



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/06/2013 to 05/06/2013

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
2013/06/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	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
2013/06/05	2025	01/08/2013			Bond Future	117.7628	117.7628	117.1780	117.1780	(0.497)	0.0000	0.0000	0
2013/06/05	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	2025	01/08/2013	117.99	Put	Bond Future	227.1800	0.2272	811.9800	0.8120	257.417	0	0	0
2013/06/05	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	2025	01/08/2013	118.00	Put	Bond Future	237.1800	0.2372	821.9800	0.8220	246.564	0	0	0
2013/06/05	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	2025	01/08/2013	118.01	Put	Bond Future	247.1800	0.2472	831.9800	0.8320	236.589	0	0	0
2013/06/05	2038	01/08/2013			Bond Future	111.0453	111.0453	110.2408	110.2408	(0.725)	0.0000	0.0000	9
2013/06/05	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	2038	01/08/2013	114.99	Put	Bond Future	3,944.6600	3.9447	4,749.2100	4.7492	20.396	0	0	0
2013/06/05	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	2038	01/08/2013	115.00	Put	Bond Future	3,954.6600	3.9547	4,759.2100	4.7592	20.344	0	0	0
2013/06/05	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	2038	01/08/2013	115.01	Put	Bond Future	3,964.6600	3.9647	4,769.2100	4.7692	20.293	0	0	0
2013/06/05	2050	01/08/2013			Bond Future	117.1200	117.1200	115.4181	115.4181	(1.453)	0.0000	0.0000	122
2013/06/05	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	2050	01/08/2013	118.99	Put	Bond Future	1,869.9600	1.8700	3,571.9300	3.5719	91.016	0	0	0
2013/06/05	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	2050	01/08/2013	119.00	Put	Bond Future	1,879.9600	1.8800	3,581.9300	3.5819	90.532	0	0	0
2013/06/05	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	2050	01/08/2013	119.01	Put	Bond Future	1,889.9600	1.8900	3,591.9300	3.5919	90.053	0	0	0
2013/06/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	AL37	01/08/2013			Index Future	413.5490	413.5490	409.0600	409.0600	(1.085)	0.0000	0.0000	75
2013/06/05	AL37	07/11/2013			Index Future	419.3860	419.3860	414.8330	414.8330	(1.086)	0.0000	0.0000	0
2013/06/05	AL7T	01/08/2013			Index Future	496.4740	496.4740	489.8340	489.8340	(1.337)	0.0000	0.0000	1
2013/06/05	AL7T	07/11/2013			Index Future	503.4820	503.4820	496.7470	496.7470	(1.338)	0.0000	0.0000	0
2013/06/05	ALBI	01/08/2013			Index Future	442.5370	442.5370	437.1990	437.1990	(1.206)	0.0000	0.0000	736
2013/06/05	ALBI	07/11/2013			Index Future	448.7830	448.7830	443.3700	443.3700	(1.206)	0.0000	0.0000	85
2013/06/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	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
2013/06/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/05	EL28	01/08/2013			Bond Future	114.3542	114.3542	113.5463	113.5463	(0.706)	0.0000	0.0000	0
2013/06/05	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	EL28	01/08/2013	115.00	Put	Bond Future	645.7900	0.6458	1,453.6700	1.4537	125.099	0	0	0
2013/06/05	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	EL28	01/08/2013	115.01	Put	Bond Future	655.7900	0.6558	1,463.6700	1.4637	123.192	0	0	0
2013/06/05	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	EL28	01/08/2013	114.99	Put	Bond Future	635.7900	0.6358	1,443.6700	1.4437	127.067	0	0	0
2013/06/05	ES33	01/08/2013			Bond Future	9.0026	89.0707	9.1320	88.0164	1.437	0.0000	0.0000	292
2013/06/05	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	ES33	01/08/2013	9.00	Put	Bond Future	21.4700	0.0215	1,075.7700	1.0758	4910.573	0	0	0
2013/06/05	ES33	01/08/2013	91.02	Call	Bond Future	78,019.4000	78.0194	76,965.1000	76.9651	(1.351)	0	0	0
2013/06/05	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	ES33	07/11/2013			Bond Future	9.1078	86.5466	9.2415	85.4773	1.469	0.0000	0.0000	0
2013/06/05	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	ES33	07/11/2013	8.49	Put	Bond Future	5,217.6500	5.2176	6,286.9000	6.2869	20.493	0	0	0
2013/06/05	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	ES33	07/11/2013	8.50	Put	Bond Future	5,129.3700	5.1294	6,198.6200	6.1986	20.846	0	0	0
2013/06/05	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	ES33	07/11/2013	8.51	Put	Bond Future	5,041.2200	5.0412	6,110.4700	6.1105	21.210	0	0	0
2013/06/05	GOVI	01/08/2013			GOVI	441.9140	441.9140	436.5700	436.5700	(1.209)	0.0000	0.0000	380
2013/06/05	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	GOVI	01/08/2013	445.99	Put	GOVI	40,760.0000	4.0760	94,200.0000	9.4200	131.109	0	0	0
2013/06/05	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	GOVI	01/08/2013	446.00	Put	GOVI	40,860.0000	4.0860	94,300.0000	9.4300	130.788	0	0	0
2013/06/05	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	GOVI	01/08/2013	446.01	Put	GOVI	40,960.0000	4.0960	94,400.0000	9.4400	130.469	0	0	0
2013/06/05	GOVI	07/11/2013			GOVI	448.1510	448.1510	442.7320	442.7320	(1.209)	0.0000	0.0000	0
2013/06/05	GOVI	07/11/2013	445.99	Call	GOVI	21,610.0000	2.1610	0.0000	0.0000	(100.000)	0	0	0
2013/06/05	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	32,580.0000	3.2580	100.000	0	0	0
2013/06/05	GOVI	07/11/2013	446.00	Call	GOVI	21,510.0000	2.1510	0.0000	0.0000	(100.000)	0	0	0
2013/06/05	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	32,680.0000	3.2680	100.000	0	0	0
2013/06/05	GOVI	07/11/2013	446.01	Call	GOVI	21,410.0000	2.1410	0.0000	0.0000	(100.000)	0	0	0
2013/06/05	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	32,780.0000	3.2780	100.000	0	0	0
2013/06/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/05	IGOV	01/08/2013			Index Future	206.1000	206.1000	204.9410	204.9410	(0.562)	0.0000	0.0000	1,050
2013/06/05	IGOV	07/11/2013			Index Future	209.0360	209.0360	207.8610	207.8610	(0.562)	0.0000	0.0000	7
2013/06/05	ILBI	01/08/2013			Index Future	558.3110	558.3110	558.8660	558.8660	0.099	0.0000	0.0000	186
2013/06/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/05	JBAF	19/06/2013			Jibar Tradeable Future	5.1400	94.8600	5.1500	94.8500	0.195	0.0000	0.0000	750
2013/06/05	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.2000	94.8000	0.775	0.0000	0.0000	0
2013/06/05	JBAF	21/08/2013			Jibar Tradeable Future	5.1900	94.8100	5.2500	94.7500	1.156	0.0000	0.0000	0
2013/06/05	JBAF	18/09/2013			Jibar Tradeable Future	5.2000	94.8000	5.3000	94.7000	1.923	0.0000	0.0000	700
2013/06/05	JBAF	16/10/2013			Jibar Tradeable Future	5.2100	94.7900	5.3500	94.6500	2.687	0.0000	0.0000	0
2013/06/05	JBAF	20/11/2013			Jibar Tradeable Future	5.2300	94.7700	5.4200	94.5800	3.633	0.0000	0.0000	0
2013/06/05	JBAF	18/12/2013			Jibar Tradeable Future	5.2300	94.7700	5.4800	94.5200	4.780	0.0000	0.0000	1,500
2013/06/05	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.6300	94.3700	5.629	0.0000	0.0000	0
2013/06/05	JBAF	18/06/2014			Jibar Tradeable Future	5.4800	94.5200	5.8300	94.1700	6.387	0.0000	0.0000	0
2013/06/05	JBAF	17/09/2014			Jibar Tradeable Future	5.6700	94.3300	6.0300	93.9700	6.349	0.0000	0.0000	0
2013/06/05	JBAF	17/12/2014			Jibar Tradeable Future	5.8700	94.1300	6.2600	93.7400	6.644	0.0000	0.0000	0
2013/06/05	JBAF	18/03/2015			Jibar Tradeable Future	6.0700	93.9300	6.5400	93.4600	7.743	0.0000	0.0000	0
2013/06/05	R023	01/08/2013			Bond Future	7.0163	108.3916	7.2446	106.7856	3.253	0.0000	0.0000	9,415
2013/06/05	R023	01/08/2013	7.29	Call	Bond Future	1,921.8100	1.9218	315.7600	0.3158	(83.570)	0	0	0
2013/06/05	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R023	01/08/2013	7.30	Call	Bond Future	1,991.1800	1.9912	385.1300	0.3851	(80.658)	0	0	0
2013/06/05	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R023	01/08/2013	7.31	Call	Bond Future	2,060.4900	2.0605	454.4400	0.4544	(77.945)	0	0	0
2013/06/05	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R023	07/11/2013			Bond Future	7.0871	106.0057	7.3249	104.3769	3.356	0.0000	0.0000	0
2013/06/05	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R023	07/11/2013	6.49	Put	Bond Future	4,236.4100	4.2364	5,865.1800	5.8652	38.447	0	0	0
2013/06/05	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R023	07/11/2013	6.50	Put	Bond Future	4,163.6800	4.1637	5,792.4500	5.7925	39.119	0	0	0
2013/06/05	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R023	07/11/2013	6.51	Put	Bond Future	4,091.0000	4.0910	5,719.7700	5.7198	39.813	0	0	0
2013/06/05	R157	01/08/2013			Bond Future	5.6410	120.6873	5.9593	120.0032	5.643	0.0000	0.0000	8,494
2013/06/05	R157	01/08/2013	116.11	Call	Bond Future	91,231.7000	91.2317	90,547.5900	90.5476	(0.750)	0	0	0
2013/06/05	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R157	07/11/2013			Bond Future	5.7003	115.5844	6.0713	114.8905	6.508	0.0000	0.0000	0
2013/06/05	R157	07/11/2013	5.59	Call	Bond Future	447.7700	0.4478	218.4000	0.2184	(51.225)	0	0	0
2013/06/05	R157	07/11/2013	5.59	Put	Bond Future	655.2100	0.6552	1,119.6800	1.1197	70.889	0	0	0
2013/06/05	R157	07/11/2013	5.60	Call	Bond Future	456.3500	0.4563	223.5300	0.2235	(51.018)	0	0	0
2013/06/05	R157	07/11/2013	5.60	Put	Bond Future	644.9700	0.6450	1,105.9900	1.1060	71.479	0	0	0
2013/06/05	R157	07/11/2013	5.61	Call	Bond Future	465.0300	0.4650	228.7500	0.2288	(50.810)	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
2013/06/05	R157	07/11/2013	5.61	Put	Bond Future	634.8300	0.6348	1,092.3900	1.0924	72.076	0	0	0
2013/06/05	R157	06/02/2014			Bond Future	5.7554	117.1400	6.1925	116.4365	7.595	0.0000	0.0000	0
2013/06/05	R157	06/02/2014	5.66	Call	Bond Future	538.7100	0.5387	287.5300	0.2875	(46.626)	0	0	0
2013/06/05	R157	06/02/2014	5.66	Put	Bond Future	693.0600	0.6931	1,145.3500	1.1453	65.260	0	0	0
2013/06/05	R157	06/02/2014	5.64	Call	Bond Future	523.2700	0.5233	277.6100	0.2776	(46.947)	0	0	0
2013/06/05	R157	06/02/2014	5.64	Put	Bond Future	710.0100	0.7100	1,167.8200	1.1678	64.479	0	0	0
2013/06/05	R157	06/02/2014	5.65	Call	Bond Future	530.9600	0.5310	282.5400	0.2825	(46.787)	0	0	0
2013/06/05	R157	06/02/2014	5.65	Put	Bond Future	701.5000	0.7015	1,156.5500	1.1566	64.868	0	0	0
2013/06/05	R157	08/05/2014			Bond Future	5.8112	111.9173	6.3373	111.2042	9.054	0.0000	0.0000	0
2013/06/05	R157	08/05/2014	5.21	Call	Bond Future	195.6100	0.1956	135.9900	0.1360	(30.479)	0	0	0
2013/06/05	R157	08/05/2014	5.21	Put	Bond Future	1,018.3900	1.0184	1,671.7900	1.6718	64.160	0	0	0
2013/06/05	R157	08/05/2014	5.19	Call	Bond Future	188.6800	0.1887	131.5900	0.1316	(30.258)	0	0	0
2013/06/05	R157	08/05/2014	5.19	Put	Bond Future	1,038.9800	1.0390	1,694.9100	1.6949	63.132	0	0	0
2013/06/05	R157	08/05/2014	5.20	Call	Bond Future	192.1200	0.1921	133.7700	0.1338	(30.372)	0	0	0
2013/06/05	R157	08/05/2014	5.20	Put	Bond Future	1,028.6600	1.0287	1,683.3300	1.6833	63.643	0	0	0
2013/06/05	R186	01/08/2013			Bond Future	7.4655	126.6973	7.6469	124.9358	2.430	0.0000	0.0000	62,318
2013/06/05	R186	01/08/2013	7.20	Call	Bond Future	1,252.5600	1.2526	720.2700	0.7203	(42.496)	0	0	6,800
2013/06/05	R186	01/08/2013	7.20	Put	Bond Future	3,894.6300	3.8946	5,123.7700	5.1238	31.560	0	0	2,957
2013/06/05	R186	01/08/2013	7.25	Call	Bond Future	1,423.0300	1.4230	836.4600	0.8365	(41.220)	0	0	5,315
2013/06/05	R186	01/08/2013	7.25	Put	Bond Future	3,561.7200	3.5617	4,736.5800	4.7366	32.986	0	0	0
2013/06/05	R186	01/08/2013	7.50	Call	Bond Future	2,502.4800	2.5025	1,626.6500	1.6266	(34.998)	0	0	6,800
2013/06/05	R186	01/08/2013	7.50	Put	Bond Future	2,165.0800	2.1651	3,050.6800	3.0507	40.904	0	0	0
2013/06/05	R186	01/08/2013	128.26	Call	Bond Future	117,424.8400	117.4248	115,663.4100	115.6634	(1.500)	0	0	0
2013/06/05	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R186	01/08/2013	7.00	Call	Bond Future	712.2000	0.7122	372.4700	0.3725	(47.701)	0	0	0
2013/06/05	R186	01/08/2013	7.00	Put	Bond Future	5,395.5400	5.3955	6,817.2400	6.8172	26.350	0	0	4,100
2013/06/05	R186	01/08/2013	6.50	Call	Bond Future	115.6400	0.1156	43.6600	0.0437	(62.245)	0	0	500
2013/06/05	R186	01/08/2013	6.50	Put	Bond Future	10,102.6500	10.1026	11,792.1000	11.7921	16.723	0	0	0
2013/06/05	R186	01/08/2013	6.75	Call	Bond Future	306.7200	0.3067	140.0700	0.1401	(54.333)	0	0	1,000
2013/06/05	R186	01/08/2013	6.75	Put	Bond Future	7,605.4200	7.6054	9,200.2000	9.2002	20.969	0	0	0
2013/06/05	R186	01/08/2013	6.80	Call	Bond Future	367.7100	0.3677	172.7900	0.1728	(53.009)	0	0	0
2013/06/05	R186	01/08/2013	6.80	Put	Bond Future	7,137.5700	7.1376	8,704.0800	8.7041	21.947	0	0	100
2013/06/05	R186	07/11/2013			Bond Future	7.5406	128.4855	7.7288	126.6991	2.495	0.0000	0.0000	540
2013/06/05	R186	07/11/2013	8.75	Call	Bond Future	11,558.2200	11.5582	10,004.1200	10.0041	(13.446)	0	0	0
2013/06/05	R186	07/11/2013	8.75	Put	Bond Future	675.3000	0.6753	907.5700	0.9076	34.395	0	0	1,030
2013/06/05	R186	07/11/2013	8.14	Call	Bond Future	7,321.4800	7.3215	6,073.0300	6.0730	(17.052)	0	0	0
2013/06/05	R186	07/11/2013	8.14	Put	Bond Future	1,753.1600	1.7532	2,291.0800	2.2911	30.683	0	0	0
2013/06/05	R186	07/11/2013	8.15	Call	Bond Future	7,386.0300	7.3860	6,131.8900	6.1319	(16.980)	0	0	0
2013/06/05	R186	07/11/2013	8.15	Put	Bond Future	1,727.7900	1.7278	2,260.0200	2.2600	30.804	0	0	0
2013/06/05	R186	07/11/2013	8.16	Call	Bond Future	7,450.7800	7.4508	6,190.9900	6.1910	(16.908)	0	0	0
2013/06/05	R186	07/11/2013	8.16	Put	Bond Future	1,702.7200	1.7027	2,229.3000	2.2293	30.926	0	0	0
2013/06/05	R186	07/11/2013	6.50	Call	Bond Future	755.2800	0.7553	492.1000	0.4921	(34.845)	0	0	5,290
2013/06/05	R186	07/11/2013	6.50	Put	Bond Future	11,315.2800	11.3153	12,838.4700	12.8385	13.461	0	0	0
2013/06/05	R186	07/11/2013	6.75	Call	Bond Future	1,201.4700	1.2015	834.6300	0.8346	(30.533)	0	0	1,000
2013/06/05	R186	07/11/2013	6.75	Put	Bond Future	9,115.0600	9.1151	10,534.5900	10.5346	15.573	0	0	0
2013/06/05	R186	06/02/2014			Bond Future	7.6095	124.9242	7.8042	123.1135	2.559	0.0000	0.0000	0
2013/06/05	R186	06/02/2014	7.75	Call	Bond Future	5,586.9300	5.5869	4,628.4700	4.6285	(17.155)	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
2013/06/05	R186	06/02/2014	7.75	Put	Bond Future	4,276.9100	4.2769	5,129.1400	5.1291	19.926	0	0	0
2013/06/05	R186	06/02/2014	7.76	Call	Bond Future	5,637.8600	5.6379	4,673.9500	4.6739	(17.097)	0	0	0
2013/06/05	R186	06/02/2014	7.76	Put	Bond Future	4,235.3300	4.2353	5,082.1100	5.0821	19.993	0	0	0
2013/06/05	R186	06/02/2014	7.74	Call	Bond Future	5,537.4500	5.5375	4,583.6300	4.5836	(17.225)	0	0	0
2013/06/05	R186	06/02/2014	7.74	Put	Bond Future	4,320.0300	4.3200	5,176.9000	5.1769	19.835	0	0	0
2013/06/05	R186	08/05/2014			Bond Future	7.6813	126.6161	7.8830	124.7809	2.626	0.0000	0.0000	0
2013/06/05	R186	08/05/2014	7.10	Call	Bond Future	3,400.5100	3.4005	2,781.4000	2.7814	(18.206)	0	0	0
2013/06/05	R186	08/05/2014	7.10	Put	Bond Future	8,910.2200	8.9102	10,126.2900	10.1263	13.648	0	0	0
2013/06/05	R186	08/05/2014	7.11	Call	Bond Future	3,433.8200	3.4338	2,810.2000	2.8102	(18.161)	0	0	0
2013/06/05	R186	08/05/2014	7.11	Put	Bond Future	8,845.9000	8.8459	10,057.4600	10.0575	13.696	0	0	0
2013/06/05	R186	08/05/2014	7.09	Call	Bond Future	3,367.4000	3.3674	2,752.7900	2.7528	(18.252)	0	0	0
2013/06/05	R186	08/05/2014	7.09	Put	Bond Future	8,974.8500	8.9749	10,195.4200	10.1954	13.600	0	0	0
2013/06/05	R197	01/08/2013			Bond Future	293.1206	293.1206	291.4458	291.4458	(0.571)	0.0000	0.0000	2,498
2013/06/05	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R197	01/08/2013	294.99	Put	Bond Future	1,869.4500	1.8694	3,544.2500	3.5443	89.588	0	0	0
2013/06/05	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R197	01/08/2013	295.00	Put	Bond Future	1,879.4500	1.8794	3,554.2500	3.5543	89.111	0	0	0
2013/06/05	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R197	01/08/2013	295.01	Put	Bond Future	1,889.4500	1.8894	3,564.2500	3.5643	88.640	0	0	0
2013/06/05	R201	01/08/2013			Bond Future	5.3714	105.5079	5.6726	105.1024	5.608	0.0000	0.0000	0
2013/06/05	R201	01/08/2013	107.45	Call	Bond Future	68,262.2500	68.2623	67,856.7100	67.8567	(0.594)	0	0	0
2013/06/05	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R201	07/11/2013			Bond Future	5.3888	106.9971	5.7673	106.5857	7.024	0.0000	0.0000	0
2013/06/05	R201	07/11/2013	4.79	Call	Bond Future	74.0300	0.0740	24.9100	0.0249	(66.351)	0	0	0
2013/06/05	R201	07/11/2013	4.79	Put	Bond Future	729.7500	0.7297	1,091.9500	1.0919	49.633	0	0	0
2013/06/05	R201	07/11/2013	4.80	Call	Bond Future	76.2700	0.0763	25.7400	0.0257	(66.251)	0	0	0
2013/06/05	R201	07/11/2013	4.80	Put	Bond Future	720.9900	0.7210	1,081.7800	1.0818	50.041	0	0	0
2013/06/05	R201	07/11/2013	4.81	Call	Bond Future	78.5600	0.0786	26.6000	0.0266	(66.141)	0	0	0
2013/06/05	R201	07/11/2013	4.81	Put	Bond Future	712.2800	0.7123	1,071.6400	1.0716	50.452	0	0	0
2013/06/05	R201	06/02/2014			Bond Future	5.3757	104.0284	5.8695	103.6113	9.186	0.0000	0.0000	0
2013/06/05	R201	06/02/2014	5.26	Call	Bond Future	264.2300	0.2642	123.2800	0.1233	(53.344)	0	0	0
2013/06/05	R201	06/02/2014	5.26	Put	Bond Future	362.3200	0.3623	638.4800	0.6385	76.220	0	0	0
2013/06/05	R201	06/02/2014	5.24	Call	Bond Future	256.6900	0.2567	118.9800	0.1190	(53.648)	0	0	0
2013/06/05	R201	06/02/2014	5.24	Put	Bond Future	371.7600	0.3718	651.1600	0.6512	75.156	0	0	0
2013/06/05	R201	06/02/2014	5.25	Call	Bond Future	260.4500	0.2605	121.1200	0.1211	(53.496)	0	0	0
2013/06/05	R201	06/02/2014	5.25	Put	Bond Future	367.0300	0.3670	644.8100	0.6448	75.683	0	0	0
2013/06/05	R201	08/05/2014			Bond Future	5.3423	105.4373	6.0469	105.0145	13.189	0.0000	0.0000	0
2013/06/05	R201	08/05/2014	4.76	Call	Bond Future	90.1900	0.0902	51.6100	0.0516	(42.776)	0	0	0
2013/06/05	R201	08/05/2014	4.76	Put	Bond Future	442.0100	0.4420	826.2000	0.8262	86.919	0	0	0
2013/06/05	R201	08/05/2014	4.74	Call	Bond Future	86.7000	0.0867	49.9300	0.0499	(42.411)	0	0	0
2013/06/05	R201	08/05/2014	4.74	Put	Bond Future	450.6400	0.4506	836.6400	0.8366	85.656	0	0	0
2013/06/05	R201	08/05/2014	4.75	Call	Bond Future	88.2700	0.0883	50.7600	0.0508	(42.495)	0	0	0
2013/06/05	R201	08/05/2014	4.75	Put	Bond Future	446.1500	0.4462	831.4100	0.8314	86.352	0	0	0
2013/06/05	R202	01/08/2013			Bond Future	218.3103	218.3103	216.6974	216.6974	(0.739)	0.0000	0.0000	44,020
2013/06/05	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/05	R202	01/08/2013	222.99	Put	Bond Future	4,679.7200	4.6797	6,292.5700	6.2926	34.465	0	0	0
2013/06/05	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R202	01/08/2013	223.00	Put	Bond Future	4,689.7200	4.6897	6,302.5700	6.3026	34.391	0	0	0
2013/06/05	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R202	01/08/2013	223.01	Put	Bond Future	4,699.7200	4.6997	6,312.5700	6.3126	34.318	0	0	0
2013/06/05	R203	01/08/2013			Bond Future	6.1864	110.6045	6.4664	109.5634	4.526	0.0000	0.0000	4,182
2013/06/05	R203	01/08/2013	109.11	Call	Bond Future	97,391.3100	97.3913	96,350.2200	96.3502	(1.069)	0	0	0
2013/06/05	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R203	07/11/2013			Bond Future	6.2605	108.0062	6.5636	106.9503	4.841	0.0000	0.0000	0
2013/06/05	R203	07/11/2013	5.71	Call	Bond Future	383.3500	0.3834	190.1800	0.1902	(50.390)	0	0	15
2013/06/05	R203	07/11/2013	5.71	Put	Bond Future	2,334.3700	2.3344	3,197.0600	3.1971	36.956	0	0	0
2013/06/05	R203	07/11/2013	5.99	Call	Bond Future	686.0800	0.6861	375.0600	0.3751	(45.333)	0	0	0
2013/06/05	R203	07/11/2013	5.99	Put	Bond Future	1,639.3300	1.6393	2,384.1700	2.3842	45.436	0	0	0
2013/06/05	R203	07/11/2013	6.00	Call	Bond Future	699.1800	0.6992	383.4600	0.3835	(45.156)	0	0	0
2013/06/05	R203	07/11/2013	6.00	Put	Bond Future	1,617.0000	1.6170	2,357.1400	2.3571	45.772	0	0	0
2013/06/05	R203	07/11/2013	6.01	Call	Bond Future	712.4400	0.7124	392.2300	0.3922	(44.946)	0	0	0
2013/06/05	R203	07/11/2013	6.01	Put	Bond Future	1,594.8500	1.5949	2,330.5000	2.3305	46.127	0	0	0
2013/06/05	R203	07/11/2013	571.00	Call	Bond Future	105,776.6600	105.7767	104,720.8000	104.7208	(0.998)	0	0	0
2013/06/05	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R203	06/02/2014			Bond Future	6.3314	109.4596	6.6594	108.3894	5.180	0.0000	0.0000	0
2013/06/05	R203	06/02/2014	6.16	Call	Bond Future	1,040.3800	1.0404	650.4000	0.6504	(37.484)	0	0	0
2013/06/05	R203	06/02/2014	6.16	Put	Bond Future	1,605.1400	1.6051	2,285.4300	2.2854	42.382	0	0	0
2013/06/05	R203	06/02/2014	5.95	Call	Bond Future	763.9800	0.7640	456.3700	0.4564	(40.264)	0	0	16
2013/06/05	R203	06/02/2014	5.95	Put	Bond Future	2,025.5700	2.0256	2,788.2300	2.7882	37.652	0	0	0
2013/06/05	R203	06/02/2014	6.14	Call	Bond Future	1,011.7900	1.0118	629.9200	0.6299	(37.742)	0	0	0
2013/06/05	R203	06/02/2014	6.14	Put	Bond Future	1,642.6800	1.6427	2,331.0800	2.3311	41.907	0	0	0
2013/06/05	R203	06/02/2014	6.15	Call	Bond Future	1,026.0200	1.0260	640.1000	0.6401	(37.613)	0	0	0
2013/06/05	R203	06/02/2014	6.15	Put	Bond Future	1,623.8400	1.6238	2,308.1900	2.3082	42.144	0	0	0
2013/06/05	R203	08/05/2014			Bond Future	6.4040	106.7809	6.7601	105.6961	5.562	0.0000	0.0000	0
2013/06/05	R203	08/05/2014	5.76	Call	Bond Future	572.4100	0.5724	396.4400	0.3964	(30.742)	0	0	0
2013/06/05	R203	08/05/2014	5.76	Put	Bond Future	2,569.2900	2.5693	3,478.1200	3.4781	35.373	0	0	0
2013/06/05	R203	08/05/2014	5.74	Call	Bond Future	554.9000	0.5549	383.9400	0.3839	(30.809)	0	0	0
2013/06/05	R203	08/05/2014	5.74	Put	Bond Future	2,614.5400	2.6145	3,528.3800	3.5284	34.952	0	0	0
2013/06/05	R203	08/05/2014	5.75	Call	Bond Future	563.6100	0.5636	390.1600	0.3902	(30.775)	0	0	0
2013/06/05	R203	08/05/2014	5.75	Put	Bond Future	2,591.8700	2.5919	3,503.2200	3.5032	35.162	0	0	0
2013/06/05	R204	01/08/2013			Bond Future	6.3762	108.2852	6.6588	106.9700	4.432	0.0000	0.0000	13,569
2013/06/05	R204	01/08/2013	110.75	Call	Bond Future	99,401.7300	99.4017	98,086.5200	98.0865	(1.323)	0	0	0
2013/06/05	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R204	07/11/2013			Bond Future	6.4448	109.8136	6.7457	108.4797	4.669	0.0000	0.0000	0
2013/06/05	R204	07/11/2013	6.29	Call	Bond Future	1,174.0500	1.1741	680.8200	0.6808	(42.011)	0	0	0
2013/06/05	R204	07/11/2013	6.29	Put	Bond Future	1,868.4400	1.8684	2,709.0600	2.7091	44.990	0	0	0
2013/06/05	R204	07/11/2013	6.30	Call	Bond Future	1,193.6200	1.1936	694.3000	0.6943	(41.832)	0	0	0
2013/06/05	R204	07/11/2013	6.30	Put	Bond Future	1,842.9900	1.8430	2,677.5200	2.6775	45.281	0	0	0
2013/06/05	R204	07/11/2013	6.31	Call	Bond Future	1,213.4000	1.2134	707.9700	0.7080	(41.654)	0	0	0
2013/06/05	R204	07/11/2013	6.31	Put	Bond Future	1,817.7700	1.8178	2,646.1900	2.6462	45.573	0	0	0
2013/06/05	R204	07/11/2013	7.00	Call	Bond Future	3,043.7000	3.0437	2,124.4400	2.1244	(30.202)	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
2013/06/05	R204	07/11/2013	7.00	Put	Bond Future	598.3600	0.5984	1,012.9500	1.0130	69.288	0	0	1,270
2013/06/05	R204	06/02/2014			Bond Future	6.5075	107.2606	6.8273	105.9086	4.914	0.0000	0.0000	0
2013/06/05	R204	06/02/2014	6.40	Call	Bond Future	1,625.5400	1.6255	1,076.9000	1.0769	(33.751)	0	0	0
2013/06/05	R204	06/02/2014	6.40	Put	Bond Future	2,085.0700	2.0851	2,888.4300	2.8884	38.529	0	0	0
2013/06/05	R204	06/02/2014	6.41	Call	Bond Future	1,645.6700	1.6457	1,091.8400	1.0918	(33.654)	0	0	0
2013/06/05	R204	06/02/2014	6.41	Put	Bond Future	2,062.3700	2.0624	2,860.5400	2.8605	38.702	0	0	0
2013/06/05	R204	06/02/2014	6.39	Call	Bond Future	1,605.5500	1.6056	1,062.1000	1.0621	(33.848)	0	0	0
2013/06/05	R204	06/02/2014	6.39	Put	Bond Future	2,107.9300	2.1079	2,916.4800	2.9165	38.358	0	0	0
2013/06/05	R204	08/05/2014			Bond Future	6.5761	108.7133	6.9169	107.3429	5.182	0.0000	0.0000	0
2013/06/05	R204	08/05/2014	6.05	Call	Bond Future	1,041.2900	1.0413	775.1300	0.7751	(25.561)	0	0	0
2013/06/05	R204	08/05/2014	6.05	Put	Bond Future	3,200.3600	3.2004	4,304.5200	4.3045	34.501	0	0	0
2013/06/05	R204	08/05/2014	6.06	Call	Bond Future	1,055.7900	1.0558	785.5600	0.7856	(25.595)	0	0	0
2013/06/05	R204	08/05/2014	6.06	Put	Bond Future	3,173.3200	3.1733	4,273.4100	4.2734	34.667	0	0	0
2013/06/05	R204	08/05/2014	6.04	Call	Bond Future	1,026.9200	1.0269	764.8000	0.7648	(25.525)	0	0	0
2013/06/05	R204	08/05/2014	6.04	Put	Bond Future	3,227.5400	3.2275	4,335.7400	4.3357	34.336	0	0	0
2013/06/05	R206	01/08/2013			Bond Future	5.2914	101.3693	5.6257	101.2226	6.317	0.0000	0.0000	0
2013/06/05	R206	01/08/2013	103.94	Call	Bond Future	30,371.2000	30.3712	30,224.4800	30.2245	(0.483)	0	0	0
2013/06/05	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R206	07/11/2013			Bond Future	5.2701	102.8001	6.1047	102.6512	15.837	0.0000	0.0000	0
2013/06/05	R206	07/11/2013	4.29	Call	Bond Future	16.1500	0.0162	3.2000	0.0032	(80.186)	0	0	0
2013/06/05	R206	07/11/2013	4.29	Put	Bond Future	191.4900	0.1915	327.4000	0.3274	70.975	0	0	0
2013/06/05	R206	07/11/2013	4.30	Call	Bond Future	16.4600	0.0165	3.2800	0.0033	(80.073)	0	0	0
2013/06/05	R206	07/11/2013	4.30	Put	Bond Future	190.0000	0.1900	325.6800	0.3257	71.411	0	0	0
2013/06/05	R206	07/11/2013	4.31	Call	Bond Future	16.7600	0.0168	3.3600	0.0034	(79.952)	0	0	0
2013/06/05	R206	07/11/2013	4.31	Put	Bond Future	188.5100	0.1885	323.9700	0.3240	71.858	0	0	0
2013/06/05	R207	01/08/2013			Bond Future	6.6500	103.5293	6.8796	102.3282	3.453	0.0000	0.0000	13,685
2013/06/05	R207	01/08/2013	106.18	Call	Bond Future	95,958.0900	95.9581	94,757.0300	94.7570	(1.252)	0	0	0
2013/06/05	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R207	07/11/2013			Bond Future	6.7205	104.9905	6.9626	103.7725	3.602	0.0000	0.0000	0
2013/06/05	R207	07/11/2013	6.69	Call	Bond Future	1,712.3600	1.7124	1,188.2600	1.1883	(30.607)	0	0	0
2013/06/05	R207	07/11/2013	6.69	Put	Bond Future	1,867.2300	1.8672	2,561.1200	2.5611	37.161	0	0	0
2013/06/05	R207	07/11/2013	6.70	Call	Bond Future	1,737.2700	1.7373	1,207.7600	1.2078	(30.479)	0	0	0
2013/06/05	R207	07/11/2013	6.70	Put	Bond Future	1,841.3800	1.8414	2,529.8600	2.5299	37.389	0	0	0
2013/06/05	R207	07/11/2013	6.71	Call	Bond Future	1,762.4000	1.7624	1,227.4700	1.2275	(30.352)	0	0	0
2013/06/05	R207	07/11/2013	6.71	Put	Bond Future	1,815.7900	1.8158	2,498.8500	2.4988	37.618	0	0	0
2013/06/05	R207	06/02/2014			Bond Future	6.7865	102.7638	7.0414	101.5292	3.756	0.0000	0.0000	0
2013/06/05	R207	06/02/2014	6.66	Call	Bond Future	1,960.3800	1.9604	1,449.6900	1.4497	(26.051)	0	0	0
2013/06/05	R207	06/02/2014	6.66	Put	Bond Future	2,579.9200	2.5799	3,303.9000	3.3039	28.062	0	0	0
2013/06/05	R207	06/02/2014	6.64	Call	Bond Future	1,915.5500	1.9156	1,413.2200	1.4132	(26.224)	0	0	0
2013/06/05	R207	06/02/2014	6.64	Put	Bond Future	2,633.4500	2.6335	3,365.7900	3.3658	27.809	0	0	0
2013/06/05	R207	06/02/2014	6.65	Call	Bond Future	1,937.8800	1.9379	1,431.3800	1.4314	(26.137)	0	0	0
2013/06/05	R207	06/02/2014	6.65	Put	Bond Future	2,606.5800	2.6066	3,334.7500	3.3348	27.936	0	0	0
2013/06/05	R207	08/05/2014			Bond Future	6.8603	104.1556	7.1293	102.9042	3.920	0.0000	0.0000	0
2013/06/05	R207	08/05/2014	6.21	Call	Bond Future	1,159.0500	1.1591	974.6700	0.9747	(15.908)	0	0	0
2013/06/05	R207	08/05/2014	6.21	Put	Bond Future	4,264.2800	4.2643	5,331.2900	5.3313	25.022	0	0	0
2013/06/05	R207	08/05/2014	6.19	Call	Bond Future	1,129.4100	1.1294	950.1300	0.9501	(15.874)	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
2013/06/05	R207	08/05/2014	6.19	Put	Bond Future	4,331.9400	4.3319	5,404.0500	5.4040	24.749	0	0	0
2013/06/05	R207	08/05/2014	6.20	Call	Bond Future	1,144.1600	1.1442	962.3500	0.9623	(15.890)	0	0	0
2013/06/05	R207	08/05/2014	6.20	Put	Bond Future	4,298.0300	4.2980	5,367.6100	5.3676	24.885	0	0	0
2013/06/05	R208	01/08/2013			Bond Future	6.7251	102.4960	6.9489	101.1833	3.329	0.0000	0.0000	10,583
2013/06/05	R208	01/08/2013	101.40	Call	Bond Future	93,451.5200	93.4515	92,138.8000	92.1388	(1.405)	0	0	0
2013/06/05	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R208	07/11/2013			Bond Future	6.7920	100.5467	7.0265	99.2155	3.453	0.0000	0.0000	0
2013/06/05	R208	07/11/2013	6.79	Call	Bond Future	2,063.3100	2.0633	1,452.7200	1.4527	(29.593)	0	0	0
2013/06/05	R208	07/11/2013	6.79	Put	Bond Future	2,074.5900	2.0746	2,795.2800	2.7953	34.739	0	0	0
2013/06/05	R208	07/11/2013	6.80	Call	Bond Future	2,091.9400	2.0919	1,475.7600	1.4758	(29.455)	0	0	0
2013/06/05	R208	07/11/2013	6.80	Put	Bond Future	2,045.9900	2.0460	2,761.0900	2.7611	34.951	0	0	0
2013/06/05	R208	07/11/2013	6.81	Call	Bond Future	2,120.7900	2.1208	1,499.0300	1.4990	(29.317)	0	0	0
2013/06/05	R208	07/11/2013	6.81	Put	Bond Future	2,017.6600	2.0177	2,727.1800	2.7272	35.165	0	0	0
2013/06/05	R208	07/11/2013	7.50	Call	Bond Future	4,630.9300	4.6309	3,645.7100	3.6457	(21.275)	0	0	0
2013/06/05	R208	07/11/2013	7.50	Put	Bond Future	677.4700	0.6775	1,023.5300	1.0235	51.081	0	0	1,520
2013/06/05	R208	06/02/2014			Bond Future	6.8531	101.8998	7.0983	100.5504	3.578	0.0000	0.0000	0
2013/06/05	R208	06/02/2014	6.75	Call	Bond Future	2,314.9000	2.3149	1,718.2300	1.7182	(25.775)	0	0	0
2013/06/05	R208	06/02/2014	6.75	Put	Bond Future	2,889.0500	2.8890	3,641.8500	3.6419	26.057	0	0	0
2013/06/05	R208	06/02/2014	6.76	Call	Bond Future	2,340.9300	2.3409	1,740.2900	1.7403	(25.658)	0	0	0
2013/06/05	R208	06/02/2014	6.76	Put	Bond Future	2,859.2100	2.8592	3,608.0400	3.6080	26.190	0	0	0
2013/06/05	R208	06/02/2014	6.74	Call	Bond Future	2,289.0500	2.2891	1,696.9800	1.6970	(25.865)	0	0	0
2013/06/05	R208	06/02/2014	6.74	Put	Bond Future	2,919.1100	2.9191	3,676.5100	3.6765	25.946	0	0	0
2013/06/05	R208	08/05/2014			Bond Future	6.9165	99.8833	7.1731	98.5156	3.710	0.0000	0.0000	0
2013/06/05	R208	08/05/2014	6.30	Call	Bond Future	1,454.7200	1.4547	1,179.0000	1.1790	(18.953)	0	0	0
2013/06/05	R208	08/05/2014	6.30	Put	Bond Future	4,837.0800	4.8371	5,929.0900	5.9291	22.576	0	0	0
2013/06/05	R208	08/05/2014	6.31	Call	Bond Future	1,472.5400	1.4725	1,193.6900	1.1937	(18.937)	0	0	0
2013/06/05	R208	08/05/2014	6.31	Put	Bond Future	4,798.9100	4.7989	5,887.7900	5.8878	22.690	0	0	0
2013/06/05	R208	08/05/2014	6.29	Call	Bond Future	1,437.0500	1.4371	1,164.4500	1.1644	(18.969)	0	0	0
2013/06/05	R208	08/05/2014	6.29	Put	Bond Future	4,875.4200	4.8754	5,970.5500	5.9705	22.462	0	0	0
2013/06/05	R209	01/08/2013			Bond Future	8.4078	80.4815	8.5478	79.3274	1.665	0.0000	0.0000	9,942
2013/06/05	R209	01/08/2013	79.36	Call	Bond Future	70,532.3700	70.5324	69,378.2800	69.3783	(1.636)	0	0	0
2013/06/05	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R209	01/08/2013	8.00	Call	Bond Future	806.8300	0.8068	523.7500	0.5238	(35.085)	0	0	0
2013/06/05	R209	01/08/2013	8.00	Put	Bond Future	4,324.3100	4.3243	5,195.3200	5.1953	20.142	0	0	2,000
2013/06/05	R209	07/11/2013			Bond Future	8.4867	78.4730	8.6309	77.3027	1.700	0.0000	0.0000	0
2013/06/05	R209	07/11/2013	8.65	Call	Bond Future	4,289.3700	4.2894	3,620.4400	3.6204	(15.595)	0	0	0
2013/06/05	R209	07/11/2013	8.65	Put	Bond Future	2,966.4100	2.9664	3,467.8400	3.4678	16.904	0	0	4,700
2013/06/05	R209	07/11/2013	8.79	Call	Bond Future	4,926.2200	4.9262	4,200.4300	4.2004	(14.733)	0	0	0
2013/06/05	R209	07/11/2013	8.79	Put	Bond Future	2,496.7600	2.4968	2,941.3300	2.9413	17.806	0	0	0
2013/06/05	R209	07/11/2013	8.80	Call	Bond Future	4,973.1200	4.9731	4,243.4000	4.2434	(14.673)	0	0	0
2013/06/05	R209	07/11/2013	8.80	Put	Bond Future	2,465.5800	2.4656	2,906.2200	2.9062	17.872	0	0	0
2013/06/05	R209	07/11/2013	8.81	Call	Bond Future	5,020.2100	5.0202	4,286.5900	4.2866	(14.613)	0	0	0
2013/06/05	R209	07/11/2013	8.81	Put	Bond Future	2,434.7100	2.4347	2,871.4500	2.8714	17.938	0	0	0
2013/06/05	R209	07/11/2013	9.50	Call	Bond Future	8,622.8700	8.6229	7,667.5700	7.6676	(11.079)	0	0	0
2013/06/05	R209	07/11/2013	9.50	Put	Bond Future	950.0100	0.9500	1,165.0700	1.1651	22.638	0	0	980
2013/06/05	R209	06/02/2014			Bond Future	8.5593	79.5291	8.7077	78.3428	1.733	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
2013/06/05	R209	06/02/2014	8.56	Call	Bond Future	4,574.3600	4.5744	3,977.9500	3.9780	(13.038)	0	0	0
2013/06/05	R209	06/02/2014	8.56	Put	Bond Future	4,569.1000	4.5691	5,159.0200	5.1590	12.911	0	0	0
2013/06/05	R209	06/02/2014	8.54	Call	Bond Future	4,496.3000	4.4963	3,905.0600	3.9051	(13.149)	0	0	0
2013/06/05	R209	06/02/2014	8.54	Put	Bond Future	4,653.1600	4.6532	5,248.2500	5.2483	12.789	0	0	0
2013/06/05	R209	06/02/2014	8.55	Call	Bond Future	4,535.2500	4.5352	3,941.4200	3.9414	(13.094)	0	0	0
2013/06/05	R209	06/02/2014	8.55	Put	Bond Future	4,610.9800	4.6110	5,203.4800	5.2035	12.850	0	0	0
2013/06/05	R209	08/05/2014			Bond Future	8.6330	77.4612	8.7856	76.2588	1.767	0.0000	0.0000	0
2013/06/05	R209	08/05/2014	7.86	Call	Bond Future	2,719.7600	2.7198	2,421.6200	2.4216	(10.962)	0	0	0
2013/06/05	R209	08/05/2014	7.86	Put	Bond Future	9,289.4300	9.2894	10,193.6600	10.1937	9.734	0	0	0
2013/06/05	R209	08/05/2014	7.84	Call	Bond Future	2,666.4800	2.6665	2,373.4300	2.3734	(10.990)	0	0	0
2013/06/05	R209	08/05/2014	7.84	Put	Bond Future	9,417.3300	9.4173	10,326.6500	10.3266	9.656	0	0	0
2013/06/05	R209	08/05/2014	7.85	Call	Bond Future	2,693.0400	2.6930	2,397.4500	2.3975	(10.976)	0	0	0
2013/06/05	R209	08/05/2014	7.85	Put	Bond Future	9,353.2300	9.3532	10,260.0100	10.2600	9.695	0	0	0
2013/06/05	R210	01/08/2013			Bond Future	167.7236	167.7236	166.3217	166.3217	(0.836)	0.0000	0.0000	1,237
2013/06/05	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R210	01/08/2013	172.99	Put	Bond Future	5,266.4100	5.2664	6,668.2800	6.6683	26.619	0	0	0
2013/06/05	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R210	01/08/2013	173.00	Put	Bond Future	5,276.4100	5.2764	6,678.2800	6.6783	26.569	0	0	0
2013/06/05	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R210	01/08/2013	173.01	Put	Bond Future	5,286.4100	5.2864	6,688.2800	6.6883	26.518	0	0	0
2013/06/05	R211	01/08/2013			Bond Future	130.6690	130.6690	130.6874	130.6874	0.014	0.0000	0.0000	522
2013/06/05	R211	01/08/2013	129.99	Call	Bond Future	678.9900	0.6790	697.3900	0.6974	2.710	0	0	0
2013/06/05	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R211	01/08/2013	130.00	Call	Bond Future	668.9900	0.6690	687.3900	0.6874	2.750	0	0	0
2013/06/05	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R211	01/08/2013	130.01	Call	Bond Future	658.9900	0.6590	677.3900	0.6774	2.792	0	0	0
2013/06/05	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R212	01/08/2013			Bond Future	136.9586	136.9586	136.9931	136.9931	0.025	0.0000	0.0000	21,791
2013/06/05	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R212	01/08/2013	137.99	Put	Bond Future	1,031.4300	1.0314	996.9000	0.9969	(3.348)	0	0	0
2013/06/05	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R212	01/08/2013	138.00	Put	Bond Future	1,041.4300	1.0414	1,006.9000	1.0069	(3.316)	0	0	0
2013/06/05	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R212	01/08/2013	138.01	Put	Bond Future	1,051.4300	1.0514	1,016.9000	1.0169	(3.284)	0	0	0
2013/06/05	R213	01/08/2013			Bond Future	8.0771	92.9991	8.2631	91.4159	2.303	0.0000	0.0000	6,831
2013/06/05	R213	01/08/2013	91.25	Call	Bond Future	82,384.1200	82.3841	80,800.8700	80.8009	(1.922)	0	0	0
2013/06/05	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R213	07/11/2013			Bond Future	8.1562	90.7750	8.3481	89.1693	2.353	0.0000	0.0000	0
2013/06/05	R213	07/11/2013	8.59	Call	Bond Future	5,696.4200	5.6964	4,653.4600	4.6535	(18.309)	0	0	0
2013/06/05	R213	07/11/2013	8.59	Put	Bond Future	2,126.1200	2.1261	2,688.7800	2.6888	26.464	0	0	0
2013/06/05	R213	07/11/2013	8.60	Call	Bond Future	5,748.4000	5.7484	4,700.1800	4.7002	(18.235)	0	0	0
2013/06/05	R213	07/11/2013	8.60	Put	Bond Future	2,098.2400	2.0982	2,655.6400	2.6556	26.565	0	0	0
2013/06/05	R213	07/11/2013	8.61	Call	Bond Future	5,800.5700	5.8006	4,747.1100	4.7471	(18.161)	0	0	0
2013/06/05	R213	07/11/2013	8.61	Put	Bond Future	2,070.6700	2.0707	2,622.8300	2.6228	26.666	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
2013/06/05	R213	06/02/2014			Bond Future	8.2303	91.9965	8.4280	90.3691	2.402	0.0000	0.0000	0
2013/06/05	R213	06/02/2014	8.31	Call	Bond Future	4,970.3800	4.9704	4,136.2500	4.1363	(16.782)	0	0	0
2013/06/05	R213	06/02/2014	8.31	Put	Bond Future	4,309.3600	4.3094	5,102.6300	5.1026	18.408	0	0	0
2013/06/05	R213	06/02/2014	8.29	Call	Bond Future	4,886.8600	4.8869	4,059.6200	4.0596	(16.928)	0	0	0
2013/06/05	R213	06/02/2014	8.29	Put	Bond Future	4,391.0900	4.3911	5,191.2500	5.1913	18.222	0	0	0
2013/06/05	R213	06/02/2014	8.30	Call	Bond Future	4,928.5300	4.9285	4,097.8400	4.0978	(16.855)	0	0	0
2013/06/05	R213	06/02/2014	8.30	Put	Bond Future	4,350.0800	4.3501	5,146.7900	5.1468	18.315	0	0	0
2013/06/05	R213	08/05/2014			Bond Future	8.3024	89.7039	8.5059	88.0545	2.452	0.0000	0.0000	0
2013/06/05	R213	08/05/2014	7.66	Call	Bond Future	3,158.2600	3.1583	2,667.5700	2.6676	(15.537)	0	0	0
2013/06/05	R213	08/05/2014	7.66	Put	Bond Future	8,667.2500	8.6673	9,825.9700	9.8260	13.369	0	0	0
2013/06/05	R213	08/05/2014	7.64	Call	Bond Future	3,099.8300	3.0998	2,616.4800	2.6165	(15.593)	0	0	0
2013/06/05	R213	08/05/2014	7.64	Put	Bond Future	8,788.1000	8.7881	9,954.1600	9.9542	13.269	0	0	0
2013/06/05	R213	08/05/2014	7.65	Call	Bond Future	3,128.9600	3.1290	2,641.9500	2.6419	(15.565)	0	0	0
2013/06/05	R213	08/05/2014	7.65	Put	Bond Future	8,727.5300	8.7275	9,889.9300	9.8899	13.319	0	0	0
2013/06/05	R214	01/08/2013			Bond Future	8.4766	81.8465	8.6218	80.5921	1.713	0.0000	0.0000	840
2013/06/05	R214	01/08/2013	84.31	Call	Bond Future	71,398.6100	71.3986	70,144.2300	70.1442	(1.757)	0	0	0
2013/06/05	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R214	07/11/2013			Bond Future	8.5546	79.7176	8.7041	78.4454	1.749	0.0000	0.0000	0
2013/06/05	R214	07/11/2013	7.79	Call	Bond Future	1,391.1300	1.3911	1,094.9400	1.0949	(21.291)	0	0	0
2013/06/05	R214	07/11/2013	7.79	Put	Bond Future	8,465.8100	8.4658	9,441.7600	9.4418	11.528	0	0	0
2013/06/05	R214	07/11/2013	7.80	Call	Bond Future	1,413.7800	1.4138	1,113.8000	1.1138	(21.218)	0	0	0
2013/06/05	R214	07/11/2013	7.80	Put	Bond Future	8,389.3100	8.3893	9,361.4700	9.3615	11.588	0	0	0
2013/06/05	R214	07/11/2013	7.81	Call	Bond Future	1,436.6900	1.4367	1,132.8800	1.1329	(21.147)	0	0	0
2013/06/05	R214	07/11/2013	7.81	Put	Bond Future	8,313.2700	8.3133	9,281.6000	9.2816	11.648	0	0	0
2013/06/05	R248	01/08/2013			Bond Future	8.5734	105.7166	8.7135	104.1664	1.634	0.0000	0.0000	603
2013/06/05	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R248	01/08/2013	7.84	Put	Bond Future	8,847.9700	8.8480	10,398.1700	10.3982	17.520	0	0	0
2013/06/05	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R248	01/08/2013	7.85	Put	Bond Future	8,718.4200	8.7184	10,268.6200	10.2686	17.781	0	0	0
2013/06/05	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R248	01/08/2013	7.86	Put	Bond Future	8,589.1200	8.5891	10,139.3200	10.1393	18.048	0	0	0
2013/06/05	R248	07/11/2013			Bond Future	8.6543	102.7877	8.7989	101.2155	1.671	0.0000	0.0000	0
2013/06/05	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R248	07/11/2013	7.84	Put	Bond Future	9,733.5000	9.7335	11,305.6200	11.3056	16.152	0	0	0
2013/06/05	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R248	07/11/2013	7.85	Put	Bond Future	9,604.1700	9.6042	11,176.2900	11.1763	16.369	0	0	0
2013/06/05	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/05	R248	07/11/2013	7.86	Put	Bond Future	9,475.1000	9.4751	11,047.2200	11.0472	16.592	0	0	0

Total

262356