



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

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

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
2013/06/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	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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2013/06/06	2025	01/08/2013			Bond Future	117.1780	117.1780	115.9885	115.9885	(1.015)	0.0000	0.0000	0
2013/06/06	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	2025	01/08/2013	117.99	Put	Bond Future	811.9800	0.8120	2,001.4700	2.0015	146.493	0	0	0
2013/06/06	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	2025	01/08/2013	118.00	Put	Bond Future	821.9800	0.8220	2,011.4700	2.0115	144.710	0	0	0
2013/06/06	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	2025	01/08/2013	118.01	Put	Bond Future	831.9800	0.8320	2,021.4700	2.0215	142.971	0	0	0
2013/06/06	2038	01/08/2013			Bond Future	110.2408	110.2408	109.6467	109.6467	(0.539)	0.0000	0.0000	9
2013/06/06	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	2038	01/08/2013	114.99	Put	Bond Future	4,749.2100	4.7492	5,343.3400	5.3433	12.510	0	0	0
2013/06/06	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	2038	01/08/2013	115.00	Put	Bond Future	4,759.2100	4.7592	5,353.3400	5.3533	12.484	0	0	0
2013/06/06	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	2038	01/08/2013	115.01	Put	Bond Future	4,769.2100	4.7692	5,363.3400	5.3633	12.458	0	0	0
2013/06/06	2050	01/08/2013			Bond Future	115.4181	115.4181	115.4543	115.4543	0.031	0.0000	0.0000	122
2013/06/06	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	2050	01/08/2013	118.99	Put	Bond Future	3,571.9300	3.5719	3,535.6500	3.5356	(1.016)	0	0	0
2013/06/06	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	2050	01/08/2013	119.00	Put	Bond Future	3,581.9300	3.5819	3,545.6500	3.5456	(1.013)	0	0	0
2013/06/06	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	2050	01/08/2013	119.01	Put	Bond Future	3,591.9300	3.5919	3,555.6500	3.5556	(1.010)	0	0	0
2013/06/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	AL37	01/08/2013			Index Future	409.0600	409.0600	404.7890	404.7890	(1.044)	0.0000	0.0000	75
2013/06/06	AL37	07/11/2013			Index Future	414.8330	414.8330	410.5020	410.5020	(1.044)	0.0000	0.0000	0
2013/06/06	AL7T	01/08/2013			Index Future	489.8340	489.8340	482.1730	482.1730	(1.564)	0.0000	0.0000	1
2013/06/06	AL7T	07/11/2013			Index Future	496.7470	496.7470	488.9780	488.9780	(1.564)	0.0000	0.0000	0
2013/06/06	ALBI	01/08/2013			Index Future	437.1990	437.1990	431.5670	431.5670	(1.288)	0.0000	0.0000	736
2013/06/06	ALBI	07/11/2013			Index Future	443.3700	443.3700	437.6580	437.6580	(1.288)	0.0000	0.0000	85
2013/06/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/06/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	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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2013/06/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/06	EL28	01/08/2013			Bond Future	113.5463	113.5463	113.5815	113.5815	0.031	0.0000	0.0000	0
2013/06/06	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	EL28	01/08/2013	115.00	Put	Bond Future	1,453.6700	1.4537	1,418.5400	1.4185	(2.417)	0	0	0
2013/06/06	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	EL28	01/08/2013	115.01	Put	Bond Future	1,463.6700	1.4637	1,428.5400	1.4285	(2.400)	0	0	0
2013/06/06	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	EL28	01/08/2013	114.99	Put	Bond Future	1,443.6700	1.4437	1,408.5400	1.4085	(2.433)	0	0	0
2013/06/06	ES33	01/08/2013			Bond Future	9.1320	88.0164	9.3297	86.4435	2.165	0.0000	0.0000	292
2013/06/06	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	ES33	01/08/2013	9.00	Put	Bond Future	1,075.7700	1.0758	2,648.7400	2.6487	146.218	0	0	0
2013/06/06	ES33	01/08/2013	91.02	Call	Bond Future	76,965.1000	76.9651	75,392.1300	75.3921	(2.044)	0	0	0
2013/06/06	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	ES33	07/11/2013			Bond Future	9.2415	85.4773	9.4460	83.8822	2.213	0.0000	0.0000	0
2013/06/06	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	ES33	07/11/2013	8.49	Put	Bond Future	6,286.9000	6.2869	7,882.0800	7.8821	25.373	0	0	0
2013/06/06	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	ES33	07/11/2013	8.50	Put	Bond Future	6,198.6200	6.1986	7,793.8000	7.7938	25.734	0	0	0
2013/06/06	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	ES33	07/11/2013	8.51	Put	Bond Future	6,110.4700	6.1105	7,705.6500	7.7057	26.106	0	0	0
2013/06/06	GOVI	01/08/2013			GOVI	436.5700	436.5700	430.9540	430.9540	(1.286)	0.0000	0.0000	380
2013/06/06	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	GOVI	01/08/2013	445.99	Put	GOVI	94,200.0000	9.4200	150,360.0000	15.0360	59.618	0	0	0
2013/06/06	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	GOVI	01/08/2013	446.00	Put	GOVI	94,300.0000	9.4300	150,460.0000	15.0460	59.555	0	0	0
2013/06/06	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	GOVI	01/08/2013	446.01	Put	GOVI	94,400.0000	9.4400	150,560.0000	15.0560	59.492	0	0	0
2013/06/06	GOVI	07/11/2013			GOVI	442.7320	442.7320	437.0360	437.0360	(1.287)	0.0000	0.0000	0
2013/06/06	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	GOVI	07/11/2013	445.99	Put	GOVI	32,580.0000	3.2580	89,540.0000	8.9540	174.831	0	0	0
2013/06/06	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	GOVI	07/11/2013	446.00	Put	GOVI	32,680.0000	3.2680	89,640.0000	8.9640	174.296	0	0	0
2013/06/06	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	GOVI	07/11/2013	446.01	Put	GOVI	32,780.0000	3.2780	89,740.0000	8.9740	173.764	0	0	0
2013/06/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/06	IGOV	01/08/2013			Index Future	204.9410	204.9410	204.5150	204.5150	(0.208)	0.0000	0.0000	1,050
2013/06/06	IGOV	07/11/2013			Index Future	207.8610	207.8610	207.4290	207.4290	(0.208)	0.0000	0.0000	7
2013/06/06	ILBI	01/08/2013			Index Future	558.8660	558.8660	558.8660	558.8660	0.000	0.0000	0.0000	186
2013/06/06	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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2013/06/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/06	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	750
2013/06/06	JBAF	17/07/2013			Jibar Tradeable Future	5.2000	94.8000	5.2200	94.7800	0.385	0.0000	0.0000	0
2013/06/06	JBAF	21/08/2013			Jibar Tradeable Future	5.2500	94.7500	5.3100	94.6900	1.143	0.0000	0.0000	0
2013/06/06	JBAF	18/09/2013			Jibar Tradeable Future	5.3000	94.7000	5.3800	94.6200	1.509	0.0000	0.0000	700
2013/06/06	JBAF	16/10/2013			Jibar Tradeable Future	5.3500	94.6500	5.4800	94.5200	2.430	0.0000	0.0000	0
2013/06/06	JBAF	20/11/2013			Jibar Tradeable Future	5.4200	94.5800	5.6200	94.3800	3.690	0.0000	0.0000	0
2013/06/06	JBAF	18/12/2013			Jibar Tradeable Future	5.4800	94.5200	5.6900	94.3100	3.832	0.0000	0.0000	1,500
2013/06/06	JBAF	19/03/2014			Jibar Tradeable Future	5.6300	94.3700	5.9400	94.0600	5.506	0.0000	0.0000	400
2013/06/06	JBAF	18/06/2014			Jibar Tradeable Future	5.8300	94.1700	6.1500	93.8500	5.489	0.0000	0.0000	1,000
2013/06/06	JBAF	17/09/2014			Jibar Tradeable Future	6.0300	93.9700	6.4300	93.5700	6.633	0.0000	0.0000	0
2013/06/06	JBAF	17/12/2014			Jibar Tradeable Future	6.2600	93.7400	6.7000	93.3000	7.029	0.0000	0.0000	1,000
2013/06/06	JBAF	18/03/2015			Jibar Tradeable Future	6.5400	93.4600	7.0000	93.0000	7.034	0.0000	0.0000	0
2013/06/06	R023	01/08/2013			Bond Future	7.2446	106.7856	7.5048	104.9927	3.592	0.0000	0.0000	9,415
2013/06/06	R023	01/08/2013	7.29	Call	Bond Future	315.7600	0.3158	0.0000	0.0000	(100.000)	0	0	0
2013/06/06	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	1,477.0700	1.4771	100.000	0	0	0
2013/06/06	R023	01/08/2013	7.30	Call	Bond Future	385.1300	0.3851	0.0000	0.0000	(100.000)	0	0	0
2013/06/06	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	1,407.7000	1.4077	100.000	0	0	0
2013/06/06	R023	01/08/2013	7.31	Call	Bond Future	454.4400	0.4544	0.0000	0.0000	(100.000)	0	0	0
2013/06/06	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	1,338.3900	1.3384	100.000	0	0	0
2013/06/06	R023	07/11/2013			Bond Future	7.3249	104.3769	7.5961	102.5589	3.702	0.0000	0.0000	0
2013/06/06	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R023	07/11/2013	6.49	Put	Bond Future	5,865.1800	5.8652	7,683.2800	7.6833	30.998	0	0	0
2013/06/06	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R023	07/11/2013	6.50	Put	Bond Future	5,792.4500	5.7925	7,610.5500	7.6105	31.387	0	0	0
2013/06/06	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R023	07/11/2013	6.51	Put	Bond Future	5,719.7700	5.7198	7,537.8700	7.5379	31.786	0	0	0
2013/06/06	R157	01/08/2013			Bond Future	5.9593	120.0032	6.1804	119.5312	3.710	0.0000	0.0000	9,050
2013/06/06	R157	01/08/2013	116.11	Call	Bond Future	90,547.5900	90.5476	90,075.5300	90.0755	(0.521)	0	0	0
2013/06/06	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R157	07/11/2013			Bond Future	6.0713	114.8905	6.3291	114.4118	4.246	0.0000	0.0000	0
2013/06/06	R157	07/11/2013	5.59	Call	Bond Future	218.4000	0.2184	117.0000	0.1170	(46.429)	0	0	0
2013/06/06	R157	07/11/2013	5.59	Put	Bond Future	1,119.6800	1.1197	1,497.0300	1.4970	33.702	0	0	0
2013/06/06	R157	07/11/2013	5.60	Call	Bond Future	223.5300	0.2235	120.2000	0.1202	(46.226)	0	0	0
2013/06/06	R157	07/11/2013	5.60	Put	Bond Future	1,105.9900	1.1060	1,481.4100	1.4814	33.944	0	0	0
2013/06/06	R157	07/11/2013	5.61	Call	Bond Future	228.7500	0.2288	123.4700	0.1235	(46.024)	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
2013/06/06	R157	07/11/2013	5.61	Put	Bond Future	1,092.3900	1.0924	1,465.8600	1.4659	34.188	0	0	0
2013/06/06	R157	06/02/2014			Bond Future	6.1925	116.4365	6.4962	115.9513	4.905	0.0000	0.0000	0
2013/06/06	R157	06/02/2014	5.66	Call	Bond Future	287.5300	0.2875	168.2800	0.1683	(41.474)	0	0	0
2013/06/06	R157	06/02/2014	5.66	Put	Bond Future	1,145.3500	1.1453	1,511.3700	1.5114	31.957	0	0	0
2013/06/06	R157	06/02/2014	5.64	Call	Bond Future	277.6100	0.2776	161.6000	0.1616	(41.789)	0	0	0
2013/06/06	R157	06/02/2014	5.64	Put	Bond Future	1,167.8200	1.1678	1,537.0800	1.5371	31.620	0	0	0
2013/06/06	R157	06/02/2014	5.65	Call	Bond Future	282.5400	0.2825	164.9200	0.1649	(41.630)	0	0	0
2013/06/06	R157	06/02/2014	5.65	Put	Bond Future	1,156.5500	1.1566	1,524.2000	1.5242	31.789	0	0	0
2013/06/06	R157	08/05/2014			Bond Future	6.3373	111.2042	6.7031	110.7124	5.772	0.0000	0.0000	0
2013/06/06	R157	08/05/2014	5.21	Call	Bond Future	135.9900	0.1360	71.5500	0.0716	(47.386)	0	0	0
2013/06/06	R157	08/05/2014	5.21	Put	Bond Future	1,671.7900	1.6718	2,099.2100	2.0992	25.567	0	0	0
2013/06/06	R157	08/05/2014	5.19	Call	Bond Future	131.5900	0.1316	68.9400	0.0689	(47.610)	0	0	0
2013/06/06	R157	08/05/2014	5.19	Put	Bond Future	1,694.9100	1.6949	2,124.1200	2.1241	25.323	0	0	0
2013/06/06	R157	08/05/2014	5.20	Call	Bond Future	133.7700	0.1338	70.2400	0.0702	(47.492)	0	0	0
2013/06/06	R157	08/05/2014	5.20	Put	Bond Future	1,683.3300	1.6833	2,111.6600	2.1117	25.445	0	0	0
2013/06/06	R186	01/08/2013			Bond Future	7.6469	124.9358	7.8498	123.0060	2.654	0.0000	0.0000	62,293
2013/06/06	R186	01/08/2013	7.20	Call	Bond Future	720.2700	0.7203	363.5700	0.3636	(49.523)	0	0	6,800
2013/06/06	R186	01/08/2013	7.20	Put	Bond Future	5,123.7700	5.1238	6,696.9000	6.6969	30.703	0	0	2,957
2013/06/06	R186	01/08/2013	7.25	Call	Bond Future	836.4600	0.8365	432.7200	0.4327	(48.268)	0	0	5,315
2013/06/06	R186	01/08/2013	7.25	Put	Bond Future	4,736.5800	4.7366	6,262.6700	6.2627	32.219	0	0	0
2013/06/06	R186	01/08/2013	7.50	Call	Bond Future	1,626.6500	1.6266	943.2900	0.9433	(42.010)	0	0	6,800
2013/06/06	R186	01/08/2013	7.50	Put	Bond Future	3,050.6800	3.0507	4,297.1500	4.2971	40.859	0	0	0
2013/06/06	R186	01/08/2013	128.26	Call	Bond Future	115,663.4100	115.6634	113,733.5800	113.7336	(1.668)	0	0	0
2013/06/06	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R186	01/08/2013	7.00	Call	Bond Future	372.4700	0.3725	169.4000	0.1694	(54.520)	0	0	0
2013/06/06	R186	01/08/2013	7.00	Put	Bond Future	6,817.2400	6.8172	8,544.0000	8.5440	25.329	0	0	4,100
2013/06/06	R186	01/08/2013	6.50	Call	Bond Future	43.6600	0.0437	14.6400	0.0146	(66.468)	0	0	500
2013/06/06	R186	01/08/2013	6.50	Put	Bond Future	11,792.1000	11.7921	13,692.9100	13.6929	16.119	0	0	0
2013/06/06	R186	01/08/2013	6.75	Call	Bond Future	140.0700	0.1401	55.1100	0.0551	(60.655)	0	0	1,000
2013/06/06	R186	01/08/2013	6.75	Put	Bond Future	9,200.2000	9.2002	11,045.0700	11.0451	20.052	0	0	0
2013/06/06	R186	01/08/2013	6.80	Call	Bond Future	172.7900	0.1728	70.0700	0.0701	(59.448)	0	0	0
2013/06/06	R186	01/08/2013	6.80	Put	Bond Future	8,704.0800	8.7041	10,531.1900	10.5312	20.991	0	0	100
2013/06/06	R186	07/11/2013			Bond Future	7.7288	126.6991	7.9393	124.7420	2.725	0.0000	0.0000	540
2013/06/06	R186	07/11/2013	8.75	Call	Bond Future	10,004.1200	10.0041	8,409.1400	8.4091	(15.943)	0	0	0
2013/06/06	R186	07/11/2013	8.75	Put	Bond Future	907.5700	0.9076	1,269.7200	1.2697	39.903	0	0	1,030
2013/06/06	R186	07/11/2013	8.14	Call	Bond Future	6,073.0300	6.0730	4,831.5500	4.8315	(20.443)	0	0	0
2013/06/06	R186	07/11/2013	8.14	Put	Bond Future	2,291.0800	2.2911	3,006.7300	3.0067	31.236	0	0	0
2013/06/06	R186	07/11/2013	8.15	Call	Bond Future	6,131.8900	6.1319	4,883.6100	4.8836	(20.357)	0	0	0
2013/06/06	R186	07/11/2013	8.15	Put	Bond Future	2,260.0200	2.2600	2,968.8700	2.9689	31.365	0	0	0
2013/06/06	R186	07/11/2013	8.16	Call	Bond Future	6,190.9900	6.1910	4,935.9400	4.9359	(20.272)	0	0	0
2013/06/06	R186	07/11/2013	8.16	Put	Bond Future	2,229.3000	2.2293	2,931.3800	2.9314	31.493	0	0	0
2013/06/06	R186	07/11/2013	6.50	Call	Bond Future	492.1000	0.4921	305.0900	0.3051	(38.002)	0	0	5,290
2013/06/06	R186	07/11/2013	6.50	Put	Bond Future	12,838.4700	12.8385	14,608.5900	14.6086	13.788	0	0	0
2013/06/06	R186	07/11/2013	6.75	Call	Bond Future	834.6300	0.8346	542.6800	0.5427	(34.980)	0	0	1,000
2013/06/06	R186	07/11/2013	6.75	Put	Bond Future	10,534.5900	10.5346	12,199.7700	12.1998	15.807	0	0	0
2013/06/06	R186	06/02/2014			Bond Future	7.8042	123.1135	8.0223	121.1300	2.794	0.0000	0.0000	0
2013/06/06	R186	06/02/2014	7.75	Call	Bond Future	4,628.4700	4.6285	3,684.8200	3.6848	(20.388)	0	0	0

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2013/06/06	R186	06/02/2014	7.75	Put	Bond Future	5,129.1400	5.1291	6,169.0400	6.1690	20.274	0	0	0
2013/06/06	R186	06/02/2014	7.76	Call	Bond Future	4,673.9500	4.6739	3,724.2600	3.7243	(20.319)	0	0	0
2013/06/06	R186	06/02/2014	7.76	Put	Bond Future	5,082.1100	5.0821	6,115.9700	6.1160	20.343	0	0	0
2013/06/06	R186	06/02/2014	7.74	Call	Bond Future	4,583.6300	4.5836	3,646.0100	3.6460	(20.456)	0	0	0
2013/06/06	R186	06/02/2014	7.74	Put	Bond Future	5,176.9000	5.1769	6,222.8300	6.2228	20.204	0	0	0
2013/06/06	R186	08/05/2014			Bond Future	7.8830	124.7809	8.1088	122.7704	2.865	0.0000	0.0000	0
2013/06/06	R186	08/05/2014	7.10	Call	Bond Future	2,781.4000	2.7814	2,174.1900	2.1742	(21.831)	0	0	0
2013/06/06	R186	08/05/2014	7.10	Put	Bond Future	10,126.2900	10.1263	11,529.5300	11.5295	13.857	0	0	0
2013/06/06	R186	08/05/2014	7.11	Call	Bond Future	2,810.2000	2.8102	2,198.2700	2.1983	(21.775)	0	0	0
2013/06/06	R186	08/05/2014	7.11	Put	Bond Future	10,057.4600	10.0575	11,455.9800	11.4560	13.905	0	0	0
2013/06/06	R186	08/05/2014	7.09	Call	Bond Future	2,752.7900	2.7528	2,150.2900	2.1503	(21.887)	0	0	0
2013/06/06	R186	08/05/2014	7.09	Put	Bond Future	10,195.4200	10.1954	11,603.3700	11.6034	13.810	0	0	0
2013/06/06	R197	01/08/2013			Bond Future	291.4458	291.4458	290.2850	290.2850	(0.398)	0.0000	0.0000	2,498
2013/06/06	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R197	01/08/2013	294.99	Put	Bond Future	3,544.2500	3.5443	4,704.9700	4.7050	32.749	0	0	0
2013/06/06	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R197	01/08/2013	295.00	Put	Bond Future	3,554.2500	3.5543	4,714.9700	4.7150	32.657	0	0	0
2013/06/06	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R197	01/08/2013	295.01	Put	Bond Future	3,564.2500	3.5643	4,724.9700	4.7250	32.566	0	0	0
2013/06/06	R201	01/08/2013			Bond Future	5.6726	105.1024	5.7941	104.9394	2.142	0.0000	0.0000	0
2013/06/06	R201	01/08/2013	107.45	Call	Bond Future	67,856.7100	67.8567	67,693.7200	67.6937	(0.240)	0	0	0
2013/06/06	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R201	07/11/2013			Bond Future	5.7673	106.5857	5.9201	106.4204	2.649	0.0000	0.0000	0
2013/06/06	R201	07/11/2013	4.79	Call	Bond Future	24.9100	0.0249	14.5500	0.0146	(41.590)	0	0	0
2013/06/06	R201	07/11/2013	4.79	Put	Bond Future	1,091.9500	1.0919	1,246.9100	1.2469	14.191	0	0	0
2013/06/06	R201	07/11/2013	4.80	Call	Bond Future	25.7400	0.0257	15.0800	0.0151	(41.414)	0	0	0
2013/06/06	R201	07/11/2013	4.80	Put	Bond Future	1,081.7800	1.0818	1,236.4400	1.2364	14.297	0	0	0
2013/06/06	R201	07/11/2013	4.81	Call	Bond Future	26.6000	0.0266	15.6300	0.0156	(41.241)	0	0	0
2013/06/06	R201	07/11/2013	4.81	Put	Bond Future	1,071.6400	1.0716	1,225.9900	1.2260	14.403	0	0	0
2013/06/06	R201	06/02/2014			Bond Future	5.8695	103.6113	6.0688	103.4436	3.397	0.0000	0.0000	0
2013/06/06	R201	06/02/2014	5.26	Call	Bond Future	123.2800	0.1233	84.8700	0.0849	(31.157)	0	0	0
2013/06/06	R201	06/02/2014	5.26	Put	Bond Future	638.4800	0.6385	767.7100	0.7677	20.240	0	0	0
2013/06/06	R201	06/02/2014	5.24	Call	Bond Future	118.9800	0.1190	81.6400	0.0816	(31.383)	0	0	0
2013/06/06	R201	06/02/2014	5.24	Put	Bond Future	651.1600	0.6512	781.4600	0.7815	20.010	0	0	0
2013/06/06	R201	06/02/2014	5.25	Call	Bond Future	121.1200	0.1211	83.2500	0.0832	(31.267)	0	0	0
2013/06/06	R201	06/02/2014	5.25	Put	Bond Future	644.8100	0.6448	774.5800	0.7746	20.125	0	0	0
2013/06/06	R201	08/05/2014			Bond Future	6.0469	105.0145	6.3315	104.8445	4.708	0.0000	0.0000	0
2013/06/06	R201	08/05/2014	4.76	Call	Bond Future	51.6100	0.0516	31.5300	0.0315	(38.907)	0	0	0
2013/06/06	R201	08/05/2014	4.76	Put	Bond Future	826.2000	0.8262	976.0500	0.9761	18.137	0	0	0
2013/06/06	R201	08/05/2014	4.74	Call	Bond Future	49.9300	0.0499	30.4200	0.0304	(39.075)	0	0	0
2013/06/06	R201	08/05/2014	4.74	Put	Bond Future	836.6400	0.8366	987.0600	0.9871	17.979	0	0	0
2013/06/06	R201	08/05/2014	4.75	Call	Bond Future	50.7600	0.0508	30.9700	0.0310	(38.987)	0	0	0
2013/06/06	R201	08/05/2014	4.75	Put	Bond Future	831.4100	0.8314	981.5500	0.9816	18.058	0	0	0
2013/06/06	R202	01/08/2013			Bond Future	216.6974	216.6974	216.7627	216.7627	0.030	0.0000	0.0000	44,020
2013/06/06	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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2013/06/06	R202	01/08/2013	222.99	Put	Bond Future	6,292.5700	6.2926	6,227.2900	6.2273	(1.037)	0	0	0
2013/06/06	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R202	01/08/2013	223.00	Put	Bond Future	6,302.5700	6.3026	6,237.2900	6.2373	(1.036)	0	0	0
2013/06/06	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R202	01/08/2013	223.01	Put	Bond Future	6,312.5700	6.3126	6,247.2900	6.2473	(1.034)	0	0	0
2013/06/06	R203	01/08/2013			Bond Future	6.4664	109.5634	6.7266	108.6072	4.023	0.0000	0.0000	4,182
2013/06/06	R203	01/08/2013	109.11	Call	Bond Future	96,350.2200	96.3502	95,394.0000	95.3940	(0.992)	0	0	0
2013/06/06	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R203	07/11/2013			Bond Future	6.5636	106.9503	6.8452	105.9806	4.291	0.0000	0.0000	0
2013/06/06	R203	07/11/2013	5.71	Call	Bond Future	190.1800	0.1902	87.4600	0.0875	(54.012)	0	0	15
2013/06/06	R203	07/11/2013	5.71	Put	Bond Future	3,197.0600	3.1971	4,064.0800	4.0641	27.119	0	0	0
2013/06/06	R203	07/11/2013	5.99	Call	Bond Future	375.0600	0.3751	191.8400	0.1918	(48.851)	0	0	0
2013/06/06	R203	07/11/2013	5.99	Put	Bond Future	2,384.1700	2.3842	3,170.6900	3.1707	32.989	0	0	0
2013/06/06	R203	07/11/2013	6.00	Call	Bond Future	383.4600	0.3835	196.8400	0.1968	(48.667)	0	0	0
2013/06/06	R203	07/11/2013	6.00	Put	Bond Future	2,357.1400	2.3571	3,140.2600	3.1403	33.223	0	0	0
2013/06/06	R203	07/11/2013	6.01	Call	Bond Future	392.2300	0.3922	202.1000	0.2021	(48.474)	0	0	0
2013/06/06	R203	07/11/2013	6.01	Put	Bond Future	2,330.5000	2.3305	3,110.1100	3.1101	33.452	0	0	0
2013/06/06	R203	07/11/2013	571.00	Call	Bond Future	104,720.8000	104.7208	103,751.0600	103.7511	(0.926)	0	0	0
2013/06/06	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R203	06/02/2014			Bond Future	6.6594	108.3894	6.9643	107.4065	4.578	0.0000	0.0000	0
2013/06/06	R203	06/02/2014	6.16	Call	Bond Future	650.4000	0.6504	389.4300	0.3894	(40.125)	0	0	0
2013/06/06	R203	06/02/2014	6.16	Put	Bond Future	2,285.4300	2.2854	3,007.3200	3.0073	31.587	0	0	0
2013/06/06	R203	06/02/2014	5.95	Call	Bond Future	456.3700	0.4564	259.9000	0.2599	(43.051)	0	0	16
2013/06/06	R203	06/02/2014	5.95	Put	Bond Future	2,788.2300	2.7882	3,574.6200	3.5746	28.204	0	0	0
2013/06/06	R203	06/02/2014	6.14	Call	Bond Future	629.9200	0.6299	375.4500	0.3755	(40.397)	0	0	0
2013/06/06	R203	06/02/2014	6.14	Put	Bond Future	2,331.0800	2.3311	3,059.4700	3.0595	31.247	0	0	0
2013/06/06	R203	06/02/2014	6.15	Call	Bond Future	640.1000	0.6401	382.3900	0.3824	(40.261)	0	0	0
2013/06/06	R203	06/02/2014	6.15	Put	Bond Future	2,308.1900	2.3082	3,033.3400	3.0333	31.416	0	0	0
2013/06/06	R203	08/05/2014			Bond Future	6.7601	105.6961	7.0912	104.6999	4.898	0.0000	0.0000	0
2013/06/06	R203	08/05/2014	5.76	Call	Bond Future	396.4400	0.3964	230.4100	0.2304	(41.880)	0	0	0
2013/06/06	R203	08/05/2014	5.76	Put	Bond Future	3,478.1200	3.4781	4,308.2600	4.3083	23.867	0	0	0
2013/06/06	R203	08/05/2014	5.74	Call	Bond Future	383.9400	0.3839	222.2700	0.2223	(42.108)	0	0	0
2013/06/06	R203	08/05/2014	5.74	Put	Bond Future	3,528.3800	3.5284	4,362.8800	4.3629	23.651	0	0	0
2013/06/06	R203	08/05/2014	5.75	Call	Bond Future	390.1600	0.3902	226.3100	0.2263	(41.996)	0	0	0
2013/06/06	R203	08/05/2014	5.75	Put	Bond Future	3,503.2200	3.5032	4,335.5400	4.3355	23.759	0	0	0
2013/06/06	R204	01/08/2013			Bond Future	6.6588	106.9700	6.9060	105.8360	3.711	0.0000	0.0000	13,569
2013/06/06	R204	01/08/2013	110.75	Call	Bond Future	98,086.5200	98.0865	96,952.5200	96.9525	(1.156)	0	0	0
2013/06/06	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R204	07/11/2013			Bond Future	6.7457	108.4797	7.0089	107.3297	3.901	0.0000	0.0000	0
2013/06/06	R204	07/11/2013	6.29	Call	Bond Future	680.8200	0.6808	393.6600	0.3937	(42.179)	0	0	0
2013/06/06	R204	07/11/2013	6.29	Put	Bond Future	2,709.0600	2.7091	3,571.9400	3.5719	31.852	0	0	0
2013/06/06	R204	07/11/2013	6.30	Call	Bond Future	694.3000	0.6943	402.6300	0.4026	(42.009)	0	0	0
2013/06/06	R204	07/11/2013	6.30	Put	Bond Future	2,677.5200	2.6775	3,535.8900	3.5359	32.058	0	0	0
2013/06/06	R204	07/11/2013	6.31	Call	Bond Future	707.9700	0.7080	411.7600	0.4118	(41.839)	0	0	0
2013/06/06	R204	07/11/2013	6.31	Put	Bond Future	2,646.1900	2.6462	3,500.0200	3.5000	32.266	0	0	0
2013/06/06	R204	07/11/2013	7.00	Call	Bond Future	2,124.4400	2.1244	1,471.7700	1.4718	(30.722)	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
2013/06/06	R204	07/11/2013	7.00	Put	Bond Future	1,012.9500	1.0130	1,510.3200	1.5103	49.101	0	0	1,270
2013/06/06	R204	06/02/2014			Bond Future	6.8273	105.9086	7.1071	104.7430	4.098	0.0000	0.0000	0
2013/06/06	R204	06/02/2014	6.40	Call	Bond Future	1,076.9000	1.0769	712.9500	0.7130	(33.796)	0	0	0
2013/06/06	R204	06/02/2014	6.40	Put	Bond Future	2,888.4300	2.8884	3,690.1200	3.6901	27.755	0	0	0
2013/06/06	R204	06/02/2014	6.41	Call	Bond Future	1,091.8400	1.0918	724.0600	0.7241	(33.684)	0	0	0
2013/06/06	R204	06/02/2014	6.41	Put	Bond Future	2,860.5400	2.8605	3,658.4000	3.6584	27.892	0	0	0
2013/06/06	R204	06/02/2014	6.39	Call	Bond Future	1,062.1000	1.0621	701.9800	0.7020	(33.906)	0	0	0
2013/06/06	R204	06/02/2014	6.39	Put	Bond Future	2,916.4800	2.9165	3,722.0000	3.7220	27.620	0	0	0
2013/06/06	R204	08/05/2014			Bond Future	6.9169	107.3429	7.2151	106.1615	4.312	0.0000	0.0000	0
2013/06/06	R204	08/05/2014	6.05	Call	Bond Future	775.1300	0.7751	511.1800	0.5112	(34.052)	0	0	0
2013/06/06	R204	08/05/2014	6.05	Put	Bond Future	4,304.5200	4.3045	5,222.0200	5.2220	21.315	0	0	0
2013/06/06	R204	08/05/2014	6.06	Call	Bond Future	785.5600	0.7856	518.7800	0.5188	(33.960)	0	0	0
2013/06/06	R204	08/05/2014	6.06	Put	Bond Future	4,273.4100	4.2734	5,188.0800	5.1881	21.404	0	0	0
2013/06/06	R204	08/05/2014	6.04	Call	Bond Future	764.8000	0.7648	503.6700	0.5037	(34.144)	0	0	0
2013/06/06	R204	08/05/2014	6.04	Put	Bond Future	4,335.7400	4.3357	5,256.0600	5.2561	21.226	0	0	0
2013/06/06	R206	01/08/2013			Bond Future	5.6257	101.2226	5.7171	101.1825	1.624	0.0000	0.0000	0
2013/06/06	R206	01/08/2013	103.94	Call	Bond Future	30,224.4800	30.2245	30,184.4400	30.1844	(0.132)	0	0	0
2013/06/06	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R206	07/11/2013			Bond Future	6.1047	102.6512	6.3329	102.6106	3.738	0.0000	0.0000	0
2013/06/06	R206	07/11/2013	4.29	Call	Bond Future	3.2000	0.0032	1.8100	0.0018	(43.438)	0	0	0
2013/06/06	R206	07/11/2013	4.29	Put	Bond Future	327.4000	0.3274	366.6200	0.3666	11.979	0	0	0
2013/06/06	R206	07/11/2013	4.30	Call	Bond Future	3.2800	0.0033	1.8500	0.0019	(43.598)	0	0	0
2013/06/06	R206	07/11/2013	4.30	Put	Bond Future	325.6800	0.3257	364.8600	0.3649	12.030	0	0	0
2013/06/06	R206	07/11/2013	4.31	Call	Bond Future	3.3600	0.0034	1.9000	0.0019	(43.452)	0	0	0
2013/06/06	R206	07/11/2013	4.31	Put	Bond Future	323.9700	0.3240	363.1200	0.3631	12.084	0	0	0
2013/06/06	R207	01/08/2013			Bond Future	6.8796	102.3282	7.1312	101.0318	3.657	0.0000	0.0000	13,685
2013/06/06	R207	01/08/2013	106.18	Call	Bond Future	94,757.0300	94.7570	93,460.6600	93.4607	(1.368)	0	0	0
2013/06/06	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R207	07/11/2013			Bond Future	6.9626	103.7725	7.2280	102.4577	3.811	0.0000	0.0000	0
2013/06/06	R207	07/11/2013	6.69	Call	Bond Future	1,188.2600	1.1883	745.1400	0.7451	(37.292)	0	0	0
2013/06/06	R207	07/11/2013	6.69	Put	Bond Future	2,561.1200	2.5611	3,432.7500	3.4327	34.033	0	0	0
2013/06/06	R207	07/11/2013	6.70	Call	Bond Future	1,207.7600	1.2078	759.1800	0.7592	(37.141)	0	0	0
2013/06/06	R207	07/11/2013	6.70	Put	Bond Future	2,529.8600	2.5299	3,396.0300	3.3960	34.238	0	0	0
2013/06/06	R207	07/11/2013	6.71	Call	Bond Future	1,227.4700	1.2275	773.4000	0.7734	(36.992)	0	0	0
2013/06/06	R207	07/11/2013	6.71	Put	Bond Future	2,498.8500	2.4988	3,359.5300	3.3595	34.443	0	0	0
2013/06/06	R207	06/02/2014			Bond Future	7.0414	101.5292	7.3209	100.1967	3.968	0.0000	0.0000	0
2013/06/06	R207	06/02/2014	6.66	Call	Bond Future	1,449.6900	1.4497	995.7200	0.9957	(31.315)	0	0	0
2013/06/06	R207	06/02/2014	6.66	Put	Bond Future	3,303.9000	3.3039	4,182.4100	4.1824	26.590	0	0	0
2013/06/06	R207	06/02/2014	6.64	Call	Bond Future	1,413.2200	1.4132	967.7600	0.9678	(31.521)	0	0	0
2013/06/06	R207	06/02/2014	6.64	Put	Bond Future	3,365.7900	3.3658	4,252.8100	4.2528	26.354	0	0	0
2013/06/06	R207	06/02/2014	6.65	Call	Bond Future	1,431.3800	1.4314	981.6700	0.9817	(31.418)	0	0	0
2013/06/06	R207	06/02/2014	6.65	Put	Bond Future	3,334.7500	3.3348	4,217.5200	4.2175	26.472	0	0	0
2013/06/06	R207	08/05/2014			Bond Future	7.1293	102.9042	7.4241	101.5537	4.136	0.0000	0.0000	0
2013/06/06	R207	08/05/2014	6.21	Call	Bond Future	974.6700	0.9747	663.9800	0.6640	(31.876)	0	0	0
2013/06/06	R207	08/05/2014	6.21	Put	Bond Future	5,331.2900	5.3313	6,371.1200	6.3711	19.504	0	0	0
2013/06/06	R207	08/05/2014	6.19	Call	Bond Future	950.1300	0.9501	645.6200	0.6456	(32.049)	0	0	0

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2013/06/06	R207	08/05/2014	6.19	Put	Bond Future	5,404.0500	5.4040	6,450.0600	6.4501	19.356	0	0	0
2013/06/06	R207	08/05/2014	6.20	Call	Bond Future	962.3500	0.9623	654.7500	0.6547	(31.963)	0	0	0
2013/06/06	R207	08/05/2014	6.20	Put	Bond Future	5,367.6100	5.3676	6,410.5300	6.4105	19.430	0	0	0
2013/06/06	R208	01/08/2013			Bond Future	6.9489	101.1833	7.2202	99.6210	3.903	0.0000	0.0000	10,583
2013/06/06	R208	01/08/2013	101.40	Call	Bond Future	92,138.8000	92.1388	90,576.5200	90.5765	(1.696)	0	0	0
2013/06/06	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R208	07/11/2013			Bond Future	7.0265	99.2155	7.3107	97.6310	4.045	0.0000	0.0000	0
2013/06/06	R208	07/11/2013	6.79	Call	Bond Future	1,452.7200	1.4527	894.7400	0.8947	(38.409)	0	0	0
2013/06/06	R208	07/11/2013	6.79	Put	Bond Future	2,795.2800	2.7953	3,821.7000	3.8217	36.720	0	0	0
2013/06/06	R208	07/11/2013	6.80	Call	Bond Future	1,475.7600	1.4758	911.1900	0.9112	(38.256)	0	0	0
2013/06/06	R208	07/11/2013	6.80	Put	Bond Future	2,761.0900	2.7611	3,780.9200	3.7809	36.936	0	0	0
2013/06/06	R208	07/11/2013	6.81	Call	Bond Future	1,499.0300	1.4990	927.8500	0.9278	(38.103)	0	0	0
2013/06/06	R208	07/11/2013	6.81	Put	Bond Future	2,727.1800	2.7272	3,740.4000	3.7404	37.153	0	0	0
2013/06/06	R208	07/11/2013	7.50	Call	Bond Future	3,645.7100	3.6457	2,613.6900	2.6137	(28.308)	0	0	0
2013/06/06	R208	07/11/2013	7.50	Put	Bond Future	1,023.5300	1.0235	1,575.9100	1.5759	53.968	0	0	1,520
2013/06/06	R208	06/02/2014			Bond Future	7.0983	100.5504	7.3955	98.9446	4.187	0.0000	0.0000	0
2013/06/06	R208	06/02/2014	6.75	Call	Bond Future	1,718.2300	1.7182	1,156.3000	1.1563	(32.704)	0	0	0
2013/06/06	R208	06/02/2014	6.75	Put	Bond Future	3,641.8500	3.6419	4,685.6600	4.6857	28.662	0	0	0
2013/06/06	R208	06/02/2014	6.76	Call	Bond Future	1,740.2900	1.7403	1,173.1000	1.1731	(32.592)	0	0	0
2013/06/06	R208	06/02/2014	6.76	Put	Bond Future	3,608.0400	3.6080	4,646.5900	4.6466	28.784	0	0	0
2013/06/06	R208	06/02/2014	6.74	Call	Bond Future	1,696.9800	1.6970	1,140.2200	1.1402	(32.809)	0	0	0
2013/06/06	R208	06/02/2014	6.74	Put	Bond Future	3,676.5100	3.6765	4,725.4900	4.7255	28.532	0	0	0
2013/06/06	R208	08/05/2014			Bond Future	7.1731	98.5156	7.4842	96.8880	4.338	0.0000	0.0000	0
2013/06/06	R208	08/05/2014	6.30	Call	Bond Future	1,179.0000	1.1790	788.4000	0.7884	(33.130)	0	0	0
2013/06/06	R208	08/05/2014	6.30	Put	Bond Future	5,929.0900	5.9291	7,166.0000	7.1660	20.862	0	0	0
2013/06/06	R208	08/05/2014	6.31	Call	Bond Future	1,193.6900	1.1937	799.2600	0.7993	(33.043)	0	0	0
2013/06/06	R208	08/05/2014	6.31	Put	Bond Future	5,887.7900	5.8878	7,120.8700	7.1209	20.943	0	0	0
2013/06/06	R208	08/05/2014	6.29	Call	Bond Future	1,164.4500	1.1644	777.6500	0.7777	(33.217)	0	0	0
2013/06/06	R208	08/05/2014	6.29	Put	Bond Future	5,970.5500	5.9705	7,211.2600	7.2113	20.780	0	0	0
2013/06/06	R209	01/08/2013			Bond Future	8.5478	79.3274	8.7250	77.9044	2.073	0.0000	0.0000	9,942
2013/06/06	R209	01/08/2013	79.36	Call	Bond Future	69,378.2800	69.3783	67,955.3100	67.9553	(2.051)	0	0	0
2013/06/06	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R209	01/08/2013	8.00	Call	Bond Future	523.7500	0.5238	290.6500	0.2907	(44.506)	0	0	0
2013/06/06	R209	01/08/2013	8.00	Put	Bond Future	5,195.3200	5.1953	6,385.1900	6.3852	22.903	0	0	2,000
2013/06/06	R209	07/11/2013			Bond Future	8.6309	77.3027	8.8136	75.8596	2.116	0.0000	0.0000	0
2013/06/06	R209	07/11/2013	8.65	Call	Bond Future	3,620.4400	3.6204	2,891.6400	2.8916	(20.130)	0	0	0
2013/06/06	R209	07/11/2013	8.65	Put	Bond Future	3,467.8400	3.4678	4,182.1300	4.1821	20.598	0	0	4,700
2013/06/06	R209	07/11/2013	8.79	Call	Bond Future	4,200.4300	4.2004	3,399.5500	3.3995	(19.067)	0	0	0
2013/06/06	R209	07/11/2013	8.79	Put	Bond Future	2,941.3300	2.9413	3,583.5400	3.5835	21.834	0	0	0
2013/06/06	R209	07/11/2013	8.80	Call	Bond Future	4,243.4000	4.2434	3,437.4600	3.4375	(18.993)	0	0	0
2013/06/06	R209	07/11/2013	8.80	Put	Bond Future	2,906.2200	2.9062	3,543.3700	3.5434	21.924	0	0	0
2013/06/06	R209	07/11/2013	8.81	Call	Bond Future	4,286.5900	4.2866	3,475.5900	3.4756	(18.919)	0	0	0
2013/06/06	R209	07/11/2013	8.81	Put	Bond Future	2,871.4500	2.8714	3,503.5400	3.5035	22.013	0	0	0
2013/06/06	R209	07/11/2013	9.50	Call	Bond Future	7,667.5700	7.6676	6,554.9000	6.5549	(14.511)	0	0	0
2013/06/06	R209	07/11/2013	9.50	Put	Bond Future	1,165.0700	1.1651	1,495.4900	1.4955	28.361	0	0	980
2013/06/06	R209	06/02/2014			Bond Future	8.7077	78.3428	8.8956	76.8802	2.158	0.0000	0.0000	0

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2013/06/06	R209	06/02/2014	8.56	Call	Bond Future	3,977.9500	3.9780	3,293.9200	3.2939	(17.196)	0	0	0
2013/06/06	R209	06/02/2014	8.56	Put	Bond Future	5,159.0200	5.1590	5,937.5100	5.9375	15.090	0	0	0
2013/06/06	R209	06/02/2014	8.54	Call	Bond Future	3,905.0600	3.9051	3,229.3600	3.2294	(17.303)	0	0	0
2013/06/06	R209	06/02/2014	8.54	Put	Bond Future	5,248.2500	5.2483	6,035.0700	6.0351	14.992	0	0	0
2013/06/06	R209	06/02/2014	8.55	Call	Bond Future	3,941.4200	3.9414	3,261.5500	3.2615	(17.249)	0	0	0
2013/06/06	R209	06/02/2014	8.55	Put	Bond Future	5,203.4800	5.2035	5,986.1300	5.9861	15.041	0	0	0
2013/06/06	R209	08/05/2014			Bond Future	8.7856	76.2588	8.9789	74.7765	2.200	0.0000	0.0000	0
2013/06/06	R209	08/05/2014	7.86	Call	Bond Future	2,421.6200	2.4216	1,978.6000	1.9786	(18.294)	0	0	0
2013/06/06	R209	08/05/2014	7.86	Put	Bond Future	10,193.6600	10.1937	11,233.0100	11.2330	10.196	0	0	0
2013/06/06	R209	08/05/2014	7.84	Call	Bond Future	2,373.4300	2.3734	1,937.0400	1.9370	(18.386)	0	0	0
2013/06/06	R209	08/05/2014	7.84	Put	Bond Future	10,326.6500	10.3266	11,372.6300	11.3726	10.129	0	0	0
2013/06/06	R209	08/05/2014	7.85	Call	Bond Future	2,397.4500	2.3975	1,957.7500	1.9578	(18.340)	0	0	0
2013/06/06	R209	08/05/2014	7.85	Put	Bond Future	10,260.0100	10.2600	11,302.6800	11.3027	10.162	0	0	0
2013/06/06	R210	01/08/2013			Bond Future	166.3217	166.3217	166.9915	166.9915	0.403	0.0000	0.0000	1,237
2013/06/06	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R210	01/08/2013	172.99	Put	Bond Future	6,668.2800	6.6683	5,998.5100	5.9985	(10.044)	0	0	0
2013/06/06	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R210	01/08/2013	173.00	Put	Bond Future	6,678.2800	6.6783	6,008.5100	6.0085	(10.029)	0	0	0
2013/06/06	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R210	01/08/2013	173.01	Put	Bond Future	6,688.2800	6.6883	6,018.5100	6.0185	(10.014)	0	0	0
2013/06/06	R211	01/08/2013			Bond Future	130.6874	130.6874	130.6261	130.6261	(0.047)	0.0000	0.0000	522
2013/06/06	R211	01/08/2013	129.99	Call	Bond Future	697.3900	0.6974	636.0600	0.6361	(8.794)	0	0	0
2013/06/06	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R211	01/08/2013	130.00	Call	Bond Future	687.3900	0.6874	626.0600	0.6261	(8.922)	0	0	0
2013/06/06	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R211	01/08/2013	130.01	Call	Bond Future	677.3900	0.6774	616.0600	0.6161	(9.054)	0	0	0
2013/06/06	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R212	01/08/2013			Bond Future	136.9931	136.9931	135.7499	135.7499	(0.907)	0.0000	0.0000	21,791
2013/06/06	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R212	01/08/2013	137.99	Put	Bond Future	996.9000	0.9969	2,240.1100	2.2401	124.708	0	0	0
2013/06/06	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R212	01/08/2013	138.00	Put	Bond Future	1,006.9000	1.0069	2,250.1100	2.2501	123.469	0	0	0
2013/06/06	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R212	01/08/2013	138.01	Put	Bond Future	1,016.9000	1.0169	2,260.1100	2.2601	122.255	0	0	0
2013/06/06	R213	01/08/2013			Bond Future	8.2631	91.4159	8.4710	89.6938	2.516	0.0000	0.0000	6,831
2013/06/06	R213	01/08/2013	91.25	Call	Bond Future	80,800.8700	80.8009	79,078.7900	79.0788	(2.131)	0	0	0
2013/06/06	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R213	07/11/2013			Bond Future	8.3481	89.1693	8.5627	87.4229	2.571	0.0000	0.0000	0
2013/06/06	R213	07/11/2013	8.59	Call	Bond Future	4,653.4600	4.6535	3,649.1800	3.6492	(21.581)	0	0	0
2013/06/06	R213	07/11/2013	8.59	Put	Bond Future	2,688.7800	2.6888	3,430.9500	3.4310	27.602	0	0	0
2013/06/06	R213	07/11/2013	8.60	Call	Bond Future	4,700.1800	4.7002	3,689.7700	3.6898	(21.497)	0	0	0
2013/06/06	R213	07/11/2013	8.60	Put	Bond Future	2,655.6400	2.6556	3,391.6800	3.3917	27.716	0	0	0
2013/06/06	R213	07/11/2013	8.61	Call	Bond Future	4,747.1100	4.7471	3,730.5900	3.7306	(21.413)	0	0	0
2013/06/06	R213	07/11/2013	8.61	Put	Bond Future	2,622.8300	2.6228	3,352.7600	3.3528	27.830	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/06	R213	06/02/2014			Bond Future	8.4280	90.3691	8.6492	88.5991	2.624	0.0000	0.0000	0
2013/06/06	R213	06/02/2014	8.31	Call	Bond Future	4,136.2500	4.1363	3,311.0700	3.3111	(19.950)	0	0	0
2013/06/06	R213	06/02/2014	8.31	Put	Bond Future	5,102.6300	5.1026	6,047.4400	6.0474	18.516	0	0	0
2013/06/06	R213	06/02/2014	8.29	Call	Bond Future	4,059.6200	4.0596	3,244.6000	3.2446	(20.076)	0	0	0
2013/06/06	R213	06/02/2014	8.29	Put	Bond Future	5,191.2500	5.1913	6,146.2200	6.1462	18.396	0	0	0
2013/06/06	R213	06/02/2014	8.30	Call	Bond Future	4,097.8400	4.0978	3,277.7400	3.2777	(20.013)	0	0	0
2013/06/06	R213	06/02/2014	8.30	Put	Bond Future	5,146.7900	5.1468	6,096.6800	6.0967	18.456	0	0	0
2013/06/06	R213	08/05/2014			Bond Future	8.5059	88.0545	8.7337	86.2605	2.678	0.0000	0.0000	0
2013/06/06	R213	08/05/2014	7.66	Call	Bond Future	2,667.5700	2.6676	2,112.6400	2.1126	(20.803)	0	0	0
2013/06/06	R213	08/05/2014	7.66	Put	Bond Future	9,825.9700	9.8260	11,065.0200	11.0650	12.610	0	0	0
2013/06/06	R213	08/05/2014	7.64	Call	Bond Future	2,616.4800	2.6165	2,069.5400	2.0695	(20.904)	0	0	0
2013/06/06	R213	08/05/2014	7.64	Put	Bond Future	9,954.1600	9.9542	11,201.2000	11.2012	12.528	0	0	0
2013/06/06	R213	08/05/2014	7.65	Call	Bond Future	2,641.9500	2.6419	2,091.0100	2.0910	(20.854)	0	0	0
2013/06/06	R213	08/05/2014	7.65	Put	Bond Future	9,889.9300	9.8899	11,132.9700	11.1330	12.569	0	0	0
2013/06/06	R214	01/08/2013			Bond Future	8.6218	80.5921	8.7990	79.1050	2.056	0.0000	0.0000	840
2013/06/06	R214	01/08/2013	84.31	Call	Bond Future	70,144.2300	70.1442	68,657.1100	68.6571	(2.120)	0	0	0
2013/06/06	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R214	07/11/2013			Bond Future	8.7041	78.4454	8.8868	76.9373	2.099	0.0000	0.0000	0
2013/06/06	R214	07/11/2013	7.79	Call	Bond Future	1,094.9400	1.0949	795.4700	0.7955	(27.350)	0	0	0
2013/06/06	R214	07/11/2013	7.79	Put	Bond Future	9,441.7600	9.4418	10,650.4600	10.6505	12.802	0	0	0
2013/06/06	R214	07/11/2013	7.80	Call	Bond Future	1,113.8000	1.1138	810.2000	0.8102	(27.258)	0	0	0
2013/06/06	R214	07/11/2013	7.80	Put	Bond Future	9,361.4700	9.3615	10,566.0400	10.5660	12.867	0	0	0
2013/06/06	R214	07/11/2013	7.81	Call	Bond Future	1,132.8800	1.1329	825.1300	0.8251	(27.165)	0	0	0
2013/06/06	R214	07/11/2013	7.81	Put	Bond Future	9,281.6000	9.2816	10,482.0200	10.4820	12.933	0	0	0
2013/06/06	R248	01/08/2013			Bond Future	8.7135	104.1664	8.8501	102.6948	1.568	0.0000	0.0000	603
2013/06/06	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R248	01/08/2013	7.84	Put	Bond Future	10,398.1700	10.3982	11,869.7600	11.8698	14.152	0	0	0
2013/06/06	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R248	01/08/2013	7.85	Put	Bond Future	10,268.6200	10.2686	11,740.2100	11.7402	14.331	0	0	0
2013/06/06	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R248	01/08/2013	7.86	Put	Bond Future	10,139.3200	10.1393	11,610.9100	11.6109	14.514	0	0	0
2013/06/06	R248	07/11/2013			Bond Future	8.7989	101.2155	8.9399	99.7231	1.603	0.0000	0.0000	0
2013/06/06	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R248	07/11/2013	7.84	Put	Bond Future	11,305.6200	11.3056	12,798.0400	12.7980	13.201	0	0	0
2013/06/06	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R248	07/11/2013	7.85	Put	Bond Future	11,176.2900	11.1763	12,668.7100	12.6687	13.353	0	0	0
2013/06/06	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/06	R248	07/11/2013	7.86	Put	Bond Future	11,047.2200	11.0472	12,539.6400	12.5396	13.509	0	0	0

Total

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