.2193	0.0000	0.0000	(100.000)	0	0	0
2013/05/14	R209	08/05/2014	7.86	Put	Bond Future	0.0000	0.0000	968.1500	0.9681	100.000	0	0	0
2013/05/14	R209	08/05/2014	7.84	Call	Bond Future	38.1200	0.0381	0.0000	0.0000	(100.000)	0	0	0

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2013/05/14	R209	08/05/2014	7.84	Put	Bond Future		0.0000	0.0000	1,149.3300	1.1493	100.000	0	0	0
2013/05/14	R210	01/08/2013			Bond Future		175.5909	175.5909	175.6295	175.6295	0.022	0.0000	0.0000	1,237
2013/05/14	R210	01/08/2013	172.99	Call	Bond Future		2,600.8700	2.6009	2,639.4700	2.6395	1.484	0	0	0
2013/05/14	R210	01/08/2013	172.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R210	01/08/2013	173.00	Call	Bond Future		2,590.8700	2.5909	2,629.4700	2.6295	1.490	0	0	0
2013/05/14	R210	01/08/2013	173.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R210	01/08/2013	173.01	Call	Bond Future		2,580.8700	2.5809	2,619.4700	2.6195	1.496	0	0	0
2013/05/14	R210	01/08/2013	173.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R211	01/08/2013			Bond Future		130.4715	130.4715	130.4942	130.4942	0.017	0.0000	0.0000	522
2013/05/14	R211	01/08/2013	129.99	Call	Bond Future		481.5100	0.4815	504.1700	0.5042	4.706	0	0	0
2013/05/14	R211	01/08/2013	129.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R211	01/08/2013	130.00	Call	Bond Future		471.5100	0.4715	494.1700	0.4942	4.806	0	0	0
2013/05/14	R211	01/08/2013	130.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R211	01/08/2013	130.01	Call	Bond Future		461.5100	0.4615	484.1700	0.4842	4.910	0	0	0
2013/05/14	R211	01/08/2013	130.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R212	01/08/2013			Bond Future		139.7415	139.7415	139.4934	139.4934	(0.178)	0.0000	0.0000	21,791
2013/05/14	R212	01/08/2013	137.99	Call	Bond Future		1,751.5400	1.7515	1,503.4400	1.5034	(14.165)	0	0	0
2013/05/14	R212	01/08/2013	137.99	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R212	01/08/2013	138.00	Call	Bond Future		1,741.5400	1.7415	1,493.4400	1.4934	(14.246)	0	0	0
2013/05/14	R212	01/08/2013	138.00	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R212	01/08/2013	138.01	Call	Bond Future		1,731.5400	1.7315	1,483.4400	1.4834	(14.328)	0	0	0
2013/05/14	R212	01/08/2013	138.01	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R213	01/08/2013			Bond Future		7.3872	99.2412	7.4890	98.2813	1.379	0.0000	0.0000	6,824
2013/05/14	R213	01/08/2013	91.25	Call	Bond Future		88,626.1800	88.6262	87,666.2900	87.6663	(1.083)	0	0	0
2013/05/14	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R213	07/11/2013			Bond Future		7.4452	97.1051	7.5501	96.1318	1.409	0.0000	0.0000	0
2013/05/14	R213	07/11/2013	8.59	Call	Bond Future		10,496.5400	10.4965	9,647.6700	9.6477	(8.087)	0	0	0
2013/05/14	R213	07/11/2013	8.59	Put	Bond Future		596.1200	0.5961	720.5700	0.7206	20.877	0	0	0
2013/05/14	R213	07/11/2013	8.60	Call	Bond Future		10,565.0000	10.5650	9,714.2100	9.7142	(8.053)	0	0	0
2013/05/14	R213	07/11/2013	8.60	Put	Bond Future		584.7200	0.5847	707.2500	0.7072	20.955	0	0	0
2013/05/14	R213	07/11/2013	8.61	Call	Bond Future		10,633.5300	10.6335	9,780.8400	9.7808	(8.019)	0	0	0
2013/05/14	R213	07/11/2013	8.61	Put	Bond Future		573.5100	0.5735	694.1400	0.6941	21.034	0	0	0
2013/05/14	R213	06/02/2014			Bond Future		7.4985	98.4134	7.6064	97.4264	1.439	0.0000	0.0000	0
2013/05/14	R213	06/02/2014	8.31	Call	Bond Future		8,938.8900	8.9389	8,202.8000	8.2028	(8.235)	0	0	0
2013/05/14	R213	06/02/2014	8.31	Put	Bond Future		1,860.9400	1.8609	2,111.9200	2.1119	13.487	0	0	0
2013/05/14	R213	06/02/2014	8.29	Call	Bond Future		8,817.8400	8.8178	8,086.3800	8.0864	(8.295)	0	0	0
2013/05/14	R213	06/02/2014	8.29	Put	Bond Future		1,905.1400	1.9051	2,160.7500	2.1607	13.417	0	0	0
2013/05/14	R213	06/02/2014	8.30	Call	Bond Future		8,878.3100	8.8783	8,144.5200	8.1445	(8.265)	0	0	0
2013/05/14	R213	06/02/2014	8.30	Put	Bond Future		1,882.9300	1.8829	2,136.2100	2.1362	13.451	0	0	0
2013/05/14	R213	08/05/2014			Bond Future		7.5495	96.2091	7.6605	95.2084	1.470	0.0000	0.0000	0
2013/05/14	R213	08/05/2014	7.66	Call	Bond Future		996.2200	0.9962	0.0000	0.0000	(100.000)	0	0	0
2013/05/14	R213	08/05/2014	7.66	Put	Bond Future		0.0000	0.0000	4.4700	0.0045	100.000	0	0	0
2013/05/14	R213	08/05/2014	7.64	Call	Bond Future		816.9400	0.8169	0.0000	0.0000	(100.000)	0	0	0
2013/05/14	R213	08/05/2014	7.64	Put	Bond Future		0.0000	0.0000	183.7500	0.1838	100.000	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
2013/05/14	R213	08/05/2014	7.65	Call	Bond Future	906.6400	0.9066	0.0000	0.0000	(100.000)	0	0	0
2013/05/14	R213	08/05/2014	7.65	Put	Bond Future	0.0000	0.0000	94.0500	0.0940	100.000	0	0	0
2013/05/14	R214	01/08/2013			Bond Future	7.7672	88.4832	7.8842	87.3274	1.506	0.0000	0.0000	840
2013/05/14	R214	01/08/2013	84.31	Call	Bond Future	78,035.2700	78.0353	76,879.4800	76.8795	(1.481)	0	0	0
2013/05/14	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R214	07/11/2013			Bond Future	7.8248	86.4478	7.9450	85.2758	1.536	0.0000	0.0000	0
2013/05/14	R214	07/11/2013	7.79	Call	Bond Future	3,849.7000	3.8497	3,268.7100	3.2687	(15.092)	0	0	0
2013/05/14	R214	07/11/2013	7.79	Put	Bond Future	4,194.1200	4.1941	4,785.1100	4.7851	14.091	0	0	0
2013/05/14	R214	07/11/2013	7.80	Call	Bond Future	3,897.2700	3.8973	3,311.6500	3.3117	(15.026)	0	0	0
2013/05/14	R214	07/11/2013	7.80	Put	Bond Future	4,142.5400	4.1425	4,728.9000	4.7289	14.155	0	0	0
2013/05/14	R214	07/11/2013	7.81	Call	Bond Future	3,945.1200	3.9451	3,354.8900	3.3549	(14.961)	0	0	0
2013/05/14	R214	07/11/2013	7.81	Put	Bond Future	4,091.4400	4.0914	4,673.1900	4.6732	14.219	0	0	0
2013/05/14	R248	01/08/2013			Bond Future	7.9100	113.6638	8.0373	112.0562	1.610	0.0000	0.0000	603
2013/05/14	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R248	01/08/2013	7.84	Put	Bond Future	900.8000	0.9008	2,508.3300	2.5083	178.456	0	0	0
2013/05/14	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R248	01/08/2013	7.85	Put	Bond Future	771.2500	0.7713	2,378.7800	2.3788	208.432	0	0	0
2013/05/14	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R248	01/08/2013	7.86	Put	Bond Future	641.9500	0.6419	2,249.4800	2.2495	250.414	0	0	0
2013/05/14	R248	07/11/2013			Bond Future	7.9710	110.8469	8.1020	109.2169	1.643	0.0000	0.0000	0
2013/05/14	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R248	07/11/2013	7.84	Put	Bond Future	1,674.2800	1.6743	3,304.2500	3.3043	97.353	0	0	0
2013/05/14	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R248	07/11/2013	7.85	Put	Bond Future	1,544.9500	1.5450	3,174.9200	3.1749	105.503	0	0	0
2013/05/14	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/14	R248	07/11/2013	7.86	Put	Bond Future	1,415.8800	1.4159	3,045.8500	3.0458	115.121	0	0	0
Total													229567