



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/06/2013 to 07/06/2013

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
2013/06/07	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/06/07	2025	01/08/2013			Bond Future	115.9885		115.4156		(0.494)	0.0000	0.0000	0
2013/06/07	2025	01/08/2013	117.99	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2013/06/07	2025	01/08/2013	117.99	Put	Bond Future	2,001.4700	2.0015	2,574.4500	2.5744	28.628	0	0	0
2013/06/07	2025	01/08/2013	118.00	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2013/06/07	2025	01/08/2013	118.00	Put	Bond Future	2,011.4700	2.0115	2,584.4500	2.5844	28.486	0	0	0
2013/06/07	2025	01/08/2013	118.01	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2013/06/07	2025	01/08/2013	118.01	Put	Bond Future	2,021.4700	2.0215	2,594.4500	2.5944	28.345	0	0	0
2013/06/07	2038	01/08/2013			Bond Future	109.6467		109.6808		0.031	0.0000	0.0000	9
2013/06/07	2038	01/08/2013	114.99	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2013/06/07	2038	01/08/2013	114.99	Put	Bond Future	5,343.3400	5.3433	5,309.2200	5.3092	(0.639)	0	0	0
2013/06/07	2038	01/08/2013	115.00	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2013/06/07	2038	01/08/2013	115.00	Put	Bond Future	5,353.3400	5.3533	5,319.2200	5.3192	(0.637)	0	0	0
2013/06/07	2038	01/08/2013	115.01	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2013/06/07	2038	01/08/2013	115.01	Put	Bond Future	5,363.3400	5.3633	5,329.2200	5.3292	(0.636)	0	0	0
2013/06/07	2050	01/08/2013			Bond Future	115.4543		115.4907		0.031	0.0000	0.0000	122
2013/06/07	2050	01/08/2013	118.99	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2013/06/07	2050	01/08/2013	118.99	Put	Bond Future	3,535.6500	3.5356	3,499.3500	3.4994	(1.027)	0	0	0
2013/06/07	2050	01/08/2013	119.00	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2013/06/07	2050	01/08/2013	119.00	Put	Bond Future	3,545.6500	3.5456	3,509.3500	3.5094	(1.024)	0	0	0
2013/06/07	2050	01/08/2013	119.01	Call	Bond Future	0.0000		0.0000		0.000	0	0	0
2013/06/07	2050	01/08/2013	119.01	Put	Bond Future	3,555.6500	3.5556	3,519.3500	3.5194	(1.021)	0	0	0
2013/06/07	5701	15/09/2015			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2013/06/07	5706	15/09/2015			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2013/06/07	8607	21/12/2026			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2013/06/07	8608	21/12/2026			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2013/06/07	8657	21/12/2026			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2013/06/07	AI03	09/03/2016			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0
2013/06/07	AL37	01/08/2013			Index Future	404.7890		402.8010		(0.491)	0.0000	0.0000	75
2013/06/07	AL37	07/11/2013			Index Future	410.5020		408.4860		(0.491)	0.0000	0.0000	0
2013/06/07	AL7T	01/08/2013			Index Future	482.1730		478.4010		(0.782)	0.0000	0.0000	1
2013/06/07	AL7T	07/11/2013			Index Future	488.9780		485.1530		(0.782)	0.0000	0.0000	0
2013/06/07	ALBI	01/08/2013			Index Future	431.5670		428.3950		(0.735)	0.0000	0.0000	736
2013/06/07	ALBI	07/11/2013			Index Future	437.6580		434.4410		(0.735)	0.0000	0.0000	85
2013/06/07	C023	28/02/2023			Price Contribution	100.0000		100.0000		0.000	0.0000	0.0000	0

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2013/06/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/06/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/07	EL28	01/08/2013			Bond Future	113.5815	113.5815	113.6166	113.6166	0.031	0.0000	0.0000	0
2013/06/07	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	EL28	01/08/2013	115.00	Put	Bond Future	1,418.5400	1.4185	1,383.4000	1.3834	(2.477)	0	0	0
2013/06/07	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	EL28	01/08/2013	115.01	Put	Bond Future	1,428.5400	1.4285	1,393.4000	1.3934	(2.460)	0	0	0
2013/06/07	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	EL28	01/08/2013	114.99	Put	Bond Future	1,408.5400	1.4085	1,373.4000	1.3734	(2.495)	0	0	0
2013/06/07	ES33	01/08/2013			Bond Future	9.3297	86.4435	9.4610	85.4230	1.408	0.0000	0.0000	292
2013/06/07	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	ES33	01/08/2013	9.00	Put	Bond Future	2,648.7400	2.6487	3,669.2300	3.6692	38.527	0	0	0
2013/06/07	ES33	01/08/2013	91.02	Call	Bond Future	75,392.1300	75.3921	74,371.6400	74.3716	(1.354)	0	0	0
2013/06/07	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	ES33	07/11/2013			Bond Future	9.4460	83.8822	9.5820	82.8473	1.439	0.0000	0.0000	0
2013/06/07	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	ES33	07/11/2013	8.49	Put	Bond Future	7,882.0800	7.8821	8,916.9200	8.9169	13.129	0	0	0
2013/06/07	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	ES33	07/11/2013	8.50	Put	Bond Future	7,793.8000	7.7938	8,828.6400	8.8286	13.278	0	0	0
2013/06/07	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	ES33	07/11/2013	8.51	Put	Bond Future	7,705.6500	7.7057	8,740.4900	8.7405	13.430	0	0	0
2013/06/07	GOVI	01/08/2013			GOVI	430.9540	430.9540	427.8120	427.8120	(0.729)	0.0000	0.0000	383
2013/06/07	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	GOVI	01/08/2013	445.99	Put	GOVI	150,360.0000	15.0360	181,780.0000	18.1780	20.897	0	0	0
2013/06/07	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	GOVI	01/08/2013	446.00	Put	GOVI	150,460.0000	15.0460	181,880.0000	18.1880	20.883	0	0	0
2013/06/07	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	GOVI	01/08/2013	446.01	Put	GOVI	150,560.0000	15.0560	181,980.0000	18.1980	20.869	0	0	0
2013/06/07	GOVI	07/11/2013			GOVI	437.0360	437.0360	433.8490	433.8490	(0.729)	0.0000	0.0000	0
2013/06/07	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	GOVI	07/11/2013	445.99	Put	GOVI	89,540.0000	8.9540	121,410.0000	12.1410	35.593	0	0	0
2013/06/07	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	GOVI	07/11/2013	446.00	Put	GOVI	89,640.0000	8.9640	121,510.0000	12.1510	35.553	0	0	0
2013/06/07	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	GOVI	07/11/2013	446.01	Put	GOVI	89,740.0000	8.9740	121,610.0000	12.1610	35.514	0	0	0
2013/06/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/07	IGOV	01/08/2013			Index Future	204.5150	204.5150	203.8000	203.8000	(0.350)	0.0000	0.0000	1,050
2013/06/07	IGOV	07/11/2013			Index Future	207.4290	207.4290	206.7030	206.7030	(0.350)	0.0000	0.0000	7
2013/06/07	ILBI	01/08/2013			Index Future	558.8660	558.8660	554.5190	554.5190	(0.778)	0.0000	0.0000	186
2013/06/07	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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2013/06/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/07	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	750
2013/06/07	JBAF	17/07/2013			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	0
2013/06/07	JBAF	21/08/2013			Jibar Tradeable Future	5.3100	94.6900	5.3000	94.7000	(0.188)	0.0000	0.0000	0
2013/06/07	JBAF	18/09/2013			Jibar Tradeable Future	5.3800	94.6200	5.3800	94.6200	0.000	0.0000	0.0000	700
2013/06/07	JBAF	16/10/2013			Jibar Tradeable Future	5.4800	94.5200	5.5000	94.5000	0.365	0.0000	0.0000	0
2013/06/07	JBAF	20/11/2013			Jibar Tradeable Future	5.6200	94.3800	5.6800	94.3200	1.068	0.0000	0.0000	0
2013/06/07	JBAF	18/12/2013			Jibar Tradeable Future	5.6900	94.3100	5.7700	94.2300	1.406	0.0000	0.0000	1,500
2013/06/07	JBAF	19/03/2014			Jibar Tradeable Future	5.9400	94.0600	6.0700	93.9300	2.189	0.0000	0.0000	400
2013/06/07	JBAF	18/06/2014			Jibar Tradeable Future	6.1500	93.8500	6.3100	93.6900	2.602	0.0000	0.0000	1,000
2013/06/07	JBAF	17/09/2014			Jibar Tradeable Future	6.4300	93.5700	6.5500	93.4500	1.866	0.0000	0.0000	0
2013/06/07	JBAF	17/12/2014			Jibar Tradeable Future	6.7000	93.3000	6.8100	93.1900	1.642	0.0000	0.0000	0
2013/06/07	JBAF	18/03/2015			Jibar Tradeable Future	7.0000	93.0000	7.1100	92.8900	1.571	0.0000	0.0000	0
2013/06/07	R023	01/08/2013			Bond Future	7.5048	104.9927	7.6318	104.1322	1.692	0.0000	0.0000	9,547
2013/06/07	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R023	01/08/2013	7.29	Put	Bond Future	1,477.0700	1.4771	2,337.6500	2.3376	58.263	0	0	0
2013/06/07	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R023	01/08/2013	7.30	Put	Bond Future	1,407.7000	1.4077	2,268.2800	2.2683	61.134	0	0	0
2013/06/07	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R023	01/08/2013	7.31	Put	Bond Future	1,338.3900	1.3384	2,198.9700	2.1990	64.300	0	0	0
2013/06/07	R023	07/11/2013			Bond Future	7.5961	102.5589	7.7285	101.6861	1.743	0.0000	0.0000	0
2013/06/07	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R023	07/11/2013	6.49	Put	Bond Future	7,683.2800	7.6833	8,556.0600	8.5561	11.359	0	0	0
2013/06/07	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R023	07/11/2013	6.50	Put	Bond Future	7,610.5500	7.6105	8,483.3300	8.4833	11.468	0	0	0
2013/06/07	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R023	07/11/2013	6.51	Put	Bond Future	7,537.8700	7.5379	8,410.6500	8.4107	11.579	0	0	0
2013/06/07	R157	01/08/2013			Bond Future	6.1804	119.5312	6.2115	119.4648	0.504	0.0000	0.0000	19,204
2013/06/07	R157	01/08/2013	116.11	Call	Bond Future	90,075.5300	90.0755	90,009.1800	90.0092	(0.074)	0	0	0
2013/06/07	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R157	07/11/2013			Bond Future	6.3291	114.4118	6.3654	114.3445	0.574	0.0000	0.0000	0
2013/06/07	R157	07/11/2013	5.59	Call	Bond Future	117.0000	0.1170	105.4700	0.1055	(9.855)	0	0	0
2013/06/07	R157	07/11/2013	5.59	Put	Bond Future	1,497.0300	1.4970	1,552.8200	1.5528	3.727	0	0	0
2013/06/07	R157	07/11/2013	5.60	Call	Bond Future	120.2000	0.1202	108.4300	0.1084	(9.792)	0	0	0
2013/06/07	R157	07/11/2013	5.60	Put	Bond Future	1,481.4100	1.4814	1,536.9600	1.5370	3.750	0	0	0
2013/06/07	R157	07/11/2013	5.61	Call	Bond Future	123.4700	0.1235	111.4500	0.1114	(9.735)	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
2013/06/07	R157	07/11/2013	5.61	Put	Bond Future	1,465.8600	1.4659	1,521.1600	1.5212	3.773	0	0	0
2013/06/07	R157	06/02/2014			Bond Future	6.4962	115.9513	6.5391	115.8830	0.660	0.0000	0.0000	0
2013/06/07	R157	06/02/2014	5.66	Call	Bond Future	168.2800	0.1683	154.4200	0.1544	(8.236)	0	0	0
2013/06/07	R157	06/02/2014	5.66	Put	Bond Future	1,511.3700	1.5114	1,565.8000	1.5658	3.601	0	0	0
2013/06/07	R157	06/02/2014	5.64	Call	Bond Future	161.6000	0.1616	148.1700	0.1482	(8.311)	0	0	0
2013/06/07	R157	06/02/2014	5.64	Put	Bond Future	1,537.0800	1.5371	1,591.9400	1.5919	3.569	0	0	0
2013/06/07	R157	06/02/2014	5.65	Call	Bond Future	164.9200	0.1649	151.2700	0.1513	(8.277)	0	0	0
2013/06/07	R157	06/02/2014	5.65	Put	Bond Future	1,524.2000	1.5242	1,578.8400	1.5788	3.585	0	0	0
2013/06/07	R157	08/05/2014			Bond Future	6.7031	110.7124	6.7548	110.6432	0.771	0.0000	0.0000	0
2013/06/07	R157	08/05/2014	5.21	Call	Bond Future	71.5500	0.0716	64.6200	0.0646	(9.686)	0	0	0
2013/06/07	R157	08/05/2014	5.21	Put	Bond Future	2,099.2100	2.0992	2,161.5000	2.1615	2.967	0	0	0
2013/06/07	R157	08/05/2014	5.19	Call	Bond Future	68.9400	0.0689	62.2300	0.0622	(9.733)	0	0	0
2013/06/07	R157	08/05/2014	5.19	Put	Bond Future	2,124.1200	2.1241	2,186.6300	2.1866	2.943	0	0	0
2013/06/07	R157	08/05/2014	5.20	Call	Bond Future	70.2400	0.0702	63.4100	0.0634	(9.724)	0	0	0
2013/06/07	R157	08/05/2014	5.20	Put	Bond Future	2,111.6600	2.1117	2,174.0500	2.1741	2.955	0	0	0
2013/06/07	R186	01/08/2013			Bond Future	7.8498	123.0060	7.9816	121.7754	1.679	0.0000	0.0000	62,318
2013/06/07	R186	01/08/2013	7.20	Call	Bond Future	363.5700	0.3636	218.0100	0.2180	(40.036)	0	0	6,800
2013/06/07	R186	01/08/2013	7.20	Put	Bond Future	6,696.9000	6.6969	7,781.9100	7.7819	16.202	0	0	2,957
2013/06/07	R186	01/08/2013	7.25	Call	Bond Future	432.7200	0.4327	264.2200	0.2642	(38.940)	0	0	5,315
2013/06/07	R186	01/08/2013	7.25	Put	Bond Future	6,262.6700	6.2627	7,324.7400	7.3247	16.959	0	0	0
2013/06/07	R186	01/08/2013	7.50	Call	Bond Future	943.2900	0.9433	626.7100	0.6267	(33.561)	0	0	6,800
2013/06/07	R186	01/08/2013	7.50	Put	Bond Future	4,297.1500	4.2971	5,211.1400	5.2111	21.270	0	0	0
2013/06/07	R186	01/08/2013	128.26	Call	Bond Future	113,733.5800	113.7336	112,503.0100	112.5030	(1.082)	0	0	0
2013/06/07	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R186	01/08/2013	7.00	Call	Bond Future	169.4000	0.1694	94.0800	0.0941	(44.463)	0	0	0
2013/06/07	R186	01/08/2013	7.00	Put	Bond Future	8,544.0000	8.5440	9,699.2500	9.6992	13.521	0	0	4,100
2013/06/07	R186	01/08/2013	6.50	Call	Bond Future	14.6400	0.0146	6.5000	0.0065	(55.601)	0	0	500
2013/06/07	R186	01/08/2013	6.50	Put	Bond Future	13,692.9100	13.6929	14,915.3400	14.9153	8.927	0	0	0
2013/06/07	R186	01/08/2013	6.75	Call	Bond Future	55.1100	0.0551	27.5200	0.0275	(50.064)	0	0	1,000
2013/06/07	R186	01/08/2013	6.75	Put	Bond Future	11,045.0700	11.0451	12,248.0500	12.2481	10.892	0	0	0
2013/06/07	R186	01/08/2013	6.80	Call	Bond Future	70.0700	0.0701	35.7700	0.0358	(48.951)	0	0	0
2013/06/07	R186	01/08/2013	6.80	Put	Bond Future	10,531.1900	10.5312	11,727.4600	11.7275	11.359	0	0	100
2013/06/07	R186	07/11/2013			Bond Future	7.9393	124.7420	8.0761	123.4940	1.723	0.0000	0.0000	540
2013/06/07	R186	07/11/2013	8.75	Call	Bond Future	8,409.1400	8.4091	7,445.1500	7.4451	(11.464)	0	0	0
2013/06/07	R186	07/11/2013	8.75	Put	Bond Future	1,269.7200	1.2697	1,553.7100	1.5537	22.366	0	0	1,030
2013/06/07	R186	07/11/2013	8.14	Call	Bond Future	4,831.5500	4.8315	4,114.0900	4.1141	(14.849)	0	0	0
2013/06/07	R186	07/11/2013	8.14	Put	Bond Future	3,006.7300	3.0067	3,537.2500	3.5373	17.644	0	0	0
2013/06/07	R186	07/11/2013	8.15	Call	Bond Future	4,883.6100	4.8836	4,161.5700	4.1616	(14.785)	0	0	0
2013/06/07	R186	07/11/2013	8.15	Put	Bond Future	2,968.8700	2.9689	3,494.8100	3.4948	17.715	0	0	0
2013/06/07	R186	07/11/2013	8.16	Call	Bond Future	4,935.9400	4.9359	4,209.3300	4.2093	(14.721)	0	0	0
2013/06/07	R186	07/11/2013	8.16	Put	Bond Future	2,931.3800	2.9314	3,452.7500	3.4527	17.786	0	0	0
2013/06/07	R186	07/11/2013	6.50	Call	Bond Future	305.0900	0.3051	218.2300	0.2182	(28.470)	0	0	5,290
2013/06/07	R186	07/11/2013	6.50	Put	Bond Future	14,608.5900	14.6086	15,769.7100	15.7697	7.948	0	0	0
2013/06/07	R186	07/11/2013	6.75	Call	Bond Future	542.6800	0.5427	401.2400	0.4012	(26.063)	0	0	1,000
2013/06/07	R186	07/11/2013	6.75	Put	Bond Future	12,199.7700	12.1998	13,306.3100	13.3063	9.070	0	0	0
2013/06/07	R186	06/02/2014			Bond Future	8.0223	121.1300	8.1639	119.8651	1.766	0.0000	0.0000	0
2013/06/07	R186	06/02/2014	7.75	Call	Bond Future	3,684.8200	3.6848	3,147.6500	3.1476	(14.578)	0	0	0

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2013/06/07	R186	06/02/2014	7.75	Put	Bond Future	6,169.0400		6.1690	6,896.7000	6.8967	11.795	0	0	0
2013/06/07	R186	06/02/2014	7.76	Call	Bond Future	3,724.2600		3.7243	3,183.2500	3.1832	(14.527)	0	0	0
2013/06/07	R186	06/02/2014	7.76	Put	Bond Future	6,115.9700		6.1160	6,839.7900	6.8398	11.835	0	0	0
2013/06/07	R186	06/02/2014	7.74	Call	Bond Future	3,646.0100		3.6460	3,112.6600	3.1127	(14.628)	0	0	0
2013/06/07	R186	06/02/2014	7.74	Put	Bond Future	6,222.8300		6.2228	6,954.3100	6.9543	11.755	0	0	0
2013/06/07	R186	08/05/2014			Bond Future	8.1088		122.7704	8.2557	121.4885	1.811	0.0000	0.0000	0
2013/06/07	R186	08/05/2014	7.10	Call	Bond Future	2,174.1900		2.1742	1,837.1000	1.8371	(15.504)	0	0	0
2013/06/07	R186	08/05/2014	7.10	Put	Bond Future	11,529.5300		11.5295	12,474.4000	12.4744	8.195	0	0	0
2013/06/07	R186	08/05/2014	7.11	Call	Bond Future	2,198.2700		2.1983	1,858.3400	1.8583	(15.464)	0	0	0
2013/06/07	R186	08/05/2014	7.11	Put	Bond Future	11,455.9800		11.4560	12,398.0100	12.3980	8.223	0	0	0
2013/06/07	R186	08/05/2014	7.09	Call	Bond Future	2,150.2900		2.1503	1,816.0300	1.8160	(15.545)	0	0	0
2013/06/07	R186	08/05/2014	7.09	Put	Bond Future	11,603.3700		11.6034	12,551.0700	12.5511	8.167	0	0	0
2013/06/07	R197	01/08/2013			Bond Future	290.2850		290.2850	290.3657	290.3657	0.028	0.0000	0.0000	2,546
2013/06/07	R197	01/08/2013	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R197	01/08/2013	294.99	Put	Bond Future	4,704.9700		4.7050	4,624.3100	4.6243	(1.714)	0	0	0
2013/06/07	R197	01/08/2013	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R197	01/08/2013	295.00	Put	Bond Future	4,714.9700		4.7150	4,634.3100	4.6343	(1.711)	0	0	0
2013/06/07	R197	01/08/2013	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R197	01/08/2013	295.01	Put	Bond Future	4,724.9700		4.7250	4,644.3100	4.6443	(1.707)	0	0	0
2013/06/07	R201	01/08/2013			Bond Future	5.7941		104.9394	5.7874	104.9484	(0.116)	0.0000	0.0000	0
2013/06/07	R201	01/08/2013	107.45	Call	Bond Future	67,693.7200		67.6937	67,702.7500	67.7027	0.013	0	0	0
2013/06/07	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R201	07/11/2013			Bond Future	5.9201		106.4204	5.9116	106.4296	(0.143)	0.0000	0.0000	0
2013/06/07	R201	07/11/2013	4.79	Call	Bond Future	14.5500		0.0146	14.7600	0.0148	1.443	0	0	0
2013/06/07	R201	07/11/2013	4.79	Put	Bond Future	1,246.9100		1.2469	1,237.9800	1.2380	(0.716)	0	0	0
2013/06/07	R201	07/11/2013	4.80	Call	Bond Future	15.0800		0.0151	15.2900	0.0153	1.393	0	0	0
2013/06/07	R201	07/11/2013	4.80	Put	Bond Future	1,236.4400		1.2364	1,227.5100	1.2275	(0.722)	0	0	0
2013/06/07	R201	07/11/2013	4.81	Call	Bond Future	15.6300		0.0156	15.8400	0.0158	1.344	0	0	0
2013/06/07	R201	07/11/2013	4.81	Put	Bond Future	1,225.9900		1.2260	1,217.0600	1.2171	(0.728)	0	0	0
2013/06/07	R201	06/02/2014			Bond Future	6.0688		103.4436	6.0579	103.4528	(0.180)	0.0000	0.0000	0
2013/06/07	R201	06/02/2014	5.26	Call	Bond Future	84.8700		0.0849	86.2300	0.0862	1.602	0	0	0
2013/06/07	R201	06/02/2014	5.26	Put	Bond Future	767.7100		0.7677	759.8900	0.7599	(1.019)	0	0	0
2013/06/07	R201	06/02/2014	5.24	Call	Bond Future	81.6400		0.0816	82.9600	0.0830	1.617	0	0	0
2013/06/07	R201	06/02/2014	5.24	Put	Bond Future	781.4600		0.7815	773.6000	0.7736	(1.006)	0	0	0
2013/06/07	R201	06/02/2014	5.25	Call	Bond Future	83.2500		0.0832	84.5800	0.0846	1.598	0	0	0
2013/06/07	R201	06/02/2014	5.25	Put	Bond Future	774.5800		0.7746	766.7300	0.7667	(1.013)	0	0	0
2013/06/07	R201	08/05/2014			Bond Future	6.3315		104.8445	6.3160	104.8539	(0.246)	0.0000	0.0000	0
2013/06/07	R201	08/05/2014	4.76	Call	Bond Future	31.5300		0.0315	32.2400	0.0322	2.252	0	0	0
2013/06/07	R201	08/05/2014	4.76	Put	Bond Future	976.0500		0.9761	967.4600	0.9675	(0.880)	0	0	0
2013/06/07	R201	08/05/2014	4.74	Call	Bond Future	30.4200		0.0304	31.1000	0.0311	2.235	0	0	0
2013/06/07	R201	08/05/2014	4.74	Put	Bond Future	987.0600		0.9871	978.4400	0.9784	(0.873)	0	0	0
2013/06/07	R201	08/05/2014	4.75	Call	Bond Future	30.9700		0.0310	31.6700	0.0317	2.260	0	0	0
2013/06/07	R201	08/05/2014	4.75	Put	Bond Future	981.5500		0.9816	972.9500	0.9730	(0.876)	0	0	0
2013/06/07	R202	01/08/2013			Bond Future	216.7627		216.7627	214.1655	214.1655	(1.198)	0.0000	0.0000	44,020
2013/06/07	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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2013/06/07	R202	01/08/2013	222.99	Put	Bond Future	6,227.2900	6.2273	8,824.5300	8.8245	41.707	0	0	0
2013/06/07	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R202	01/08/2013	223.00	Put	Bond Future	6,237.2900	6.2373	8,834.5300	8.8345	41.641	0	0	0
2013/06/07	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R202	01/08/2013	223.01	Put	Bond Future	6,247.2900	6.2473	8,844.5300	8.8445	41.574	0	0	0
2013/06/07	R203	01/08/2013			Bond Future	6.7266	108.6072	6.8402	108.1927	1.690	0.0000	0.0000	4,182
2013/06/07	R203	01/08/2013	109.11	Call	Bond Future	95,394.0000	95.3940	94,979.4700	94.9795	(0.435)	0	0	0
2013/06/07	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R203	07/11/2013			Bond Future	6.8452	105.9806	6.9683	105.5602	1.798	0.0000	0.0000	0
2013/06/07	R203	07/11/2013	5.71	Call	Bond Future	87.4600	0.0875	59.7200	0.0597	(31.717)	0	0	15
2013/06/07	R203	07/11/2013	5.71	Put	Bond Future	4,064.0800	4.0641	4,456.7500	4.4568	9.662	0	0	0
2013/06/07	R203	07/11/2013	5.99	Call	Bond Future	191.8400	0.1918	137.9000	0.1379	(28.117)	0	0	0
2013/06/07	R203	07/11/2013	5.99	Put	Bond Future	3,170.6900	3.1707	3,537.1600	3.5372	11.558	0	0	0
2013/06/07	R203	07/11/2013	6.00	Call	Bond Future	196.8400	0.1968	141.7300	0.1417	(27.997)	0	0	0
2013/06/07	R203	07/11/2013	6.00	Put	Bond Future	3,140.2600	3.1403	3,505.5600	3.5056	11.633	0	0	0
2013/06/07	R203	07/11/2013	6.01	Call	Bond Future	202.1000	0.2021	145.7900	0.1458	(27.862)	0	0	0
2013/06/07	R203	07/11/2013	6.01	Put	Bond Future	3,110.1100	3.1101	3,474.2100	3.4742	11.707	0	0	0
2013/06/07	R203	07/11/2013	571.00	Call	Bond Future	103,751.0600	103.7511	103,330.6500	103.3307	(0.405)	0	0	0
2013/06/07	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R203	06/02/2014			Bond Future	6.9643	107.4065	7.0975	106.9803	1.914	0.0000	0.0000	0
2013/06/07	R203	06/02/2014	6.16	Call	Bond Future	389.4300	0.3894	303.9500	0.3039	(21.950)	0	0	0
2013/06/07	R203	06/02/2014	6.16	Put	Bond Future	3,007.3200	3.0073	3,348.0000	3.3480	11.328	0	0	0
2013/06/07	R203	06/02/2014	5.95	Call	Bond Future	259.9000	0.2599	198.0800	0.1981	(23.786)	0	0	16
2013/06/07	R203	06/02/2014	5.95	Put	Bond Future	3,574.6200	3.5746	3,938.9600	3.9390	10.192	0	0	0
2013/06/07	R203	06/02/2014	6.14	Call	Bond Future	375.4500	0.3755	292.4100	0.2924	(22.117)	0	0	0
2013/06/07	R203	06/02/2014	6.14	Put	Bond Future	3,059.4700	3.0595	3,402.5900	3.4026	11.215	0	0	0
2013/06/07	R203	06/02/2014	6.15	Call	Bond Future	382.3900	0.3824	298.1300	0.2981	(22.035)	0	0	0
2013/06/07	R203	06/02/2014	6.15	Put	Bond Future	3,033.3400	3.0333	3,375.2400	3.3752	11.271	0	0	0
2013/06/07	R203	08/05/2014			Bond Future	7.0912	104.6999	7.2360	104.2680	2.042	0.0000	0.0000	0
2013/06/07	R203	08/05/2014	5.76	Call	Bond Future	230.4100	0.2304	177.8800	0.1779	(22.798)	0	0	0
2013/06/07	R203	08/05/2014	5.76	Put	Bond Future	4,308.2600	4.3083	4,687.6400	4.6876	8.806	0	0	0
2013/06/07	R203	08/05/2014	5.74	Call	Bond Future	222.2700	0.2223	171.2700	0.1713	(22.945)	0	0	0
2013/06/07	R203	08/05/2014	5.74	Put	Bond Future	4,362.8800	4.3629	4,743.7900	4.7438	8.731	0	0	0
2013/06/07	R203	08/05/2014	5.75	Call	Bond Future	226.3100	0.2263	174.5500	0.1745	(22.871)	0	0	0
2013/06/07	R203	08/05/2014	5.75	Put	Bond Future	4,335.5400	4.3355	4,715.6900	4.7157	8.768	0	0	0
2013/06/07	R204	01/08/2013			Bond Future	6.9060	105.8360	7.0239	105.3001	1.708	0.0000	0.0000	14,365
2013/06/07	R204	01/08/2013	110.75	Call	Bond Future	96,952.5200	96.9525	96,416.6500	96.4167	(0.553)	0	0	0
2013/06/07	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R204	07/11/2013			Bond Future	7.0089	107.3297	7.1345	106.7862	1.792	0.0000	0.0000	0
2013/06/07	R204	07/11/2013	6.29	Call	Bond Future	393.6600	0.3937	293.9400	0.2939	(25.332)	0	0	0
2013/06/07	R204	07/11/2013	6.29	Put	Bond Future	3,571.9400	3.5719	4,015.7000	4.0157	12.424	0	0	0
2013/06/07	R204	07/11/2013	6.30	Call	Bond Future	402.6300	0.4026	301.1100	0.3011	(25.214)	0	0	0
2013/06/07	R204	07/11/2013	6.30	Put	Bond Future	3,535.8900	3.5359	3,977.8500	3.9779	12.499	0	0	0
2013/06/07	R204	07/11/2013	6.31	Call	Bond Future	411.7600	0.4118	308.4100	0.3084	(25.100)	0	0	0
2013/06/07	R204	07/11/2013	6.31	Put	Bond Future	3,500.0200	3.5000	3,940.1500	3.9401	12.575	0	0	0
2013/06/07	R204	07/11/2013	7.00	Call	Bond Future	1,471.7700	1.4718	1,209.4700	1.2095	(17.822)	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
2013/06/07	R204	07/11/2013	7.00	Put	Bond Future	1,510.3200	1.5103	1,791.5000	1.7915	18.617	0	0	1,270
2013/06/07	R204	06/02/2014			Bond Future	7.1071	104.7430	7.2406	104.1921	1.879	0.0000	0.0000	0
2013/06/07	R204	06/02/2014	6.40	Call	Bond Future	712.9500	0.7130	574.9000	0.5749	(19.363)	0	0	0
2013/06/07	R204	06/02/2014	6.40	Put	Bond Future	3,690.1200	3.6901	4,102.9100	4.1029	11.186	0	0	0
2013/06/07	R204	06/02/2014	6.41	Call	Bond Future	724.0600	0.7241	584.3600	0.5844	(19.294)	0	0	0
2013/06/07	R204	06/02/2014	6.41	Put	Bond Future	3,658.4000	3.6584	4,069.5400	4.0695	11.238	0	0	0
2013/06/07	R204	06/02/2014	6.39	Call	Bond Future	701.9800	0.7020	565.5600	0.5656	(19.434)	0	0	0
2013/06/07	R204	06/02/2014	6.39	Put	Bond Future	3,722.0000	3.7220	4,136.4200	4.1364	11.134	0	0	0
2013/06/07	R204	08/05/2014			Bond Future	7.2151	106.1615	7.3575	105.6032	1.973	0.0000	0.0000	0
2013/06/07	R204	08/05/2014	6.05	Call	Bond Future	511.1800	0.5112	412.4700	0.4125	(19.310)	0	0	0
2013/06/07	R204	08/05/2014	6.05	Put	Bond Future	5,222.0200	5.2220	5,681.6100	5.6816	8.801	0	0	0
2013/06/07	R204	08/05/2014	6.06	Call	Bond Future	518.7800	0.5188	418.9000	0.4189	(19.253)	0	0	0
2013/06/07	R204	08/05/2014	6.06	Put	Bond Future	5,188.0800	5.1881	5,646.5000	5.6465	8.836	0	0	0
2013/06/07	R204	08/05/2014	6.04	Call	Bond Future	503.6700	0.5037	406.1200	0.4061	(19.368)	0	0	0
2013/06/07	R204	08/05/2014	6.04	Put	Bond Future	5,256.0600	5.2561	5,716.8100	5.7168	8.766	0	0	0
2013/06/07	R206	01/08/2013			Bond Future	5.7171	101.1825	5.7541	101.1663	0.648	0.0000	0.0000	0
2013/06/07	R206	01/08/2013	103.94	Call	Bond Future	30,184.4400	30.1844	30,168.2200	30.1682	(0.054)	0	0	0
2013/06/07	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R206	07/11/2013			Bond Future	6.3329	102.6106	6.4254	102.5941	1.461	0.0000	0.0000	0
2013/06/07	R206	07/11/2013	4.29	Call	Bond Future	1.8100	0.0018	1.4000	0.0014	(22.652)	0	0	0
2013/06/07	R206	07/11/2013	4.29	Put	Bond Future	366.6200	0.3666	382.6800	0.3827	4.381	0	0	0
2013/06/07	R206	07/11/2013	4.30	Call	Bond Future	1.8500	0.0019	1.4300	0.0014	(22.703)	0	0	0
2013/06/07	R206	07/11/2013	4.30	Put	Bond Future	364.8600	0.3649	380.9100	0.3809	4.399	0	0	0
2013/06/07	R206	07/11/2013	4.31	Call	Bond Future	1.9000	0.0019	1.4700	0.0015	(22.632)	0	0	0
2013/06/07	R206	07/11/2013	4.31	Put	Bond Future	363.1200	0.3631	379.1600	0.3792	4.417	0	0	0
2013/06/07	R207	01/08/2013			Bond Future	7.1312	101.0318	7.2538	100.4076	1.719	0.0000	0.0000	13,675
2013/06/07	R207	01/08/2013	106.18	Call	Bond Future	93,460.6600	93.4607	92,836.3900	92.8364	(0.668)	0	0	0
2013/06/07	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R207	07/11/2013			Bond Future	7.2280	102.4577	7.3573	101.8247	1.789	0.0000	0.0000	0
2013/06/07	R207	07/11/2013	6.69	Call	Bond Future	745.1400	0.7451	578.4600	0.5785	(22.369)	0	0	0
2013/06/07	R207	07/11/2013	6.69	Put	Bond Future	3,432.7500	3.4327	3,899.1400	3.8991	13.586	0	0	0
2013/06/07	R207	07/11/2013	6.70	Call	Bond Future	759.1800	0.7592	590.1100	0.5901	(22.270)	0	0	0
2013/06/07	R207	07/11/2013	6.70	Put	Bond Future	3,396.0300	3.3960	3,860.0300	3.8600	13.663	0	0	0
2013/06/07	R207	07/11/2013	6.71	Call	Bond Future	773.4000	0.7734	601.9400	0.6019	(22.170)	0	0	0
2013/06/07	R207	07/11/2013	6.71	Put	Bond Future	3,359.5300	3.3595	3,821.1400	3.8211	13.740	0	0	0
2013/06/07	R207	06/02/2014			Bond Future	7.3209	100.1967	7.4571	99.5550	1.860	0.0000	0.0000	0
2013/06/07	R207	06/02/2014	6.66	Call	Bond Future	995.7200	0.9957	815.8200	0.8158	(18.067)	0	0	0
2013/06/07	R207	06/02/2014	6.66	Put	Bond Future	4,182.4100	4.1824	4,644.1500	4.6442	11.040	0	0	0
2013/06/07	R207	06/02/2014	6.64	Call	Bond Future	967.7600	0.9678	791.6700	0.7917	(18.196)	0	0	0
2013/06/07	R207	06/02/2014	6.64	Put	Bond Future	4,252.8100	4.2528	4,718.3600	4.7184	10.947	0	0	0
2013/06/07	R207	06/02/2014	6.65	Call	Bond Future	981.6700	0.9817	803.6800	0.8037	(18.131)	0	0	0
2013/06/07	R207	06/02/2014	6.65	Put	Bond Future	4,217.5200	4.2175	4,681.1700	4.6812	10.993	0	0	0
2013/06/07	R207	08/05/2014			Bond Future	7.4241	101.5537	7.5679	100.9033	1.936	0.0000	0.0000	0
2013/06/07	R207	08/05/2014	6.21	Call	Bond Future	663.9800	0.6640	543.0400	0.5430	(18.214)	0	0	0
2013/06/07	R207	08/05/2014	6.21	Put	Bond Future	6,371.1200	6.3711	6,900.5700	6.9006	8.310	0	0	0
2013/06/07	R207	08/05/2014	6.19	Call	Bond Future	645.6200	0.6456	527.3300	0.5273	(18.322)	0	0	0

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2013/06/07	R207	08/05/2014	6.19	Put	Bond Future	6,450.0600	6.4501	6,982.1600	6.9822	8.250	0	0	0
2013/06/07	R207	08/05/2014	6.20	Call	Bond Future	654.7500	0.6547	535.1400	0.5351	(18.268)	0	0	0
2013/06/07	R207	08/05/2014	6.20	Put	Bond Future	6,410.5300	6.4105	6,941.3100	6.9413	8.280	0	0	0
2013/06/07	R208	01/08/2013			Bond Future	7.2202	99.6210	7.3578	98.8399	1.906	0.0000	0.0000	18,509
2013/06/07	R208	01/08/2013	101.40	Call	Bond Future	90,576.5200	90.5765	89,795.4200	89.7954	(0.862)	0	0	0
2013/06/07	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R208	07/11/2013			Bond Future	7.3107	97.6310	7.4550	96.8390	1.973	0.0000	0.0000	0
2013/06/07	R208	07/11/2013	6.79	Call	Bond Future	894.7400	0.8947	679.6800	0.6797	(24.036)	0	0	0
2013/06/07	R208	07/11/2013	6.79	Put	Bond Future	3,821.7000	3.8217	4,398.7300	4.3987	15.099	0	0	0
2013/06/07	R208	07/11/2013	6.80	Call	Bond Future	911.1900	0.9112	693.1400	0.6931	(23.930)	0	0	0
2013/06/07	R208	07/11/2013	6.80	Put	Bond Future	3,780.9200	3.7809	4,354.9600	4.3550	15.183	0	0	0
2013/06/07	R208	07/11/2013	6.81	Call	Bond Future	927.8500	0.9278	706.7900	0.7068	(23.825)	0	0	0
2013/06/07	R208	07/11/2013	6.81	Put	Bond Future	3,740.4000	3.7404	4,311.4300	4.3114	15.267	0	0	0
2013/06/07	R208	07/11/2013	7.50	Call	Bond Future	2,613.6900	2.6137	2,163.4100	2.1634	(17.228)	0	0	0
2013/06/07	R208	07/11/2013	7.50	Put	Bond Future	1,575.9100	1.5759	1,917.7200	1.9177	21.690	0	0	1,520
2013/06/07	R208	06/02/2014			Bond Future	7.3955	98.9446	7.5464	98.1418	2.040	0.0000	0.0000	0
2013/06/07	R208	06/02/2014	6.75	Call	Bond Future	1,156.3000	1.1563	928.3900	0.9284	(19.710)	0	0	0
2013/06/07	R208	06/02/2014	6.75	Put	Bond Future	4,685.6600	4.6857	5,260.5500	5.2605	12.269	0	0	0
2013/06/07	R208	06/02/2014	6.76	Call	Bond Future	1,173.1000	1.1731	942.7500	0.9428	(19.636)	0	0	0
2013/06/07	R208	06/02/2014	6.76	Put	Bond Future	4,646.5900	4.6466	5,219.0400	5.2190	12.320	0	0	0
2013/06/07	R208	06/02/2014	6.74	Call	Bond Future	1,140.2200	1.1402	914.7000	0.9147	(19.779)	0	0	0
2013/06/07	R208	06/02/2014	6.74	Put	Bond Future	4,725.4900	4.7255	5,302.7700	5.3028	12.216	0	0	0
2013/06/07	R208	08/05/2014			Bond Future	7.4842	96.8880	7.6422	96.0744	2.111	0.0000	0.0000	0
2013/06/07	R208	08/05/2014	6.30	Call	Bond Future	788.4000	0.7884	632.6600	0.6327	(19.754)	0	0	0
2013/06/07	R208	08/05/2014	6.30	Put	Bond Future	7,166.0000	7.1660	7,823.9400	7.8239	9.181	0	0	0
2013/06/07	R208	08/05/2014	6.31	Call	Bond Future	799.2600	0.7993	641.8200	0.6418	(19.698)	0	0	0
2013/06/07	R208	08/05/2014	6.31	Put	Bond Future	7,120.8700	7.1209	7,777.1100	7.7771	9.216	0	0	0
2013/06/07	R208	08/05/2014	6.29	Call	Bond Future	777.6500	0.7777	623.5900	0.6236	(19.811)	0	0	0
2013/06/07	R208	08/05/2014	6.29	Put	Bond Future	7,211.2600	7.2113	7,870.8800	7.8709	9.147	0	0	0
2013/06/07	R209	01/08/2013			Bond Future	8.7250	77.9044	8.8564	76.8759	1.505	0.0000	0.0000	9,942
2013/06/07	R209	01/08/2013	79.36	Call	Bond Future	67,955.3100	67.9553	66,926.7500	66.9268	(1.514)	0	0	0
2013/06/07	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R209	01/08/2013	8.00	Call	Bond Future	290.6500	0.2907	177.8800	0.1779	(38.799)	0	0	0
2013/06/07	R209	01/08/2013	8.00	Put	Bond Future	6,385.1900	6.3852	7,300.9800	7.3010	14.342	0	0	2,000
2013/06/07	R209	07/11/2013			Bond Future	8.8136	75.8596	8.9491	74.8164	1.537	0.0000	0.0000	0
2013/06/07	R209	07/11/2013	8.65	Call	Bond Future	2,891.6400	2.8916	2,421.3100	2.4213	(16.265)	0	0	0
2013/06/07	R209	07/11/2013	8.65	Put	Bond Future	4,182.1300	4.1821	4,754.9200	4.7549	13.696	0	0	4,700
2013/06/07	R209	07/11/2013	8.79	Call	Bond Future	3,399.5500	3.3995	2,876.5200	2.8765	(15.385)	0	0	0
2013/06/07	R209	07/11/2013	8.79	Put	Bond Future	3,583.5400	3.5835	4,103.6300	4.1036	14.513	0	0	0
2013/06/07	R209	07/11/2013	8.80	Call	Bond Future	3,437.4600	3.4375	2,910.6900	2.9107	(15.324)	0	0	0
2013/06/07	R209	07/11/2013	8.80	Put	Bond Future	3,543.3700	3.5434	4,059.7200	4.0597	14.572	0	0	0
2013/06/07	R209	07/11/2013	8.81	Call	Bond Future	3,475.5900	3.4756	2,945.0900	2.9451	(15.264)	0	0	0
2013/06/07	R209	07/11/2013	8.81	Put	Bond Future	3,503.5400	3.5035	4,016.1600	4.0162	14.631	0	0	0
2013/06/07	R209	07/11/2013	9.50	Call	Bond Future	6,554.9000	6.5549	5,793.2200	5.7932	(11.620)	0	0	0
2013/06/07	R209	07/11/2013	9.50	Put	Bond Future	1,495.4900	1.4955	1,776.9300	1.7769	18.819	0	0	980
2013/06/07	R209	06/02/2014			Bond Future	8.8956	76.8802	9.0350	75.8231	1.567	0.0000	0.0000	0

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2013/06/07	R209	06/02/2014	8.56	Call	Bond Future	3,293.9200	3.2939	2,844.7700	2.8448	(13.636)	0	0	0
2013/06/07	R209	06/02/2014	8.56	Put	Bond Future	5,937.5100	5.9375	6,545.5500	6.5455	10.241	0	0	0
2013/06/07	R209	06/02/2014	8.54	Call	Bond Future	3,229.3600	3.2294	2,786.1900	2.7862	(13.723)	0	0	0
2013/06/07	R209	06/02/2014	8.54	Put	Bond Future	6,035.0700	6.0351	6,649.0900	6.6491	10.174	0	0	0
2013/06/07	R209	06/02/2014	8.55	Call	Bond Future	3,261.5500	3.2615	2,815.4000	2.8154	(13.679)	0	0	0
2013/06/07	R209	06/02/2014	8.55	Put	Bond Future	5,986.1300	5.9861	6,597.1700	6.5972	10.208	0	0	0
2013/06/07	R209	08/05/2014			Bond Future	8.9789	74.7765	9.1225	73.7049	1.599	0.0000	0.0000	0
2013/06/07	R209	08/05/2014	7.86	Call	Bond Future	1,978.6000	1.9786	1,693.3200	1.6933	(14.418)	0	0	0
2013/06/07	R209	08/05/2014	7.86	Put	Bond Future	11,233.0100	11.2330	12,019.3100	12.0193	7.000	0	0	0
2013/06/07	R209	08/05/2014	7.84	Call	Bond Future	1,937.0400	1.9370	1,656.3200	1.6563	(14.492)	0	0	0
2013/06/07	R209	08/05/2014	7.84	Put	Bond Future	11,372.6300	11.3726	12,163.4900	12.1635	6.954	0	0	0
2013/06/07	R209	08/05/2014	7.85	Call	Bond Future	1,957.7500	1.9578	1,674.7500	1.6747	(14.455)	0	0	0
2013/06/07	R209	08/05/2014	7.85	Put	Bond Future	11,302.6800	11.3027	12,091.2600	12.0913	6.977	0	0	0
2013/06/07	R210	01/08/2013			Bond Future	166.9915	166.9915	166.6262	166.6262	(0.219)	0.0000	0.0000	1,237
2013/06/07	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R210	01/08/2013	172.99	Put	Bond Future	5,998.5100	5.9985	6,363.8000	6.3638	6.090	0	0	0
2013/06/07	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R210	01/08/2013	173.00	Put	Bond Future	6,008.5100	6.0085	6,373.8000	6.3738	6.080	0	0	0
2013/06/07	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R210	01/08/2013	173.01	Put	Bond Future	6,018.5100	6.0185	6,383.8000	6.3838	6.069	0	0	0
2013/06/07	R211	01/08/2013			Bond Future	130.6261	130.6261	130.6571	130.6571	0.024	0.0000	0.0000	522
2013/06/07	R211	01/08/2013	129.99	Call	Bond Future	636.0600	0.6361	667.0800	0.6671	4.877	0	0	0
2013/06/07	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R211	01/08/2013	130.00	Call	Bond Future	626.0600	0.6261	657.0800	0.6571	4.955	0	0	0
2013/06/07	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R211	01/08/2013	130.01	Call	Bond Future	616.0600	0.6161	647.0800	0.6471	5.035	0	0	0
2013/06/07	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R212	01/08/2013			Bond Future	135.7499	135.7499	135.5755	135.5755	(0.129)	0.0000	0.0000	21,791
2013/06/07	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R212	01/08/2013	137.99	Put	Bond Future	2,240.1100	2.2401	2,414.5500	2.4146	7.787	0	0	0
2013/06/07	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R212	01/08/2013	138.00	Put	Bond Future	2,250.1100	2.2501	2,424.5500	2.4246	7.753	0	0	0
2013/06/07	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R212	01/08/2013	138.01	Put	Bond Future	2,260.1100	2.2601	2,434.5500	2.4346	7.718	0	0	0
2013/06/07	R213	01/08/2013			Bond Future	8.4710	89.6938	8.6126	88.5484	1.672	0.0000	0.0000	6,831
2013/06/07	R213	01/08/2013	91.25	Call	Bond Future	79,078.7900	79.0788	77,933.4200	77.9334	(1.448)	0	0	0
2013/06/07	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R213	07/11/2013			Bond Future	8.5627	87.4229	8.7090	86.2614	1.708	0.0000	0.0000	0
2013/06/07	R213	07/11/2013	8.59	Call	Bond Future	3,649.1800	3.6492	3,052.5200	3.0525	(16.351)	0	0	0
2013/06/07	R213	07/11/2013	8.59	Put	Bond Future	3,430.9500	3.4310	3,995.8300	3.9958	16.464	0	0	0
2013/06/07	R213	07/11/2013	8.60	Call	Bond Future	3,689.7700	3.6898	3,088.9100	3.0889	(16.284)	0	0	0
2013/06/07	R213	07/11/2013	8.60	Put	Bond Future	3,391.6800	3.3917	3,952.3600	3.9524	16.531	0	0	0
2013/06/07	R213	07/11/2013	8.61	Call	Bond Future	3,730.5900	3.7306	3,125.5400	3.1255	(16.219)	0	0	0
2013/06/07	R213	07/11/2013	8.61	Put	Bond Future	3,352.7600	3.3528	3,909.2500	3.9093	16.598	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
2013/06/07	R213	06/02/2014			Bond Future	8.6492		88.5991	8.8001	87.4218	1.744	0.0000	0.0000	0
2013/06/07	R213	06/02/2014	8.31	Call	Bond Future	3,311.0700		3.3111	2,820.3100	2.8203	(14.822)	0	0	0
2013/06/07	R213	06/02/2014	8.31	Put	Bond Future	6,047.4400		6.0474	6,734.0300	6.7340	11.353	0	0	0
2013/06/07	R213	06/02/2014	8.29	Call	Bond Future	3,244.6000		3.2446	2,760.5400	2.7605	(14.919)	0	0	0
2013/06/07	R213	06/02/2014	8.29	Put	Bond Future	6,146.2200		6.1462	6,839.5100	6.8395	11.280	0	0	0
2013/06/07	R213	06/02/2014	8.30	Call	Bond Future	3,277.7400		3.2777	2,790.3300	2.7903	(14.870)	0	0	0
2013/06/07	R213	06/02/2014	8.30	Put	Bond Future	6,096.6800		6.0967	6,786.6200	6.7866	11.317	0	0	0
2013/06/07	R213	08/05/2014			Bond Future	8.7337		86.2605	8.8892	85.0673	1.780	0.0000	0.0000	0
2013/06/07	R213	08/05/2014	7.66	Call	Bond Future	2,112.6400		2.1126	1,788.6000	1.7886	(15.338)	0	0	0
2013/06/07	R213	08/05/2014	7.66	Put	Bond Future	11,065.0200		11.0650	11,934.2200	11.9342	7.855	0	0	0
2013/06/07	R213	08/05/2014	7.64	Call	Bond Future	2,069.5400		2.0695	1,750.5300	1.7505	(15.415)	0	0	0
2013/06/07	R213	08/05/2014	7.64	Put	Bond Future	11,201.2000		11.2012	12,075.4300	12.0754	7.805	0	0	0
2013/06/07	R213	08/05/2014	7.65	Call	Bond Future	2,091.0100		2.0910	1,769.4900	1.7695	(15.376)	0	0	0
2013/06/07	R213	08/05/2014	7.65	Put	Bond Future	11,132.9700		11.1330	12,004.6900	12.0047	7.830	0	0	0
2013/06/07	R214	01/08/2013			Bond Future	8.7990		79.1050	8.9152	78.1561	1.320	0.0000	0.0000	840
2013/06/07	R214	01/08/2013	84.31	Call	Bond Future	68,657.1100		68.6571	67,708.1800	67.7082	(1.382)	0	0	0
2013/06/07	R214	01/08/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R214	07/11/2013			Bond Future	8.8868		76.9373	9.0066	75.9750	1.348	0.0000	0.0000	0
2013/06/07	R214	07/11/2013	7.79	Call	Bond Future	795.4700		0.7955	636.7400	0.6367	(19.954)	0	0	0
2013/06/07	R214	07/11/2013	7.79	Put	Bond Future	10,650.4600		10.6505	11,454.0200	11.4540	7.545	0	0	0
2013/06/07	R214	07/11/2013	7.80	Call	Bond Future	810.2000		0.8102	649.1100	0.6491	(19.883)	0	0	0
2013/06/07	R214	07/11/2013	7.80	Put	Bond Future	10,566.0400		10.5660	11,367.2400	11.3672	7.583	0	0	0
2013/06/07	R214	07/11/2013	7.81	Call	Bond Future	825.1300		0.8251	661.6500	0.6617	(19.813)	0	0	0
2013/06/07	R214	07/11/2013	7.81	Put	Bond Future	10,482.0200		10.4820	11,280.8300	11.2808	7.621	0	0	0
2013/06/07	R248	01/08/2013			Bond Future	8.8501		102.6948	8.9561	101.5790	1.198	0.0000	0.0000	603
2013/06/07	R248	01/08/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R248	01/08/2013	7.84	Put	Bond Future	11,869.7600		11.8698	12,985.6000	12.9856	9.401	0	0	0
2013/06/07	R248	01/08/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R248	01/08/2013	7.85	Put	Bond Future	11,740.2100		11.7402	12,856.0500	12.8561	9.504	0	0	0
2013/06/07	R248	01/08/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R248	01/08/2013	7.86	Put	Bond Future	11,610.9100		11.6109	12,726.7500	12.7267	9.610	0	0	0
2013/06/07	R248	07/11/2013			Bond Future	8.9399		99.7231	9.0494	98.5916	1.225	0.0000	0.0000	0
2013/06/07	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R248	07/11/2013	7.84	Put	Bond Future	12,798.0400		12.7980	13,929.5700	13.9296	8.841	0	0	0
2013/06/07	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R248	07/11/2013	7.85	Put	Bond Future	12,668.7100		12.6687	13,800.2400	13.8002	8.932	0	0	0
2013/06/07	R248	07/11/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/07	R248	07/11/2013	7.86	Put	Bond Future	12,539.6400		12.5396	13,671.1700	13.6712	9.024	0	0	0

Total

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