



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 04/06/2013 to 04/06/2013

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
2013/06/04	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/04	2025	01/08/2013			Bond Future	117.7271	117.7271	117.7628	117.7628	0.030	0.0000	0.0000	0
2013/06/04	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	2025	01/08/2013	117.99	Put	Bond Future	262.9400	0.2629	227.1800	0.2272	(13.600)	0	0	0
2013/06/04	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	2025	01/08/2013	118.00	Put	Bond Future	272.9400	0.2729	237.1800	0.2372	(13.102)	0	0	0
2013/06/04	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	2025	01/08/2013	118.01	Put	Bond Future	282.9400	0.2829	247.1800	0.2472	(12.639)	0	0	0
2013/06/04	2038	01/08/2013			Bond Future	111.0084	111.0084	111.0453	111.0453	0.033	0.0000	0.0000	9
2013/06/04	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	2038	01/08/2013	114.99	Put	Bond Future	3,981.5800	3.9816	3,944.6600	3.9447	(0.927)	0	0	0
2013/06/04	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	2038	01/08/2013	115.00	Put	Bond Future	3,991.5800	3.9916	3,954.6600	3.9547	(0.925)	0	0	0
2013/06/04	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	2038	01/08/2013	115.01	Put	Bond Future	4,001.5800	4.0016	3,964.6600	3.9647	(0.923)	0	0	0
2013/06/04	2050	01/08/2013			Bond Future	117.0808	117.0808	117.1200	117.1200	0.034	0.0000	0.0000	122
2013/06/04	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	2050	01/08/2013	118.99	Put	Bond Future	1,909.2500	1.9093	1,869.9600	1.8700	(2.058)	0	0	0
2013/06/04	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	2050	01/08/2013	119.00	Put	Bond Future	1,919.2500	1.9193	1,879.9600	1.8800	(2.047)	0	0	0
2013/06/04	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	2050	01/08/2013	119.01	Put	Bond Future	1,929.2500	1.9293	1,889.9600	1.8900	(2.037)	0	0	0
2013/06/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	AL37	01/08/2013			Index Future	412.3760	412.3760	413.5490	413.5490	0.284	0.0000	0.0000	75
2013/06/04	AL37	07/11/2013			Index Future	418.1970	418.1970	419.3860	419.3860	0.284	0.0000	0.0000	0
2013/06/04	AL7T	01/08/2013			Index Future	493.7920	493.7920	496.4740	496.4740	0.543	0.0000	0.0000	1
2013/06/04	AL7T	07/11/2013			Index Future	500.7620	500.7620	503.4820	503.4820	0.543	0.0000	0.0000	0
2013/06/04	ALBI	01/08/2013			Index Future	441.2590	441.2590	442.5370	442.5370	0.290	0.0000	0.0000	736
2013/06/04	ALBI	07/11/2013			Index Future	447.4870	447.4870	448.7830	448.7830	0.290	0.0000	0.0000	85
2013/06/04	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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2013/06/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	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
2013/06/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/04	EL28	01/08/2013			Bond Future	114.3164	114.3164	114.3542	114.3542	0.033	0.0000	0.0000	0
2013/06/04	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	EL28	01/08/2013	115.00	Put	Bond Future	683.5700	0.6836	645.7900	0.6458	(5.527)	0	0	0
2013/06/04	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	EL28	01/08/2013	115.01	Put	Bond Future	693.5700	0.6936	655.7900	0.6558	(5.447)	0	0	0
2013/06/04	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	EL28	01/08/2013	114.99	Put	Bond Future	673.5700	0.6736	635.7900	0.6358	(5.609)	0	0	0
2013/06/04	ES33	01/08/2013			Bond Future	8.9986	89.1041	9.0026	89.0707	0.045	0.0000	0.0000	292
2013/06/04	ES33	01/08/2013	9.00	Call	Bond Future	11.8600	0.0119	0.0000	0.0000	(100.000)	0	0	0
2013/06/04	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	21.4700	0.0215	100.000	0	0	0
2013/06/04	ES33	01/08/2013	91.02	Call	Bond Future	78,052.7300	78.0527	78,019.4000	78.0194	(0.043)	0	0	0
2013/06/04	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	ES33	07/11/2013			Bond Future	9.1036	86.5804	9.1078	86.5466	0.046	0.0000	0.0000	0
2013/06/04	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	ES33	07/11/2013	8.49	Put	Bond Future	5,183.8200	5.1838	5,217.6500	5.2176	0.653	0	0	0
2013/06/04	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	ES33	07/11/2013	8.50	Put	Bond Future	5,095.5400	5.0955	5,129.3700	5.1294	0.664	0	0	0
2013/06/04	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	ES33	07/11/2013	8.51	Put	Bond Future	5,007.3900	5.0074	5,041.2200	5.0412	0.676	0	0	0
2013/06/04	GOVI	01/08/2013			GOVI	440.6940	440.6940	441.9140	441.9140	0.277	0.0000	0.0000	380
2013/06/04	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	GOVI	01/08/2013	445.99	Put	GOVI	52,960.0000	5.2960	40,760.0000	4.0760	(23.036)	0	0	0
2013/06/04	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	GOVI	01/08/2013	446.00	Put	GOVI	53,060.0000	5.3060	40,860.0000	4.0860	(22.993)	0	0	0
2013/06/04	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	GOVI	01/08/2013	446.01	Put	GOVI	53,160.0000	5.3160	40,960.0000	4.0960	(22.950)	0	0	0
2013/06/04	GOVI	07/11/2013			GOVI	446.9140	446.9140	448.1510	448.1510	0.277	0.0000	0.0000	0
2013/06/04	GOVI	07/11/2013	445.99	Call	GOVI	9,240.0000	0.9240	21,610.0000	2.1610	133.874	0	0	0
2013/06/04	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	GOVI	07/11/2013	446.00	Call	GOVI	9,140.0000	0.9140	21,510.0000	2.1510	135.339	0	0	0
2013/06/04	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	GOVI	07/11/2013	446.01	Call	GOVI	9,040.0000	0.9040	21,410.0000	2.1410	136.836	0	0	0
2013/06/04	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/04	IGOV	01/08/2013			Index Future	206.0060	206.0060	206.1000	206.1000	0.046	0.0000	0.0000	1,050
2013/06/04	IGOV	07/11/2013			Index Future	208.9410	208.9410	209.0360	209.0360	0.045	0.0000	0.0000	7
2013/06/04	ILBI	01/08/2013			Index Future	558.1570	558.1570	558.3110	558.3110	0.028	0.0000	0.0000	186
2013/06/04	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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2013/06/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/04	JBAF	19/06/2013			Jibar Tradeable Future	5.1250	94.8750	5.1400	94.8600	0.293	0.0000	0.0000	750
2013/06/04	JBAF	17/07/2013			Jibar Tradeable Future	5.1800	94.8200	5.1600	94.8400	(0.386)	0.0000	0.0000	0
2013/06/04	JBAF	21/08/2013			Jibar Tradeable Future	5.2200	94.7800	5.1900	94.8100	(0.575)	0.0000	0.0000	0
2013/06/04	JBAF	18/09/2013			Jibar Tradeable Future	5.2400	94.7600	5.2000	94.8000	(0.763)	0.0000	0.0000	1,700
2013/06/04	JBAF	16/10/2013			Jibar Tradeable Future	5.2600	94.7400	5.2100	94.7900	(0.951)	0.0000	0.0000	0
2013/06/04	JBAF	20/11/2013			Jibar Tradeable Future	5.2900	94.7100	5.2300	94.7700	(1.134)	0.0000	0.0000	0
2013/06/04	JBAF	18/12/2013			Jibar Tradeable Future	5.3100	94.6900	5.2300	94.7700	(1.507)	0.0000	0.0000	1,500
2013/06/04	JBAF	19/03/2014			Jibar Tradeable Future	5.4200	94.5800	5.3300	94.6700	(1.661)	0.0000	0.0000	0
2013/06/04	JBAF	18/06/2014			Jibar Tradeable Future	5.5800	94.4200	5.4800	94.5200	(1.792)	0.0000	0.0000	0
2013/06/04	JBAF	17/09/2014			Jibar Tradeable Future	5.7600	94.2400	5.6700	94.3300	(1.563)	0.0000	0.0000	0
2013/06/04	JBAF	17/12/2014			Jibar Tradeable Future	5.9600	94.0400	5.8700	94.1300	(1.510)	0.0000	0.0000	0
2013/06/04	JBAF	18/03/2015			Jibar Tradeable Future	6.1700	93.8300	6.0700	93.9300	(1.621)	0.0000	0.0000	0
2013/06/04	R023	01/08/2013			Bond Future	7.1042	107.7697	7.0163	108.3916	(1.237)	0.0000	0.0000	9,415
2013/06/04	R023	01/08/2013	7.29	Call	Bond Future	1,299.8500	1.2999	1,921.8100	1.9218	47.849	0	0	0
2013/06/04	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R023	01/08/2013	7.30	Call	Bond Future	1,369.2200	1.3692	1,991.1800	1.9912	45.424	0	0	0
2013/06/04	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R023	01/08/2013	7.31	Call	Bond Future	1,438.5300	1.4385	2,060.4900	2.0605	43.236	0	0	0
2013/06/04	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R023	07/11/2013			Bond Future	7.1786	105.3751	7.0871	106.0057	(1.275)	0.0000	0.0000	0
2013/06/04	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R023	07/11/2013	6.49	Put	Bond Future	4,867.0300	4.8670	4,236.4100	4.2364	(12.957)	0	0	0
2013/06/04	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R023	07/11/2013	6.50	Put	Bond Future	4,794.3000	4.7943	4,163.6800	4.1637	(13.154)	0	0	0
2013/06/04	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R023	07/11/2013	6.51	Put	Bond Future	4,721.6200	4.7216	4,091.0000	4.0910	(13.356)	0	0	0
2013/06/04	R157	01/08/2013			Bond Future	5.6960	120.5686	5.6410	120.6873	(0.967)	0.0000	0.0000	8,494
2013/06/04	R157	01/08/2013	116.11	Call	Bond Future	91,112.9800	91.1130	91,231.7000	91.2317	0.130	0	0	0
2013/06/04	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R157	07/11/2013			Bond Future	5.7645	115.4640	5.7003	115.5844	(1.113)	0.0000	0.0000	0
2013/06/04	R157	07/11/2013	5.59	Call	Bond Future	398.3300	0.3983	447.7700	0.4478	12.412	0	0	0
2013/06/04	R157	07/11/2013	5.59	Put	Bond Future	726.1600	0.7262	655.2100	0.6552	(9.771)	0	0	0
2013/06/04	R157	07/11/2013	5.60	Call	Bond Future	406.2600	0.4063	456.3500	0.4563	12.330	0	0	0
2013/06/04	R157	07/11/2013	5.60	Put	Bond Future	715.2700	0.7153	644.9700	0.6450	(9.828)	0	0	0
2013/06/04	R157	07/11/2013	5.61	Call	Bond Future	414.3000	0.4143	465.0300	0.4650	12.245	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
2013/06/04	R157	07/11/2013	5.61	Put	Bond Future	704.4900	0.7045	634.8300	0.6348	(9.888)	0	0	0
2013/06/04	R157	06/02/2014			Bond Future	5.8309	117.0181	5.7554	117.1400	(1.295)	0.0000	0.0000	0
2013/06/04	R157	06/02/2014	5.66	Call	Bond Future	485.4500	0.4855	538.7100	0.5387	10.971	0	0	0
2013/06/04	R157	06/02/2014	5.66	Put	Bond Future	761.7300	0.7617	693.0600	0.6931	(9.015)	0	0	0
2013/06/04	R157	06/02/2014	5.64	Call	Bond Future	471.0200	0.4710	523.2700	0.5233	11.093	0	0	0
2013/06/04	R157	06/02/2014	5.64	Put	Bond Future	779.6900	0.7797	710.0100	0.7100	(8.937)	0	0	0
2013/06/04	R157	06/02/2014	5.65	Call	Bond Future	478.2000	0.4782	530.9600	0.5310	11.033	0	0	0
2013/06/04	R157	06/02/2014	5.65	Put	Bond Future	770.6700	0.7707	701.5000	0.7015	(8.975)	0	0	0
2013/06/04	R157	08/05/2014			Bond Future	5.9020	111.7937	5.8112	111.9173	(1.539)	0.0000	0.0000	0
2013/06/04	R157	08/05/2014	5.21	Call	Bond Future	166.0700	0.1661	195.6100	0.1956	17.788	0	0	0
2013/06/04	R157	08/05/2014	5.21	Put	Bond Future	1,112.4400	1.1124	1,018.3900	1.0184	(8.454)	0	0	0
2013/06/04	R157	08/05/2014	5.19	Call	Bond Future	159.9600	0.1600	188.6800	0.1887	17.954	0	0	0
2013/06/04	R157	08/05/2014	5.19	Put	Bond Future	1,133.8500	1.1339	1,038.9800	1.0390	(8.367)	0	0	0
2013/06/04	R157	08/05/2014	5.20	Call	Bond Future	163.0000	0.1630	192.1200	0.1921	17.865	0	0	0
2013/06/04	R157	08/05/2014	5.20	Put	Bond Future	1,123.1300	1.1231	1,028.6600	1.0287	(8.411)	0	0	0
2013/06/04	R186	01/08/2013			Bond Future	7.4970	126.3891	7.4655	126.6973	(0.420)	0.0000	0.0000	62,068
2013/06/04	R186	01/08/2013	7.20	Call	Bond Future	1,170.1100	1.1701	1,252.5600	1.2526	7.046	0	0	6,800
2013/06/04	R186	01/08/2013	7.20	Put	Bond Future	4,120.3700	4.1204	3,894.6300	3.8946	(5.479)	0	0	2,957
2013/06/04	R186	01/08/2013	7.25	Call	Bond Future	1,331.6000	1.3316	1,423.0300	1.4230	6.866	0	0	5,315
2013/06/04	R186	01/08/2013	7.25	Put	Bond Future	3,778.4800	3.7785	3,561.7200	3.5617	(5.737)	0	0	0
2013/06/04	R186	01/08/2013	7.50	Call	Bond Future	2,361.6700	2.3617	2,502.4800	2.5025	5.962	0	0	6,800
2013/06/04	R186	01/08/2013	7.50	Put	Bond Future	2,332.4600	2.3325	2,165.0800	2.1651	(7.176)	0	0	0
2013/06/04	R186	01/08/2013	128.26	Call	Bond Future	117,116.6500	117.1167	117,424.8400	117.4248	0.263	0	0	0
2013/06/04	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R186	01/08/2013	7.00	Call	Bond Future	660.9500	0.6609	712.2000	0.7122	7.754	0	0	0
2013/06/04	R186	01/08/2013	7.00	Put	Bond Future	5,652.4800	5.6525	5,395.5400	5.3955	(4.546)	0	0	4,100
2013/06/04	R186	01/08/2013	6.50	Call	Bond Future	105.9300	0.1059	115.6400	0.1156	9.166	0	0	500
2013/06/04	R186	01/08/2013	6.50	Put	Bond Future	10,401.1300	10.4011	10,102.6500	10.1026	(2.870)	0	0	0
2013/06/04	R186	01/08/2013	6.75	Call	Bond Future	282.4800	0.2825	306.7200	0.3067	8.581	0	0	1,000
2013/06/04	R186	01/08/2013	6.75	Put	Bond Future	7,889.3700	7.8894	7,605.4200	7.6054	(3.599)	0	0	0
2013/06/04	R186	01/08/2013	6.80	Call	Bond Future	339.1400	0.3391	367.7100	0.3677	8.424	0	0	0
2013/06/04	R186	01/08/2013	6.80	Put	Bond Future	7,417.1900	7.4172	7,137.5700	7.1376	(3.770)	0	0	100
2013/06/04	R186	07/11/2013			Bond Future	7.5733	128.1729	7.5406	128.4855	(0.431)	0.0000	0.0000	540
2013/06/04	R186	07/11/2013	8.75	Call	Bond Future	11,293.3700	11.2934	11,558.2200	11.5582	2.345	0	0	0
2013/06/04	R186	07/11/2013	8.75	Put	Bond Future	723.0300	0.7230	675.3000	0.6753	(6.601)	0	0	1,030
2013/06/04	R186	07/11/2013	8.14	Call	Bond Future	7,106.6100	7.1066	7,321.4800	7.3215	3.024	0	0	0
2013/06/04	R186	07/11/2013	8.14	Put	Bond Future	1,850.8700	1.8509	1,753.1600	1.7532	(5.279)	0	0	0
2013/06/04	R186	07/11/2013	8.15	Call	Bond Future	7,170.1500	7.1701	7,386.0300	7.3860	3.011	0	0	0
2013/06/04	R186	07/11/2013	8.15	Put	Bond Future	1,824.4900	1.8245	1,727.7900	1.7278	(5.300)	0	0	0
2013/06/04	R186	07/11/2013	8.16	Call	Bond Future	7,233.9000	7.2339	7,450.7800	7.4508	2.998	0	0	0
2013/06/04	R186	07/11/2013	8.16	Put	Bond Future	1,798.4200	1.7984	1,702.7200	1.7027	(5.321)	0	0	0
2013/06/04	R186	07/11/2013	6.50	Call	Bond Future	715.1100	0.7151	755.2800	0.7553	5.617	0	0	5,290
2013/06/04	R186	07/11/2013	6.50	Put	Bond Future	11,587.6900	11.5877	11,315.2800	11.3153	(2.351)	0	0	0
2013/06/04	R186	07/11/2013	6.75	Call	Bond Future	1,141.9500	1.1419	1,201.4700	1.2015	5.212	0	0	1,000
2013/06/04	R186	07/11/2013	6.75	Put	Bond Future	9,368.1200	9.3681	9,115.0600	9.1151	(2.701)	0	0	0
2013/06/04	R186	06/02/2014			Bond Future	7.6433	124.6075	7.6095	124.9242	(0.442)	0.0000	0.0000	0
2013/06/04	R186	06/02/2014	7.75	Call	Bond Future	5,420.4500	5.4204	5,586.9300	5.5869	3.071	0	0	0

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2013/06/04	R186	06/02/2014	7.75	Put	Bond Future	4,427.0700	4.4271	4,276.9100	4.2769	(3.392)	0	0	0
2013/06/04	R186	06/02/2014	7.76	Call	Bond Future	5,470.4300	5.4704	5,637.8600	5.6379	3.061	0	0	0
2013/06/04	R186	06/02/2014	7.76	Put	Bond Future	4,384.5400	4.3845	4,235.3300	4.2353	(3.403)	0	0	0
2013/06/04	R186	06/02/2014	7.74	Call	Bond Future	5,371.9300	5.3719	5,537.4500	5.5375	3.081	0	0	0
2013/06/04	R186	06/02/2014	7.74	Put	Bond Future	4,471.1500	4.4712	4,320.0300	4.3200	(3.380)	0	0	0
2013/06/04	R186	08/05/2014			Bond Future	7.7162	126.2952	7.6813	126.6161	(0.453)	0.0000	0.0000	0
2013/06/04	R186	08/05/2014	7.10	Call	Bond Future	3,290.3900	3.2904	3,400.5100	3.4005	3.347	0	0	0
2013/06/04	R186	08/05/2014	7.10	Put	Bond Future	9,120.9700	9.1210	8,910.2200	8.9102	(2.311)	0	0	0
2013/06/04	R186	08/05/2014	7.11	Call	Bond Future	3,322.9100	3.3229	3,433.8200	3.4338	3.338	0	0	0
2013/06/04	R186	08/05/2014	7.11	Put	Bond Future	9,055.8600	9.0559	8,845.9000	8.8459	(2.318)	0	0	0
2013/06/04	R186	08/05/2014	7.09	Call	Bond Future	3,258.0800	3.2581	3,367.4000	3.3674	3.355	0	0	0
2013/06/04	R186	08/05/2014	7.09	Put	Bond Future	9,186.4000	9.1864	8,974.8500	8.9749	(2.303)	0	0	0
2013/06/04	R197	01/08/2013			Bond Future	293.0333	293.0333	293.1206	293.1206	0.030	0.0000	0.0000	2,498
2013/06/04	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R197	01/08/2013	294.99	Put	Bond Future	1,956.6700	1.9567	1,869.4500	1.8694	(4.458)	0	0	0
2013/06/04	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R197	01/08/2013	295.00	Put	Bond Future	1,966.6700	1.9667	1,879.4500	1.8794	(4.435)	0	0	0
2013/06/04	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R197	01/08/2013	295.01	Put	Bond Future	1,976.6700	1.9767	1,889.4500	1.8894	(4.412)	0	0	0
2013/06/04	R201	01/08/2013			Bond Future	5.4113	105.4541	5.3714	105.5079	(0.737)	0.0000	0.0000	0
2013/06/04	R201	01/08/2013	107.45	Call	Bond Future	68,208.4300	68.2084	68,262.2500	68.2623	0.079	0	0	0
2013/06/04	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R201	07/11/2013			Bond Future	5.4389	106.9425	5.3888	106.9971	(0.921)	0.0000	0.0000	0
2013/06/04	R201	07/11/2013	4.79	Call	Bond Future	65.0000	0.0650	74.0300	0.0740	13.892	0	0	0
2013/06/04	R201	07/11/2013	4.79	Put	Bond Future	775.2700	0.7753	729.7500	0.7297	(5.872)	0	0	0
2013/06/04	R201	07/11/2013	4.80	Call	Bond Future	67.0300	0.0670	76.2700	0.0763	13.785	0	0	0
2013/06/04	R201	07/11/2013	4.80	Put	Bond Future	766.3000	0.7663	720.9900	0.7210	(5.913)	0	0	0
2013/06/04	R201	07/11/2013	4.81	Call	Bond Future	69.0900	0.0691	78.5600	0.0786	13.707	0	0	0
2013/06/04	R201	07/11/2013	4.81	Put	Bond Future	757.3600	0.7574	712.2800	0.7123	(5.952)	0	0	0
2013/06/04	R201	06/02/2014			Bond Future	5.4409	103.9732	5.3757	104.0284	(1.198)	0.0000	0.0000	0
2013/06/04	R201	06/02/2014	5.26	Call	Bond Future	240.7000	0.2407	264.2300	0.2642	9.776	0	0	0
2013/06/04	R201	06/02/2014	5.26	Put	Bond Future	394.0100	0.3940	362.3200	0.3623	(8.043)	0	0	0
2013/06/04	R201	06/02/2014	5.24	Call	Bond Future	233.6300	0.2336	256.6900	0.2567	9.870	0	0	0
2013/06/04	R201	06/02/2014	5.24	Put	Bond Future	403.9200	0.4039	371.7600	0.3718	(7.962)	0	0	0
2013/06/04	R201	06/02/2014	5.25	Call	Bond Future	237.1400	0.2371	260.4500	0.2605	9.830	0	0	0
2013/06/04	R201	06/02/2014	5.25	Put	Bond Future	398.9400	0.3989	367.0300	0.3670	(7.999)	0	0	0
2013/06/04	R201	08/05/2014			Bond Future	5.4352	105.3813	5.3423	105.4373	(1.710)	0.0000	0.0000	0
2013/06/04	R201	08/05/2014	4.76	Call	Bond Future	76.4700	0.0765	90.1900	0.0902	17.942	0	0	0
2013/06/04	R201	08/05/2014	4.76	Put	Bond Future	484.2400	0.4842	442.0100	0.4420	(8.721)	0	0	0
2013/06/04	R201	08/05/2014	4.74	Call	Bond Future	73.3800	0.0734	86.7000	0.0867	18.152	0	0	0
2013/06/04	R201	08/05/2014	4.74	Put	Bond Future	493.2700	0.4933	450.6400	0.4506	(8.642)	0	0	0
2013/06/04	R201	08/05/2014	4.75	Call	Bond Future	74.7600	0.0748	88.2700	0.0883	18.071	0	0	0
2013/06/04	R201	08/05/2014	4.75	Put	Bond Future	488.5900	0.4886	446.1500	0.4462	(8.686)	0	0	0
2013/06/04	R202	01/08/2013			Bond Future	218.2398	218.2398	218.3103	218.3103	0.032	0.0000	0.0000	44,020
2013/06/04	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/06/04	R202	01/08/2013	222.99	Put	Bond Future	4,750.2400	4.7502	4,679.7200	4.6797	(1.485)	0	0	0
2013/06/04	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R202	01/08/2013	223.00	Put	Bond Future	4,760.2400	4.7602	4,689.7200	4.6897	(1.481)	0	0	0
2013/06/04	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R202	01/08/2013	223.01	Put	Bond Future	4,770.2400	4.7702	4,699.7200	4.6997	(1.478)	0	0	0
2013/06/04	R203	01/08/2013			Bond Future	6.2448	110.3866	6.1864	110.6045	(0.934)	0.0000	0.0000	4,182
2013/06/04	R203	01/08/2013	109.11	Call	Bond Future	97,173.3600	97.1734	97,391.3100	97.3913	0.224	0	0	0
2013/06/04	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R203	07/11/2013			Bond Future	6.3236	107.7851	6.2605	108.0062	(0.998)	0.0000	0.0000	0
2013/06/04	R203	07/11/2013	5.71	Call	Bond Future	335.1500	0.3352	383.3500	0.3834	14.382	0	0	15
2013/06/04	R203	07/11/2013	5.71	Put	Bond Future	2,507.2000	2.5072	2,334.3700	2.3344	(6.893)	0	0	0
2013/06/04	R203	07/11/2013	5.99	Call	Bond Future	611.0000	0.6110	686.0800	0.6861	12.288	0	0	0
2013/06/04	R203	07/11/2013	5.99	Put	Bond Future	1,785.2800	1.7853	1,639.3300	1.6393	(8.175)	0	0	0
2013/06/04	R203	07/11/2013	6.00	Call	Bond Future	623.0600	0.6231	699.1800	0.6992	12.217	0	0	0
2013/06/04	R203	07/11/2013	6.00	Put	Bond Future	1,761.9100	1.7619	1,617.0000	1.6170	(8.225)	0	0	0
2013/06/04	R203	07/11/2013	6.01	Call	Bond Future	635.2700	0.6353	712.4400	0.7124	12.148	0	0	0
2013/06/04	R203	07/11/2013	6.01	Put	Bond Future	1,738.7100	1.7387	1,594.8500	1.5949	(8.274)	0	0	0
2013/06/04	R203	07/11/2013	571.00	Call	Bond Future	105,555.6300	105.5556	105,776.6600	105.7767	0.209	0	0	0
2013/06/04	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R203	06/02/2014			Bond Future	6.3997	109.2357	6.3314	109.4596	(1.067)	0.0000	0.0000	0
2013/06/04	R203	06/02/2014	6.16	Call	Bond Future	948.0600	0.9481	1,040.3800	1.0404	9.738	0	0	0
2013/06/04	R203	06/02/2014	6.16	Put	Bond Future	1,736.7300	1.7367	1,605.1400	1.6051	(7.577)	0	0	0
2013/06/04	R203	06/02/2014	5.95	Call	Bond Future	689.8000	0.6898	763.9800	0.7640	10.754	0	0	16
2013/06/04	R203	06/02/2014	5.95	Put	Bond Future	2,175.3000	2.1753	2,025.5700	2.0256	(6.883)	0	0	0
2013/06/04	R203	06/02/2014	6.14	Call	Bond Future	921.2300	0.9212	1,011.7900	1.0118	9.830	0	0	0
2013/06/04	R203	06/02/2014	6.14	Put	Bond Future	1,776.0300	1.7760	1,642.6800	1.6427	(7.508)	0	0	0
2013/06/04	R203	06/02/2014	6.15	Call	Bond Future	934.5800	0.9346	1,026.0200	1.0260	9.784	0	0	0
2013/06/04	R203	06/02/2014	6.15	Put	Bond Future	1,756.3100	1.7563	1,623.8400	1.6238	(7.543)	0	0	0
2013/06/04	R203	08/05/2014			Bond Future	6.4781	106.5539	6.4040	106.7809	(1.144)	0.0000	0.0000	0
2013/06/04	R203	08/05/2014	5.76	Call	Bond Future	512.7000	0.5127	572.4100	0.5724	11.646	0	0	0
2013/06/04	R203	08/05/2014	5.76	Put	Bond Future	2,736.5100	2.7365	2,569.2900	2.5693	(6.111)	0	0	0
2013/06/04	R203	08/05/2014	5.74	Call	Bond Future	496.5900	0.4966	554.9000	0.5549	11.742	0	0	0
2013/06/04	R203	08/05/2014	5.74	Put	Bond Future	2,783.1600	2.7832	2,614.5400	2.6145	(6.059)	0	0	0
2013/06/04	R203	08/05/2014	5.75	Call	Bond Future	504.6000	0.5046	563.6100	0.5636	11.694	0	0	0
2013/06/04	R203	08/05/2014	5.75	Put	Bond Future	2,759.7900	2.7598	2,591.8700	2.5919	(6.085)	0	0	0
2013/06/04	R204	01/08/2013			Bond Future	6.4393	107.9901	6.3762	108.2852	(0.979)	0.0000	0.0000	13,569
2013/06/04	R204	01/08/2013	110.75	Call	Bond Future	99,106.6500	99.1067	99,401.7300	99.4017	0.298	0	0	0
2013/06/04	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R204	07/11/2013			Bond Future	6.5119	109.5144	6.4448	109.8136	(1.030)	0.0000	0.0000	0
2013/06/04	R204	07/11/2013	6.29	Call	Bond Future	1,053.7400	1.0537	1,174.0500	1.1741	11.417	0	0	0
2013/06/04	R204	07/11/2013	6.29	Put	Bond Future	2,047.3300	2.0473	1,868.4400	1.8684	(8.738)	0	0	0
2013/06/04	R204	07/11/2013	6.30	Call	Bond Future	1,071.9200	1.0719	1,193.6200	1.1936	11.353	0	0	0
2013/06/04	R204	07/11/2013	6.30	Put	Bond Future	2,020.4900	2.0205	1,842.9900	1.8430	(8.785)	0	0	0
2013/06/04	R204	07/11/2013	6.31	Call	Bond Future	1,090.3000	1.0903	1,213.4000	1.2134	11.290	0	0	0
2013/06/04	R204	07/11/2013	6.31	Put	Bond Future	1,993.8700	1.9939	1,817.7700	1.8178	(8.832)	0	0	0
2013/06/04	R204	07/11/2013	7.00	Call	Bond Future	2,828.6100	2.8286	3,043.7000	3.0437	7.604	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
2013/06/04	R204	07/11/2013	7.00	Put	Bond Future	682.4700	0.6825	598.3600	0.5984	(12.324)	0	0	1,270
2013/06/04	R204	06/02/2014			Bond Future	6.5788	106.9575	6.5075	107.2606	(1.083)	0.0000	0.0000	0
2013/06/04	R204	06/02/2014	6.40	Call	Bond Future	1,490.9900	1.4910	1,625.5400	1.6255	9.024	0	0	0
2013/06/04	R204	06/02/2014	6.40	Put	Bond Future	2,253.6700	2.2537	2,085.0700	2.0851	(7.481)	0	0	0
2013/06/04	R204	06/02/2014	6.41	Call	Bond Future	1,510.0100	1.5100	1,645.6700	1.6457	8.984	0	0	0
2013/06/04	R204	06/02/2014	6.41	Put	Bond Future	2,229.8600	2.2299	2,062.3700	2.0624	(7.511)	0	0	0
2013/06/04	R204	06/02/2014	6.39	Call	Bond Future	1,472.1100	1.4721	1,605.5500	1.6056	9.065	0	0	0
2013/06/04	R204	06/02/2014	6.39	Put	Bond Future	2,277.6400	2.2776	2,107.9300	2.1079	(7.451)	0	0	0
2013/06/04	R204	08/05/2014			Bond Future	6.6521	108.4060	6.5761	108.7133	(1.141)	0.0000	0.0000	0
2013/06/04	R204	08/05/2014	6.05	Call	Bond Future	944.1700	0.9442	1,041.2900	1.0413	10.286	0	0	0
2013/06/04	R204	08/05/2014	6.05	Put	Bond Future	3,410.4600	3.4105	3,200.3600	3.2004	(6.160)	0	0	0
2013/06/04	R204	08/05/2014	6.06	Call	Bond Future	957.7100	0.9577	1,055.7900	1.0558	10.241	0	0	0
2013/06/04	R204	08/05/2014	6.06	Put	Bond Future	3,382.4600	3.3825	3,173.3200	3.1733	(6.183)	0	0	0
2013/06/04	R204	08/05/2014	6.04	Call	Bond Future	930.7600	0.9308	1,026.9200	1.0269	10.331	0	0	0
2013/06/04	R204	08/05/2014	6.04	Put	Bond Future	3,438.6000	3.4386	3,227.5400	3.2275	(6.138)	0	0	0
2013/06/04	R206	01/08/2013			Bond Future	5.3543	101.3417	5.2914	101.3693	(1.174)	0.0000	0.0000	0
2013/06/04	R206	01/08/2013	103.94	Call	Bond Future	30,343.5800	30.3436	30,371.2000	30.3712	0.091	0	0	0
2013/06/04	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R206	07/11/2013			Bond Future	5.4268	102.7721	5.2701	102.8001	(2.889)	0.0000	0.0000	0
2013/06/04	R206	07/11/2013	4.29	Call	Bond Future	12.1100	0.0121	16.1500	0.0162	33.361	0	0	0
2013/06/04	R206	07/11/2013	4.29	Put	Bond Future	215.4400	0.2154	191.4900	0.1915	(11.117)	0	0	0
2013/06/04	R206	07/11/2013	4.30	Call	Bond Future	12.3500	0.0124	16.4600	0.0165	33.279	0	0	0
2013/06/04	R206	07/11/2013	4.30	Put	Bond Future	213.8800	0.2139	190.0000	0.1900	(11.165)	0	0	0
2013/06/04	R206	07/11/2013	4.31	Call	Bond Future	12.5900	0.0126	16.7600	0.0168	33.122	0	0	0
2013/06/04	R206	07/11/2013	4.31	Put	Bond Future	212.3300	0.2123	188.5100	0.1885	(11.218)	0	0	0
2013/06/04	R207	01/08/2013			Bond Future	6.7283	103.1178	6.6500	103.5293	(1.164)	0.0000	0.0000	13,651
2013/06/04	R207	01/08/2013	106.18	Call	Bond Future	95,546.6300	95.5466	95,958.0900	95.9581	0.431	0	0	0
2013/06/04	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R207	07/11/2013			Bond Future	6.8031	104.5733	6.7205	104.9905	(1.213)	0.0000	0.0000	0
2013/06/04	R207	07/11/2013	6.69	Call	Bond Future	1,519.3600	1.5194	1,712.3600	1.7124	12.703	0	0	0
2013/06/04	R207	07/11/2013	6.69	Put	Bond Future	2,091.4400	2.0914	1,867.2300	1.8672	(10.720)	0	0	0
2013/06/04	R207	07/11/2013	6.70	Call	Bond Future	1,542.3900	1.5424	1,737.2700	1.7373	12.635	0	0	0
2013/06/04	R207	07/11/2013	6.70	Put	Bond Future	2,063.7100	2.0637	1,841.3800	1.8414	(10.773)	0	0	0
2013/06/04	R207	07/11/2013	6.71	Call	Bond Future	1,565.6400	1.5656	1,762.4000	1.7624	12.567	0	0	0
2013/06/04	R207	07/11/2013	6.71	Put	Bond Future	2,036.2400	2.0362	1,815.7900	1.8158	(10.826)	0	0	0
2013/06/04	R207	06/02/2014			Bond Future	6.8734	102.3411	6.7865	102.7638	(1.264)	0.0000	0.0000	0
2013/06/04	R207	06/02/2014	6.66	Call	Bond Future	1,773.6000	1.7736	1,960.3800	1.9604	10.531	0	0	0
2013/06/04	R207	06/02/2014	6.66	Put	Bond Future	2,815.8800	2.8159	2,579.9200	2.5799	(8.380)	0	0	0
2013/06/04	R207	06/02/2014	6.64	Call	Bond Future	1,731.6700	1.7317	1,915.5500	1.9156	10.619	0	0	0
2013/06/04	R207	06/02/2014	6.64	Put	Bond Future	2,872.3100	2.8723	2,633.4500	2.6335	(8.316)	0	0	0
2013/06/04	R207	06/02/2014	6.65	Call	Bond Future	1,752.5600	1.7526	1,937.8800	1.9379	10.574	0	0	0
2013/06/04	R207	06/02/2014	6.65	Put	Bond Future	2,844.0000	2.8440	2,606.5800	2.6066	(8.348)	0	0	0
2013/06/04	R207	08/05/2014			Bond Future	6.9520	103.7271	6.8603	104.1556	(1.318)	0.0000	0.0000	0
2013/06/04	R207	08/05/2014	6.21	Call	Bond Future	1,033.4300	1.0334	1,159.0500	1.1591	12.156	0	0	0
2013/06/04	R207	08/05/2014	6.21	Put	Bond Future	4,567.1400	4.5671	4,264.2800	4.2643	(6.631)	0	0	0
2013/06/04	R207	08/05/2014	6.19	Call	Bond Future	1,006.1700	1.0062	1,129.4100	1.1294	12.248	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
2013/06/04	R207	08/05/2014	6.19	Put	Bond Future	4,637.1800	4.6372	4,331.9400	4.3319	(6.582)	0	0	0
2013/06/04	R207	08/05/2014	6.20	Call	Bond Future	1,019.7400	1.0197	1,144.1600	1.1442	12.201	0	0	0
2013/06/04	R207	08/05/2014	6.20	Put	Bond Future	4,602.0900	4.6021	4,298.0300	4.2980	(6.607)	0	0	0
2013/06/04	R208	01/08/2013			Bond Future	6.8183	101.9466	6.7251	102.4960	(1.368)	0.0000	0.0000	10,583
2013/06/04	R208	01/08/2013	101.40	Call	Bond Future	92,902.0800	92.9021	93,451.5200	93.4515	0.591	0	0	0
2013/06/04	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R208	07/11/2013			Bond Future	6.8897	99.9895	6.7920	100.5467	(1.418)	0.0000	0.0000	0
2013/06/04	R208	07/11/2013	6.79	Call	Bond Future	1,797.9700	1.7980	2,063.3100	2.0633	14.758	0	0	0
2013/06/04	R208	07/11/2013	6.79	Put	Bond Future	2,366.4400	2.3664	2,074.5900	2.0746	(12.333)	0	0	0
2013/06/04	R208	07/11/2013	6.80	Call	Bond Future	1,824.1500	1.8241	2,091.9400	2.0919	14.680	0	0	0
2013/06/04	R208	07/11/2013	6.80	Put	Bond Future	2,335.3900	2.3354	2,045.9900	2.0460	(12.392)	0	0	0
2013/06/04	R208	07/11/2013	6.81	Call	Bond Future	1,850.5600	1.8506	2,120.7900	2.1208	14.603	0	0	0
2013/06/04	R208	07/11/2013	6.81	Put	Bond Future	2,304.6200	2.3046	2,017.6600	2.0177	(12.452)	0	0	0
2013/06/04	R208	07/11/2013	7.50	Call	Bond Future	4,208.7100	4.2087	4,630.9300	4.6309	10.032	0	0	0
2013/06/04	R208	07/11/2013	7.50	Put	Bond Future	812.4400	0.8124	677.4700	0.6775	(16.613)	0	0	1,520
2013/06/04	R208	06/02/2014			Bond Future	6.9552	101.3352	6.8531	101.8998	(1.468)	0.0000	0.0000	0
2013/06/04	R208	06/02/2014	6.75	Call	Bond Future	2,060.2700	2.0603	2,314.9000	2.3149	12.359	0	0	0
2013/06/04	R208	06/02/2014	6.75	Put	Bond Future	3,199.0200	3.1990	2,889.0500	2.8890	(9.690)	0	0	0
2013/06/04	R208	06/02/2014	6.76	Call	Bond Future	2,084.3700	2.0844	2,340.9300	2.3409	12.309	0	0	0
2013/06/04	R208	06/02/2014	6.76	Put	Bond Future	3,167.2500	3.1673	2,859.2100	2.8592	(9.726)	0	0	0
2013/06/04	R208	06/02/2014	6.74	Call	Bond Future	2,036.3400	2.0363	2,289.0500	2.2891	12.410	0	0	0
2013/06/04	R208	06/02/2014	6.74	Put	Bond Future	3,231.0000	3.2310	2,919.1100	2.9191	(9.653)	0	0	0
2013/06/04	R208	08/05/2014			Bond Future	7.0233	99.3111	6.9165	99.8833	(1.521)	0.0000	0.0000	0
2013/06/04	R208	08/05/2014	6.30	Call	Bond Future	1,278.2400	1.2782	1,454.7200	1.4547	13.806	0	0	0
2013/06/04	R208	08/05/2014	6.30	Put	Bond Future	5,232.8100	5.2328	4,837.0800	4.8371	(7.562)	0	0	0
2013/06/04	R208	08/05/2014	6.31	Call	Bond Future	1,294.4700	1.2945	1,472.5400	1.4725	13.756	0	0	0
2013/06/04	R208	08/05/2014	6.31	Put	Bond Future	5,193.0500	5.1930	4,798.9100	4.7989	(7.590)	0	0	0
2013/06/04	R208	08/05/2014	6.29	Call	Bond Future	1,262.1600	1.2622	1,437.0500	1.4371	13.856	0	0	0
2013/06/04	R208	08/05/2014	6.29	Put	Bond Future	5,272.7400	5.2727	4,875.4200	4.8754	(7.535)	0	0	0
2013/06/04	R209	01/08/2013			Bond Future	8.4035	80.5173	8.4078	80.4815	0.051	0.0000	0.0000	9,942
2013/06/04	R209	01/08/2013	79.36	Call	Bond Future	70,568.1500	70.5681	70,532.3700	70.5324	(0.051)	0	0	0
2013/06/04	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R209	01/08/2013	8.00	Call	Bond Future	831.0000	0.8310	806.8300	0.8068	(2.909)	0	0	0
2013/06/04	R209	01/08/2013	8.00	Put	Bond Future	4,312.7000	4.3127	4,324.3100	4.3243	0.269	0	0	2,000
2013/06/04	R209	07/11/2013			Bond Future	8.4823	78.5093	8.4867	78.4730	0.052	0.0000	0.0000	0
2013/06/04	R209	07/11/2013	8.65	Call	Bond Future	4,321.8300	4.3218	4,289.3700	4.2894	(0.751)	0	0	0
2013/06/04	R209	07/11/2013	8.65	Put	Bond Future	2,962.5700	2.9626	2,966.4100	2.9664	0.130	0	0	4,700
2013/06/04	R209	07/11/2013	8.79	Call	Bond Future	4,960.1000	4.9601	4,926.2200	4.9262	(0.683)	0	0	0
2013/06/04	R209	07/11/2013	8.79	Put	Bond Future	2,494.3400	2.4943	2,496.7600	2.4968	0.097	0	0	0
2013/06/04	R209	07/11/2013	8.80	Call	Bond Future	5,007.0900	5.0071	4,973.1200	4.9731	(0.678)	0	0	0
2013/06/04	R209	07/11/2013	8.80	Put	Bond Future	2,463.2500	2.4632	2,465.5800	2.4656	0.095	0	0	0
2013/06/04	R209	07/11/2013	8.81	Call	Bond Future	5,054.2700	5.0543	5,020.2100	5.0202	(0.674)	0	0	0
2013/06/04	R209	07/11/2013	8.81	Put	Bond Future	2,432.4700	2.4325	2,434.7100	2.4347	0.092	0	0	0
2013/06/04	R209	07/11/2013	9.50	Call	Bond Future	8,660.5000	8.6605	8,622.8700	8.6229	(0.435)	0	0	0
2013/06/04	R209	07/11/2013	9.50	Put	Bond Future	951.3400	0.9513	950.0100	0.9500	(0.140)	0	0	980
2013/06/04	R209	06/02/2014			Bond Future	8.5548	79.5659	8.5593	79.5291	0.053	0.0000	0.0000	0

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2013/06/04	R209	06/02/2014	8.56	Call	Bond Future	4,603.1000	4.6031	4,574.3600	4.5744	(0.624)	0	0	0
2013/06/04	R209	06/02/2014	8.56	Put	Bond Future	4,561.0000	4.5610	4,569.1000	4.5691	0.178	0	0	0
2013/06/04	R209	06/02/2014	8.54	Call	Bond Future	4,524.8300	4.5248	4,496.3000	4.4963	(0.631)	0	0	0
2013/06/04	R209	06/02/2014	8.54	Put	Bond Future	4,644.8500	4.6449	4,653.1600	4.6532	0.179	0	0	0
2013/06/04	R209	06/02/2014	8.55	Call	Bond Future	4,563.8800	4.5639	4,535.2500	4.5352	(0.627)	0	0	0
2013/06/04	R209	06/02/2014	8.55	Put	Bond Future	4,602.7700	4.6028	4,610.9800	4.6110	0.178	0	0	0
2013/06/04	R209	08/05/2014			Bond Future	8.6284	77.4986	8.6330	77.4612	0.054	0.0000	0.0000	0
2013/06/04	R209	08/05/2014	7.86	Call	Bond Future	2,739.6600	2.7397	2,719.7600	2.7198	(0.726)	0	0	0
2013/06/04	R209	08/05/2014	7.86	Put	Bond Future	9,271.9800	9.2720	9,289.4300	9.2894	0.188	0	0	0
2013/06/04	R209	08/05/2014	7.84	Call	Bond Future	2,686.1600	2.6862	2,666.4800	2.6665	(0.733)	0	0	0
2013/06/04	R209	08/05/2014	7.84	Put	Bond Future	9,399.6600	9.3997	9,417.3300	9.4173	0.188	0	0	0
2013/06/04	R209	08/05/2014	7.85	Call	Bond Future	2,712.8300	2.7128	2,693.0400	2.6930	(0.729)	0	0	0
2013/06/04	R209	08/05/2014	7.85	Put	Bond Future	9,335.6700	9.3357	9,353.2300	9.3532	0.188	0	0	0
2013/06/04	R210	01/08/2013			Bond Future	167.4624	167.4624	167.7236	167.7236	0.156	0.0000	0.0000	1,237
2013/06/04	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R210	01/08/2013	172.99	Put	Bond Future	5,527.6200	5.5276	5,266.4100	5.2664	(4.726)	0	0	0
2013/06/04	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R210	01/08/2013	173.00	Put	Bond Future	5,537.6200	5.5376	5,276.4100	5.2764	(4.717)	0	0	0
2013/06/04	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R210	01/08/2013	173.01	Put	Bond Future	5,547.6200	5.5476	5,286.4100	5.2864	(4.709)	0	0	0
2013/06/04	R211	01/08/2013			Bond Future	130.6350	130.6350	130.6690	130.6690	0.026	0.0000	0.0000	522
2013/06/04	R211	01/08/2013	129.99	Call	Bond Future	644.9900	0.6450	678.9900	0.6790	5.271	0	0	0
2013/06/04	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R211	01/08/2013	130.00	Call	Bond Future	634.9900	0.6350	668.9900	0.6690	5.354	0	0	0
2013/06/04	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R211	01/08/2013	130.01	Call	Bond Future	624.9900	0.6250	658.9900	0.6590	5.440	0	0	0
2013/06/04	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R212	01/08/2013			Bond Future	136.9178	136.9178	136.9586	136.9586	0.030	0.0000	0.0000	21,791
2013/06/04	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R212	01/08/2013	137.99	Put	Bond Future	1,072.1700	1.0722	1,031.4300	1.0314	(3.800)	0	0	0
2013/06/04	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R212	01/08/2013	138.00	Put	Bond Future	1,082.1700	1.0822	1,041.4300	1.0414	(3.765)	0	0	0
2013/06/04	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R212	01/08/2013	138.01	Put	Bond Future	1,092.1700	1.0922	1,051.4300	1.0514	(3.730)	0	0	0
2013/06/04	R213	01/08/2013			Bond Future	8.1238	92.5981	8.0771	92.9991	(0.574)	0.0000	0.0000	6,831
2013/06/04	R213	01/08/2013	91.25	Call	Bond Future	81,983.0500	81.9831	82,384.1200	82.3841	0.489	0	0	0
2013/06/04	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R213	07/11/2013			Bond Future	8.2044	90.3683	8.1562	90.7750	(0.587)	0.0000	0.0000	0
2013/06/04	R213	07/11/2013	8.59	Call	Bond Future	5,437.6700	5.4377	5,696.4200	5.6964	4.758	0	0	0
2013/06/04	R213	07/11/2013	8.59	Put	Bond Future	2,274.0600	2.2741	2,126.1200	2.1261	(6.506)	0	0	0
2013/06/04	R213	07/11/2013	8.60	Call	Bond Future	5,488.3100	5.4883	5,748.4000	5.7484	4.739	0	0	0
2013/06/04	R213	07/11/2013	8.60	Put	Bond Future	2,244.8400	2.2448	2,098.2400	2.0982	(6.531)	0	0	0
2013/06/04	R213	07/11/2013	8.61	Call	Bond Future	5,539.1400	5.5391	5,800.5700	5.8006	4.720	0	0	0
2013/06/04	R213	07/11/2013	8.61	Put	Bond Future	2,215.9300	2.2159	2,070.6700	2.0707	(6.555)	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
2013/06/04	R213	06/02/2014			Bond Future	8.2799		91.5844	8.2303	91.9965	(0.599)	0.0000	0.0000	0
2013/06/04	R213	06/02/2014	8.31	Call	Bond Future	4,756.8100		4.7568	4,970.3800	4.9704	4.490	0	0	0
2013/06/04	R213	06/02/2014	8.31	Put	Bond Future	4,507.9400		4.5079	4,309.3600	4.3094	(4.405)	0	0	0
2013/06/04	R213	06/02/2014	8.29	Call	Bond Future	4,675.6200		4.6756	4,886.8600	4.8869	4.518	0	0	0
2013/06/04	R213	06/02/2014	8.29	Put	Bond Future	4,592.0000		4.5920	4,391.0900	4.3911	(4.375)	0	0	0
2013/06/04	R213	06/02/2014	8.30	Call	Bond Future	4,716.1300		4.7161	4,928.5300	4.9285	4.504	0	0	0
2013/06/04	R213	06/02/2014	8.30	Put	Bond Future	4,549.8300		4.5498	4,350.0800	4.3501	(4.390)	0	0	0
2013/06/04	R213	08/05/2014			Bond Future	8.3534		89.2862	8.3024	89.7039	(0.611)	0.0000	0.0000	0
2013/06/04	R213	08/05/2014	7.66	Call	Bond Future	3,012.6900		3.0127	3,158.2600	3.1583	4.832	0	0	0
2013/06/04	R213	08/05/2014	7.66	Put	Bond Future	8,939.3700		8.9394	8,667.2500	8.6673	(3.044)	0	0	0
2013/06/04	R213	08/05/2014	7.64	Call	Bond Future	2,956.2300		2.9562	3,099.8300	3.0998	4.858	0	0	0
2013/06/04	R213	08/05/2014	7.64	Put	Bond Future	9,062.1900		9.0622	8,788.1000	8.7881	(3.025)	0	0	0
2013/06/04	R213	08/05/2014	7.65	Call	Bond Future	2,984.3800		2.9844	3,128.9600	3.1290	4.845	0	0	0
2013/06/04	R213	08/05/2014	7.65	Put	Bond Future	9,000.6400		9.0006	8,727.5300	8.7275	(3.034)	0	0	0
2013/06/04	R214	01/08/2013			Bond Future	8.5029		81.6172	8.4766	81.8465	(0.309)	0.0000	0.0000	840
2013/06/04	R214	01/08/2013	84.31	Call	Bond Future	71,169.3400		71.1693	71,398.6100	71.3986	0.322	0	0	0
2013/06/04	R214	01/08/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R214	07/11/2013			Bond Future	8.5816		79.4851	8.5546	79.7176	(0.315)	0.0000	0.0000	0
2013/06/04	R214	07/11/2013	7.79	Call	Bond Future	1,341.8900		1.3419	1,391.1300	1.3911	3.669	0	0	0
2013/06/04	R214	07/11/2013	7.79	Put	Bond Future	8,649.0100		8.6490	8,465.8100	8.4658	(2.118)	0	0	0
2013/06/04	R214	07/11/2013	7.80	Call	Bond Future	1,363.8900		1.3639	1,413.7800	1.4138	3.658	0	0	0
2013/06/04	R214	07/11/2013	7.80	Put	Bond Future	8,571.8600		8.5719	8,389.3100	8.3893	(2.130)	0	0	0
2013/06/04	R214	07/11/2013	7.81	Call	Bond Future	1,386.1300		1.3861	1,436.6900	1.4367	3.648	0	0	0
2013/06/04	R214	07/11/2013	7.81	Put	Bond Future	8,495.1500		8.4951	8,313.2700	8.3133	(2.141)	0	0	0
2013/06/04	R248	01/08/2013			Bond Future	8.6456		104.9128	8.5734	105.7166	(0.835)	0.0000	0.0000	603
2013/06/04	R248	01/08/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R248	01/08/2013	7.84	Put	Bond Future	9,651.7800		9.6518	8,847.9700	8.8480	(8.328)	0	0	0
2013/06/04	R248	01/08/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R248	01/08/2013	7.85	Put	Bond Future	9,522.2300		9.5222	8,718.4200	8.7184	(8.441)	0	0	0
2013/06/04	R248	01/08/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R248	01/08/2013	7.86	Put	Bond Future	9,392.9300		9.3929	8,589.1200	8.5891	(8.558)	0	0	0
2013/06/04	R248	07/11/2013			Bond Future	8.7287		101.9726	8.6543	102.7877	(0.853)	0.0000	0.0000	0
2013/06/04	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R248	07/11/2013	7.84	Put	Bond Future	10,548.5500		10.5486	9,733.5000	9.7335	(7.727)	0	0	0
2013/06/04	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R248	07/11/2013	7.85	Put	Bond Future	10,419.2200		10.4192	9,604.1700	9.6042	(7.823)	0	0	0
2013/06/04	R248	07/11/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/04	R248	07/11/2013	7.86	Put	Bond Future	10,290.1500		10.2902	9,475.1000	9.4751	(7.921)	0	0	0

Total

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