



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 24/05/2013 to 24/05/2013

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
2013/05/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	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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2013/05/24	2025	01/08/2013			Bond Future	119.3177	119.3177	119.3434	119.3434	0.022	0.0000	0.0000	0
2013/05/24	2025	01/08/2013	117.99	Call	Bond Future	1,327.7300	1.3277	1,353.4100	1.3534	1.934	0	0	0
2013/05/24	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	2025	01/08/2013	118.00	Call	Bond Future	1,317.7300	1.3177	1,343.4100	1.3434	1.949	0	0	0
2013/05/24	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	2025	01/08/2013	118.01	Call	Bond Future	1,307.7300	1.3077	1,333.4100	1.3334	1.964	0	0	0
2013/05/24	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	2038	01/08/2013			Bond Future	114.3838	114.3838	114.1918	114.1918	(0.168)	0.0000	0.0000	9
2013/05/24	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	2038	01/08/2013	114.99	Put	Bond Future	606.2000	0.6062	798.1900	0.7982	31.671	0	0	0
2013/05/24	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	2038	01/08/2013	115.00	Put	Bond Future	616.2000	0.6162	808.1900	0.8082	31.157	0	0	0
2013/05/24	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	2038	01/08/2013	115.01	Put	Bond Future	626.2000	0.6262	818.1900	0.8182	30.660	0	0	0
2013/05/24	2050	01/08/2013			Bond Future	122.8247	122.8247	121.6114	121.6114	(0.988)	0.0000	0.0000	122
2013/05/24	2050	01/08/2013	118.99	Call	Bond Future	3,834.7200	3.8347	2,621.3700	2.6214	(31.641)	0	0	0
2013/05/24	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	2050	01/08/2013	119.00	Call	Bond Future	3,824.7200	3.8247	2,611.3700	2.6114	(31.724)	0	0	0
2013/05/24	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	2050	01/08/2013	119.01	Call	Bond Future	3,814.7200	3.8147	2,601.3700	2.6014	(31.807)	0	0	0
2013/05/24	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	AL37	01/08/2013			Index Future	421.2940	421.2940	421.9440	421.9440	0.154	0.0000	0.0000	75
2013/05/24	AL37	07/11/2013			Index Future	427.2410	427.2410	427.9000	427.9000	0.154	0.0000	0.0000	0
2013/05/24	AL7T	01/08/2013			Index Future	508.7760	508.7760	509.5220	509.5220	0.147	0.0000	0.0000	1
2013/05/24	AL7T	07/11/2013			Index Future	515.9580	515.9580	516.7140	516.7140	0.147	0.0000	0.0000	0
2013/05/24	ALBI	01/08/2013			Index Future	452.3000	452.3000	453.5840	453.5840	0.284	0.0000	0.0000	736
2013/05/24	ALBI	07/11/2013			Index Future	458.6840	458.6840	459.9870	459.9870	0.284	0.0000	0.0000	85
2013/05/24	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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2013/05/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	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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2013/05/24	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/24	EL28	01/08/2013			Bond Future	116.8931		116.8931	116.3391	116.3391	(0.474)	0.0000	0.0000	0
2013/05/24	EL28	01/08/2013	115.01	Call	Bond Future	1,883.1200		1.8831	1,329.0500	1.3291	(29.423)	0	0	0
2013/05/24	EL28	01/08/2013	115.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	EL28	01/08/2013	114.99	Call	Bond Future	1,903.1200		1.9031	1,349.0500	1.3491	(29.114)	0	0	0
2013/05/24	EL28	01/08/2013	114.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	EL28	01/08/2013	115.00	Call	Bond Future	1,893.1200		1.8931	1,339.0500	1.3391	(29.268)	0	0	0
2013/05/24	EL28	01/08/2013	115.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	ES33	01/08/2013			Bond Future	8.6550		92.0050	8.5876	92.5916	(0.779)	0.0000	0.0000	292
2013/05/24	ES33	01/08/2013	9.00	Call	Bond Future	2,912.8500		2.9129	3,499.4400	3.4994	20.138	0	0	0
2013/05/24	ES33	01/08/2013	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	ES33	01/08/2013	91.02	Call	Bond Future	80,953.7200		80.9537	81,540.3100	81.5403	0.725	0	0	0
2013/05/24	ES33	01/08/2013	91.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	ES33	07/11/2013			Bond Future	8.7486		89.5225	8.6790	90.1174	(0.795)	0.0000	0.0000	0
2013/05/24	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	ES33	07/11/2013	8.49	Put	Bond Future	2,241.7400		2.2417	1,646.8600	1.6469	(26.537)	0	0	0
2013/05/24	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	ES33	07/11/2013	8.50	Put	Bond Future	2,153.4600		2.1535	1,558.5800	1.5586	(27.624)	0	0	0
2013/05/24	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	ES33	07/11/2013	8.51	Put	Bond Future	2,065.3100		2.0653	1,470.4300	1.4704	(28.803)	0	0	0
2013/05/24	GOVI	01/08/2013			GOVI	451.5750		451.5750	452.8080	452.8080	0.273	0.0000	0.0000	369
2013/05/24	GOVI	01/08/2013	445.99	Call	GOVI	55,850.0000		5.5850	68,180.0000	6.8180	22.077	0	0	0
2013/05/24	GOVI	01/08/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	GOVI	01/08/2013	446.00	Call	GOVI	55,750.0000		5.5750	68,080.0000	6.8080	22.117	0	0	0
2013/05/24	GOVI	01/08/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	GOVI	01/08/2013	446.01	Call	GOVI	55,650.0000		5.5650	67,980.0000	6.7980	22.156	0	0	0
2013/05/24	GOVI	01/08/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	GOVI	07/11/2013			GOVI	457.9490		457.9490	459.1990	459.1990	0.273	0.0000	0.0000	0
2013/05/24	GOVI	07/11/2013	445.99	Call	GOVI	119,590.0000		11.9590	132,090.0000	13.2090	10.452	0	0	0
2013/05/24	GOVI	07/11/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	GOVI	07/11/2013	446.00	Call	GOVI	119,490.0000		11.9490	131,990.0000	13.1990	10.461	0	0	0
2013/05/24	GOVI	07/11/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	GOVI	07/11/2013	446.01	Call	GOVI	119,390.0000		11.9390	131,890.0000	13.1890	10.470	0	0	0
2013/05/24	GOVI	07/11/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/24	IGOV	01/08/2013			Index Future	211.1550		211.1550	210.8300	210.8300	(0.154)	0.0000	0.0000	1,045
2013/05/24	IGOV	07/11/2013			Index Future	214.1630		214.1630	213.8340	213.8340	(0.154)	0.0000	0.0000	7
2013/05/24	ILBI	01/08/2013			Index Future	572.6300		572.6300	572.6300	572.6300	0.000	0.0000	0.0000	186
2013/05/24	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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2013/05/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/24	JBAF	19/06/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	750
2013/05/24	JBAF	17/07/2013			Jibar Tradeable Future	5.0900	94.9100	5.0800	94.9200	(0.196)	0.0000	0.0000	0
2013/05/24	JBAF	21/08/2013			Jibar Tradeable Future	5.0500	94.9500	5.0400	94.9600	(0.198)	0.0000	0.0000	0
2013/05/24	JBAF	18/09/2013			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	2,200
2013/05/24	JBAF	16/10/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	1,000
2013/05/24	JBAF	20/11/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2013/05/24	JBAF	18/12/2013			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	1,500
2013/05/24	JBAF	19/03/2014			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	0
2013/05/24	JBAF	18/06/2014			Jibar Tradeable Future	5.0800	94.9200	5.0900	94.9100	0.197	0.0000	0.0000	0
2013/05/24	JBAF	17/09/2014			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	0
2013/05/24	JBAF	17/12/2014			Jibar Tradeable Future	5.3300	94.6700	5.3200	94.6800	(0.188)	0.0000	0.0000	0
2013/05/24	JBAF	18/03/2015			Jibar Tradeable Future	5.4500	94.5500	5.4500	94.5500	0.000	0.0000	0.0000	0
2013/05/24	R023	01/08/2013			Bond Future	6.5861	111.5067	6.5804	111.5484	(0.086)	0.0000	0.0000	9,414
2013/05/24	R023	01/08/2013	7.29	Call	Bond Future	5,036.8400	5.0368	5,078.6000	5.0786	0.829	0	0	0
2013/05/24	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R023	01/08/2013	7.30	Call	Bond Future	5,106.2100	5.1062	5,147.9700	5.1480	0.818	0	0	0
2013/05/24	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R023	01/08/2013	7.31	Call	Bond Future	5,175.5200	5.1755	5,217.2800	5.2173	0.807	0	0	0
2013/05/24	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R023	07/11/2013			Bond Future	6.6390	109.1650	6.6331	109.2073	(0.089)	0.0000	0.0000	0
2013/05/24	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R023	07/11/2013	6.49	Put	Bond Future	1,077.1600	1.0772	1,034.8300	1.0348	(3.930)	0	0	0
2013/05/24	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R023	07/11/2013	6.50	Put	Bond Future	1,004.4300	1.0044	962.1000	0.9621	(4.214)	0	0	0
2013/05/24	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R023	07/11/2013	6.51	Put	Bond Future	931.7500	0.9317	889.4200	0.8894	(4.543)	0	0	0
2013/05/24	R157	01/08/2013			Bond Future	5.2492	121.5367	5.2107	121.6208	(0.735)	0.0000	0.0000	7,776
2013/05/24	R157	01/08/2013	116.11	Call	Bond Future	92,081.0300	92.0810	92,165.1400	92.1651	0.091	0	0	0
2013/05/24	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R157	07/11/2013			Bond Future	5.2439	116.4459	5.1989	116.5312	(0.857)	0.0000	0.0000	0
2013/05/24	R157	07/11/2013	5.59	Call	Bond Future	839.8600	0.8399	901.8500	0.9019	7.381	0	0	0
2013/05/24	R157	07/11/2013	5.59	Put	Bond Future	185.7700	0.1858	162.4700	0.1625	(12.542)	0	0	0
2013/05/24	R157	07/11/2013	5.60	Call	Bond Future	853.7800	0.8538	916.2400	0.9162	7.316	0	0	0
2013/05/24	R157	07/11/2013	5.60	Put	Bond Future	180.8700	0.1809	158.0400	0.1580	(12.622)	0	0	0
2013/05/24	R157	07/11/2013	5.61	Call	Bond Future	867.8100	0.8678	930.7400	0.9307	7.252	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
2013/05/24	R157	07/11/2013	5.61	Put	Bond Future	176.0800	0.1761	153.7200	0.1537	(12.699)	0	0	0
2013/05/24	R157	06/02/2014			Bond Future	5.2176	118.0140	5.1648	118.1003	(1.012)	0.0000	0.0000	0
2013/05/24	R157	06/02/2014	5.66	Call	Bond Future	948.2600	0.9483	1,010.1800	1.0102	6.530	0	0	0
2013/05/24	R157	06/02/2014	5.66	Put	Bond Future	228.6200	0.2286	204.2000	0.2042	(10.681)	0	0	0
2013/05/24	R157	06/02/2014	5.64	Call	Bond Future	924.6700	0.9247	985.8700	0.9859	6.619	0	0	0
2013/05/24	R157	06/02/2014	5.64	Put	Bond Future	237.4200	0.2374	212.2800	0.2123	(10.589)	0	0	0
2013/05/24	R157	06/02/2014	5.65	Call	Bond Future	936.4300	0.9364	998.0000	0.9980	6.575	0	0	0
2013/05/24	R157	06/02/2014	5.65	Put	Bond Future	232.9800	0.2330	208.2100	0.2082	(10.632)	0	0	0
2013/05/24	R157	08/05/2014			Bond Future	5.1641	112.8032	5.1006	112.8907	(1.230)	0.0000	0.0000	0
2013/05/24	R157	08/05/2014	5.21	Call	Bond Future	537.5100	0.5375	583.6800	0.5837	8.590	0	0	0
2013/05/24	R157	08/05/2014	5.21	Put	Bond Future	474.3700	0.4744	433.0400	0.4330	(8.713)	0	0	0
2013/05/24	R157	08/05/2014	5.19	Call	Bond Future	522.5000	0.5225	567.9200	0.5679	8.693	0	0	0
2013/05/24	R157	08/05/2014	5.19	Put	Bond Future	486.8800	0.4869	444.8000	0.4448	(8.643)	0	0	0
2013/05/24	R157	08/05/2014	5.20	Call	Bond Future	529.9800	0.5300	575.7700	0.5758	8.640	0	0	0
2013/05/24	R157	08/05/2014	5.20	Put	Bond Future	480.6000	0.4806	438.8900	0.4389	(8.679)	0	0	0
2013/05/24	R186	01/08/2013			Bond Future	7.1146	130.2057	7.0832	130.5264	(0.442)	0.0000	0.0000	54,796
2013/05/24	R186	01/08/2013	7.25	Call	Bond Future	3,279.8600	3.2799	3,456.1700	3.4562	5.376	0	0	4,315
2013/05/24	R186	01/08/2013	7.25	Put	Bond Future	1,910.1200	1.9101	1,765.7100	1.7657	(7.560)	0	0	0
2013/05/24	R186	01/08/2013	128.26	Call	Bond Future	120,933.2700	120.9333	121,253.9900	121.2540	0.265	0	0	0
2013/05/24	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R186	01/08/2013	7.00	Call	Bond Future	1,982.9000	1.9829	2,107.9600	2.1080	6.307	0	0	1,000
2013/05/24	R186	01/08/2013	7.00	Put	Bond Future	3,157.8100	3.1578	2,962.1500	2.9621	(6.196)	0	0	4,100
2013/05/24	R186	01/08/2013	7.20	Call	Bond Future	2,991.2000	2.9912	3,157.3500	3.1574	5.555	0	0	0
2013/05/24	R186	01/08/2013	7.20	Put	Bond Future	2,124.8400	2.1248	1,970.2700	1.9703	(7.274)	0	0	2,807
2013/05/24	R186	01/08/2013	6.50	Call	Bond Future	513.2400	0.5132	555.2900	0.5553	8.193	0	0	500
2013/05/24	R186	01/08/2013	6.50	Put	Bond Future	6,991.8200	6.9918	6,713.1500	6.7132	(3.986)	0	0	0
2013/05/24	R186	01/08/2013	6.75	Call	Bond Future	1,076.8100	1.0768	1,154.8700	1.1549	7.249	0	0	2,500
2013/05/24	R186	01/08/2013	6.75	Put	Bond Future	4,867.0800	4.8671	4,624.4200	4.6244	(4.986)	0	0	0
2013/05/24	R186	01/08/2013	6.80	Call	Bond Future	1,228.7100	1.2287	1,315.4400	1.3154	7.059	0	0	0
2013/05/24	R186	01/08/2013	6.80	Put	Bond Future	4,490.1400	4.4901	4,256.1500	4.2562	(5.211)	0	0	100
2013/05/24	R186	07/11/2013			Bond Future	7.1768	132.0437	7.1442	132.3690	(0.454)	0.0000	0.0000	540
2013/05/24	R186	07/11/2013	8.16	Call	Bond Future	10,225.2800	10.2253	10,491.3200	10.4913	2.602	0	0	0
2013/05/24	R186	07/11/2013	8.16	Put	Bond Future	919.0200	0.9190	859.7900	0.8598	(6.445)	0	0	0
2013/05/24	R186	07/11/2013	8.75	Call	Bond Future	14,734.9800	14.7350	15,036.5400	15.0365	2.047	0	0	0
2013/05/24	R186	07/11/2013	8.75	Put	Bond Future	293.8600	0.2939	270.1500	0.2702	(8.068)	0	0	1,030
2013/05/24	R186	07/11/2013	6.75	Call	Bond Future	0.0000	0.0000	2,229.1200	2.2291	100.000	0	0	1,000
2013/05/24	R186	07/11/2013	6.75	Put	Bond Future	0.0000	0.0000	6,259.2400	6.2592	100.000	0	0	0
2013/05/24	R186	07/11/2013	8.14	Call	Bond Future	10,076.7000	10.0767	10,341.1800	10.3412	2.625	0	0	0
2013/05/24	R186	07/11/2013	8.14	Put	Bond Future	950.1800	0.9502	889.3900	0.8894	(6.398)	0	0	0
2013/05/24	R186	07/11/2013	8.15	Call	Bond Future	10,150.9300	10.1509	10,416.1900	10.4162	2.613	0	0	0
2013/05/24	R186	07/11/2013	8.15	Put	Bond Future	934.4900	0.9345	874.4800	0.8745	(6.422)	0	0	0
2013/05/24	R186	07/11/2013	6.50	Call	Bond Future	1,385.6500	1.3856	1,459.5100	1.4595	5.330	0	0	5,290
2013/05/24	R186	07/11/2013	6.50	Put	Bond Future	8,387.4500	8.3875	8,136.0400	8.1360	(2.997)	0	0	0
2013/05/24	R186	06/02/2014			Bond Future	7.2331	128.5313	7.1994	128.8608	(0.465)	0.0000	0.0000	0
2013/05/24	R186	06/02/2014	7.76	Call	Bond Future	7,943.4700	7.9435	8,157.5400	8.1575	2.695	0	0	0
2013/05/24	R186	06/02/2014	7.76	Put	Bond Future	2,933.8500	2.9338	2,818.4200	2.8184	(3.934)	0	0	0
2013/05/24	R186	06/02/2014	7.74	Call	Bond Future	7,821.6900	7.8217	8,033.9800	8.0340	2.714	0	0	0

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2013/05/24	R186	06/02/2014	7.74	Put	Bond Future	2,997.1800	2.9972	2,879.9700	2.8800	(3.911)	0	0	0
2013/05/24	R186	06/02/2014	7.75	Call	Bond Future	7,882.4900	7.8825	8,095.6700	8.0957	2.704	0	0	0
2013/05/24	R186	06/02/2014	7.75	Put	Bond Future	2,965.3800	2.9654	2,849.0600	2.8491	(3.923)	0	0	0
2013/05/24	R186	08/05/2014			Bond Future	7.2917	130.2721	7.2568	130.6061	(0.478)	0.0000	0.0000	0
2013/05/24	R186	08/05/2014	7.11	Call	Bond Future	5,009.7500	5.0098	5,161.4500	5.1614	3.028	0	0	0
2013/05/24	R186	08/05/2014	7.11	Put	Bond Future	6,765.7900	6.7658	6,583.4800	6.5835	(2.695)	0	0	0
2013/05/24	R186	08/05/2014	7.09	Call	Bond Future	4,924.1600	4.9242	5,074.1100	5.0741	3.045	0	0	0
2013/05/24	R186	08/05/2014	7.09	Put	Bond Future	6,875.5700	6.8756	6,691.5100	6.6915	(2.677)	0	0	0
2013/05/24	R186	08/05/2014	7.10	Call	Bond Future	4,966.8500	4.9669	5,117.6800	5.1177	3.037	0	0	0
2013/05/24	R186	08/05/2014	7.10	Put	Bond Future	6,820.5200	6.8205	6,637.3400	6.6373	(2.686)	0	0	0
2013/05/24	R197	01/08/2013			Bond Future	297.9307	297.9307	297.2239	297.2239	(0.237)	0.0000	0.0000	2,633
2013/05/24	R197	01/08/2013	294.99	Call	Bond Future	2,940.6700	2.9407	2,233.9000	2.2339	(24.034)	0	0	0
2013/05/24	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R197	01/08/2013	295.00	Call	Bond Future	2,930.6700	2.9307	2,223.9000	2.2239	(24.116)	0	0	0
2013/05/24	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R197	01/08/2013	295.01	Call	Bond Future	2,920.6700	2.9207	2,213.9000	2.2139	(24.199)	0	0	0
2013/05/24	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R201	01/08/2013			Bond Future	5.0998	105.8755	5.0713	105.9142	(0.559)	0.0000	0.0000	0
2013/05/24	R201	01/08/2013	107.45	Call	Bond Future	68,629.8400	68.6298	68,668.5300	68.6685	0.056	0	0	0
2013/05/24	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R201	07/11/2013			Bond Future	5.0475	107.3700	5.0117	107.4093	(0.709)	0.0000	0.0000	0
2013/05/24	R201	07/11/2013	4.79	Call	Bond Future	103.3500	0.1034	115.1000	0.1151	11.369	0	0	0
2013/05/24	R201	07/11/2013	4.79	Put	Bond Future	386.0900	0.3861	358.6100	0.3586	(7.118)	0	0	0
2013/05/24	R201	07/11/2013	4.80	Call	Bond Future	106.6900	0.1067	118.7200	0.1187	11.276	0	0	0
2013/05/24	R201	07/11/2013	4.80	Put	Bond Future	378.4300	0.3784	351.2300	0.3512	(7.188)	0	0	0
2013/05/24	R201	07/11/2013	4.81	Call	Bond Future	110.1100	0.1101	122.4200	0.1224	11.180	0	0	0
2013/05/24	R201	07/11/2013	4.81	Put	Bond Future	370.8500	0.3709	343.9300	0.3439	(7.259)	0	0	0
2013/05/24	R201	06/02/2014			Bond Future	4.9300	104.4072	4.8835	104.4468	(0.944)	0.0000	0.0000	0
2013/05/24	R201	06/02/2014	5.26	Call	Bond Future	417.4100	0.4174	444.0900	0.4441	6.392	0	0	0
2013/05/24	R201	06/02/2014	5.26	Put	Bond Future	136.7000	0.1367	123.7200	0.1237	(9.495)	0	0	0
2013/05/24	R201	06/02/2014	5.24	Call	Bond Future	405.4700	0.4055	431.7800	0.4318	6.489	0	0	0
2013/05/24	R201	06/02/2014	5.24	Put	Bond Future	141.7400	0.1417	128.3900	0.1284	(9.419)	0	0	0
2013/05/24	R201	06/02/2014	5.25	Call	Bond Future	411.4200	0.4114	437.9200	0.4379	6.441	0	0	0
2013/05/24	R201	06/02/2014	5.25	Put	Bond Future	139.2000	0.1392	126.0400	0.1260	(9.454)	0	0	0
2013/05/24	R201	08/05/2014			Bond Future	4.7069	105.8213	4.6406	105.8615	(1.408)	0.0000	0.0000	0
2013/05/24	R201	08/05/2014	4.76	Call	Bond Future	239.6700	0.2397	260.9900	0.2610	8.896	0	0	0
2013/05/24	R201	08/05/2014	4.76	Put	Bond Future	207.4800	0.2075	188.6000	0.1886	(9.100)	0	0	0
2013/05/24	R201	08/05/2014	4.74	Call	Bond Future	232.9800	0.2330	253.9600	0.2540	9.005	0	0	0
2013/05/24	R201	08/05/2014	4.74	Put	Bond Future	212.9100	0.2129	193.6900	0.1937	(9.027)	0	0	0
2013/05/24	R201	08/05/2014	4.75	Call	Bond Future	236.5200	0.2365	257.6600	0.2577	8.938	0	0	0
2013/05/24	R201	08/05/2014	4.75	Put	Bond Future	210.3900	0.2104	191.3300	0.1913	(9.059)	0	0	0
2013/05/24	R202	01/08/2013			Bond Future	225.6250	225.6250	225.6776	225.6776	0.023	0.0000	0.0000	44,020
2013/05/24	R202	01/08/2013	222.99	Call	Bond Future	2,635.0300	2.6350	2,687.5800	2.6876	1.994	0	0	0
2013/05/24	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R202	01/08/2013	223.00	Call	Bond Future	2,625.0300	2.6250	2,677.5800	2.6776	2.002	0	0	0

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2013/05/24	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R202	01/08/2013	223.01	Call	Bond Future	2,615.0300	2.6150	2,667.5800	2.6676	2.010	0	0	0
2013/05/24	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R203	01/08/2013			Bond Future	5.7347	112.3106	5.6974	112.4528	(0.650)	0.0000	0.0000	9,032
2013/05/24	R203	01/08/2013	109.11	Call	Bond Future	99,097.4100	99.0974	99,239.6400	99.2396	0.144	0	0	0
2013/05/24	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R203	07/11/2013			Bond Future	5.7716	109.7366	5.7313	109.8808	(0.698)	0.0000	0.0000	0
2013/05/24	R203	07/11/2013	5.71	Call	Bond Future	873.2500	0.8733	939.5900	0.9396	7.597	0	0	15
2013/05/24	R203	07/11/2013	5.71	Put	Bond Future	1,093.8700	1.0939	1,016.0300	1.0160	(7.116)	0	0	0
2013/05/24	R203	07/11/2013	5.99	Call	Bond Future	1,427.5300	1.4275	1,516.7600	1.5168	6.251	0	0	0
2013/05/24	R203	07/11/2013	5.99	Put	Bond Future	650.3800	0.6504	595.4300	0.5954	(8.449)	0	0	0
2013/05/24	R203	07/11/2013	6.00	Call	Bond Future	1,450.1000	1.4501	1,540.1000	1.5401	6.206	0	0	0
2013/05/24	R203	07/11/2013	6.00	Put	Bond Future	637.5200	0.6375	583.3400	0.5833	(8.499)	0	0	0
2013/05/24	R203	07/11/2013	6.01	Call	Bond Future	1,472.8500	1.4728	1,563.6200	1.5636	6.163	0	0	0
2013/05/24	R203	07/11/2013	6.01	Put	Bond Future	624.8600	0.6249	571.4500	0.5715	(8.548)	0	0	0
2013/05/24	R203	07/11/2013	571.00	Call	Bond Future	107,507.0600	107.5071	107,651.2400	107.6512	0.134	0	0	0
2013/05/24	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R203	06/02/2014			Bond Future	5.8025	111.2142	5.7589	111.3602	(0.751)	0.0000	0.0000	0
2013/05/24	R203	06/02/2014	6.16	Call	Bond Future	1,933.6900	1.9337	2,028.1000	2.0281	4.882	0	0	0
2013/05/24	R203	06/02/2014	6.16	Put	Bond Future	743.9400	0.7439	692.3300	0.6923	(6.937)	0	0	0
2013/05/24	R203	06/02/2014	5.95	Call	Bond Future	1,500.0800	1.5001	1,582.1000	1.5821	5.468	0	0	16
2013/05/24	R203	06/02/2014	5.95	Put	Bond Future	1,007.1600	1.0072	943.1600	0.9432	(6.355)	0	0	0
2013/05/24	R203	06/02/2014	6.14	Call	Bond Future	1,890.0600	1.8901	1,983.3400	1.9833	4.935	0	0	0
2013/05/24	R203	06/02/2014	6.14	Put	Bond Future	766.4400	0.7664	713.7000	0.7137	(6.881)	0	0	0
2013/05/24	R203	06/02/2014	6.15	Call	Bond Future	1,911.8100	1.9118	2,005.6600	2.0057	4.909	0	0	0
2013/05/24	R203	06/02/2014	6.15	Put	Bond Future	755.1200	0.7551	702.9500	0.7030	(6.909)	0	0	0
2013/05/24	R203	08/05/2014			Bond Future	5.8298	108.5592	5.7825	108.7072	(0.811)	0.0000	0.0000	0
2013/05/24	R203	08/05/2014	5.76	Call	Bond Future	1,244.3300	1.2443	1,314.8000	1.3148	5.663	0	0	0
2013/05/24	R203	08/05/2014	5.76	Put	Bond Future	1,462.8500	1.4628	1,385.3200	1.3853	(5.300)	0	0	0
2013/05/24	R203	08/05/2014	5.74	Call	Bond Future	1,213.9100	1.2139	1,283.2900	1.2833	5.715	0	0	0
2013/05/24	R203	08/05/2014	5.74	Put	Bond Future	1,495.1900	1.4952	1,416.5700	1.4166	(5.258)	0	0	0
2013/05/24	R203	08/05/2014	5.75	Call	Bond Future	1,228.8500	1.2289	1,298.7800	1.2988	5.691	0	0	0
2013/05/24	R203	08/05/2014	5.75	Put	Bond Future	1,478.7500	1.4788	1,400.6800	1.4007	(5.279)	0	0	0
2013/05/24	R204	01/08/2013			Bond Future	5.9348	110.3799	5.8926	110.5826	(0.711)	0.0000	0.0000	13,573
2013/05/24	R204	01/08/2013	110.75	Call	Bond Future	101,496.3600	101.4964	101,699.1100	101.6991	0.200	0	0	0
2013/05/24	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R204	07/11/2013			Bond Future	5.9750	111.9380	5.9301	112.1436	(0.751)	0.0000	0.0000	0
2013/05/24	R204	07/11/2013	6.29	Call	Bond Future	2,210.3100	2.2103	2,345.7900	2.3458	6.129	0	0	0
2013/05/24	R204	07/11/2013	6.29	Put	Bond Future	780.3100	0.7803	710.1700	0.7102	(8.989)	0	0	0
2013/05/24	R204	07/11/2013	6.30	Call	Bond Future	2,240.7200	2.2407	2,377.1600	2.3772	6.089	0	0	0
2013/05/24	R204	07/11/2013	6.30	Put	Bond Future	765.7000	0.7657	696.5200	0.6965	(9.035)	0	0	0
2013/05/24	R204	07/11/2013	6.31	Call	Bond Future	2,271.3200	2.2713	2,408.7300	2.4087	6.050	0	0	0
2013/05/24	R204	07/11/2013	6.31	Put	Bond Future	751.3000	0.7513	683.0900	0.6831	(9.079)	0	0	0
2013/05/24	R204	07/11/2013	7.00	Call	Bond Future	4,734.1200	4.7341	4,919.3500	4.9194	3.913	0	0	0
2013/05/24	R204	07/11/2013	7.00	Put	Bond Future	164.3900	0.1644	144.0000	0.1440	(12.403)	0	0	1,270
2013/05/24	R204	06/02/2014			Bond Future	6.0083	109.4144	5.9607	109.6227	(0.793)	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
2013/05/24	R204	06/02/2014	6.40	Call	Bond Future	2,707.5200	2.7075	2,843.6300	2.8436	5.027	0	0	0
2013/05/24	R204	06/02/2014	6.40	Put	Bond Future	1,013.2000	1.0132	941.0100	0.9410	(7.125)	0	0	0
2013/05/24	R204	06/02/2014	6.41	Call	Bond Future	2,736.2200	2.7362	2,873.0700	2.8731	5.001	0	0	0
2013/05/24	R204	06/02/2014	6.41	Put	Bond Future	999.0700	0.9991	927.6200	0.9276	(7.152)	0	0	0
2013/05/24	R204	06/02/2014	6.39	Call	Bond Future	2,678.9600	2.6790	2,814.3200	2.8143	5.053	0	0	0
2013/05/24	R204	06/02/2014	6.39	Put	Bond Future	1,027.4900	1.0275	954.5500	0.9545	(7.099)	0	0	0
2013/05/24	R204	08/05/2014			Bond Future	6.0442	110.8963	5.9935	111.1075	(0.839)	0.0000	0.0000	0
2013/05/24	R204	08/05/2014	6.05	Call	Bond Future	1,941.2700	1.9413	2,048.1500	2.0481	5.506	0	0	0
2013/05/24	R204	08/05/2014	6.05	Put	Bond Future	1,917.2600	1.9173	1,813.0200	1.8130	(5.437)	0	0	0
2013/05/24	R204	08/05/2014	6.06	Call	Bond Future	1,963.1300	1.9631	2,070.7300	2.0707	5.481	0	0	0
2013/05/24	R204	08/05/2014	6.06	Put	Bond Future	1,897.5800	1.8976	1,794.0600	1.7941	(5.455)	0	0	0
2013/05/24	R204	08/05/2014	6.04	Call	Bond Future	1,919.5400	1.9195	2,025.7100	2.0257	5.531	0	0	0
2013/05/24	R204	08/05/2014	6.04	Put	Bond Future	1,937.0800	1.9371	1,832.1300	1.8321	(5.418)	0	0	0
2013/05/24	R206	01/08/2013			Bond Future	5.1583	101.4279	5.0867	101.4594	(1.389)	0.0000	0.0000	0
2013/05/24	R206	01/08/2013	103.94	Call	Bond Future	30,429.7500	30.4297	30,461.2900	30.4613	0.104	0	0	0
2013/05/24	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R206	07/11/2013			Bond Future	4.9367	102.8596	4.7580	102.8916	(3.619)	0.0000	0.0000	0
2013/05/24	R206	07/11/2013	4.29	Call	Bond Future	12.1400	0.0121	18.8700	0.0189	55.437	0	0	0
2013/05/24	R206	07/11/2013	4.29	Put	Bond Future	127.9000	0.1279	102.6800	0.1027	(19.719)	0	0	0
2013/05/24	R206	07/11/2013	4.30	Call	Bond Future	12.4700	0.0125	19.3300	0.0193	55.012	0	0	0
2013/05/24	R206	07/11/2013	4.30	Put	Bond Future	126.4300	0.1264	101.3400	0.1013	(19.845)	0	0	0
2013/05/24	R206	07/11/2013	4.31	Call	Bond Future	12.8000	0.0128	19.7900	0.0198	54.609	0	0	0
2013/05/24	R206	07/11/2013	4.31	Put	Bond Future	124.9700	0.1250	100.0100	0.1000	(19.973)	0	0	0
2013/05/24	R207	01/08/2013			Bond Future	6.2064	105.8990	6.1748	106.0707	(0.510)	0.0000	0.0000	7,651
2013/05/24	R207	01/08/2013	106.18	Call	Bond Future	98,327.7700	98.3278	98,499.4900	98.4995	0.175	0	0	0
2013/05/24	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R207	07/11/2013			Bond Future	6.2530	107.3938	6.2196	107.5680	(0.534)	0.0000	0.0000	0
2013/05/24	R207	07/11/2013	6.69	Call	Bond Future	3,057.3000	3.0573	3,177.4400	3.1774	3.930	0	0	0
2013/05/24	R207	07/11/2013	6.69	Put	Bond Future	808.8000	0.8088	754.8100	0.7548	(6.675)	0	0	0
2013/05/24	R207	07/11/2013	6.70	Call	Bond Future	3,093.6300	3.0936	3,214.4700	3.2145	3.906	0	0	0
2013/05/24	R207	07/11/2013	6.70	Put	Bond Future	794.3700	0.7944	741.0800	0.7411	(6.708)	0	0	0
2013/05/24	R207	07/11/2013	6.71	Call	Bond Future	3,130.1200	3.1301	3,251.6800	3.2517	3.884	0	0	0
2013/05/24	R207	07/11/2013	6.71	Put	Bond Future	780.1400	0.7801	727.5700	0.7276	(6.739)	0	0	0
2013/05/24	R207	06/02/2014			Bond Future	6.2943	105.2003	6.2592	105.3767	(0.558)	0.0000	0.0000	0
2013/05/24	R207	06/02/2014	6.66	Call	Bond Future	3,144.0400	3.1440	3,254.8800	3.2549	3.525	0	0	0
2013/05/24	R207	06/02/2014	6.66	Put	Bond Future	1,327.1100	1.3271	1,261.5300	1.2615	(4.942)	0	0	0
2013/05/24	R207	06/02/2014	6.64	Call	Bond Future	3,080.2900	3.0803	3,189.9100	3.1899	3.559	0	0	0
2013/05/24	R207	06/02/2014	6.64	Put	Bond Future	1,361.7200	1.3617	1,294.9200	1.2949	(4.906)	0	0	0
2013/05/24	R207	06/02/2014	6.65	Call	Bond Future	3,112.0900	3.1121	3,222.3300	3.2223	3.542	0	0	0
2013/05/24	R207	06/02/2014	6.65	Put	Bond Future	1,344.3200	1.3443	1,278.1400	1.2781	(4.923)	0	0	0
2013/05/24	R207	08/05/2014			Bond Future	6.3412	106.6252	6.3042	106.8039	(0.583)	0.0000	0.0000	0
2013/05/24	R207	08/05/2014	6.21	Call	Bond Future	2,078.3600	2.0784	2,159.8300	2.1598	3.920	0	0	0
2013/05/24	R207	08/05/2014	6.21	Put	Bond Future	2,714.0300	2.7140	2,616.7200	2.6167	(3.585)	0	0	0
2013/05/24	R207	08/05/2014	6.19	Call	Bond Future	2,033.5600	2.0336	2,113.8700	2.1139	3.949	0	0	0
2013/05/24	R207	08/05/2014	6.19	Put	Bond Future	2,766.5300	2.7665	2,668.0600	2.6681	(3.559)	0	0	0
2013/05/24	R207	08/05/2014	6.20	Call	Bond Future	2,055.8800	2.0559	2,136.7700	2.1368	3.935	0	0	0

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2013/05/24	R207	08/05/2014	6.20	Put	Bond Future	2,740.1900	2.7402	2,642.3000	2.6423	(3.572)	0	0	0
2013/05/24	R208	01/08/2013			Bond Future	6.3240	104.9022	6.2874	105.1254	(0.579)	0.0000	0.0000	9,943
2013/05/24	R208	01/08/2013	101.40	Call	Bond Future	95,857.6800	95.8577	96,080.8900	96.0809	0.233	0	0	0
2013/05/24	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R208	07/11/2013			Bond Future	6.3719	102.9870	6.3336	103.2133	(0.602)	0.0000	0.0000	0
2013/05/24	R208	07/11/2013	6.79	Call	Bond Future	3,413.5700	3.4136	3,568.1300	3.5681	4.528	0	0	0
2013/05/24	R208	07/11/2013	6.79	Put	Bond Future	984.5300	0.9845	912.7900	0.9128	(7.287)	0	0	0
2013/05/24	R208	07/11/2013	6.80	Call	Bond Future	3,453.6000	3.4536	3,609.0800	3.6091	4.502	0	0	0
2013/05/24	R208	07/11/2013	6.80	Put	Bond Future	967.3300	0.9673	896.5100	0.8965	(7.321)	0	0	0
2013/05/24	R208	07/11/2013	6.81	Call	Bond Future	3,493.8200	3.4938	3,650.2200	3.6502	4.476	0	0	0
2013/05/24	R208	07/11/2013	6.81	Put	Bond Future	950.3700	0.9504	880.4700	0.8805	(7.355)	0	0	0
2013/05/24	R208	07/11/2013	7.50	Call	Bond Future	6,621.4300	6.6214	6,824.9800	6.8250	3.074	0	0	0
2013/05/24	R208	07/11/2013	7.50	Put	Bond Future	227.6500	0.2277	204.9000	0.2049	(9.993)	0	0	1,520
2013/05/24	R208	06/02/2014			Bond Future	6.4140	104.3737	6.3740	104.6030	(0.624)	0.0000	0.0000	0
2013/05/24	R208	06/02/2014	6.75	Call	Bond Future	3,522.7000	3.5227	3,664.7800	3.6648	4.033	0	0	0
2013/05/24	R208	06/02/2014	6.75	Put	Bond Future	1,622.9500	1.6229	1,535.7800	1.5358	(5.371)	0	0	0
2013/05/24	R208	06/02/2014	6.76	Call	Bond Future	3,558.1800	3.5582	3,701.0500	3.7011	4.015	0	0	0
2013/05/24	R208	06/02/2014	6.76	Put	Bond Future	1,602.5600	1.6026	1,516.1800	1.5162	(5.390)	0	0	0
2013/05/24	R208	06/02/2014	6.74	Call	Bond Future	3,487.3700	3.4874	3,628.6800	3.6287	4.052	0	0	0
2013/05/24	R208	06/02/2014	6.74	Put	Bond Future	1,643.5300	1.6435	1,555.5900	1.5556	(5.351)	0	0	0
2013/05/24	R208	08/05/2014			Bond Future	6.4571	102.3907	6.4152	102.6232	(0.649)	0.0000	0.0000	0
2013/05/24	R208	08/05/2014	6.30	Call	Bond Future	2,368.4800	2.3685	2,473.8100	2.4738	4.447	0	0	0
2013/05/24	R208	08/05/2014	6.30	Put	Bond Future	3,243.3800	3.2434	3,116.2900	3.1163	(3.918)	0	0	0
2013/05/24	R208	08/05/2014	6.31	Call	Bond Future	2,394.6100	2.3946	2,500.6800	2.5007	4.430	0	0	0
2013/05/24	R208	08/05/2014	6.31	Put	Bond Future	3,213.5200	3.2135	3,087.1700	3.0872	(3.932)	0	0	0
2013/05/24	R208	08/05/2014	6.29	Call	Bond Future	2,342.5100	2.3425	2,447.1000	2.4471	4.465	0	0	0
2013/05/24	R208	08/05/2014	6.29	Put	Bond Future	3,273.4200	3.2734	3,145.5900	3.1456	(3.905)	0	0	0
2013/05/24	R209	01/08/2013			Bond Future	8.0943	83.1643	8.0171	83.8467	(0.954)	0.0000	0.0000	9,942
2013/05/24	R209	01/08/2013	79.36	Call	Bond Future	73,215.1700	73.2152	73,897.6000	73.8976	0.932	0	0	0
2013/05/24	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R209	01/08/2013	8.00	Call	Bond Future	1,881.5800	1.8816	2,192.2200	2.1922	16.510	0	0	0
2013/05/24	R209	01/08/2013	8.00	Put	Bond Future	2,716.2600	2.7163	2,344.4700	2.3445	(13.688)	0	0	2,000
2013/05/24	R209	07/11/2013			Bond Future	8.1639	81.1939	8.0845	81.8859	(0.973)	0.0000	0.0000	0
2013/05/24	R209	07/11/2013	8.65	Call	Bond Future	0.0000	0.0000	6,431.9300	6.4319	100.000	0	0	0
2013/05/24	R209	07/11/2013	8.65	Put	Bond Future	0.0000	0.0000	1,696.0800	1.6961	100.000	0	0	2,200
2013/05/24	R209	07/11/2013	8.79	Call	Bond Future	6,715.8900	6.7159	7,225.3500	7.2253	7.586	0	0	0
2013/05/24	R209	07/11/2013	8.79	Put	Bond Future	1,565.5600	1.5656	1,383.0000	1.3830	(11.661)	0	0	0
2013/05/24	R209	07/11/2013	8.80	Call	Bond Future	6,771.6000	6.7716	7,283.0500	7.2830	7.553	0	0	0
2013/05/24	R209	07/11/2013	8.80	Put	Bond Future	1,543.1900	1.5432	1,362.6200	1.3626	(11.701)	0	0	0
2013/05/24	R209	07/11/2013	8.81	Call	Bond Future	6,827.4600	6.8275	7,340.8900	7.3409	7.520	0	0	0
2013/05/24	R209	07/11/2013	8.81	Put	Bond Future	1,521.0900	1.5211	1,342.5000	1.3425	(11.741)	0	0	0
2013/05/24	R209	07/11/2013	9.50	Call	Bond Future	10,901.3600	10.9014	11,519.0800	11.5191	5.666	0	0	0
2013/05/24	R209	07/11/2013	9.50	Put	Bond Future	507.6300	0.5076	433.3300	0.4333	(14.637)	0	0	980
2013/05/24	R209	06/02/2014			Bond Future	8.2277	82.2872	8.1461	82.9885	(0.991)	0.0000	0.0000	0
2013/05/24	R209	06/02/2014	8.56	Call	Bond Future	6,175.4100	6.1754	6,610.1900	6.6102	7.041	0	0	0
2013/05/24	R209	06/02/2014	8.56	Put	Bond Future	3,412.1000	3.4121	3,145.5400	3.1455	(7.812)	0	0	0

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2013/05/24	R209	06/02/2014	8.54	Call	Bond Future	6,080.5500	6.0805	6,511.5900	6.5116	7.089	0	0	0
2013/05/24	R209	06/02/2014	8.54	Put	Bond Future	3,479.3600	3.4794	3,209.0600	3.2091	(7.769)	0	0	0
2013/05/24	R209	06/02/2014	8.55	Call	Bond Future	6,127.9100	6.1279	6,560.8200	6.5608	7.065	0	0	0
2013/05/24	R209	06/02/2014	8.55	Put	Bond Future	3,445.5900	3.4456	3,177.1600	3.1772	(7.791)	0	0	0
2013/05/24	R209	08/05/2014			Bond Future	8.2922	80.2567	8.2085	80.9674	(1.010)	0.0000	0.0000	0
2013/05/24	R209	08/05/2014	7.86	Call	Bond Future	3,860.1100	3.8601	4,162.4200	4.1624	7.832	0	0	0
2013/05/24	R209	08/05/2014	7.86	Put	Bond Future	7,634.3100	7.6343	7,225.8600	7.2259	(5.350)	0	0	0
2013/05/24	R209	08/05/2014	7.84	Call	Bond Future	3,792.6900	3.7927	4,091.4200	4.0914	7.876	0	0	0
2013/05/24	R209	08/05/2014	7.84	Put	Bond Future	7,748.0700	7.7481	7,336.0400	7.3360	(5.318)	0	0	0
2013/05/24	R209	08/05/2014	7.85	Call	Bond Future	3,826.3100	3.8263	4,126.8400	4.1268	7.854	0	0	0
2013/05/24	R209	08/05/2014	7.85	Put	Bond Future	7,691.0300	7.6910	7,280.8000	7.2808	(5.334)	0	0	0
2013/05/24	R210	01/08/2013			Bond Future	174.9568	174.9568	174.3380	174.3380	(0.354)	0.0000	0.0000	1,237
2013/05/24	R210	01/08/2013	172.99	Call	Bond Future	1,966.7600	1.9668	1,347.9800	1.3480	(31.462)	0	0	0
2013/05/24	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R210	01/08/2013	173.00	Call	Bond Future	1,956.7600	1.9568	1,337.9800	1.3380	(31.623)	0	0	0
2013/05/24	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R210	01/08/2013	173.01	Call	Bond Future	1,946.7600	1.9468	1,327.9800	1.3280	(31.785)	0	0	0
2013/05/24	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R211	01/08/2013			Bond Future	130.5128	130.5128	130.5357	130.5357	0.018	0.0000	0.0000	522
2013/05/24	R211	01/08/2013	129.99	Call	Bond Future	522.7900	0.5228	545.6500	0.5456	4.373	0	0	0
2013/05/24	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R211	01/08/2013	130.00	Call	Bond Future	512.7900	0.5128	535.6500	0.5356	4.458	0	0	0
2013/05/24	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R211	01/08/2013	130.01	Call	Bond Future	502.7900	0.5028	525.6500	0.5256	4.547	0	0	0
2013/05/24	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R212	01/08/2013			Bond Future	139.5348	139.5348	139.5635	139.5635	0.021	0.0000	0.0000	21,791
2013/05/24	R212	01/08/2013	137.99	Call	Bond Future	1,544.8200	1.5448	1,573.4600	1.5735	1.854	0	0	0
2013/05/24	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R212	01/08/2013	138.00	Call	Bond Future	1,534.8200	1.5348	1,563.4600	1.5635	1.866	0	0	0
2013/05/24	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R212	01/08/2013	138.01	Call	Bond Future	1,524.8200	1.5248	1,553.4600	1.5535	1.878	0	0	0
2013/05/24	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R213	01/08/2013			Bond Future	7.7886	95.5362	7.7420	95.9563	(0.599)	0.0000	0.0000	6,830
2013/05/24	R213	01/08/2013	91.25	Call	Bond Future	84,921.1900	84.9212	85,341.2300	85.3412	0.495	0	0	0
2013/05/24	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R213	07/11/2013			Bond Future	7.8588	93.3479	7.8107	93.7740	(0.612)	0.0000	0.0000	0
2013/05/24	R213	07/11/2013	8.59	Call	Bond Future	7,533.8800	7.5339	7,853.5900	7.8536	4.244	0	0	0
2013/05/24	R213	07/11/2013	8.59	Put	Bond Future	1,390.6100	1.3906	1,284.2800	1.2843	(7.646)	0	0	0
2013/05/24	R213	07/11/2013	8.60	Call	Bond Future	7,593.5400	7.5935	7,914.4300	7.9144	4.226	0	0	0
2013/05/24	R213	07/11/2013	8.60	Put	Bond Future	1,370.4100	1.3704	1,265.2600	1.2653	(7.673)	0	0	0
2013/05/24	R213	07/11/2013	8.61	Call	Bond Future	7,653.3300	7.6533	7,975.3800	7.9754	4.208	0	0	0
2013/05/24	R213	07/11/2013	8.61	Put	Bond Future	1,350.4600	1.3505	1,246.4700	1.2465	(7.700)	0	0	0
2013/05/24	R213	06/02/2014			Bond Future	7.9240	94.6048	7.8745	95.0365	(0.625)	0.0000	0.0000	0
2013/05/24	R213	06/02/2014	8.31	Call	Bond Future	6,531.3200	6.5313	6,798.8000	6.7988	4.095	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
2013/05/24	R213	06/02/2014	8.31	Put	Bond Future	3,262.0000		3.2620	3,097.8000	3.0978	(5.034)	0	0	0
2013/05/24	R213	06/02/2014	8.29	Call	Bond Future	6,431.0200		6.4310	6,696.2000	6.6962	4.123	0	0	0
2013/05/24	R213	06/02/2014	8.29	Put	Bond Future	3,326.9500		3.3269	3,160.4500	3.1605	(5.005)	0	0	0
2013/05/24	R213	06/02/2014	8.30	Call	Bond Future	6,481.0900		6.4811	6,747.4300	6.7474	4.109	0	0	0
2013/05/24	R213	06/02/2014	8.30	Put	Bond Future	3,294.3400		3.2943	3,129.0000	3.1290	(5.019)	0	0	0
2013/05/24	R213	08/05/2014			Bond Future	7.9872		92.3476	7.9363	92.7851	(0.637)	0.0000	0.0000	0
2013/05/24	R213	08/05/2014	7.66	Call	Bond Future	4,251.4400		4.2514	4,442.3200	4.4423	4.490	0	0	0
2013/05/24	R213	08/05/2014	7.66	Put	Bond Future	7,116.7000		7.1167	6,870.1400	6.8701	(3.465)	0	0	0
2013/05/24	R213	08/05/2014	7.64	Call	Bond Future	4,179.8300		4.1798	4,368.5200	4.3685	4.514	0	0	0
2013/05/24	R213	08/05/2014	7.64	Put	Bond Future	7,224.3700		7.2244	6,975.6200	6.9756	(3.443)	0	0	0
2013/05/24	R213	08/05/2014	7.65	Call	Bond Future	4,215.5500		4.2156	4,405.3400	4.4053	4.502	0	0	0
2013/05/24	R213	08/05/2014	7.65	Put	Bond Future	7,170.3900		7.1704	6,922.7400	6.9227	(3.454)	0	0	0
2013/05/24	R214	01/08/2013			Bond Future	8.2293		84.0621	8.1418	84.8696	(1.062)	0.0000	0.0000	840
2013/05/24	R214	01/08/2013	84.31	Call	Bond Future	73,614.2000		73.6142	74,421.6900	74.4217	1.097	0	0	0
2013/05/24	R214	01/08/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R214	07/11/2013			Bond Future	8.2999		81.9646	8.2099	82.7835	(1.084)	0.0000	0.0000	0
2013/05/24	R214	07/11/2013	7.81	Call	Bond Future	2,125.8300		2.1258	2,409.8200	2.4098	13.359	0	0	0
2013/05/24	R214	07/11/2013	7.81	Put	Bond Future	6,755.3800		6.7554	6,220.4800	6.2205	(7.918)	0	0	0
2013/05/24	R214	07/11/2013	7.79	Call	Bond Future	2,065.0300		2.0650	2,343.2000	2.3432	13.471	0	0	0
2013/05/24	R214	07/11/2013	7.79	Put	Bond Future	6,892.6800		6.8927	6,351.9600	6.3520	(7.845)	0	0	0
2013/05/24	R214	07/11/2013	7.80	Call	Bond Future	2,095.3000		2.0953	2,376.3700	2.3764	13.414	0	0	0
2013/05/24	R214	07/11/2013	7.80	Put	Bond Future	6,823.8000		6.8238	6,285.9800	6.2860	(7.882)	0	0	0
2013/05/24	R248	01/08/2013			Bond Future	8.3210		108.6179	8.2284	109.7192	(1.113)	0.0000	0.0000	603
2013/05/24	R248	01/08/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R248	01/08/2013	7.84	Put	Bond Future	5,946.6200		5.9466	4,845.3600	4.8454	(18.519)	0	0	0
2013/05/24	R248	01/08/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R248	01/08/2013	7.85	Put	Bond Future	5,817.0700		5.8171	4,715.8100	4.7158	(18.932)	0	0	0
2013/05/24	R248	01/08/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R248	01/08/2013	7.86	Put	Bond Future	5,687.7700		5.6878	4,586.5100	4.5865	(19.362)	0	0	0
2013/05/24	R248	07/11/2013			Bond Future	8.3941		105.7302	8.2987	106.8469	(1.136)	0.0000	0.0000	0
2013/05/24	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R248	07/11/2013	7.84	Put	Bond Future	6,790.9300		6.7909	5,674.2400	5.6742	(16.444)	0	0	0
2013/05/24	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R248	07/11/2013	7.85	Put	Bond Future	6,661.6000		6.6616	5,544.9100	5.5449	(16.763)	0	0	0
2013/05/24	R248	07/11/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/24	R248	07/11/2013	7.86	Put	Bond Future	6,532.5300		6.5325	5,415.8400	5.4158	(17.094)	0	0	0

Total

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