



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 20/05/2013 to 20/05/2013

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
2013/05/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	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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2013/05/20	2025	01/08/2013			Bond Future	119.7935	119.7935	119.6920	119.6920	(0.085)	0.0000	0.0000	0
2013/05/20	2025	01/08/2013	117.99	Call	Bond Future	1,803.5500	1.8035	1,702.0200	1.7020	(5.629)	0	0	0
2013/05/20	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	2025	01/08/2013	118.00	Call	Bond Future	1,793.5500	1.7935	1,692.0200	1.6920	(5.661)	0	0	0
2013/05/20	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	2025	01/08/2013	118.01	Call	Bond Future	1,783.5500	1.7835	1,682.0200	1.6820	(5.693)	0	0	0
2013/05/20	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	2038	01/08/2013			Bond Future	116.2150	116.2150	116.2426	116.2426	0.024	0.0000	0.0000	9
2013/05/20	2038	01/08/2013	114.99	Call	Bond Future	1,224.9500	1.2250	1,252.6500	1.2527	2.261	0	0	0
2013/05/20	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	2038	01/08/2013	115.00	Call	Bond Future	1,214.9500	1.2150	1,242.6500	1.2427	2.280	0	0	0
2013/05/20	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	2038	01/08/2013	115.01	Call	Bond Future	1,204.9500	1.2050	1,232.6500	1.2327	2.299	0	0	0
2013/05/20	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	2050	01/08/2013			Bond Future	122.6420	122.6420	121.4292	121.4292	(0.989)	0.0000	0.0000	122
2013/05/20	2050	01/08/2013	118.99	Call	Bond Future	3,652.0100	3.6520	2,439.1500	2.4391	(33.211)	0	0	0
2013/05/20	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	2050	01/08/2013	119.00	Call	Bond Future	3,642.0100	3.6420	2,429.1500	2.4291	(33.302)	0	0	0
2013/05/20	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	2050	01/08/2013	119.01	Call	Bond Future	3,632.0100	3.6320	2,419.1500	2.4191	(33.394)	0	0	0
2013/05/20	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	AL37	01/08/2013			Index Future	426.1090	426.1090	424.7530	424.7530	(0.318)	0.0000	0.0000	75
2013/05/20	AL37	07/11/2013			Index Future	432.1250	432.1250	430.7510	430.7510	(0.318)	0.0000	0.0000	0
2013/05/20	AL7T	01/08/2013			Index Future	518.9000	518.9000	516.1110	516.1110	(0.537)	0.0000	0.0000	1
2013/05/20	AL7T	07/11/2013			Index Future	526.2270	526.2270	523.3990	523.3990	(0.537)	0.0000	0.0000	0
2013/05/20	ALBI	01/08/2013			Index Future	459.6810	459.6810	456.9070	456.9070	(0.603)	0.0000	0.0000	725
2013/05/20	ALBI	07/11/2013			Index Future	466.1710	466.1710	463.3600	463.3600	(0.603)	0.0000	0.0000	85
2013/05/20	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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2013/05/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	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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2013/05/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/20	EL28	01/08/2013			Bond Future	116.7216	116.7216	116.1672	116.1672	(0.475)	0.0000	0.0000	0
2013/05/20	EL28	01/08/2013	115.00	Call	Bond Future	1,721.5600	1.7216	1,167.1600	1.1672	(32.203)	0	0	0
2013/05/20	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	EL28	01/08/2013	115.01	Call	Bond Future	1,711.5600	1.7116	1,157.1600	1.1572	(32.392)	0	0	0
2013/05/20	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	EL28	01/08/2013	114.99	Call	Bond Future	1,731.5600	1.7316	1,177.1600	1.1772	(32.017)	0	0	0
2013/05/20	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	ES33	01/08/2013			Bond Future	8.4353	93.9385	8.5421	92.9912	1.265	0.0000	0.0000	292
2013/05/20	ES33	01/08/2013	9.00	Call	Bond Future	4,846.2900	4.8463	3,899.0200	3.8990	(19.546)	0	0	0
2013/05/20	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	ES33	01/08/2013	91.02	Call	Bond Future	82,887.1600	82.8872	81,939.8900	81.9399	(1.143)	0	0	0
2013/05/20	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	ES33	07/11/2013			Bond Future	8.5219	91.4834	8.6319	90.5233	1.292	0.0000	0.0000	0
2013/05/20	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	ES33	07/11/2013	8.49	Put	Bond Future	280.8100	0.2808	1,240.9400	1.2409	341.914	0	0	0
2013/05/20	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	ES33	07/11/2013	8.50	Put	Bond Future	192.5300	0.1925	1,152.6600	1.1527	498.691	0	0	0
2013/05/20	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	ES33	07/11/2013	8.51	Put	Bond Future	104.3800	0.1044	1,064.5100	1.0645	919.841	0	0	0
2013/05/20	GOVI	01/08/2013			GOVI	458.8440	458.8440	456.1280	456.1280	(0.592)	0.0000	0.0000	347
2013/05/20	GOVI	01/08/2013	445.99	Call	GOVI	128,540.0000	12.8540	101,380.0000	10.1380	(21.130)	0	0	0
2013/05/20	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	GOVI	01/08/2013	446.00	Call	GOVI	128,440.0000	12.8440	101,280.0000	10.1280	(21.146)	0	0	0
2013/05/20	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	GOVI	01/08/2013	446.01	Call	GOVI	128,340.0000	12.8340	101,180.0000	10.1180	(21.163)	0	0	0
2013/05/20	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	GOVI	07/11/2013			GOVI	465.3220	465.3220	462.5700	462.5700	(0.591)	0.0000	0.0000	0
2013/05/20	GOVI	07/11/2013	445.99	Call	GOVI	193,320.0000	19.3320	165,800.0000	16.5800	(14.235)	0	0	0
2013/05/20	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	GOVI	07/11/2013	446.00	Call	GOVI	193,220.0000	19.3220	165,700.0000	16.5700	(14.243)	0	0	0
2013/05/20	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	GOVI	07/11/2013	446.01	Call	GOVI	193,120.0000	19.3120	165,600.0000	16.5600	(14.250)	0	0	0
2013/05/20	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/20	IGOV	01/08/2013			Index Future	212.0440	212.0440	211.8560	211.8560	(0.089)	0.0000	0.0000	965
2013/05/20	IGOV	07/11/2013			Index Future	215.0650	215.0650	214.8750	214.8750	(0.088)	0.0000	0.0000	7
2013/05/20	ILBI	01/08/2013			Index Future	572.7420	572.7420	574.7800	574.7800	0.356	0.0000	0.0000	186
2013/05/20	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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2013/05/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/20	JBAF	19/06/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	750
2013/05/20	JBAF	17/07/2013			Jibar Tradeable Future	5.0000	95.0000	4.9400	95.0600	(1.200)	0.0000	0.0000	0
2013/05/20	JBAF	21/08/2013			Jibar Tradeable Future	4.8900	95.1100	4.9000	95.1000	0.204	0.0000	0.0000	0
2013/05/20	JBAF	18/09/2013			Jibar Tradeable Future	4.8700	95.1300	4.8400	95.1600	(0.616)	0.0000	0.0000	2,200
2013/05/20	JBAF	16/10/2013			Jibar Tradeable Future	4.8100	95.1900	4.8500	95.1500	0.832	0.0000	0.0000	0
2013/05/20	JBAF	20/11/2013			Jibar Tradeable Future	4.8000	95.2000	4.8400	95.1600	0.833	0.0000	0.0000	0
2013/05/20	JBAF	18/12/2013			Jibar Tradeable Future	4.8000	95.2000	4.8400	95.1600	0.833	0.0000	0.0000	1,500
2013/05/20	JBAF	19/03/2014			Jibar Tradeable Future	4.8200	95.1800	4.8700	95.1300	1.037	0.0000	0.0000	0
2013/05/20	JBAF	18/06/2014			Jibar Tradeable Future	4.8900	95.1100	4.9600	95.0400	1.431	0.0000	0.0000	0
2013/05/20	JBAF	17/09/2014			Jibar Tradeable Future	5.0000	95.0000	5.0500	94.9500	1.000	0.0000	0.0000	0
2013/05/20	JBAF	17/12/2014			Jibar Tradeable Future	5.1200	94.8800	5.1800	94.8200	1.172	0.0000	0.0000	0
2013/05/20	JBAF	18/03/2015			Jibar Tradeable Future	5.2500	94.7500	5.3200	94.6800	1.333	0.0000	0.0000	0
2013/05/20	R023	01/08/2013			Bond Future	6.2493	114.0278	6.3365	113.3675	1.396	0.0000	0.0000	9,413
2013/05/20	R023	01/08/2013	7.29	Call	Bond Future	7,557.9400	7.5579	6,897.6900	6.8977	(8.736)	0	0	0
2013/05/20	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R023	01/08/2013	7.30	Call	Bond Future	7,627.3100	7.6273	6,967.0600	6.9671	(8.656)	0	0	0
2013/05/20	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R023	01/08/2013	7.31	Call	Bond Future	7,696.6200	7.6966	7,036.3700	7.0364	(8.578)	0	0	0
2013/05/20	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R023	07/11/2013			Bond Future	6.2884	111.7219	6.3791	111.0530	1.443	0.0000	0.0000	0
2013/05/20	R023	07/11/2013	6.49	Call	Bond Future	1,479.8000	1.4798	810.8500	0.8108	(45.205)	0	0	0
2013/05/20	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R023	07/11/2013	6.50	Call	Bond Future	1,552.5300	1.5525	883.5800	0.8836	(43.088)	0	0	0
2013/05/20	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R023	07/11/2013	6.51	Call	Bond Future	1,625.2100	1.6252	956.2600	0.9563	(41.161)	0	0	0
2013/05/20	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R157	01/08/2013			Bond Future	5.0111	122.0571	5.0894	121.8857	1.562	0.0000	0.0000	7,989
2013/05/20	R157	01/08/2013	116.11	Call	Bond Future	92,601.4300	92.6014	92,430.0400	92.4300	(0.185)	0	0	0
2013/05/20	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R157	07/11/2013			Bond Future	4.9663	116.9740	5.0572	116.8008	1.830	0.0000	0.0000	0
2013/05/20	R157	07/11/2013	5.59	Call	Bond Future	1,239.2100	1.2392	1,087.2200	1.0872	(12.265)	0	0	0
2013/05/20	R157	07/11/2013	5.59	Put	Bond Future	56.9900	0.0570	78.2500	0.0783	37.305	0	0	0
2013/05/20	R157	07/11/2013	5.60	Call	Bond Future	1,256.0000	1.2560	1,103.3700	1.1034	(12.152)	0	0	0
2013/05/20	R157	07/11/2013	5.60	Put	Bond Future	54.9600	0.0550	75.5800	0.0756	37.518	0	0	0
2013/05/20	R157	07/11/2013	5.61	Call	Bond Future	1,272.8500	1.2728	1,119.6000	1.1196	(12.040)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/20	R157	07/11/2013	5.61	Put	Bond Future	52.9900		0.0530	72.9900	0.0730	37.743	0	0	0
2013/05/20	R157	06/02/2014			Bond Future	4.8923		118.5471	5.0005	118.3694	2.211	0.0000	0.0000	0
2013/05/20	R157	06/02/2014	5.66	Call	Bond Future	1,332.9900		1.3330	1,181.0500	1.1811	(11.398)	0	0	0
2013/05/20	R157	06/02/2014	5.66	Put	Bond Future	80.2400		0.0802	106.0100	0.1060	32.116	0	0	0
2013/05/20	R157	06/02/2014	5.64	Call	Bond Future	1,304.7500		1.3047	1,153.9000	1.1539	(11.562)	0	0	0
2013/05/20	R157	06/02/2014	5.64	Put	Bond Future	84.3900		0.0844	111.2500	0.1113	31.828	0	0	0
2013/05/20	R157	06/02/2014	5.65	Call	Bond Future	1,318.8500		1.3188	1,167.4600	1.1675	(11.479)	0	0	0
2013/05/20	R157	06/02/2014	5.65	Put	Bond Future	82.2900		0.0823	108.6100	0.1086	31.984	0	0	0
2013/05/20	R157	08/05/2014			Bond Future	4.7727		113.3440	4.9033	113.1631	2.736	0.0000	0.0000	0
2013/05/20	R157	08/05/2014	5.21	Call	Bond Future	603.9300		0.6039	423.0700	0.4231	(29.947)	0	0	0
2013/05/20	R157	08/05/2014	5.21	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R157	08/05/2014	5.19	Call	Bond Future	576.4100		0.5764	395.5500	0.3955	(31.377)	0	0	0
2013/05/20	R157	08/05/2014	5.19	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R157	08/05/2014	5.20	Call	Bond Future	590.1700		0.5902	409.3100	0.4093	(30.645)	0	0	0
2013/05/20	R157	08/05/2014	5.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R186	01/08/2013			Bond Future	6.8619		132.8162	6.9641	131.7517	1.489	0.0000	0.0000	54,717
2013/05/20	R186	01/08/2013	128.26	Call	Bond Future	123,543.8100		123.5438	122,479.3400	122.4793	(0.862)	0	0	0
2013/05/20	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R186	01/08/2013	6.80	Call	Bond Future	1,909.6900		1.9097	1,416.4800	1.4165	(25.827)	0	0	0
2013/05/20	R186	01/08/2013	6.80	Put	Bond Future	2,560.5800		2.5606	3,131.8400	3.1318	22.310	0	0	100
2013/05/20	R186	01/08/2013	7.00	Call	Bond Future	3,013.0200		3.0130	2,359.3900	2.3594	(21.694)	0	0	0
2013/05/20	R186	01/08/2013	7.00	Put	Bond Future	1,577.3900		1.5774	1,988.2300	1.9882	26.046	0	0	4,100
2013/05/20	R186	01/08/2013	7.25	Call	Bond Future	4,759.9900		4.7600	3,935.2500	3.9352	(17.327)	0	0	4,315
2013/05/20	R186	01/08/2013	7.25	Put	Bond Future	779.7100		0.7797	1,019.4400	1.0194	30.746	0	0	0
2013/05/20	R186	01/08/2013	6.75	Call	Bond Future	1,679.3600		1.6794	1,226.8600	1.2269	(26.945)	0	0	2,500
2013/05/20	R186	01/08/2013	6.75	Put	Bond Future	2,859.0900		2.8591	3,471.0600	3.4711	21.404	0	0	0
2013/05/20	R186	07/11/2013			Bond Future	6.9150		134.6914	7.0208	133.6126	1.530	0.0000	0.0000	540
2013/05/20	R186	07/11/2013	8.16	Call	Bond Future	12,365.5800		12.3656	11,378.8100	11.3788	(7.980)	0	0	0
2013/05/20	R186	07/11/2013	8.16	Put	Bond Future	411.5800		0.4116	503.6200	0.5036	22.363	0	0	0
2013/05/20	R186	07/11/2013	8.75	Call	Bond Future	17,186.3300		17.1863	16,133.5500	16.1336	(6.126)	0	0	0
2013/05/20	R186	07/11/2013	8.75	Put	Bond Future	97.4700		0.0975	123.5000	0.1235	26.706	0	0	1,030
2013/05/20	R186	07/11/2013	6.50	Call	Bond Future	1,904.1500		1.9041	1,543.8500	1.5438	(18.922)	0	0	5,290
2013/05/20	R186	07/11/2013	6.50	Put	Bond Future	6,258.2100		6.2582	6,976.7200	6.9767	11.481	0	0	0
2013/05/20	R186	07/11/2013	8.14	Call	Bond Future	12,204.5100		12.2045	11,221.2800	11.2213	(8.056)	0	0	0
2013/05/20	R186	07/11/2013	8.14	Put	Bond Future	430.2500		0.4302	525.8300	0.5258	22.215	0	0	0
2013/05/20	R186	07/11/2013	8.15	Call	Bond Future	12,285.0100		12.2850	11,299.9900	11.3000	(8.018)	0	0	0
2013/05/20	R186	07/11/2013	8.15	Put	Bond Future	420.8300		0.4208	514.6200	0.5146	22.287	0	0	0
2013/05/20	R186	06/02/2014			Bond Future	6.9627		131.2123	7.0723	130.1165	1.574	0.0000	0.0000	0
2013/05/20	R186	06/02/2014	7.76	Call	Bond Future	9,506.7600		9.5068	8,669.4200	8.6694	(8.808)	0	0	0
2013/05/20	R186	06/02/2014	7.76	Put	Bond Future	1,816.1400		1.8161	2,074.5900	2.0746	14.231	0	0	0
2013/05/20	R186	06/02/2014	7.74	Call	Bond Future	9,368.2300		9.3682	8,536.2300	8.5362	(8.881)	0	0	0
2013/05/20	R186	06/02/2014	7.74	Put	Bond Future	1,862.7200		1.8627	2,126.5100	2.1265	14.162	0	0	0
2013/05/20	R186	06/02/2014	7.75	Call	Bond Future	9,437.4200		9.4374	8,602.7300	8.6027	(8.844)	0	0	0
2013/05/20	R186	06/02/2014	7.75	Put	Bond Future	1,839.3100		1.8393	2,100.4100	2.1004	14.196	0	0	0
2013/05/20	R186	08/05/2014			Bond Future	7.0120		132.9899	7.1253	131.8786	1.617	0.0000	0.0000	0
2013/05/20	R186	08/05/2014	7.11	Call	Bond Future	961.7600		0.9618	0.0000	0.0000	(100.000)	0	0	0
2013/05/20	R186	08/05/2014	7.11	Put	Bond Future	0.0000		0.0000	149.5800	0.1496	100.000	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
2013/05/20	R186	08/05/2014	7.09	Call	Bond Future	766.3900	0.7664	0.0000	0.0000	(100.000)	0	0	0
2013/05/20	R186	08/05/2014	7.09	Put	Bond Future	0.0000	0.0000	344.9500	0.3449	100.000	0	0	0
2013/05/20	R186	08/05/2014	7.10	Call	Bond Future	864.1300	0.8641	0.0000	0.0000	(100.000)	0	0	0
2013/05/20	R186	08/05/2014	7.10	Put	Bond Future	0.0000	0.0000	247.2100	0.2472	100.000	0	0	0
2013/05/20	R197	01/08/2013			Bond Future	299.3376	299.3376	298.3670	298.3670	(0.324)	0.0000	0.0000	2,633
2013/05/20	R197	01/08/2013	294.99	Call	Bond Future	4,347.6400	4.3476	3,376.9900	3.3770	(22.326)	0	0	0
2013/05/20	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R197	01/08/2013	295.00	Call	Bond Future	4,337.6400	4.3376	3,366.9900	3.3670	(22.377)	0	0	0
2013/05/20	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R197	01/08/2013	295.01	Call	Bond Future	4,327.6400	4.3276	3,356.9900	3.3570	(22.429)	0	0	0
2013/05/20	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R201	01/08/2013			Bond Future	4.8621	106.1986	4.9326	106.1027	1.449	0.0000	0.0000	0
2013/05/20	R201	01/08/2013	107.45	Call	Bond Future	68,952.9200	68.9529	68,856.9800	68.8570	(0.139)	0	0	0
2013/05/20	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R201	07/11/2013			Bond Future	4.7489	107.6980	4.8369	107.6012	1.852	0.0000	0.0000	0
2013/05/20	R201	07/11/2013	4.79	Call	Bond Future	222.7400	0.2227	172.7900	0.1728	(22.425)	0	0	0
2013/05/20	R201	07/11/2013	4.79	Put	Bond Future	177.5100	0.1775	224.3400	0.2243	26.382	0	0	0
2013/05/20	R201	07/11/2013	4.80	Call	Bond Future	228.6700	0.2287	177.8700	0.1779	(22.215)	0	0	0
2013/05/20	R201	07/11/2013	4.80	Put	Bond Future	172.4400	0.1724	218.4200	0.2184	26.664	0	0	0
2013/05/20	R201	07/11/2013	4.81	Call	Bond Future	234.7000	0.2347	183.0500	0.1830	(22.007)	0	0	0
2013/05/20	R201	07/11/2013	4.81	Put	Bond Future	167.4700	0.1675	212.6000	0.2126	26.948	0	0	0
2013/05/20	R201	06/02/2014			Bond Future	4.5433	104.7376	4.6601	104.6376	2.570	0.0000	0.0000	0
2013/05/20	R201	06/02/2014	5.26	Call	Bond Future	652.3700	0.6524	567.7000	0.5677	(12.979)	0	0	0
2013/05/20	R201	06/02/2014	5.26	Put	Bond Future	41.2000	0.0412	56.5100	0.0565	37.160	0	0	0
2013/05/20	R201	06/02/2014	5.24	Call	Bond Future	637.6500	0.6377	553.6700	0.5537	(13.170)	0	0	0
2013/05/20	R201	06/02/2014	5.24	Put	Bond Future	43.4600	0.0435	59.4600	0.0595	36.815	0	0	0
2013/05/20	R201	06/02/2014	5.25	Call	Bond Future	645.1000	0.6451	560.7900	0.5608	(13.069)	0	0	0
2013/05/20	R201	06/02/2014	5.25	Put	Bond Future	42.4200	0.0424	58.0900	0.0581	36.940	0	0	0
2013/05/20	R201	08/05/2014			Bond Future	4.1556	106.1566	4.3230	106.0546	4.028	0.0000	0.0000	0
2013/05/20	R201	08/05/2014	4.76	Call	Bond Future	367.5400	0.3675	265.5200	0.2655	(27.758)	0	0	0
2013/05/20	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R201	08/05/2014	4.74	Call	Bond Future	355.4200	0.3554	253.4000	0.2534	(28.704)	0	0	0
2013/05/20	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R201	08/05/2014	4.75	Call	Bond Future	361.4800	0.3615	259.4600	0.2595	(28.223)	0	0	0
2013/05/20	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R202	01/08/2013			Bond Future	226.7110	226.7110	226.7635	226.7635	0.023	0.0000	0.0000	44,020
2013/05/20	R202	01/08/2013	222.99	Call	Bond Future	3,720.9700	3.7210	3,773.4700	3.7735	1.411	0	0	0
2013/05/20	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R202	01/08/2013	223.00	Call	Bond Future	3,710.9700	3.7110	3,763.4700	3.7635	1.415	0	0	0
2013/05/20	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R202	01/08/2013	223.01	Call	Bond Future	3,700.9700	3.7010	3,753.4700	3.7535	1.419	0	0	0
2013/05/20	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R203	01/08/2013			Bond Future	5.4884	113.2548	5.5571	112.9903	1.252	0.0000	0.0000	9,032
2013/05/20	R203	01/08/2013	109.11	Call	Bond Future	100,041.5700	100.0416	99,777.0700	99.7771	(0.264)	0	0	0

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2013/05/20	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R203	07/11/2013			Bond Future	5.5051	110.6944	5.5793	110.4266	1.348	0.0000	0.0000	0
2013/05/20	R203	07/11/2013	5.71	Call	Bond Future	1,377.6000	1.3776	1,208.0300	1.2080	(12.309)	0	0	15
2013/05/20	R203	07/11/2013	5.71	Put	Bond Future	640.4200	0.6404	738.6000	0.7386	15.331	0	0	0
2013/05/20	R203	07/11/2013	5.99	Call	Bond Future	2,079.4800	2.0795	1,872.4100	1.8724	(9.958)	0	0	0
2013/05/20	R203	07/11/2013	5.99	Put	Bond Future	344.5300	0.3445	405.2100	0.4052	17.612	0	0	0
2013/05/20	R203	07/11/2013	6.00	Call	Bond Future	2,106.8600	2.1069	1,898.6400	1.8986	(9.883)	0	0	0
2013/05/20	R203	07/11/2013	6.00	Put	Bond Future	336.4800	0.3365	396.0100	0.3960	17.692	0	0	0
2013/05/20	R203	07/11/2013	6.01	Call	Bond Future	2,134.3700	2.1344	1,925.0100	1.9250	(9.809)	0	0	0
2013/05/20	R203	07/11/2013	6.01	Put	Bond Future	328.5800	0.3286	386.9700	0.3870	17.770	0	0	0
2013/05/20	R203	07/11/2013	571.00	Call	Bond Future	108,464.8600	108.4649	108,197.1100	108.1971	(0.247)	0	0	0
2013/05/20	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R203	06/02/2014			Bond Future	5.5149	112.1828	5.5957	111.9095	1.465	0.0000	0.0000	0
2013/05/20	R203	06/02/2014	6.16	Call	Bond Future	2,586.8100	2.5868	2,375.8300	2.3758	(8.156)	0	0	0
2013/05/20	R203	06/02/2014	6.16	Put	Bond Future	428.3800	0.4284	490.7400	0.4907	14.557	0	0	0
2013/05/20	R203	06/02/2014	5.95	Call	Bond Future	2,073.9300	2.0739	1,883.2400	1.8832	(9.195)	0	0	16
2013/05/20	R203	06/02/2014	5.95	Put	Bond Future	612.3300	0.6123	694.9800	0.6950	13.498	0	0	0
2013/05/20	R203	06/02/2014	6.14	Call	Bond Future	2,535.8200	2.5358	2,326.6100	2.3266	(8.250)	0	0	0
2013/05/20	R203	06/02/2014	6.14	Put	Bond Future	443.5200	0.4435	507.6500	0.5077	14.459	0	0	0
2013/05/20	R203	06/02/2014	6.15	Call	Bond Future	2,561.2700	2.5613	2,351.1700	2.3512	(8.203)	0	0	0
2013/05/20	R203	06/02/2014	6.15	Put	Bond Future	435.9000	0.4359	499.1400	0.4991	14.508	0	0	0
2013/05/20	R203	08/05/2014			Bond Future	5.5176	109.5414	5.6055	109.2637	1.593	0.0000	0.0000	0
2013/05/20	R203	08/05/2014	5.76	Call	Bond Future	763.6800	0.7637	485.9400	0.4859	(36.369)	0	0	0
2013/05/20	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R203	08/05/2014	5.74	Call	Bond Future	700.9200	0.7009	423.1800	0.4232	(39.625)	0	0	0
2013/05/20	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R203	08/05/2014	5.75	Call	Bond Future	732.3000	0.7323	454.5600	0.4546	(37.927)	0	0	0
2013/05/20	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R204	01/08/2013			Bond Future	5.6813	111.6053	5.7491	111.2757	1.194	0.0000	0.0000	13,573
2013/05/20	R204	01/08/2013	110.75	Call	Bond Future	102,721.8200	102.7218	102,392.2400	102.3922	(0.321)	0	0	0
2013/05/20	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R204	07/11/2013			Bond Future	5.7052	113.1811	5.7773	112.8474	1.263	0.0000	0.0000	0
2013/05/20	R204	07/11/2013	6.29	Call	Bond Future	3,086.1300	3.0861	2,818.2500	2.8182	(8.680)	0	0	0
2013/05/20	R204	07/11/2013	6.29	Put	Bond Future	413.0300	0.4130	478.8400	0.4788	15.933	0	0	0
2013/05/20	R204	07/11/2013	6.30	Call	Bond Future	3,121.8300	3.1218	2,852.7200	2.8527	(8.620)	0	0	0
2013/05/20	R204	07/11/2013	6.30	Put	Bond Future	403.7100	0.4037	468.2900	0.4683	15.997	0	0	0
2013/05/20	R204	07/11/2013	6.31	Call	Bond Future	3,157.6800	3.1577	2,887.3600	2.8874	(8.561)	0	0	0
2013/05/20	R204	07/11/2013	6.31	Put	Bond Future	394.5600	0.3946	457.9300	0.4579	16.061	0	0	0
2013/05/20	R204	07/11/2013	7.00	Call	Bond Future	5,874.5000	5.8745	5,553.4000	5.5534	(5.466)	0	0	0
2013/05/20	R204	07/11/2013	7.00	Put	Bond Future	61.6700	0.0617	74.2600	0.0743	20.415	0	0	1,270
2013/05/20	R204	06/02/2014			Bond Future	5.7223	110.6723	5.7992	110.3321	1.345	0.0000	0.0000	0
2013/05/20	R204	06/02/2014	6.40	Call	Bond Future	3,539.8600	3.5399	3,275.6900	3.2757	(7.463)	0	0	0
2013/05/20	R204	06/02/2014	6.40	Put	Bond Future	587.7300	0.5877	663.7400	0.6637	12.933	0	0	0
2013/05/20	R204	06/02/2014	6.41	Call	Bond Future	3,573.1100	3.5731	3,307.9200	3.3079	(7.422)	0	0	0
2013/05/20	R204	06/02/2014	6.41	Put	Bond Future	578.1500	0.5781	653.1400	0.6531	12.971	0	0	0
2013/05/20	R204	06/02/2014	6.39	Call	Bond Future	3,506.7300	3.5067	3,243.5900	3.2436	(7.504)	0	0	0
2013/05/20	R204	06/02/2014	6.39	Put	Bond Future	597.4500	0.5974	674.4900	0.6745	12.895	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
2013/05/20	R204	08/05/2014			Bond Future	5.7396	112.1716	5.8217	111.8261	1.431	0.0000	0.0000	0
2013/05/20	R204	08/05/2014	6.05	Call	Bond Future	1,299.2700	1.2993	953.7800	0.9538	(26.591)	0	0	0
2013/05/20	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R204	08/05/2014	6.06	Call	Bond Future	1,340.8100	1.3408	995.3200	0.9953	(25.767)	0	0	0
2013/05/20	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R204	08/05/2014	6.04	Call	Bond Future	1,257.7200	1.2577	912.2300	0.9122	(27.470)	0	0	0
2013/05/20	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R206	01/08/2013			Bond Future	4.9433	101.5226	5.0255	101.4864	1.662	0.0000	0.0000	0
2013/05/20	R206	01/08/2013	103.94	Call	Bond Future	30,524.4500	30.5245	30,488.2400	30.4882	(0.119)	0	0	0
2013/05/20	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R206	07/11/2013			Bond Future	4.3983	102.9560	4.6007	102.9197	4.602	0.0000	0.0000	0
2013/05/20	R206	07/11/2013	4.29	Call	Bond Future	19.7100	0.0197	8.6200	0.0086	(56.266)	0	0	0
2013/05/20	R206	07/11/2013	4.29	Put	Bond Future	39.1200	0.0391	64.2800	0.0643	64.315	0	0	0
2013/05/20	R206	07/11/2013	4.30	Call	Bond Future	20.4200	0.0204	9.0200	0.0090	(55.828)	0	0	0
2013/05/20	R206	07/11/2013	4.30	Put	Bond Future	38.0300	0.0380	62.8800	0.0629	65.343	0	0	0
2013/05/20	R206	07/11/2013	4.31	Call	Bond Future	21.1500	0.0212	9.4200	0.0094	(55.461)	0	0	0
2013/05/20	R206	07/11/2013	4.31	Put	Bond Future	36.9700	0.0370	61.4900	0.0615	66.324	0	0	0
2013/05/20	R207	01/08/2013			Bond Future	5.9082	107.5299	5.9963	107.0449	1.491	0.0000	0.0000	7,664
2013/05/20	R207	01/08/2013	106.18	Call	Bond Future	99,958.6700	99.9587	99,473.6600	99.4737	(0.485)	0	0	0
2013/05/20	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R207	07/11/2013			Bond Future	5.9386	109.0481	6.0314	108.5567	1.562	0.0000	0.0000	0
2013/05/20	R207	07/11/2013	6.69	Call	Bond Future	4,263.8100	4.2638	3,850.2300	3.8502	(9.700)	0	0	0
2013/05/20	R207	07/11/2013	6.69	Put	Bond Future	361.0700	0.3611	438.8500	0.4388	21.542	0	0	0
2013/05/20	R207	07/11/2013	6.70	Call	Bond Future	4,306.2700	4.3063	3,891.2100	3.8912	(9.639)	0	0	0
2013/05/20	R207	07/11/2013	6.70	Put	Bond Future	352.7700	0.3528	429.0700	0.4291	21.629	0	0	0
2013/05/20	R207	07/11/2013	6.71	Call	Bond Future	4,348.8500	4.3488	3,932.3300	3.9323	(9.578)	0	0	0
2013/05/20	R207	07/11/2013	6.71	Put	Bond Future	344.6300	0.3446	419.4700	0.4195	21.716	0	0	0
2013/05/20	R207	06/02/2014			Bond Future	5.9640	106.8749	6.0619	106.3750	1.642	0.0000	0.0000	0
2013/05/20	R207	06/02/2014	6.66	Call	Bond Future	4,212.2300	4.2122	3,828.4200	3.8284	(9.112)	0	0	0
2013/05/20	R207	06/02/2014	6.66	Put	Bond Future	720.7100	0.7207	836.8200	0.8368	16.111	0	0	0
2013/05/20	R207	06/02/2014	6.64	Call	Bond Future	4,136.5600	4.1366	3,755.7100	3.7557	(9.207)	0	0	0
2013/05/20	R207	06/02/2014	6.64	Put	Bond Future	743.4000	0.7434	862.4700	0.8625	16.017	0	0	0
2013/05/20	R207	06/02/2014	6.65	Call	Bond Future	4,174.3400	4.1743	3,792.0000	3.7920	(9.159)	0	0	0
2013/05/20	R207	06/02/2014	6.65	Put	Bond Future	731.9800	0.7320	849.5600	0.8496	16.063	0	0	0
2013/05/20	R207	08/05/2014			Bond Future	5.9929	108.3228	6.0963	107.8154	1.725	0.0000	0.0000	0
2013/05/20	R207	08/05/2014	6.21	Call	Bond Future	1,061.9900	1.0620	554.6000	0.5546	(47.777)	0	0	0
2013/05/20	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R207	08/05/2014	6.19	Call	Bond Future	964.6900	0.9647	457.3000	0.4573	(52.596)	0	0	0
2013/05/20	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R207	08/05/2014	6.20	Call	Bond Future	1,013.3500	1.0133	505.9600	0.5060	(50.071)	0	0	0
2013/05/20	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R208	01/08/2013			Bond Future	6.0012	106.8905	6.0940	106.3140	1.547	0.0000	0.0000	9,193
2013/05/20	R208	01/08/2013	101.40	Call	Bond Future	97,846.0700	97.8461	97,269.5000	97.2695	(0.589)	0	0	0
2013/05/20	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R208	07/11/2013			Bond Future	6.0339	105.0038	6.1310	104.4196	1.609	0.0000	0.0000	0

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2013/05/20	R208	07/11/2013	6.79	Call	Bond Future	4,886.0200	4.8860	4,397.3400	4.3973	(10.002)	0	0	0
2013/05/20	R208	07/11/2013	6.79	Put	Bond Future	440.1900	0.4402	535.7300	0.5357	21.704	0	0	0
2013/05/20	R208	07/11/2013	6.80	Call	Bond Future	4,933.6200	4.9336	4,443.2000	4.4432	(9.940)	0	0	0
2013/05/20	R208	07/11/2013	6.80	Put	Bond Future	430.5600	0.4306	524.3600	0.5244	21.786	0	0	0
2013/05/20	R208	07/11/2013	6.81	Call	Bond Future	4,981.3400	4.9813	4,489.2200	4.4892	(9.879)	0	0	0
2013/05/20	R208	07/11/2013	6.81	Put	Bond Future	421.1000	0.4211	513.2000	0.5132	21.871	0	0	0
2013/05/20	R208	07/11/2013	7.50	Call	Bond Future	8,477.3700	8.4774	7,912.1000	7.9121	(6.668)	0	0	0
2013/05/20	R208	07/11/2013	7.50	Put	Bond Future	66.8000	0.0668	85.7500	0.0857	28.368	0	0	1,520
2013/05/20	R208	06/02/2014			Bond Future	6.0613	106.4157	6.1630	105.8217	1.678	0.0000	0.0000	0
2013/05/20	R208	06/02/2014	6.75	Call	Bond Future	4,836.5600	4.8366	4,385.3500	4.3854	(9.329)	0	0	0
2013/05/20	R208	06/02/2014	6.75	Put	Bond Future	894.8000	0.8948	1,037.5900	1.0376	15.958	0	0	0
2013/05/20	R208	06/02/2014	6.76	Call	Bond Future	4,879.0200	4.8790	4,426.0900	4.4261	(9.283)	0	0	0
2013/05/20	R208	06/02/2014	6.76	Put	Bond Future	881.3900	0.8814	1,022.4600	1.0225	16.005	0	0	0
2013/05/20	R208	06/02/2014	6.74	Call	Bond Future	4,794.2300	4.7942	4,344.7500	4.3448	(9.375)	0	0	0
2013/05/20	R208	06/02/2014	6.74	Put	Bond Future	908.3800	0.9084	1,052.9000	1.0529	15.910	0	0	0
2013/05/20	R208	08/05/2014			Bond Future	6.0881	104.4608	6.1946	103.8582	1.749	0.0000	0.0000	0
2013/05/20	R208	08/05/2014	6.30	Call	Bond Future	1,195.2100	1.1952	592.5300	0.5925	(50.425)	0	0	0
2013/05/20	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R208	08/05/2014	6.31	Call	Bond Future	1,251.2000	1.2512	648.5200	0.6485	(48.168)	0	0	0
2013/05/20	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R208	08/05/2014	6.29	Call	Bond Future	1,139.2000	1.1392	536.5200	0.5365	(52.904)	0	0	0
2013/05/20	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R209	01/08/2013			Bond Future	7.8637	85.2291	7.9805	84.1728	1.486	0.0000	0.0000	9,942
2013/05/20	R209	01/08/2013	8.00	Call	Bond Future	2,870.2600	2.8703	2,231.4800	2.2315	(22.255)	0	0	0
2013/05/20	R209	01/08/2013	8.00	Put	Bond Future	1,640.1100	1.6401	2,057.6000	2.0576	25.455	0	0	2,000
2013/05/20	R209	01/08/2013	79.36	Call	Bond Future	75,280.0000	75.2800	74,223.7300	74.2237	(1.403)	0	0	0
2013/05/20	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R209	07/11/2013			Bond Future	7.9267	83.2881	8.0468	82.2174	1.516	0.0000	0.0000	0
2013/05/20	R209	07/11/2013	8.79	Call	Bond Future	8,370.8700	8.3709	7,505.1800	7.5052	(10.342)	0	0	0
2013/05/20	R209	07/11/2013	8.79	Put	Bond Future	1,126.2800	1.1263	1,331.3600	1.3314	18.209	0	0	0
2013/05/20	R209	07/11/2013	8.80	Call	Bond Future	8,430.9000	8.4309	7,562.6000	7.5626	(10.299)	0	0	0
2013/05/20	R209	07/11/2013	8.80	Put	Bond Future	1,108.2300	1.1082	1,310.7000	1.3107	18.270	0	0	0
2013/05/20	R209	07/11/2013	8.81	Call	Bond Future	8,491.0500	8.4911	7,620.1700	7.6202	(10.256)	0	0	0
2013/05/20	R209	07/11/2013	8.81	Put	Bond Future	1,090.4200	1.0904	1,290.3100	1.2903	18.331	0	0	0
2013/05/20	R209	07/11/2013	9.50	Call	Bond Future	12,807.5800	12.8076	11,808.9400	11.8089	(7.797)	0	0	0
2013/05/20	R209	07/11/2013	9.50	Put	Bond Future	319.5900	0.3196	391.7200	0.3917	22.570	0	0	980
2013/05/20	R209	06/02/2014			Bond Future	7.9843	84.4081	8.1078	83.3214	1.547	0.0000	0.0000	0
2013/05/20	R209	06/02/2014	8.54	Call	Bond Future	7,382.0600	7.3821	6,632.7900	6.6328	(10.150)	0	0	0
2013/05/20	R209	06/02/2014	8.54	Put	Bond Future	2,659.9700	2.6600	2,997.3200	2.9973	12.682	0	0	0
2013/05/20	R209	06/02/2014	8.55	Call	Bond Future	7,435.4000	7.4354	6,683.4100	6.6834	(10.114)	0	0	0
2013/05/20	R209	06/02/2014	8.55	Put	Bond Future	2,632.1800	2.6322	2,966.8100	2.9668	12.713	0	0	0
2013/05/20	R209	06/02/2014	8.56	Call	Bond Future	7,488.8600	7.4889	6,734.1700	6.7342	(10.078)	0	0	0
2013/05/20	R209	06/02/2014	8.56	Put	Bond Future	2,604.6500	2.6046	2,936.5800	2.9366	12.744	0	0	0
2013/05/20	R209	08/05/2014			Bond Future	8.0423	82.4066	8.1691	81.3047	1.577	0.0000	0.0000	0
2013/05/20	R209	08/05/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R209	08/05/2014	7.84	Put	Bond Future	1,805.4500	1.8054	2,907.3200	2.9073	61.030	0	0	0
2013/05/20	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/05/20	R209	08/05/2014	7.85	Put	Bond Future	1,714.7900	1.7148	2,816.6600	2.8167	64.257	0	0	0
2013/05/20	R209	08/05/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R209	08/05/2014	7.86	Put	Bond Future	1,624.2700	1.6243	2,726.1400	2.7261	67.838	0	0	0
2013/05/20	R210	01/08/2013			Bond Future	175.9339	175.9339	175.9719	175.9719	0.022	0.0000	0.0000	1,237
2013/05/20	R210	01/08/2013	172.99	Call	Bond Future	2,943.9100	2.9439	2,981.9500	2.9819	1.292	0	0	0
2013/05/20	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R210	01/08/2013	173.00	Call	Bond Future	2,933.9100	2.9339	2,971.9500	2.9719	1.297	0	0	0
2013/05/20	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R210	01/08/2013	173.01	Call	Bond Future	2,923.9100	2.9239	2,961.9500	2.9619	1.301	0	0	0
2013/05/20	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R211	01/08/2013			Bond Future	130.6078	130.6078	130.6299	130.6299	0.017	0.0000	0.0000	522
2013/05/20	R211	01/08/2013	129.99	Call	Bond Future	617.7700	0.6178	639.9400	0.6399	3.589	0	0	0
2013/05/20	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R211	01/08/2013	130.00	Call	Bond Future	607.7700	0.6078	629.9400	0.6299	3.648	0	0	0
2013/05/20	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R211	01/08/2013	130.01	Call	Bond Future	597.7700	0.5978	619.9400	0.6199	3.709	0	0	0
2013/05/20	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R212	01/08/2013			Bond Future	139.6364	139.6364	139.6093	139.6093	(0.019)	0.0000	0.0000	21,791
2013/05/20	R212	01/08/2013	137.99	Call	Bond Future	1,646.4200	1.6464	1,619.2700	1.6193	(1.649)	0	0	0
2013/05/20	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R212	01/08/2013	138.00	Call	Bond Future	1,636.4200	1.6364	1,609.2700	1.6093	(1.659)	0	0	0
2013/05/20	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R212	01/08/2013	138.01	Call	Bond Future	1,626.4200	1.6264	1,599.2700	1.5993	(1.669)	0	0	0
2013/05/20	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R213	01/08/2013			Bond Future	7.5576	97.6427	7.6593	96.7068	1.346	0.0000	0.0000	6,824
2013/05/20	R213	01/08/2013	91.25	Call	Bond Future	87,027.6400	87.0276	86,091.8000	86.0918	(1.075)	0	0	0
2013/05/20	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R213	07/11/2013			Bond Future	7.6207	95.4845	7.7254	94.5359	1.374	0.0000	0.0000	0
2013/05/20	R213	07/11/2013	8.59	Call	Bond Future	9,110.9600	9.1110	8,307.5200	8.3075	(8.818)	0	0	0
2013/05/20	R213	07/11/2013	8.59	Put	Bond Future	831.1100	0.8311	976.2600	0.9763	17.465	0	0	0
2013/05/20	R213	07/11/2013	8.60	Call	Bond Future	9,175.9500	9.1760	8,370.3900	8.3704	(8.779)	0	0	0
2013/05/20	R213	07/11/2013	8.60	Put	Bond Future	816.2400	0.8162	959.2700	0.9593	17.523	0	0	0
2013/05/20	R213	07/11/2013	8.61	Call	Bond Future	9,241.0500	9.2411	8,433.3800	8.4334	(8.740)	0	0	0
2013/05/20	R213	07/11/2013	8.61	Put	Bond Future	801.6000	0.8016	942.5200	0.9425	17.580	0	0	0
2013/05/20	R213	06/02/2014			Bond Future	7.6793	96.7684	7.7872	95.8054	1.406	0.0000	0.0000	0
2013/05/20	R213	06/02/2014	8.31	Call	Bond Future	7,763.6100	7.7636	7,075.2800	7.0753	(8.866)	0	0	0
2013/05/20	R213	06/02/2014	8.31	Put	Bond Future	2,330.7300	2.3307	2,605.4200	2.6054	11.786	0	0	0
2013/05/20	R213	06/02/2014	8.29	Call	Bond Future	7,650.7300	7.6507	6,967.2300	6.9672	(8.934)	0	0	0
2013/05/20	R213	06/02/2014	8.29	Put	Bond Future	2,383.1000	2.3831	2,662.6200	2.6626	11.729	0	0	0
2013/05/20	R213	06/02/2014	8.30	Call	Bond Future	7,707.1000	7.7071	7,021.1800	7.0212	(8.900)	0	0	0
2013/05/20	R213	06/02/2014	8.30	Put	Bond Future	2,356.7900	2.3568	2,633.8900	2.6339	11.758	0	0	0
2013/05/20	R213	08/05/2014			Bond Future	7.7355	94.5408	7.8465	93.5641	1.436	0.0000	0.0000	0
2013/05/20	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R213	08/05/2014	7.66	Put	Bond Future	672.0700	0.6721	1,648.7800	1.6488	145.329	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
2013/05/20	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R213	08/05/2014	7.64	Put	Bond Future	851.3500	0.8514	1,828.0600	1.8281	114.725	0	0	0
2013/05/20	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R213	08/05/2014	7.65	Put	Bond Future	761.6500	0.7617	1,738.3600	1.7384	128.236	0	0	0
2013/05/20	R214	01/08/2013			Bond Future	7.9577	86.6134	8.0950	85.3073	1.725	0.0000	0.0000	840
2013/05/20	R214	01/08/2013	84.31	Call	Bond Future	76,165.5500	76.1656	74,859.3800	74.8594	(1.715)	0	0	0
2013/05/20	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R214	07/11/2013			Bond Future	8.0206	84.5523	8.1617	83.2279	1.760	0.0000	0.0000	0
2013/05/20	R214	07/11/2013	7.81	Call	Bond Future	2,998.6800	2.9987	2,418.6000	2.4186	(19.345)	0	0	0
2013/05/20	R214	07/11/2013	7.81	Put	Bond Future	5,040.5600	5.0406	5,784.8000	5.7848	14.765	0	0	0
2013/05/20	R214	07/11/2013	7.79	Call	Bond Future	2,918.9800	2.9190	2,349.4000	2.3494	(19.513)	0	0	0
2013/05/20	R214	07/11/2013	7.79	Put	Bond Future	5,158.9600	5.1590	5,913.7000	5.9137	14.630	0	0	0
2013/05/20	R214	07/11/2013	7.80	Call	Bond Future	2,958.5600	2.9586	2,383.7400	2.3837	(19.429)	0	0	0
2013/05/20	R214	07/11/2013	7.80	Put	Bond Future	5,099.3900	5.0994	5,848.8900	5.8489	14.698	0	0	0
2013/05/20	R248	01/08/2013			Bond Future	8.1005	111.2731	8.2175	109.8504	1.444	0.0000	0.0000	603
2013/05/20	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R248	01/08/2013	7.84	Put	Bond Future	3,291.5000	3.2915	4,714.1800	4.7142	43.223	0	0	0
2013/05/20	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R248	01/08/2013	7.85	Put	Bond Future	3,161.9500	3.1619	4,584.6300	4.5846	44.994	0	0	0
2013/05/20	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R248	01/08/2013	7.86	Put	Bond Future	3,032.6500	3.0326	4,455.3300	4.4553	46.912	0	0	0
2013/05/20	R248	07/11/2013			Bond Future	8.1670	108.4232	8.2874	106.9808	1.474	0.0000	0.0000	0
2013/05/20	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R248	07/11/2013	7.84	Put	Bond Future	4,098.0000	4.0980	5,540.3200	5.5403	35.196	0	0	0
2013/05/20	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R248	07/11/2013	7.85	Put	Bond Future	3,968.6700	3.9687	5,410.9900	5.4110	36.343	0	0	0
2013/05/20	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/20	R248	07/11/2013	7.86	Put	Bond Future	3,839.6000	3.8396	5,281.9200	5.2819	37.564	0	0	0

Total

230933