



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 30/05/2013 to 30/05/2013

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/30	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/30	2025	01/08/2013			Bond Future	119.6181	119.6181	118.9001	118.9001	(0.600)	0.0000	0.0000	0
2013/05/30	2025	01/08/2013	117.99	Call	Bond Future	1,628.0700	1.6281	910.0800	0.9101	(44.101)	0	0	0
2013/05/30	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	2025	01/08/2013	118.00	Call	Bond Future	1,618.0700	1.6181	900.0800	0.9001	(44.373)	0	0	0
2013/05/30	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	2025	01/08/2013	118.01	Call	Bond Future	1,608.0700	1.6081	890.0800	0.8901	(44.649)	0	0	0
2013/05/30	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	2038	01/08/2013			Bond Future	113.6935	113.6935	113.0782	113.0782	(0.541)	0.0000	0.0000	9
2013/05/30	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	2038	01/08/2013	114.99	Put	Bond Future	1,296.5400	1.2965	1,911.8100	1.9118	47.455	0	0	0
2013/05/30	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	2038	01/08/2013	115.00	Put	Bond Future	1,306.5400	1.3065	1,921.8100	1.9218	47.092	0	0	0
2013/05/30	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	2038	01/08/2013	115.01	Put	Bond Future	1,316.5400	1.3165	1,931.8100	1.9318	46.734	0	0	0
2013/05/30	2050	01/08/2013			Bond Future	121.1660	121.1660	121.2062	121.2062	0.033	0.0000	0.0000	122
2013/05/30	2050	01/08/2013	118.99	Call	Bond Future	2,176.0400	2.1760	2,216.1900	2.2162	1.845	0	0	0
2013/05/30	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	2050	01/08/2013	119.00	Call	Bond Future	2,166.0400	2.1660	2,206.1900	2.2062	1.854	0	0	0
2013/05/30	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	2050	01/08/2013	119.01	Call	Bond Future	2,156.0400	2.1560	2,196.1900	2.1962	1.862	0	0	0
2013/05/30	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	AL37	01/08/2013			Index Future	417.1020	417.1020	414.5070	414.5070	(0.622)	0.0000	0.0000	75
2013/05/30	AL37	07/11/2013			Index Future	422.9890	422.9890	420.3580	420.3580	(0.622)	0.0000	0.0000	0
2013/05/30	AL7T	01/08/2013			Index Future	500.5820	500.5820	495.6340	495.6340	(0.988)	0.0000	0.0000	1
2013/05/30	AL7T	07/11/2013			Index Future	507.6480	507.6480	502.6300	502.6300	(0.988)	0.0000	0.0000	0
2013/05/30	ALBI	01/08/2013			Index Future	446.0050	446.0050	442.4650	442.4650	(0.794)	0.0000	0.0000	736
2013/05/30	ALBI	07/11/2013			Index Future	452.3000	452.3000	448.7110	448.7110	(0.793)	0.0000	0.0000	85
2013/05/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/05/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/30	EL28	01/08/2013			Bond Future	116.2099	116.2099	116.2480	116.2480	0.033	0.0000	0.0000	0
2013/05/30	EL28	01/08/2013	115.01	Call	Bond Future	1,199.9300	1.1999	1,238.0000	1.2380	3.173	0	0	0
2013/05/30	EL28	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	EL28	01/08/2013	114.99	Call	Bond Future	1,219.9300	1.2199	1,258.0000	1.2580	3.121	0	0	0
2013/05/30	EL28	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	EL28	01/08/2013	115.00	Call	Bond Future	1,209.9300	1.2099	1,248.0000	1.2480	3.146	0	0	0
2013/05/30	EL28	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	ES33	01/08/2013			Bond Future	8.8791	90.0959	8.9904	89.1709	1.254	0.0000	0.0000	292
2013/05/30	ES33	01/08/2013	9.00	Call	Bond Future	1,003.6700	1.0037	78.6600	0.0787	(92.163)	0	0	0
2013/05/30	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	ES33	01/08/2013	91.02	Call	Bond Future	79,044.5400	79.0445	78,119.5300	78.1195	(1.170)	0	0	0
2013/05/30	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	ES33	07/11/2013			Bond Future	8.9801	87.5863	9.0952	86.6482	1.281	0.0000	0.0000	0
2013/05/30	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	ES33	07/11/2013	8.49	Put	Bond Future	4,177.9400	4.1779	5,116.0200	5.1160	22.453	0	0	0
2013/05/30	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	ES33	07/11/2013	8.50	Put	Bond Future	4,089.6600	4.0897	5,027.7400	5.0277	22.938	0	0	0
2013/05/30	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	ES33	07/11/2013	8.51	Put	Bond Future	4,001.5100	4.0015	4,939.5900	4.9396	23.443	0	0	0
2013/05/30	GOVI	01/08/2013			GOVI	445.4390	445.4390	441.9620	441.9620	(0.781)	0.0000	0.0000	370
2013/05/30	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	GOVI	01/08/2013	445.99	Put	GOVI	5,510.0000	0.5510	40,280.0000	4.0280	631.034	0	0	0
2013/05/30	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	GOVI	01/08/2013	446.00	Put	GOVI	5,610.0000	0.5610	40,380.0000	4.0380	619.786	0	0	0
2013/05/30	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	GOVI	01/08/2013	446.01	Put	GOVI	5,710.0000	0.5710	40,480.0000	4.0480	608.932	0	0	0
2013/05/30	GOVI	07/11/2013			GOVI	451.7260	451.7260	448.2000	448.2000	(0.781)	0.0000	0.0000	0
2013/05/30	GOVI	07/11/2013	445.99	Call	GOVI	57,360.0000	5.7360	22,100.0000	2.2100	(61.471)	0	0	0
2013/05/30	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	GOVI	07/11/2013	446.00	Call	GOVI	57,260.0000	5.7260	22,000.0000	2.2000	(61.579)	0	0	0
2013/05/30	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	GOVI	07/11/2013	446.01	Call	GOVI	57,160.0000	5.7160	21,900.0000	2.1900	(61.686)	0	0	0
2013/05/30	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/30	IGOV	01/08/2013			Index Future	209.9360	209.9360	209.5460	209.5460	(0.186)	0.0000	0.0000	1,045
2013/05/30	IGOV	07/11/2013			Index Future	212.9270	212.9270	212.5320	212.5320	(0.186)	0.0000	0.0000	7
2013/05/30	ILBI	01/08/2013			Index Future	570.6210	570.6210	569.1770	569.1770	(0.253)	0.0000	0.0000	186
2013/05/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2013/05/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/30	JBAF	19/06/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	750
2013/05/30	JBAF	17/07/2013			Jibar Tradeable Future	5.1000	94.9000	5.0800	94.9200	(0.392)	0.0000	0.0000	0
2013/05/30	JBAF	21/08/2013			Jibar Tradeable Future	5.0700	94.9300	5.0300	94.9700	(0.789)	0.0000	0.0000	0
2013/05/30	JBAF	18/09/2013			Jibar Tradeable Future	5.0400	94.9600	5.0000	95.0000	(0.794)	0.0000	0.0000	2,200
2013/05/30	JBAF	16/10/2013			Jibar Tradeable Future	5.0200	94.9800	4.9700	95.0300	(0.996)	0.0000	0.0000	1,000
2013/05/30	JBAF	20/11/2013			Jibar Tradeable Future	5.0200	94.9800	4.9600	95.0400	(1.195)	0.0000	0.0000	0
2013/05/30	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	4.9600	95.0400	(1.195)	0.0000	0.0000	1,500
2013/05/30	JBAF	19/03/2014			Jibar Tradeable Future	5.0500	94.9500	4.9900	95.0100	(1.188)	0.0000	0.0000	0
2013/05/30	JBAF	18/06/2014			Jibar Tradeable Future	5.1600	94.8400	5.0800	94.9200	(1.550)	0.0000	0.0000	1,000
2013/05/30	JBAF	17/09/2014			Jibar Tradeable Future	5.2800	94.7200	5.2000	94.8000	(1.515)	0.0000	0.0000	0
2013/05/30	JBAF	17/12/2014			Jibar Tradeable Future	5.4200	94.5800	5.3300	94.6700	(1.661)	0.0000	0.0000	0
2013/05/30	JBAF	18/03/2015			Jibar Tradeable Future	5.5800	94.4200	5.4700	94.5300	(1.971)	0.0000	0.0000	0
2013/05/30	R023	01/08/2013			Bond Future	6.9011	109.2147	7.0646	108.0493	2.370	0.0000	0.0000	9,415
2013/05/30	R023	01/08/2013	7.29	Call	Bond Future	2,744.8800	2.7449	1,579.4500	1.5794	(42.458)	0	0	0
2013/05/30	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R023	01/08/2013	7.30	Call	Bond Future	2,814.2500	2.8143	1,648.8200	1.6488	(41.412)	0	0	0
2013/05/30	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R023	01/08/2013	7.31	Call	Bond Future	2,883.5600	2.8836	1,718.1300	1.7181	(40.416)	0	0	0
2013/05/30	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R023	07/11/2013			Bond Future	6.9670	106.8405	7.1373	105.6586	2.445	0.0000	0.0000	0
2013/05/30	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R023	07/11/2013	6.49	Put	Bond Future	3,401.6100	3.4016	4,583.5100	4.5835	34.745	0	0	0
2013/05/30	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R023	07/11/2013	6.50	Put	Bond Future	3,328.8800	3.3289	4,510.7800	4.5108	35.504	0	0	0
2013/05/30	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R023	07/11/2013	6.51	Put	Bond Future	3,256.2000	3.2562	4,438.1000	4.4381	36.297	0	0	0
2013/05/30	R157	01/08/2013			Bond Future	5.3367	121.3464	5.4896	121.0146	2.865	0.0000	0.0000	7,776
2013/05/30	R157	01/08/2013	116.11	Call	Bond Future	91,890.7900	91.8908	91,559.0100	91.5590	(0.361)	0	0	0
2013/05/30	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R157	07/11/2013			Bond Future	5.3458	116.2528	5.5239	115.9164	3.332	0.0000	0.0000	0
2013/05/30	R157	07/11/2013	5.59	Call	Bond Future	709.5600	0.7096	504.3500	0.5044	(28.921)	0	0	0
2013/05/30	R157	07/11/2013	5.59	Put	Bond Future	248.5400	0.2485	379.8000	0.3798	52.812	0	0	0
2013/05/30	R157	07/11/2013	5.60	Call	Bond Future	722.3200	0.7223	514.9400	0.5149	(28.710)	0	0	0
2013/05/30	R157	07/11/2013	5.60	Put	Bond Future	242.4800	0.2425	371.5700	0.3716	53.237	0	0	0
2013/05/30	R157	07/11/2013	5.61	Call	Bond Future	735.1900	0.7352	525.6500	0.5256	(28.501)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/30	R157	07/11/2013	5.61	Put	Bond Future	236.5300	0.2365	363.4600	0.3635	53.663	0	0	0
2013/05/30	R157	06/02/2014			Bond Future	5.3378	117.8178	5.5475	117.4767	3.929	0.0000	0.0000	0
2013/05/30	R157	06/02/2014	5.66	Call	Bond Future	816.3400	0.8163	607.2600	0.6073	(25.612)	0	0	0
2013/05/30	R157	06/02/2014	5.66	Put	Bond Future	292.8900	0.2929	424.8900	0.4249	45.068	0	0	0
2013/05/30	R157	06/02/2014	5.64	Call	Bond Future	794.5100	0.7945	588.6900	0.5887	(25.905)	0	0	0
2013/05/30	R157	06/02/2014	5.64	Put	Bond Future	303.4500	0.3034	438.7100	0.4387	44.574	0	0	0
2013/05/30	R157	06/02/2014	5.65	Call	Bond Future	805.3900	0.8054	597.9400	0.5979	(25.758)	0	0	0
2013/05/30	R157	06/02/2014	5.65	Put	Bond Future	298.1300	0.2981	431.7600	0.4318	44.823	0	0	0
2013/05/30	R157	08/05/2014			Bond Future	5.3088	112.6043	5.5610	112.2585	4.752	0.0000	0.0000	0
2013/05/30	R157	08/05/2014	5.21	Call	Bond Future	444.6700	0.4447	303.2900	0.3033	(31.794)	0	0	0
2013/05/30	R157	08/05/2014	5.21	Put	Bond Future	580.4500	0.5805	784.7800	0.7848	35.202	0	0	0
2013/05/30	R157	08/05/2014	5.19	Call	Bond Future	432.2500	0.4323	293.7500	0.2938	(32.042)	0	0	0
2013/05/30	R157	08/05/2014	5.19	Put	Bond Future	595.5500	0.5955	802.7600	0.8028	34.793	0	0	0
2013/05/30	R157	08/05/2014	5.20	Call	Bond Future	438.4300	0.4384	298.5000	0.2985	(31.916)	0	0	0
2013/05/30	R157	08/05/2014	5.20	Put	Bond Future	587.9700	0.5880	793.7500	0.7938	34.998	0	0	0
2013/05/30	R186	01/08/2013			Bond Future	7.3562	127.7763	7.4782	126.5734	1.659	0.0000	0.0000	62,068
2013/05/30	R186	01/08/2013	7.25	Call	Bond Future	1,911.9000	1.9119	1,412.8000	1.4128	(26.105)	0	0	4,315
2013/05/30	R186	01/08/2013	7.25	Put	Bond Future	2,971.5000	2.9715	3,675.3600	3.6754	23.687	0	0	0
2013/05/30	R186	01/08/2013	128.26	Call	Bond Future	118,503.9300	118.5039	117,300.9700	117.3010	(1.015)	0	0	0
2013/05/30	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R186	01/08/2013	7.00	Call	Bond Future	1,027.2200	1.0272	712.0300	0.7120	(30.684)	0	0	0
2013/05/30	R186	01/08/2013	7.00	Put	Bond Future	4,631.4700	4.6315	5,519.2400	5.5192	19.168	0	0	4,100
2013/05/30	R186	01/08/2013	7.20	Call	Bond Future	1,705.1900	1.7052	1,244.9700	1.2450	(26.989)	0	0	6,800
2013/05/30	R186	01/08/2013	7.20	Put	Bond Future	3,268.1700	3.2682	4,010.9100	4.0109	22.726	0	0	2,957
2013/05/30	R186	01/08/2013	6.50	Call	Bond Future	193.1600	0.1932	114.3900	0.1144	(40.780)	0	0	500
2013/05/30	R186	01/08/2013	6.50	Put	Bond Future	9,101.0800	9.1011	10,225.2700	10.2253	12.352	0	0	0
2013/05/30	R186	01/08/2013	6.75	Call	Bond Future	481.3600	0.4814	309.8900	0.3099	(35.622)	0	0	1,000
2013/05/30	R186	01/08/2013	6.75	Put	Bond Future	6,700.9700	6.7010	7,732.4600	7.7325	15.393	0	0	0
2013/05/30	R186	01/08/2013	6.80	Call	Bond Future	566.8000	0.5668	370.6200	0.3706	(34.612)	0	0	0
2013/05/30	R186	01/08/2013	6.80	Put	Bond Future	6,257.5700	6.2576	7,264.3500	7.2643	16.089	0	0	100
2013/05/30	R186	07/11/2013			Bond Future	7.4272	129.5799	7.5537	128.3599	1.704	0.0000	0.0000	540
2013/05/30	R186	07/11/2013	8.16	Call	Bond Future	8,300.7300	8.3007	7,378.8400	7.3788	(11.106)	0	0	0
2013/05/30	R186	07/11/2013	8.16	Put	Bond Future	1,458.3100	1.4583	1,756.4200	1.7564	20.442	0	0	0
2013/05/30	R186	07/11/2013	8.75	Call	Bond Future	12,503.3700	12.5034	11,417.0200	11.4170	(8.688)	0	0	0
2013/05/30	R186	07/11/2013	8.75	Put	Bond Future	526.0900	0.5261	659.7400	0.6597	25.404	0	0	1,030
2013/05/30	R186	07/11/2013	6.75	Call	Bond Future	1,455.7300	1.4557	1,155.8500	1.1558	(20.600)	0	0	1,000
2013/05/30	R186	07/11/2013	6.75	Put	Bond Future	8,274.9600	8.2750	9,195.0800	9.1951	11.119	0	0	0
2013/05/30	R186	07/11/2013	8.14	Call	Bond Future	8,165.1300	8.1651	7,250.1900	7.2502	(11.205)	0	0	0
2013/05/30	R186	07/11/2013	8.14	Put	Bond Future	1,502.4500	1.5025	1,807.5100	1.8075	20.304	0	0	0
2013/05/30	R186	07/11/2013	8.15	Call	Bond Future	8,232.7100	8.2327	7,314.2700	7.3143	(11.156)	0	0	0
2013/05/30	R186	07/11/2013	8.15	Put	Bond Future	1,480.1100	1.4801	1,781.6700	1.7817	20.374	0	0	0
2013/05/30	R186	07/11/2013	6.50	Call	Bond Future	913.9700	0.9140	706.0700	0.7061	(22.747)	0	0	5,290
2013/05/30	R186	07/11/2013	6.50	Put	Bond Future	10,379.6100	10.3796	11,391.7100	11.3917	9.751	0	0	0
2013/05/30	R186	06/02/2014			Bond Future	7.4921	126.0337	7.6230	124.7972	1.747	0.0000	0.0000	0
2013/05/30	R186	06/02/2014	7.76	Call	Bond Future	6,411.3000	6.4113	5,684.9500	5.6850	(11.329)	0	0	0
2013/05/30	R186	06/02/2014	7.76	Put	Bond Future	3,899.2500	3.8993	4,409.4200	4.4094	13.084	0	0	0
2013/05/30	R186	06/02/2014	7.74	Call	Bond Future	6,303.5600	6.3036	5,584.2900	5.5843	(11.411)	0	0	0

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2013/05/30	R186	06/02/2014	7.74	Put	Bond Future	3,976.6200	3.9766	4,493.8700	4.4939	13.007	0	0	0
2013/05/30	R186	06/02/2014	7.75	Call	Bond Future	6,357.3300	6.3573	5,634.5100	5.6345	(11.370)	0	0	0
2013/05/30	R186	06/02/2014	7.75	Put	Bond Future	3,937.7900	3.9378	4,451.4900	4.4515	13.045	0	0	0
2013/05/30	R186	08/05/2014			Bond Future	7.5597	127.7407	7.6953	126.4874	1.793	0.0000	0.0000	0
2013/05/30	R186	08/05/2014	7.11	Call	Bond Future	3,920.5900	3.9206	3,425.1100	3.4251	(12.638)	0	0	0
2013/05/30	R186	08/05/2014	7.11	Put	Bond Future	8,208.0500	8.2080	8,965.8300	8.9658	9.232	0	0	0
2013/05/30	R186	08/05/2014	7.09	Call	Bond Future	3,848.2200	3.8482	3,359.1600	3.3592	(12.709)	0	0	0
2013/05/30	R186	08/05/2014	7.09	Put	Bond Future	8,331.0500	8.3311	9,095.2500	9.0952	9.173	0	0	0
2013/05/30	R186	08/05/2014	7.10	Call	Bond Future	3,884.3000	3.8843	3,392.0400	3.3920	(12.673)	0	0	0
2013/05/30	R186	08/05/2014	7.10	Put	Bond Future	8,269.3900	8.2694	9,030.3900	9.0304	9.203	0	0	0
2013/05/30	R197	01/08/2013			Bond Future	296.0544	296.0544	296.1415	296.1415	0.029	0.0000	0.0000	2,633
2013/05/30	R197	01/08/2013	294.99	Call	Bond Future	1,064.4300	1.0644	1,151.4800	1.1515	8.178	0	0	0
2013/05/30	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R197	01/08/2013	295.00	Call	Bond Future	1,054.4300	1.0544	1,141.4800	1.1415	8.256	0	0	0
2013/05/30	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R197	01/08/2013	295.01	Call	Bond Future	1,044.4300	1.0444	1,131.4800	1.1315	8.335	0	0	0
2013/05/30	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R201	01/08/2013			Bond Future	5.1914	105.7514	5.3159	105.5829	2.399	0.0000	0.0000	0
2013/05/30	R201	01/08/2013	107.45	Call	Bond Future	68,505.7100	68.5057	68,337.1900	68.3372	(0.246)	0	0	0
2013/05/30	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R201	07/11/2013			Bond Future	5.1626	107.2441	5.3191	107.0731	3.031	0.0000	0.0000	0
2013/05/30	R201	07/11/2013	4.79	Call	Bond Future	75.9700	0.0760	43.0600	0.0431	(43.320)	0	0	0
2013/05/30	R201	07/11/2013	4.79	Put	Bond Future	484.7000	0.4847	622.7100	0.6227	28.473	0	0	0
2013/05/30	R201	07/11/2013	4.80	Call	Bond Future	78.5600	0.0786	44.7200	0.0447	(43.075)	0	0	0
2013/05/30	R201	07/11/2013	4.80	Put	Bond Future	476.2900	0.4763	613.3700	0.6134	28.781	0	0	0
2013/05/30	R201	07/11/2013	4.81	Call	Bond Future	81.2100	0.0812	46.4400	0.0464	(42.815)	0	0	0
2013/05/30	R201	07/11/2013	4.81	Put	Bond Future	467.9400	0.4679	604.0900	0.6041	29.096	0	0	0
2013/05/30	R201	06/02/2014			Bond Future	5.0805	104.2790	5.2845	104.1057	4.015	0.0000	0.0000	0
2013/05/30	R201	06/02/2014	5.26	Call	Bond Future	339.9100	0.3399	245.5000	0.2455	(27.775)	0	0	0
2013/05/30	R201	06/02/2014	5.26	Put	Bond Future	187.3800	0.1874	266.2600	0.2663	42.096	0	0	0
2013/05/30	R201	06/02/2014	5.24	Call	Bond Future	329.2600	0.3293	236.6500	0.2366	(28.127)	0	0	0
2013/05/30	R201	06/02/2014	5.24	Put	Bond Future	193.7100	0.1937	274.3900	0.2744	41.650	0	0	0
2013/05/30	R201	06/02/2014	5.25	Call	Bond Future	334.5600	0.3346	241.0500	0.2411	(27.950)	0	0	0
2013/05/30	R201	06/02/2014	5.25	Put	Bond Future	190.5200	0.1905	270.3000	0.2703	41.875	0	0	0
2013/05/30	R201	08/05/2014			Bond Future	4.9214	105.6913	5.2122	105.5157	5.908	0.0000	0.0000	0
2013/05/30	R201	08/05/2014	4.76	Call	Bond Future	180.1300	0.1801	114.3400	0.1143	(36.524)	0	0	0
2013/05/30	R201	08/05/2014	4.76	Put	Bond Future	277.8900	0.2779	387.7600	0.3878	39.537	0	0	0
2013/05/30	R201	08/05/2014	4.74	Call	Bond Future	174.5600	0.1746	110.2400	0.1102	(36.847)	0	0	0
2013/05/30	R201	08/05/2014	4.74	Put	Bond Future	284.4400	0.2844	395.7800	0.3958	39.144	0	0	0
2013/05/30	R201	08/05/2014	4.75	Call	Bond Future	177.1300	0.1771	112.1000	0.1121	(36.713)	0	0	0
2013/05/30	R201	08/05/2014	4.75	Put	Bond Future	280.9500	0.2809	391.5800	0.3916	39.377	0	0	0
2013/05/30	R202	01/08/2013			Bond Future	224.9218	224.9218	224.2920	224.2920	(0.280)	0.0000	0.0000	44,020
2013/05/30	R202	01/08/2013	222.99	Call	Bond Future	1,931.8000	1.9318	1,302.0200	1.3020	(32.601)	0	0	0
2013/05/30	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R202	01/08/2013	223.00	Call	Bond Future	1,921.8000	1.9218	1,292.0200	1.2920	(32.770)	0	0	0

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2013/05/30	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R202	01/08/2013	223.01	Call	Bond Future	1,911.8000	1.9118	1,282.0200	1.2820	(32.942)	0	0	0
2013/05/30	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R203	01/08/2013			Bond Future	5.9477	111.5019	6.0941	110.9506	2.461	0.0000	0.0000	9,035
2013/05/30	R203	01/08/2013	109.11	Call	Bond Future	98,288.7500	98.2888	97,737.3500	97.7374	(0.561)	0	0	0
2013/05/30	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R203	07/11/2013			Bond Future	6.0022	108.9164	6.1606	108.3571	2.639	0.0000	0.0000	0
2013/05/30	R203	07/11/2013	5.71	Call	Bond Future	547.4700	0.5475	377.4100	0.3774	(31.063)	0	0	15
2013/05/30	R203	07/11/2013	5.71	Put	Bond Future	1,588.3200	1.5883	1,977.4700	1.9775	24.501	0	0	0
2013/05/30	R203	07/11/2013	5.99	Call	Bond Future	968.2200	0.9682	712.0600	0.7121	(26.457)	0	0	0
2013/05/30	R203	07/11/2013	5.99	Put	Bond Future	1,011.3000	1.0113	1,314.3500	1.3144	29.966	0	0	0
2013/05/30	R203	07/11/2013	6.00	Call	Bond Future	986.2100	0.9862	726.8600	0.7269	(26.298)	0	0	0
2013/05/30	R203	07/11/2013	6.00	Put	Bond Future	993.8600	0.9939	1,293.7200	1.2937	30.171	0	0	0
2013/05/30	R203	07/11/2013	6.01	Call	Bond Future	1,004.3900	1.0044	741.8500	0.7419	(26.139)	0	0	0
2013/05/30	R203	07/11/2013	6.01	Put	Bond Future	976.6300	0.9766	1,273.3000	1.2733	30.377	0	0	0
2013/05/30	R203	07/11/2013	571.00	Call	Bond Future	106,686.8300	106.6868	106,127.6200	106.1276	(0.524)	0	0	0
2013/05/30	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R203	06/02/2014			Bond Future	6.0519	110.3824	6.2233	109.8156	2.832	0.0000	0.0000	0
2013/05/30	R203	06/02/2014	6.16	Call	Bond Future	1,433.8400	1.4338	1,139.3800	1.1394	(20.536)	0	0	0
2013/05/30	R203	06/02/2014	6.16	Put	Bond Future	1,075.8300	1.0758	1,348.2000	1.3482	25.317	0	0	0
2013/05/30	R203	06/02/2014	5.95	Call	Bond Future	1,076.8100	1.0768	832.9500	0.8330	(22.647)	0	0	16
2013/05/30	R203	06/02/2014	5.95	Put	Bond Future	1,415.6300	1.4156	1,738.6000	1.7386	22.815	0	0	0
2013/05/30	R203	06/02/2014	6.14	Call	Bond Future	1,396.9500	1.3969	1,107.2800	1.1073	(20.736)	0	0	0
2013/05/30	R203	06/02/2014	6.14	Put	Bond Future	1,105.0700	1.1051	1,382.2300	1.3822	25.081	0	0	0
2013/05/30	R203	06/02/2014	6.15	Call	Bond Future	1,415.3300	1.4153	1,123.2600	1.1233	(20.636)	0	0	0
2013/05/30	R203	06/02/2014	6.15	Put	Bond Future	1,090.3800	1.0904	1,365.1400	1.3651	25.199	0	0	0
2013/05/30	R203	08/05/2014			Bond Future	6.1005	107.7162	6.2865	107.1417	3.049	0.0000	0.0000	0
2013/05/30	R203	08/05/2014	5.76	Call	Bond Future	893.3600	0.8934	689.4800	0.6895	(22.822)	0	0	0
2013/05/30	R203	08/05/2014	5.76	Put	Bond Future	1,954.9400	1.9549	2,325.5800	2.3256	18.959	0	0	0
2013/05/30	R203	08/05/2014	5.74	Call	Bond Future	869.4600	0.8695	669.5400	0.6695	(22.994)	0	0	0
2013/05/30	R203	08/05/2014	5.74	Put	Bond Future	1,993.8000	1.9938	2,368.4000	2.3684	18.788	0	0	0
2013/05/30	R203	08/05/2014	5.75	Call	Bond Future	881.3600	0.8814	679.4600	0.6795	(22.908)	0	0	0
2013/05/30	R203	08/05/2014	5.75	Put	Bond Future	1,974.3200	1.9743	2,346.9400	2.3469	18.873	0	0	0
2013/05/30	R204	01/08/2013			Bond Future	6.1660	109.2767	6.3109	108.5922	2.350	0.0000	0.0000	13,573
2013/05/30	R204	01/08/2013	110.75	Call	Bond Future	100,393.2200	100.3932	99,708.7100	99.7087	(0.682)	0	0	0
2013/05/30	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R204	07/11/2013			Bond Future	6.2210	110.8191	6.3752	110.1249	2.479	0.0000	0.0000	0
2013/05/30	R204	07/11/2013	6.29	Call	Bond Future	1,558.1000	1.5581	1,205.2100	1.2052	(22.649)	0	0	0
2013/05/30	R204	07/11/2013	6.29	Put	Bond Future	1,246.9500	1.2469	1,588.2500	1.5882	27.371	0	0	0
2013/05/30	R204	07/11/2013	6.30	Call	Bond Future	1,582.6200	1.5826	1,226.1600	1.2262	(22.523)	0	0	0
2013/05/30	R204	07/11/2013	6.30	Put	Bond Future	1,226.4500	1.2264	1,564.1800	1.5642	27.537	0	0	0
2013/05/30	R204	07/11/2013	6.31	Call	Bond Future	1,607.3600	1.6074	1,247.3400	1.2473	(22.398)	0	0	0
2013/05/30	R204	07/11/2013	6.31	Put	Bond Future	1,206.1900	1.2062	1,540.3600	1.5404	27.705	0	0	0
2013/05/30	R204	07/11/2013	7.00	Call	Bond Future	3,770.8600	3.7709	3,204.4000	3.2044	(15.022)	0	0	0
2013/05/30	R204	07/11/2013	7.00	Put	Bond Future	319.9800	0.3200	447.7100	0.4477	39.918	0	0	1,270
2013/05/30	R204	06/02/2014			Bond Future	6.2697	108.2800	6.4336	107.5764	2.613	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/30	R204	06/02/2014	6.40	Call	Bond Future	2,086.5700	2.0866	1,712.4200	1.7124	(17.931)	0	0	0
2013/05/30	R204	06/02/2014	6.40	Put	Bond Future	1,526.6600	1.5267	1,856.1200	1.8561	21.580	0	0	0
2013/05/30	R204	06/02/2014	6.41	Call	Bond Future	2,110.9000	2.1109	1,734.0900	1.7341	(17.851)	0	0	0
2013/05/30	R204	06/02/2014	6.41	Put	Bond Future	1,508.1600	1.5082	1,834.9600	1.8350	21.669	0	0	0
2013/05/30	R204	06/02/2014	6.39	Call	Bond Future	2,062.3800	2.0624	1,690.9100	1.6909	(18.012)	0	0	0
2013/05/30	R204	06/02/2014	6.39	Put	Bond Future	1,545.3200	1.5453	1,877.4600	1.8775	21.493	0	0	0
2013/05/30	R204	08/05/2014			Bond Future	6.3227	109.7465	6.4973	109.0334	2.761	0.0000	0.0000	0
2013/05/30	R204	08/05/2014	6.05	Call	Bond Future	1,446.6000	1.4466	1,166.0100	1.1660	(19.397)	0	0	0
2013/05/30	R204	08/05/2014	6.05	Put	Bond Future	2,572.3900	2.5724	3,004.9600	3.0050	16.816	0	0	0
2013/05/30	R204	08/05/2014	6.06	Call	Bond Future	1,464.5600	1.4646	1,181.6000	1.1816	(19.320)	0	0	0
2013/05/30	R204	08/05/2014	6.06	Put	Bond Future	2,548.8100	2.5488	2,979.0100	2.9790	16.878	0	0	0
2013/05/30	R204	08/05/2014	6.04	Call	Bond Future	1,428.7700	1.4288	1,150.5500	1.1506	(19.473)	0	0	0
2013/05/30	R204	08/05/2014	6.04	Put	Bond Future	2,596.1100	2.5961	3,031.0500	3.0311	16.754	0	0	0
2013/05/30	R206	01/08/2013			Bond Future	5.1700	101.4227	5.3083	101.3619	2.675	0.0000	0.0000	0
2013/05/30	R206	01/08/2013	103.94	Call	Bond Future	30,424.6000	30.4246	30,363.7700	30.3638	(0.200)	0	0	0
2013/05/30	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R206	07/11/2013			Bond Future	4.9665	102.8543	5.3118	102.7926	6.953	0.0000	0.0000	0
2013/05/30	R206	07/11/2013	4.29	Call	Bond Future	10.6500	0.0106	3.7200	0.0037	(65.070)	0	0	0
2013/05/30	R206	07/11/2013	4.29	Put	Bond Future	131.7600	0.1318	186.5200	0.1865	41.560	0	0	0
2013/05/30	R206	07/11/2013	4.30	Call	Bond Future	10.9500	0.0109	3.8400	0.0038	(64.932)	0	0	0
2013/05/30	R206	07/11/2013	4.30	Put	Bond Future	130.2600	0.1303	184.8400	0.1848	41.901	0	0	0
2013/05/30	R206	07/11/2013	4.31	Call	Bond Future	11.2500	0.0113	3.9700	0.0040	(64.711)	0	0	0
2013/05/30	R206	07/11/2013	4.31	Put	Bond Future	128.7700	0.1288	183.1800	0.1832	42.254	0	0	0
2013/05/30	R207	01/08/2013			Bond Future	6.4669	104.4994	6.6214	103.6803	2.388	0.0000	0.0000	13,651
2013/05/30	R207	01/08/2013	106.18	Call	Bond Future	96,928.1800	96.9282	96,109.1100	96.1091	(0.845)	0	0	0
2013/05/30	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R207	07/11/2013			Bond Future	6.5275	105.9743	6.6903	105.1437	2.494	0.0000	0.0000	0
2013/05/30	R207	07/11/2013	6.69	Call	Bond Future	2,163.4100	2.1634	1,704.3200	1.7043	(21.221)	0	0	0
2013/05/30	R207	07/11/2013	6.69	Put	Bond Future	1,334.4000	1.3344	1,705.9400	1.7059	27.843	0	0	0
2013/05/30	R207	07/11/2013	6.70	Call	Bond Future	2,193.2000	2.1932	1,730.2400	1.7302	(21.109)	0	0	0
2013/05/30	R207	07/11/2013	6.70	Put	Bond Future	1,313.4300	1.3134	1,681.1000	1.6811	27.993	0	0	0
2013/05/30	R207	07/11/2013	6.71	Call	Bond Future	2,223.2000	2.2232	1,756.3700	1.7564	(20.998)	0	0	0
2013/05/30	R207	07/11/2013	6.71	Put	Bond Future	1,292.7100	1.2927	1,656.5100	1.6565	28.142	0	0	0
2013/05/30	R207	06/02/2014			Bond Future	6.5833	103.7613	6.7547	102.9194	2.603	0.0000	0.0000	0
2013/05/30	R207	06/02/2014	6.66	Call	Bond Future	2,351.2300	2.3512	1,919.9900	1.9200	(18.341)	0	0	0
2013/05/30	R207	06/02/2014	6.66	Put	Bond Future	1,973.3500	1.9734	2,383.9900	2.3840	20.809	0	0	0
2013/05/30	R207	06/02/2014	6.64	Call	Bond Future	2,298.6300	2.2986	1,873.5200	1.8735	(18.494)	0	0	0
2013/05/30	R207	06/02/2014	6.64	Put	Bond Future	2,019.1100	2.0191	2,435.8800	2.4359	20.641	0	0	0
2013/05/30	R207	06/02/2014	6.65	Call	Bond Future	2,324.8500	2.3249	1,896.6800	1.8967	(18.417)	0	0	0
2013/05/30	R207	06/02/2014	6.65	Put	Bond Future	1,996.1300	1.9961	2,409.8400	2.4098	20.726	0	0	0
2013/05/30	R207	08/05/2014			Bond Future	6.6460	105.1666	6.8267	104.3133	2.720	0.0000	0.0000	0
2013/05/30	R207	08/05/2014	6.21	Call	Bond Future	1,526.5700	1.5266	1,224.8200	1.2248	(19.767)	0	0	0
2013/05/30	R207	08/05/2014	6.21	Put	Bond Future	3,620.8300	3.6208	4,172.3800	4.1724	15.233	0	0	0
2013/05/30	R207	08/05/2014	6.19	Call	Bond Future	1,490.7900	1.4908	1,194.1300	1.1941	(19.900)	0	0	0
2013/05/30	R207	08/05/2014	6.19	Put	Bond Future	3,682.3500	3.6824	4,238.9900	4.2390	15.116	0	0	0
2013/05/30	R207	08/05/2014	6.20	Call	Bond Future	1,508.6100	1.5086	1,209.4000	1.2094	(19.833)	0	0	0

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2013/05/30	R207	08/05/2014	6.20	Put	Bond Future	3,651.5100	3.6515	4,205.6000	4.2056	15.174	0	0	0
2013/05/30	R208	01/08/2013			Bond Future	6.5682	103.4290	6.7374	102.4231	2.577	0.0000	0.0000	9,943
2013/05/30	R208	01/08/2013	101.40	Call	Bond Future	94,384.5400	94.3845	93,378.6500	93.3786	(1.066)	0	0	0
2013/05/30	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R208	07/11/2013			Bond Future	6.6276	101.4930	6.8049	100.4729	2.675	0.0000	0.0000	0
2013/05/30	R208	07/11/2013	6.79	Call	Bond Future	2,489.9300	2.4899	1,929.1500	1.9291	(22.522)	0	0	0
2013/05/30	R208	07/11/2013	6.79	Put	Bond Future	1,554.9100	1.5549	2,014.2300	2.0142	29.540	0	0	0
2013/05/30	R208	07/11/2013	6.80	Call	Bond Future	2,523.1700	2.5232	1,957.7500	1.9578	(22.409)	0	0	0
2013/05/30	R208	07/11/2013	6.80	Put	Bond Future	1,530.9200	1.5309	1,985.6000	1.9856	29.700	0	0	0
2013/05/30	R208	07/11/2013	6.81	Call	Bond Future	2,556.6400	2.5566	1,986.5800	1.9866	(22.297)	0	0	0
2013/05/30	R208	07/11/2013	6.81	Put	Bond Future	1,507.2100	1.5072	1,957.2500	1.9572	29.859	0	0	0
2013/05/30	R208	07/11/2013	7.50	Call	Bond Future	5,343.9300	5.3439	4,508.1000	4.5081	(15.641)	0	0	0
2013/05/30	R208	07/11/2013	7.50	Put	Bond Future	444.1700	0.4442	628.4400	0.6284	41.486	0	0	1,520
2013/05/30	R208	06/02/2014			Bond Future	6.6813	102.8591	6.8665	101.8252	2.773	0.0000	0.0000	0
2013/05/30	R208	06/02/2014	6.75	Call	Bond Future	2,706.6400	2.7066	2,180.8200	2.1808	(19.427)	0	0	0
2013/05/30	R208	06/02/2014	6.75	Put	Bond Future	2,321.4800	2.3215	2,829.5800	2.8296	21.887	0	0	0
2013/05/30	R208	06/02/2014	6.76	Call	Bond Future	2,736.7100	2.7367	2,207.2200	2.2072	(19.348)	0	0	0
2013/05/30	R208	06/02/2014	6.76	Put	Bond Future	2,295.6800	2.2957	2,800.1100	2.8001	21.973	0	0	0
2013/05/30	R208	06/02/2014	6.74	Call	Bond Future	2,676.7400	2.6767	2,154.6100	2.1546	(19.506)	0	0	0
2013/05/30	R208	06/02/2014	6.74	Put	Bond Future	2,347.4900	2.3475	2,859.2800	2.8593	21.802	0	0	0
2013/05/30	R208	08/05/2014			Bond Future	6.7366	100.8556	6.9305	99.8077	2.878	0.0000	0.0000	0
2013/05/30	R208	08/05/2014	6.30	Call	Bond Future	1,823.5900	1.8236	1,448.5000	1.4485	(20.569)	0	0	0
2013/05/30	R208	08/05/2014	6.30	Put	Bond Future	4,233.5900	4.2336	4,906.4500	4.9064	15.893	0	0	0
2013/05/30	R208	08/05/2014	6.31	Call	Bond Future	1,844.3300	1.8443	1,466.1700	1.4662	(20.504)	0	0	0
2013/05/30	R208	08/05/2014	6.31	Put	Bond Future	4,198.3400	4.1983	4,868.1300	4.8681	15.954	0	0	0
2013/05/30	R208	08/05/2014	6.29	Call	Bond Future	1,803.0100	1.8030	1,430.9700	1.4310	(20.634)	0	0	0
2013/05/30	R208	08/05/2014	6.29	Put	Bond Future	4,269.0200	4.2690	4,944.9300	4.9449	15.833	0	0	0
2013/05/30	R209	01/08/2013			Bond Future	8.2887	81.4842	8.4102	80.4614	1.466	0.0000	0.0000	9,942
2013/05/30	R209	01/08/2013	79.36	Call	Bond Future	71,535.1300	71.5351	70,512.2800	70.5123	(1.430)	0	0	0
2013/05/30	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R209	01/08/2013	8.00	Call	Bond Future	1,080.7000	1.0807	767.4200	0.7674	(28.989)	0	0	0
2013/05/30	R209	01/08/2013	8.00	Put	Bond Future	3,595.4200	3.5954	4,304.9900	4.3050	19.735	0	0	2,000
2013/05/30	R209	07/11/2013			Bond Future	8.3640	79.4900	8.4892	78.4527	1.496	0.0000	0.0000	0
2013/05/30	R209	07/11/2013	8.65	Call	Bond Future	4,818.1800	4.8182	4,181.2800	4.1813	(13.219)	0	0	0
2013/05/30	R209	07/11/2013	8.65	Put	Bond Future	2,478.2100	2.4782	2,878.5900	2.8786	16.156	0	0	4,700
2013/05/30	R209	07/11/2013	8.79	Call	Bond Future	5,506.7900	5.5068	4,820.6100	4.8206	(12.461)	0	0	0
2013/05/30	R209	07/11/2013	8.79	Put	Bond Future	2,060.3200	2.0603	2,411.4200	2.4114	17.041	0	0	0
2013/05/30	R209	07/11/2013	8.80	Call	Bond Future	5,557.3200	5.5573	4,867.7400	4.8677	(12.408)	0	0	0
2013/05/30	R209	07/11/2013	8.80	Put	Bond Future	2,032.7700	2.0328	2,380.4700	2.3805	17.105	0	0	0
2013/05/30	R209	07/11/2013	8.81	Call	Bond Future	5,608.0200	5.6080	4,915.0600	4.9151	(12.357)	0	0	0
2013/05/30	R209	07/11/2013	8.81	Put	Bond Future	2,005.5100	2.0055	2,349.8300	2.3498	17.169	0	0	0
2013/05/30	R209	07/11/2013	9.50	Call	Bond Future	9,405.7700	9.4058	8,525.0200	8.5250	(9.364)	0	0	0
2013/05/30	R209	07/11/2013	9.50	Put	Bond Future	715.9000	0.7159	872.4300	0.8724	21.865	0	0	980
2013/05/30	R209	06/02/2014			Bond Future	8.4333	80.5600	8.5619	79.5087	1.525	0.0000	0.0000	0
2013/05/30	R209	06/02/2014	8.56	Call	Bond Future	5,155.9300	5.1559	4,572.4600	4.5725	(11.316)	0	0	0
2013/05/30	R209	06/02/2014	8.56	Put	Bond Future	4,119.7400	4.1197	4,587.5900	4.5876	11.356	0	0	0

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2013/05/30	R209	06/02/2014	8.54	Call	Bond Future	5,070.5200	5.0705	4,492.9300	4.4929	(11.391)	0	0	0
2013/05/30	R209	06/02/2014	8.54	Put	Bond Future	4,196.4500	4.1964	4,670.1800	4.6702	11.289	0	0	0
2013/05/30	R209	06/02/2014	8.55	Call	Bond Future	5,113.1500	5.1131	4,532.6200	4.5326	(11.354)	0	0	0
2013/05/30	R209	06/02/2014	8.55	Put	Bond Future	4,157.9500	4.1580	4,628.7400	4.6287	11.323	0	0	0
2013/05/30	R209	08/05/2014			Bond Future	8.5035	78.5061	8.6356	77.4406	1.555	0.0000	0.0000	0
2013/05/30	R209	08/05/2014	7.86	Call	Bond Future	3,138.1600	3.1382	2,747.7800	2.7478	(12.440)	0	0	0
2013/05/30	R209	08/05/2014	7.86	Put	Bond Future	8,662.9300	8.6629	9,338.1100	9.3381	7.794	0	0	0
2013/05/30	R209	08/05/2014	7.84	Call	Bond Future	3,079.5600	3.0796	2,694.4000	2.6944	(12.507)	0	0	0
2013/05/30	R209	08/05/2014	7.84	Put	Bond Future	8,785.5100	8.7855	9,465.9100	9.4659	7.745	0	0	0
2013/05/30	R209	08/05/2014	7.85	Call	Bond Future	3,108.7800	3.1088	2,721.0100	2.7210	(12.473)	0	0	0
2013/05/30	R209	08/05/2014	7.85	Put	Bond Future	8,724.0700	8.7241	9,401.8600	9.4019	7.769	0	0	0
2013/05/30	R210	01/08/2013			Bond Future	173.0380	173.0380	172.0126	172.0126	(0.593)	0.0000	0.0000	1,237
2013/05/30	R210	01/08/2013	172.99	Call	Bond Future	48.0100	0.0480	0.0000	0.0000	(100.000)	0	0	0
2013/05/30	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	977.3600	0.9774	100.000	0	0	0
2013/05/30	R210	01/08/2013	173.00	Call	Bond Future	38.0100	0.0380	0.0000	0.0000	(100.000)	0	0	0
2013/05/30	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	987.3600	0.9874	100.000	0	0	0
2013/05/30	R210	01/08/2013	173.01	Call	Bond Future	28.0100	0.0280	0.0000	0.0000	(100.000)	0	0	0
2013/05/30	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	997.3600	0.9974	100.000	0	0	0
2013/05/30	R211	01/08/2013			Bond Future	130.6722	130.6722	130.5669	130.5669	(0.081)	0.0000	0.0000	522
2013/05/30	R211	01/08/2013	129.99	Call	Bond Future	682.1500	0.6822	576.9300	0.5769	(15.425)	0	0	0
2013/05/30	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R211	01/08/2013	130.00	Call	Bond Future	672.1500	0.6722	566.9300	0.5669	(15.654)	0	0	0
2013/05/30	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R211	01/08/2013	130.01	Call	Bond Future	662.1500	0.6622	556.9300	0.5569	(15.891)	0	0	0
2013/05/30	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R212	01/08/2013			Bond Future	138.6354	138.6354	138.6760	138.6760	0.029	0.0000	0.0000	21,791
2013/05/30	R212	01/08/2013	137.99	Call	Bond Future	645.3700	0.6454	686.0500	0.6861	6.303	0	0	0
2013/05/30	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R212	01/08/2013	138.00	Call	Bond Future	635.3700	0.6354	676.0500	0.6761	6.403	0	0	0
2013/05/30	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R212	01/08/2013	138.01	Call	Bond Future	625.3700	0.6254	666.0500	0.6661	6.505	0	0	0
2013/05/30	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R213	01/08/2013			Bond Future	8.0190	93.5015	8.1152	92.6717	1.199	0.0000	0.0000	6,831
2013/05/30	R213	01/08/2013	91.25	Call	Bond Future	82,886.5100	82.8865	82,056.6800	82.0567	(1.001)	0	0	0
2013/05/30	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R213	07/11/2013			Bond Future	8.0963	91.2845	8.1955	90.4429	1.225	0.0000	0.0000	0
2013/05/30	R213	07/11/2013	8.59	Call	Bond Future	6,002.0200	6.0020	5,422.7200	5.4227	(9.652)	0	0	0
2013/05/30	R213	07/11/2013	8.59	Put	Bond Future	1,922.1800	1.9222	2,184.4600	2.1845	13.645	0	0	0
2013/05/30	R213	07/11/2013	8.60	Call	Bond Future	6,055.8100	6.0558	5,473.8500	5.4738	(9.610)	0	0	0
2013/05/30	R213	07/11/2013	8.60	Put	Bond Future	1,896.1100	1.8961	2,155.7300	2.1557	13.692	0	0	0
2013/05/30	R213	07/11/2013	8.61	Call	Bond Future	6,109.7800	6.1098	5,525.1800	5.5252	(9.568)	0	0	0
2013/05/30	R213	07/11/2013	8.61	Put	Bond Future	1,870.3400	1.8703	2,127.3200	2.1273	13.740	0	0	0
2013/05/30	R213	06/02/2014			Bond Future	8.1686	92.5132	8.2708	91.6602	1.250	0.0000	0.0000	0
2013/05/30	R213	06/02/2014	8.31	Call	Bond Future	5,308.2200	5.3082	4,829.1100	4.8291	(9.026)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/30	R213	06/02/2014	8.31	Put	Bond Future	4,130.5300		4.1305	4,504.3800	4.5044	9.051	0	0	0
2013/05/30	R213	06/02/2014	8.29	Call	Bond Future	5,219.4400		5.2194	4,745.0900	4.7451	(9.088)	0	0	0
2013/05/30	R213	06/02/2014	8.29	Put	Bond Future	4,207.0000		4.2070	4,585.6100	4.5856	9.000	0	0	0
2013/05/30	R213	06/02/2014	8.30	Call	Bond Future	5,263.7400		5.2637	4,787.0100	4.7870	(9.057)	0	0	0
2013/05/30	R213	06/02/2014	8.30	Put	Bond Future	4,168.6200		4.1686	4,544.8500	4.5449	9.025	0	0	0
2013/05/30	R213	08/05/2014			Bond Future	8.2388		90.2276	8.3440	89.3631	1.276	0.0000	0.0000	0
2013/05/30	R213	08/05/2014	7.66	Call	Bond Future	3,402.4100		3.4024	3,069.8600	3.0699	(9.774)	0	0	0
2013/05/30	R213	08/05/2014	7.66	Put	Bond Future	8,387.6600		8.3877	8,919.6500	8.9197	6.343	0	0	0
2013/05/30	R213	08/05/2014	7.64	Call	Bond Future	3,341.2300		3.3412	3,012.8900	3.0129	(9.827)	0	0	0
2013/05/30	R213	08/05/2014	7.64	Put	Bond Future	8,505.7600		8.5058	9,041.9600	9.0420	6.304	0	0	0
2013/05/30	R213	08/05/2014	7.65	Call	Bond Future	3,371.7400		3.3717	3,041.3000	3.0413	(9.800)	0	0	0
2013/05/30	R213	08/05/2014	7.65	Put	Bond Future	8,446.5700		8.4466	8,980.6700	8.9807	6.323	0	0	0
2013/05/30	R214	01/08/2013			Bond Future	8.4390		82.1772	8.5401	81.2938	1.198	0.0000	0.0000	840
2013/05/30	R214	01/08/2013	84.31	Call	Bond Future	71,729.3000		71.7293	70,845.8700	70.8459	(1.232)	0	0	0
2013/05/30	R214	01/08/2013	84.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R214	07/11/2013			Bond Future	8.5158		80.0530	8.6200	79.1570	1.223	0.0000	0.0000	0
2013/05/30	R214	07/11/2013	7.79	Call	Bond Future	1,436.3100		1.4363	1,203.4100	1.2034	(16.215)	0	0	0
2013/05/30	R214	07/11/2013	7.79	Put	Bond Future	8,175.5900		8.1756	8,838.6200	8.8386	8.110	0	0	0
2013/05/30	R214	07/11/2013	7.80	Call	Bond Future	1,459.6100		1.4596	1,223.8400	1.2238	(16.153)	0	0	0
2013/05/30	R214	07/11/2013	7.80	Put	Bond Future	8,099.7400		8.0997	8,759.9000	8.7599	8.150	0	0	0
2013/05/30	R214	07/11/2013	7.81	Call	Bond Future	1,483.1600		1.4832	1,244.5000	1.2445	(16.091)	0	0	0
2013/05/30	R214	07/11/2013	7.81	Put	Bond Future	8,024.3400		8.0243	8,681.6100	8.6816	8.191	0	0	0
2013/05/30	R248	01/08/2013			Bond Future	8.5205		106.3123	8.6370	105.0072	1.367	0.0000	0.0000	603
2013/05/30	R248	01/08/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R248	01/08/2013	7.84	Put	Bond Future	8,252.2400		8.2522	9,557.3700	9.5574	15.815	0	0	0
2013/05/30	R248	01/08/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R248	01/08/2013	7.85	Put	Bond Future	8,122.6900		8.1227	9,427.8200	9.4278	16.068	0	0	0
2013/05/30	R248	01/08/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R248	01/08/2013	7.86	Put	Bond Future	7,993.3900		7.9934	9,298.5200	9.2985	16.328	0	0	0
2013/05/30	R248	07/11/2013			Bond Future	8.5998		103.3919	8.7199	102.0683	1.397	0.0000	0.0000	0
2013/05/30	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R248	07/11/2013	7.84	Put	Bond Future	9,129.2800		9.1293	10,452.8200	10.4528	14.498	0	0	0
2013/05/30	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R248	07/11/2013	7.85	Put	Bond Future	8,999.9500		9.0000	10,323.4900	10.3235	14.706	0	0	0
2013/05/30	R248	07/11/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/30	R248	07/11/2013	7.86	Put	Bond Future	8,870.8800		8.8709	10,194.4200	10.1944	14.920	0	0	0

**Total**

**261391**