



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/06/2013 to 11/06/2013

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
2013/06/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	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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2013/06/11	2025	01/08/2013			Bond Future	113.6517	113.6517	109.0435	109.0435	(4.055)	0.0000	0.0000	0
2013/06/11	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	2025	01/08/2013	117.99	Put	Bond Future	4,338.2900	4.3383	8,946.5400	8.9465	106.223	0	0	0
2013/06/11	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	2025	01/08/2013	118.00	Put	Bond Future	4,348.2900	4.3483	8,956.5400	8.9565	105.978	0	0	0
2013/06/11	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	2025	01/08/2013	118.01	Put	Bond Future	4,358.2900	4.3583	8,966.5400	8.9665	105.735	0	0	0
2013/06/11	2038	01/08/2013			Bond Future	106.6357	106.6357	103.6926	103.6926	(2.760)	0.0000	0.0000	0
2013/06/11	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	2038	01/08/2013	114.99	Put	Bond Future	8,354.2900	8.3543	11,297.4300	11.2974	35.229	0	0	0
2013/06/11	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	2038	01/08/2013	115.00	Put	Bond Future	8,364.2900	8.3643	11,307.4300	11.3074	35.187	0	0	0
2013/06/11	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	2038	01/08/2013	115.01	Put	Bond Future	8,374.2900	8.3743	11,317.4300	11.3174	35.145	0	0	0
2013/06/11	2050	01/08/2013			Bond Future	109.6731	109.6731	105.7609	105.7609	(3.567)	0.0000	0.0000	122
2013/06/11	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	2050	01/08/2013	118.99	Put	Bond Future	9,316.9000	9.3169	13,229.1400	13.2291	41.991	0	0	0
2013/06/11	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	2050	01/08/2013	119.00	Put	Bond Future	9,326.9000	9.3269	13,239.1400	13.2391	41.946	0	0	0
2013/06/11	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	2050	01/08/2013	119.01	Put	Bond Future	9,336.9000	9.3369	13,249.1400	13.2491	41.901	0	0	0
2013/06/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	AL37	01/08/2013			Index Future	399.4690	399.4690	400.5770	400.5770	0.277	0.0000	0.0000	75
2013/06/11	AL37	07/11/2013			Index Future	405.1070	405.1070	406.2300	406.2300	0.277	0.0000	0.0000	0
2013/06/11	AL7T	01/08/2013			Index Future	470.5030	470.5030	472.7720	472.7720	0.482	0.0000	0.0000	1
2013/06/11	AL7T	07/11/2013			Index Future	477.1430	477.1430	479.4440	479.4440	0.482	0.0000	0.0000	0
2013/06/11	ALBI	01/08/2013			Index Future	421.5410	421.5410	424.6740	424.6740	0.743	0.0000	0.0000	741
2013/06/11	ALBI	07/11/2013			Index Future	427.4900	427.4900	430.6670	430.6670	0.743	0.0000	0.0000	85
2013/06/11	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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2013/06/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	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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2013/06/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/11	EL28	01/08/2013			Bond Future	110.7395	110.7395	108.7469	108.7469	(1.799)	0.0000	0.0000	0
2013/06/11	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	EL28	01/08/2013	114.99	Put	Bond Future	4,250.5300	4.2505	6,243.1000	6.2431	46.878	0	0	0
2013/06/11	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	EL28	01/08/2013	115.00	Put	Bond Future	4,260.5300	4.2605	6,253.1000	6.2531	46.768	0	0	0
2013/06/11	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	EL28	01/08/2013	115.01	Put	Bond Future	4,270.5300	4.2705	6,263.1000	6.2631	46.659	0	0	0
2013/06/11	ES33	01/08/2013			Bond Future	9.7656	83.1299	9.5656	84.6245	(2.049)	0.0000	0.0000	292
2013/06/11	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	ES33	01/08/2013	9.00	Put	Bond Future	5,962.2700	5.9623	4,467.7300	4.4677	(25.067)	0	0	0
2013/06/11	ES33	01/08/2013	91.02	Call	Bond Future	72,078.6000	72.0786	73,573.1400	73.5731	2.073	0	0	0
2013/06/11	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	ES33	07/11/2013			Bond Future	9.8975	80.5218	9.6903	82.0375	(2.094)	0.0000	0.0000	0
2013/06/11	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	ES33	07/11/2013	8.49	Put	Bond Future	11,242.4300	11.2424	9,726.7800	9.7268	(13.482)	0	0	0
2013/06/11	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	ES33	07/11/2013	8.50	Put	Bond Future	11,154.1500	11.1541	9,638.5000	9.6385	(13.588)	0	0	0
2013/06/11	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	ES33	07/11/2013	8.51	Put	Bond Future	11,066.0000	11.0660	9,550.3500	9.5503	(13.696)	0	0	0
2013/06/11	GOVI	01/08/2013			GOVI	421.0990	421.0990	424.1910	424.1910	0.734	0.0000	0.0000	384
2013/06/11	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	GOVI	01/08/2013	445.99	Put	GOVI	248,910.0000	24.8910	217,990.0000	21.7990	(12.422)	0	0	0
2013/06/11	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	GOVI	01/08/2013	446.00	Put	GOVI	249,010.0000	24.9010	218,090.0000	21.8090	(12.417)	0	0	0
2013/06/11	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	GOVI	01/08/2013	446.01	Put	GOVI	249,110.0000	24.9110	218,190.0000	21.8190	(12.412)	0	0	0
2013/06/11	GOVI	07/11/2013			GOVI	427.0420	427.0420	430.1770	430.1770	0.734	0.0000	0.0000	0
2013/06/11	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	GOVI	07/11/2013	445.99	Put	GOVI	189,480.0000	18.9480	158,130.0000	15.8130	(16.545)	0	0	0
2013/06/11	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	GOVI	07/11/2013	446.00	Put	GOVI	189,580.0000	18.9580	158,230.0000	15.8230	(16.537)	0	0	0
2013/06/11	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	GOVI	07/11/2013	446.01	Put	GOVI	189,680.0000	18.9680	158,330.0000	15.8330	(16.528)	0	0	0
2013/06/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/11	IGOV	01/08/2013			Index Future	200.7270	200.7270	195.3360	195.3360	(2.686)	0.0000	0.0000	1,050
2013/06/11	IGOV	07/11/2013			Index Future	203.5870	203.5870	198.1180	198.1180	(2.686)	0.0000	0.0000	7
2013/06/11	ILBI	01/08/2013			Index Future	543.4130	543.4130	543.9260	543.9260	0.094	0.0000	0.0000	186
2013/06/11	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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2013/06/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/11	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	750
2013/06/11	JBAF	17/07/2013			Jibar Tradeable Future	5.2400	94.7600	5.2500	94.7500	0.191	0.0000	0.0000	0
2013/06/11	JBAF	21/08/2013			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	0
2013/06/11	JBAF	18/09/2013			Jibar Tradeable Future	5.4800	94.5200	5.4500	94.5500	(0.547)	0.0000	0.0000	700
2013/06/11	JBAF	16/10/2013			Jibar Tradeable Future	5.6500	94.3500	5.6600	94.3400	0.177	0.0000	0.0000	0
2013/06/11	JBAF	20/11/2013			Jibar Tradeable Future	5.8500	94.1500	5.8600	94.1400	0.171	0.0000	0.0000	0
2013/06/11	JBAF	18/12/2013			Jibar Tradeable Future	6.0100	93.9900	6.0100	93.9900	0.000	0.0000	0.0000	1,500
2013/06/11	JBAF	19/03/2014			Jibar Tradeable Future	6.4000	93.6000	6.4100	93.5900	0.156	0.0000	0.0000	400
2013/06/11	JBAF	18/06/2014			Jibar Tradeable Future	6.7000	93.3000	6.7500	93.2500	0.746	0.0000	0.0000	1,000
2013/06/11	JBAF	17/09/2014			Jibar Tradeable Future	6.9800	93.0200	7.0400	92.9600	0.860	0.0000	0.0000	0
2013/06/11	JBAF	17/12/2014			Jibar Tradeable Future	7.2500	92.7500	7.3000	92.7000	0.690	0.0000	0.0000	0
2013/06/11	JBAF	18/03/2015			Jibar Tradeable Future	7.5600	92.4400	7.6000	92.4000	0.529	0.0000	0.0000	0
2013/06/11	R023	01/08/2013			Bond Future	7.9173	102.2317	7.8293	102.8125	(1.111)	0.0000	0.0000	9,547
2013/06/11	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R023	01/08/2013	7.29	Put	Bond Future	4,238.1600	4.2382	3,657.3200	3.6573	(13.705)	0	0	0
2013/06/11	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R023	01/08/2013	7.30	Put	Bond Future	4,168.7900	4.1688	3,587.9500	3.5880	(13.933)	0	0	0
2013/06/11	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R023	01/08/2013	7.31	Put	Bond Future	4,099.4800	4.0995	3,518.6400	3.5186	(14.169)	0	0	0
2013/06/11	R023	07/11/2013			Bond Future	8.0262	99.7587	7.9344	100.3478	(1.144)	0.0000	0.0000	0
2013/06/11	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R023	07/11/2013	6.49	Put	Bond Future	10,483.4500	10.4835	9,894.3700	9.8944	(5.619)	0	0	0
2013/06/11	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R023	07/11/2013	6.50	Put	Bond Future	10,410.7200	10.4107	9,821.6400	9.8216	(5.658)	0	0	0
2013/06/11	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R023	07/11/2013	6.51	Put	Bond Future	10,338.0400	10.3380	9,748.9600	9.7490	(5.698)	0	0	0
2013/06/11	R157	01/08/2013			Bond Future	6.3831	119.1006	6.3276	119.2183	(0.870)	0.0000	0.0000	19,425
2013/06/11	R157	01/08/2013	116.11	Call	Bond Future	89,644.9500	89.6450	89,762.6500	89.7626	0.131	0	0	0
2013/06/11	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R157	07/11/2013			Bond Future	6.5655	113.9751	6.5008	114.0944	(0.986)	0.0000	0.0000	0
2013/06/11	R157	07/11/2013	5.59	Call	Bond Future	58.6000	0.0586	69.7600	0.0698	19.044	0	0	0
2013/06/11	R157	07/11/2013	5.59	Put	Bond Future	1,875.3200	1.8753	1,767.1600	1.7672	(5.768)	0	0	0
2013/06/11	R157	07/11/2013	5.60	Call	Bond Future	60.4600	0.0605	71.9100	0.0719	18.938	0	0	0
2013/06/11	R157	07/11/2013	5.60	Put	Bond Future	1,858.3600	1.8584	1,750.4900	1.7505	(5.805)	0	0	0
2013/06/11	R157	07/11/2013	5.61	Call	Bond Future	62.3600	0.0624	74.1100	0.0741	18.842	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/11	R157	07/11/2013	5.61	Put	Bond Future	1,841.4400		1.8414	1,733.8700	1.7339	(5.842)	0	0	0
2013/06/11	R157	06/02/2014			Bond Future	6.7750		115.5085	6.6987	115.6294	(1.125)	0.0000	0.0000	0
2013/06/11	R157	06/02/2014	5.66	Call	Bond Future	94.7200		0.0947	110.1400	0.1101	16.280	0	0	0
2013/06/11	R157	06/02/2014	5.66	Put	Bond Future	1,880.5400		1.8805	1,775.1100	1.7751	(5.606)	0	0	0
2013/06/11	R157	06/02/2014	5.64	Call	Bond Future	90.4500		0.0904	105.3200	0.1053	16.440	0	0	0
2013/06/11	R157	06/02/2014	5.64	Put	Bond Future	1,908.6600		1.9087	1,802.6800	1.8027	(5.553)	0	0	0
2013/06/11	R157	06/02/2014	5.65	Call	Bond Future	92.5700		0.0926	107.7100	0.1077	16.355	0	0	0
2013/06/11	R157	06/02/2014	5.65	Put	Bond Future	1,894.5800		1.8946	1,788.8700	1.7889	(5.580)	0	0	0
2013/06/11	R157	08/05/2014			Bond Future	7.0389		110.2636	6.9471	110.3861	(1.305)	0.0000	0.0000	0
2013/06/11	R157	08/05/2014	5.21	Call	Bond Future	36.2700		0.0363	43.3900	0.0434	19.631	0	0	0
2013/06/11	R157	08/05/2014	5.21	Put	Bond Future	2,512.6800		2.5127	2,397.3100	2.3973	(4.592)	0	0	0
2013/06/11	R157	08/05/2014	5.19	Call	Bond Future	34.8000		0.0348	41.6800	0.0417	19.770	0	0	0
2013/06/11	R157	08/05/2014	5.19	Put	Bond Future	2,538.7300		2.5387	2,423.1200	2.4231	(4.554)	0	0	0
2013/06/11	R157	08/05/2014	5.20	Call	Bond Future	35.5300		0.0355	42.5300	0.0425	19.702	0	0	0
2013/06/11	R157	08/05/2014	5.20	Put	Bond Future	2,525.7000		2.5257	2,410.2100	2.4102	(4.573)	0	0	0
2013/06/11	R186	01/08/2013			Bond Future	8.3072		118.8086	8.1633	120.1070	(1.732)	8.6146	8.6146	62,403
2013/06/11	R186	01/08/2013	7.20	Call	Bond Future	47.4100		0.0474	86.7100	0.0867	82.894	0	0	6,800
2013/06/11	R186	01/08/2013	7.20	Put	Bond Future	10,578.1600		10.5782	9,319.0300	9.3190	(11.903)	0	0	2,957
2013/06/11	R186	01/08/2013	7.25	Call	Bond Future	60.5300		0.0605	108.9000	0.1089	79.911	0	0	5,315
2013/06/11	R186	01/08/2013	7.25	Put	Bond Future	10,087.9000		10.0879	8,837.8400	8.8378	(12.392)	0	0	0
2013/06/11	R186	01/08/2013	8.80	Call	Bond Future	4,917.8800		4.9179	5,983.8500	5.9838	21.675	0	0	0
2013/06/11	R186	01/08/2013	8.80	Put	Bond Future	620.0200		0.6200	387.5600	0.3876	(37.492)	0	0	6,800
2013/06/11	R186	01/08/2013	128.26	Call	Bond Future	109,536.1600		109.5362	110,834.5900	110.8346	1.185	0	0	0
2013/06/11	R186	01/08/2013	128.26	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R186	01/08/2013	7.00	Call	Bond Future	16.4200		0.0164	32.1100	0.0321	95.554	0	0	0
2013/06/11	R186	01/08/2013	7.00	Put	Bond Future	12,588.4400		12.5884	11,305.7000	11.3057	(10.190)	0	0	4,100
2013/06/11	R186	01/08/2013	6.75	Call	Bond Future	3.5400		0.0035	7.5600	0.0076	113.559	0	0	1,000
2013/06/11	R186	01/08/2013	6.75	Put	Bond Future	15,190.9200		15.1909	13,896.5100	13.8965	(8.521)	0	0	0
2013/06/11	R186	01/08/2013	6.80	Call	Bond Future	4.9100		0.0049	10.2900	0.0103	109.572	0	0	0
2013/06/11	R186	01/08/2013	6.80	Put	Bond Future	14,663.4500		14.6635	13,370.4000	13.3704	(8.818)	0	0	100
2013/06/11	R186	01/08/2013	7.50	Call	Bond Future	183.3600		0.1834	304.5000	0.3045	66.067	0	0	6,800
2013/06/11	R186	01/08/2013	7.50	Put	Bond Future	7,734.6400		7.7346	6,557.3500	6.5574	(15.221)	0	0	0
2013/06/11	R186	01/08/2013	6.50	Call	Bond Future	0.6000		0.0006	1.4000	0.0014	133.333	0	0	500
2013/06/11	R186	01/08/2013	6.50	Put	Bond Future	17,876.2900		17.8763	16,578.6600	16.5787	(7.259)	0	0	0
2013/06/11	R186	07/11/2013			Bond Future	8.4143		120.4853	8.2648	121.8021	(1.777)	0.0000	0.0000	540
2013/06/11	R186	07/11/2013	8.16	Call	Bond Future	2,716.6700		2.7167	3,293.8800	3.2939	21.247	0	0	0
2013/06/11	R186	07/11/2013	8.16	Put	Bond Future	4,968.8300		4.9688	4,229.2500	4.2293	(14.884)	0	0	0
2013/06/11	R186	07/11/2013	8.75	Call	Bond Future	5,328.3000		5.3283	6,188.9500	6.1889	16.152	0	0	0
2013/06/11	R186	07/11/2013	8.75	Put	Bond Future	2,445.6000		2.4456	1,989.4600	1.9895	(18.651)	0	0	1,030
2013/06/11	R186	07/11/2013	9.00	Call	Bond Future	0.0000		0.0000	7,646.1200	7.6461	100.000	0	0	0
2013/06/11	R186	07/11/2013	9.00	Put	Bond Future	0.0000		0.0000	1,365.2600	1.3653	100.000	0	0	1,000
2013/06/11	R186	07/11/2013	6.50	Call	Bond Future	87.7400		0.0877	127.4100	0.1274	45.213	0	0	5,290
2013/06/11	R186	07/11/2013	6.50	Put	Bond Future	18,647.9600		18.6480	17,370.8400	17.3708	(6.849)	0	0	0
2013/06/11	R186	07/11/2013	6.75	Call	Bond Future	176.1800		0.1762	247.8200	0.2478	40.663	0	0	1,000
2013/06/11	R186	07/11/2013	6.75	Put	Bond Future	16,089.9900		16.0900	14,844.8400	14.8448	(7.739)	0	0	0
2013/06/11	R186	07/11/2013	8.00	Call	Bond Future	0.0000		0.0000	2,667.3500	2.6674	100.000	0	0	1,000
2013/06/11	R186	07/11/2013	8.00	Put	Bond Future	0.0000		0.0000	5,051.3900	5.0514	100.000	0	0	0

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2013/06/11	R186	07/11/2013	8.14	Call	Bond Future	2,644.2000	2.6442	3,211.4600	3.2115	21.453	0	0	0
2013/06/11	R186	07/11/2013	8.14	Put	Bond Future	5,076.1000	5.0761	4,326.5700	4.3266	(14.766)	0	0	0
2013/06/11	R186	07/11/2013	8.15	Call	Bond Future	2,680.2900	2.6803	3,252.5300	3.2525	21.350	0	0	0
2013/06/11	R186	07/11/2013	8.15	Put	Bond Future	5,022.2700	5.0223	4,277.7200	4.2777	(14.825)	0	0	0
2013/06/11	R186	06/02/2014			Bond Future	8.5144	116.8158	8.3594	118.1502	(1.820)	0.0000	0.0000	0
2013/06/11	R186	06/02/2014	7.75	Call	Bond Future	2,062.8000	2.0628	2,480.1500	2.4801	20.232	0	0	0
2013/06/11	R186	06/02/2014	7.75	Put	Bond Future	8,861.1700	8.8612	7,944.1500	7.9441	(10.349)	0	0	0
2013/06/11	R186	06/02/2014	7.76	Call	Bond Future	2,089.4800	2.0895	2,510.5800	2.5106	20.153	0	0	0
2013/06/11	R186	06/02/2014	7.76	Put	Bond Future	8,795.3400	8.7953	7,882.0700	7.8821	(10.384)	0	0	0
2013/06/11	R186	06/02/2014	7.74	Call	Bond Future	2,036.6700	2.0367	2,450.3100	2.4503	20.310	0	0	0
2013/06/11	R186	06/02/2014	7.74	Put	Bond Future	8,927.6400	8.9276	8,006.9100	8.0069	(10.313)	0	0	0
2013/06/11	R186	08/05/2014			Bond Future	8.6190	118.3978	8.4584	119.7503	(1.864)	0.0000	0.0000	0
2013/06/11	R186	08/05/2014	7.10	Call	Bond Future	1,177.2300	1.1772	1,426.8900	1.4269	21.207	0	0	0
2013/06/11	R186	08/05/2014	7.10	Put	Bond Future	14,905.1500	14.9052	13,802.3600	13.8024	(7.399)	0	0	0
2013/06/11	R186	08/05/2014	7.11	Call	Bond Future	1,192.3400	1.1923	1,444.4800	1.4445	21.147	0	0	0
2013/06/11	R186	08/05/2014	7.11	Put	Bond Future	14,822.6300	14.8226	13,722.3200	13.7223	(7.423)	0	0	0
2013/06/11	R186	08/05/2014	7.09	Call	Bond Future	1,162.2600	1.1623	1,409.4600	1.4095	21.269	0	0	0
2013/06/11	R186	08/05/2014	7.09	Put	Bond Future	14,987.9200	14.9879	13,882.6700	13.8827	(7.374)	0	0	0
2013/06/11	R197	01/08/2013			Bond Future	288.4734	288.4734	279.6357	279.6357	(3.064)	0.0000	0.0000	2,546
2013/06/11	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R197	01/08/2013	294.99	Put	Bond Future	6,516.6100	6.5166	15,354.2900	15.3543	135.618	0	0	0
2013/06/11	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R197	01/08/2013	295.00	Put	Bond Future	6,526.6100	6.5266	15,364.2900	15.3643	135.410	0	0	0
2013/06/11	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R197	01/08/2013	295.01	Put	Bond Future	6,536.6100	6.5366	15,374.2900	15.3743	135.203	0	0	0
2013/06/11	R201	01/08/2013			Bond Future	5.9365	104.7489	5.8684	104.8399	(1.146)	0.0000	0.0000	0
2013/06/11	R201	01/08/2013	107.45	Call	Bond Future	67,503.2500	67.5032	67,594.2600	67.5943	0.135	0	0	0
2013/06/11	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R201	07/11/2013			Bond Future	6.0990	106.2272	6.0135	106.3195	(1.402)	0.0000	0.0000	0
2013/06/11	R201	07/11/2013	4.79	Call	Bond Future	6.9100	0.0069	9.4400	0.0094	36.614	0	0	0
2013/06/11	R201	07/11/2013	4.79	Put	Bond Future	1,432.4600	1.4325	1,342.7200	1.3427	(6.265)	0	0	0
2013/06/11	R201	07/11/2013	4.80	Call	Bond Future	7.1900	0.0072	9.8100	0.0098	36.439	0	0	0
2013/06/11	R201	07/11/2013	4.80	Put	Bond Future	1,421.7400	1.4217	1,332.0900	1.3321	(6.306)	0	0	0
2013/06/11	R201	07/11/2013	4.81	Call	Bond Future	7.4800	0.0075	10.1900	0.0102	36.230	0	0	0
2013/06/11	R201	07/11/2013	4.81	Put	Bond Future	1,411.0300	1.4110	1,321.4700	1.3215	(6.347)	0	0	0
2013/06/11	R201	06/02/2014			Bond Future	6.3025	103.2477	6.1910	103.3411	(1.770)	0.0000	0.0000	0
2013/06/11	R201	06/02/2014	5.26	Call	Bond Future	51.5100	0.0515	64.6900	0.0647	25.587	0	0	0
2013/06/11	R201	06/02/2014	5.26	Put	Bond Future	930.3100	0.9303	850.0400	0.8500	(8.628)	0	0	0
2013/06/11	R201	06/02/2014	5.24	Call	Bond Future	49.3400	0.0493	62.0700	0.0621	25.801	0	0	0
2013/06/11	R201	06/02/2014	5.24	Put	Bond Future	945.1200	0.9451	864.4000	0.8644	(8.541)	0	0	0
2013/06/11	R201	06/02/2014	5.25	Call	Bond Future	50.4200	0.0504	63.3700	0.0634	25.684	0	0	0
2013/06/11	R201	06/02/2014	5.25	Put	Bond Future	937.7100	0.9377	857.2100	0.8572	(8.585)	0	0	0
2013/06/11	R201	08/05/2014			Bond Future	6.6654	104.6459	6.5061	104.7406	(2.390)	0.0000	0.0000	0
2013/06/11	R201	08/05/2014	4.76	Call	Bond Future	16.3900	0.0164	22.1700	0.0222	35.265	0	0	0
2013/06/11	R201	08/05/2014	4.76	Put	Bond Future	1,159.5200	1.1595	1,070.6100	1.0706	(7.668)	0	0	0
2013/06/11	R201	08/05/2014	4.74	Call	Bond Future	15.7400	0.0157	21.3400	0.0213	35.578	0	0	0

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2013/06/11	R201	08/05/2014	4.74	Put	Bond Future	1,170.9900	1.1710	1,081.9000	1.0819	(7.608)	0	0	0
2013/06/11	R201	08/05/2014	4.75	Call	Bond Future	16.0600	0.0161	21.7500	0.0217	35.430	0	0	0
2013/06/11	R201	08/05/2014	4.75	Put	Bond Future	1,165.2500	1.1653	1,076.2500	1.0763	(7.638)	0	0	0
2013/06/11	R202	01/08/2013			Bond Future	208.3835	208.3835	204.0334	204.0334	(2.088)	0.0000	0.0000	44,020
2013/06/11	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R202	01/08/2013	222.99	Put	Bond Future	14,606.4800	14.6065	18,956.5900	18.9566	29.782	0	0	0
2013/06/11	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R202	01/08/2013	223.00	Put	Bond Future	14,616.4800	14.6165	18,966.5900	18.9666	29.762	0	0	0
2013/06/11	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R202	01/08/2013	223.01	Put	Bond Future	14,626.4800	14.6265	18,976.5900	18.9766	29.741	0	0	0
2013/06/11	R203	01/08/2013			Bond Future	7.0267	107.5169	6.9525	107.7854	(1.057)	0.0000	0.0000	4,182
2013/06/11	R203	01/08/2013	109.11	Call	Bond Future	94,303.6800	94.3037	94,572.2000	94.5722	0.285	0	0	0
2013/06/11	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R203	07/11/2013			Bond Future	7.1703	104.8748	7.0899	105.1471	(1.122)	0.0000	0.0000	0
2013/06/11	R203	07/11/2013	5.71	Call	Bond Future	29.5500	0.0296	37.9000	0.0379	28.257	0	0	15
2013/06/11	R203	07/11/2013	5.71	Put	Bond Future	5,111.9400	5.1119	4,847.9900	4.8480	(5.163)	0	0	0
2013/06/11	R203	07/11/2013	5.99	Call	Bond Future	75.0400	0.0750	93.5300	0.0935	24.640	0	0	0
2013/06/11	R203	07/11/2013	5.99	Put	Bond Future	4,159.6600	4.1597	3,905.8500	3.9058	(6.102)	0	0	0
2013/06/11	R203	07/11/2013	6.00	Call	Bond Future	77.3700	0.0774	96.3400	0.0963	24.519	0	0	0
2013/06/11	R203	07/11/2013	6.00	Put	Bond Future	4,126.5600	4.1266	3,873.2300	3.8732	(6.139)	0	0	0
2013/06/11	R203	07/11/2013	6.01	Call	Bond Future	79.8600	0.0799	99.3300	0.0993	24.380	0	0	0
2013/06/11	R203	07/11/2013	6.01	Put	Bond Future	4,093.6400	4.0936	3,840.8100	3.8408	(6.176)	0	0	0
2013/06/11	R203	07/11/2013	571.00	Call	Bond Future	102,645.2900	102.6453	102,917.5900	102.9176	0.265	0	0	0
2013/06/11	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R203	06/02/2014			Bond Future	7.3163	106.2857	7.2292	106.5616	(1.190)	0.0000	0.0000	0
2013/06/11	R203	06/02/2014	6.16	Call	Bond Future	194.5800	0.1946	230.2800	0.2303	18.347	0	0	0
2013/06/11	R203	06/02/2014	6.16	Put	Bond Future	3,933.2900	3.9333	3,693.0900	3.6931	(6.107)	0	0	0
2013/06/11	R203	06/02/2014	5.95	Call	Bond Future	121.5000	0.1215	145.8800	0.1459	20.066	0	0	16
2013/06/11	R203	06/02/2014	5.95	Put	Bond Future	4,557.0400	4.5570	4,305.5200	4.3055	(5.519)	0	0	0
2013/06/11	R203	06/02/2014	6.14	Call	Bond Future	186.4600	0.1865	220.9600	0.2210	18.503	0	0	0
2013/06/11	R203	06/02/2014	6.14	Put	Bond Future	3,991.3000	3.9913	3,749.9000	3.7499	(6.048)	0	0	0
2013/06/11	R203	06/02/2014	6.15	Call	Bond Future	190.4900	0.1905	225.5800	0.2256	18.421	0	0	0
2013/06/11	R203	06/02/2014	6.15	Put	Bond Future	3,962.2600	3.9623	3,721.4500	3.7214	(6.078)	0	0	0
2013/06/11	R203	08/05/2014			Bond Future	7.4736	103.5639	7.3790	103.8435	(1.266)	0.0000	0.0000	0
2013/06/11	R203	08/05/2014	5.76	Call	Bond Future	112.2800	0.1123	133.6400	0.1336	19.024	0	0	0
2013/06/11	R203	08/05/2014	5.76	Put	Bond Future	5,326.1300	5.3261	5,067.8800	5.0679	(4.849)	0	0	0
2013/06/11	R203	08/05/2014	5.74	Call	Bond Future	107.7500	0.1078	128.4000	0.1284	19.165	0	0	0
2013/06/11	R203	08/05/2014	5.74	Put	Bond Future	5,384.3600	5.3844	5,125.4000	5.1254	(4.809)	0	0	0
2013/06/11	R203	08/05/2014	5.75	Call	Bond Future	109.9900	0.1100	131.0000	0.1310	19.102	0	0	0
2013/06/11	R203	08/05/2014	5.75	Put	Bond Future	5,355.2200	5.3552	5,096.6200	5.0966	(4.829)	0	0	0
2013/06/11	R204	01/08/2013			Bond Future	7.1882	104.5590	7.1405	104.7735	(0.664)	0.0000	0.0000	26,890
2013/06/11	R204	01/08/2013	110.75	Call	Bond Future	95,675.5400	95.6755	95,890.0200	95.8900	0.224	0	0	0
2013/06/11	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R204	07/11/2013			Bond Future	7.3095	106.0347	7.2587	106.2522	(0.695)	0.0000	0.0000	0
2013/06/11	R204	07/11/2013	6.29	Call	Bond Future	186.0200	0.1860	208.9500	0.2089	12.327	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/11	R204	07/11/2013	6.29	Put	Bond Future	4,659.3000		4.6593	4,464.7600	4.4648	(4.175)	0	0	0
2013/06/11	R204	07/11/2013	6.30	Call	Bond Future	191.0300		0.1910	214.4700	0.2145	12.270	0	0	0
2013/06/11	R204	07/11/2013	6.30	Put	Bond Future	4,619.2900		4.6193	4,425.2600	4.4253	(4.200)	0	0	0
2013/06/11	R204	07/11/2013	6.31	Call	Bond Future	196.1400		0.1961	220.1000	0.2201	12.216	0	0	0
2013/06/11	R204	07/11/2013	6.31	Put	Bond Future	4,579.4000		4.5794	4,385.8900	4.3859	(4.226)	0	0	0
2013/06/11	R204	07/11/2013	7.00	Call	Bond Future	891.5000		0.8915	968.5500	0.9686	8.643	0	0	0
2013/06/11	R204	07/11/2013	7.00	Put	Bond Future	2,225.0500		2.2250	2,084.6300	2.0846	(6.311)	0	0	1,270
2013/06/11	R204	06/02/2014			Bond Future	7.4267		103.4304	7.3727	103.6507	(0.727)	0.0000	0.0000	0
2013/06/11	R204	06/02/2014	6.40	Call	Bond Future	414.1300		0.4141	452.0100	0.4520	9.147	0	0	0
2013/06/11	R204	06/02/2014	6.40	Put	Bond Future	4,703.8600		4.7039	4,521.4300	4.5214	(3.878)	0	0	0
2013/06/11	R204	06/02/2014	6.41	Call	Bond Future	421.5100		0.4215	459.9200	0.4599	9.112	0	0	0
2013/06/11	R204	06/02/2014	6.41	Put	Bond Future	4,668.4100		4.6684	4,486.5100	4.4865	(3.896)	0	0	0
2013/06/11	R204	06/02/2014	6.39	Call	Bond Future	406.8600		0.4069	444.2100	0.4442	9.180	0	0	0
2013/06/11	R204	06/02/2014	6.39	Put	Bond Future	4,739.4400		4.7394	4,556.4800	4.5565	(3.860)	0	0	0
2013/06/11	R204	08/05/2014			Bond Future	7.5560		104.8311	7.4984	105.0544	(0.762)	0.0000	0.0000	0
2013/06/11	R204	08/05/2014	6.05	Call	Bond Future	298.5800		0.2986	325.6300	0.3256	9.060	0	0	0
2013/06/11	R204	08/05/2014	6.05	Put	Bond Future	6,339.7900		6.3398	6,143.5200	6.1435	(3.096)	0	0	0
2013/06/11	R204	08/05/2014	6.06	Call	Bond Future	303.5700		0.3036	330.9800	0.3310	9.029	0	0	0
2013/06/11	R204	08/05/2014	6.06	Put	Bond Future	6,303.2400		6.3032	6,107.3300	6.1073	(3.108)	0	0	0
2013/06/11	R204	08/05/2014	6.04	Call	Bond Future	293.6700		0.2937	320.3500	0.3203	9.085	0	0	0
2013/06/11	R204	08/05/2014	6.04	Put	Bond Future	6,376.4300		6.3764	6,179.7900	6.1798	(3.084)	0	0	0
2013/06/11	R206	01/08/2013			Bond Future	5.9171		101.0950	5.8271	101.1344	(1.522)	0.0000	0.0000	0
2013/06/11	R206	01/08/2013	103.94	Call	Bond Future	30,096.8900		30.0969	30,136.2800	30.1363	0.131	0	0	0
2013/06/11	R206	01/08/2013	103.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R206	07/11/2013			Bond Future	6.8325		102.5218	6.6078	102.5617	(3.288)	0.0000	0.0000	0
2013/06/11	R206	07/11/2013	4.29	Call	Bond Future	0.4200		0.0004	0.7800	0.0008	85.714	0	0	0
2013/06/11	R206	07/11/2013	4.29	Put	Bond Future	454.0600		0.4541	414.5000	0.4145	(8.713)	0	0	0
2013/06/11	R206	07/11/2013	4.30	Call	Bond Future	0.4300		0.0004	0.8000	0.0008	86.047	0	0	0
2013/06/11	R206	07/11/2013	4.30	Put	Bond Future	452.2700		0.4523	412.7200	0.4127	(8.745)	0	0	0
2013/06/11	R206	07/11/2013	4.31	Call	Bond Future	0.4400		0.0004	0.8200	0.0008	86.364	0	0	0
2013/06/11	R206	07/11/2013	4.31	Put	Bond Future	450.4900		0.4505	410.9500	0.4109	(8.777)	0	0	0
2013/06/11	R207	01/08/2013			Bond Future	7.4998		99.1689	7.4213	99.5618	(1.046)	0.0000	0.0000	23,757
2013/06/11	R207	01/08/2013	106.18	Call	Bond Future	91,597.6600		91.5977	91,990.6100	91.9906	0.429	0	0	0
2013/06/11	R207	01/08/2013	106.18	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R207	07/11/2013			Bond Future	7.6168		100.5684	7.5340	100.9669	(1.087)	0.0000	0.0000	0
2013/06/11	R207	07/11/2013	6.69	Call	Bond Future	327.7200		0.3277	388.8300	0.3888	18.647	0	0	0
2013/06/11	R207	07/11/2013	6.69	Put	Bond Future	4,904.6100		4.9046	4,567.3000	4.5673	(6.877)	0	0	0
2013/06/11	R207	07/11/2013	6.70	Call	Bond Future	335.2800		0.3353	397.5000	0.3975	18.558	0	0	0
2013/06/11	R207	07/11/2013	6.70	Put	Bond Future	4,861.4100		4.8614	4,525.2100	4.5252	(6.916)	0	0	0
2013/06/11	R207	07/11/2013	6.71	Call	Bond Future	342.9700		0.3430	406.3200	0.4063	18.471	0	0	0
2013/06/11	R207	07/11/2013	6.71	Put	Bond Future	4,818.3800		4.8184	4,483.3100	4.4833	(6.954)	0	0	0
2013/06/11	R207	06/02/2014			Bond Future	7.7305		98.2818	7.6433	98.6856	(1.128)	0.0000	0.0000	0
2013/06/11	R207	06/02/2014	6.66	Call	Bond Future	527.3700		0.5274	602.7700	0.6028	14.297	0	0	0
2013/06/11	R207	06/02/2014	6.66	Put	Bond Future	5,628.9000		5.6289	5,300.5900	5.3006	(5.833)	0	0	0
2013/06/11	R207	06/02/2014	6.64	Call	Bond Future	510.0000		0.5100	583.4700	0.5835	14.406	0	0	0
2013/06/11	R207	06/02/2014	6.64	Put	Bond Future	5,709.8900		5.7099	5,379.6500	5.3797	(5.784)	0	0	0

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2013/06/11	R207	06/02/2014	6.65	Call	Bond Future	518.6300	0.5186	593.0700	0.5931	14.353	0	0	0
2013/06/11	R207	06/02/2014	6.65	Put	Bond Future	5,669.3200	5.6693	5,340.0500	5.3400	(5.808)	0	0	0
2013/06/11	R207	08/05/2014			Bond Future	7.8566	99.6129	7.7645	100.0221	(1.172)	0.0000	0.0000	0
2013/06/11	R207	08/05/2014	6.21	Call	Bond Future	351.7500	0.3517	401.6700	0.4017	14.192	0	0	0
2013/06/11	R207	08/05/2014	6.21	Put	Bond Future	7,999.7000	7.9997	7,640.4300	7.6404	(4.491)	0	0	0
2013/06/11	R207	08/05/2014	6.19	Call	Bond Future	340.6000	0.3406	389.2600	0.3893	14.287	0	0	0
2013/06/11	R207	08/05/2014	6.19	Put	Bond Future	8,085.8500	8.0859	7,725.3200	7.7253	(4.459)	0	0	0
2013/06/11	R207	08/05/2014	6.20	Call	Bond Future	346.1400	0.3461	395.4300	0.3954	14.240	0	0	0
2013/06/11	R207	08/05/2014	6.20	Put	Bond Future	8,042.7300	8.0427	7,682.8300	7.6828	(4.475)	0	0	0
2013/06/11	R208	01/08/2013			Bond Future	7.6440	97.2400	7.5660	97.6727	(1.021)	0.0000	0.0000	19,369
2013/06/11	R208	01/08/2013	101.40	Call	Bond Future	88,195.5200	88.1955	88,628.2600	88.6283	0.491	0	0	0
2013/06/11	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R208	07/11/2013			Bond Future	7.7551	95.2165	7.6733	95.6553	(1.055)	0.0000	0.0000	0
2013/06/11	R208	07/11/2013	6.79	Call	Bond Future	357.0100	0.3570	422.0400	0.4220	18.215	0	0	0
2013/06/11	R208	07/11/2013	6.79	Put	Bond Future	5,698.5700	5.6986	5,324.7900	5.3248	(6.559)	0	0	0
2013/06/11	R208	07/11/2013	6.80	Call	Bond Future	365.2500	0.3652	431.4700	0.4315	18.130	0	0	0
2013/06/11	R208	07/11/2013	6.80	Put	Bond Future	5,649.5800	5.6496	5,276.9900	5.2770	(6.595)	0	0	0
2013/06/11	R208	07/11/2013	6.81	Call	Bond Future	373.6400	0.3736	441.0600	0.4411	18.044	0	0	0
2013/06/11	R208	07/11/2013	6.81	Put	Bond Future	5,600.7900	5.6008	5,229.4000	5.2294	(6.631)	0	0	0
2013/06/11	R208	07/11/2013	7.50	Call	Bond Future	1,387.6700	1.3877	1,564.9800	1.5650	12.778	0	0	0
2013/06/11	R208	07/11/2013	7.50	Put	Bond Future	2,764.4900	2.7645	2,502.9900	2.5030	(9.459)	0	0	1,520
2013/06/11	R208	06/02/2014			Bond Future	7.8603	96.4974	7.7748	96.9421	(1.089)	0.0000	0.0000	0
2013/06/11	R208	06/02/2014	6.75	Call	Bond Future	562.5200	0.5625	642.0800	0.6421	14.143	0	0	0
2013/06/11	R208	06/02/2014	6.75	Put	Bond Future	6,539.0800	6.5391	6,174.0000	6.1740	(5.583)	0	0	0
2013/06/11	R208	06/02/2014	6.76	Call	Bond Future	572.4100	0.5724	653.0400	0.6530	14.086	0	0	0
2013/06/11	R208	06/02/2014	6.76	Put	Bond Future	6,493.1000	6.4931	6,129.0900	6.1291	(5.606)	0	0	0
2013/06/11	R208	06/02/2014	6.74	Call	Bond Future	553.1600	0.5532	631.6900	0.6317	14.197	0	0	0
2013/06/11	R208	06/02/2014	6.74	Put	Bond Future	6,585.6300	6.5856	6,219.5200	6.2195	(5.559)	0	0	0
2013/06/11	R208	08/05/2014			Bond Future	7.9711	94.4077	7.8814	94.8583	(1.124)	0.0000	0.0000	0
2013/06/11	R208	08/05/2014	6.30	Call	Bond Future	385.6700	0.3857	439.3500	0.4394	13.919	0	0	0
2013/06/11	R208	08/05/2014	6.30	Put	Bond Future	9,243.6400	9.2436	8,846.6700	8.8467	(4.295)	0	0	0
2013/06/11	R208	08/05/2014	6.31	Call	Bond Future	391.8700	0.3919	446.2400	0.4462	13.874	0	0	0
2013/06/11	R208	08/05/2014	6.31	Put	Bond Future	9,193.8500	9.1938	8,797.5700	8.7976	(4.310)	0	0	0
2013/06/11	R208	08/05/2014	6.29	Call	Bond Future	379.5500	0.3795	432.5400	0.4325	13.961	0	0	0
2013/06/11	R208	08/05/2014	6.29	Put	Bond Future	9,293.5300	9.2935	8,895.8700	8.8959	(4.279)	0	0	0
2013/06/11	R209	01/08/2013			Bond Future	9.1403	74.7260	8.9358	76.2641	(2.237)	0.0000	0.0000	9,942
2013/06/11	R209	01/08/2013	79.36	Call	Bond Future	64,776.8600	64.7769	66,314.9500	66.3149	2.374	0	0	0
2013/06/11	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R209	01/08/2013	8.00	Call	Bond Future	50.2300	0.0502	111.2200	0.1112	121.421	0	0	0
2013/06/11	R209	01/08/2013	8.00	Put	Bond Future	9,323.2200	9.3232	7,846.1200	7.8461	(15.843)	0	0	2,000
2013/06/11	R209	07/11/2013			Bond Future	9.2421	72.6362	9.0311	74.1961	(2.284)	0.0000	0.0000	0
2013/06/11	R209	07/11/2013	8.65	Call	Bond Future	1,591.4900	1.5915	2,129.1000	2.1291	33.780	0	0	0
2013/06/11	R209	07/11/2013	8.65	Put	Bond Future	6,105.3400	6.1053	5,083.0700	5.0831	(16.744)	0	0	4,700
2013/06/11	R209	07/11/2013	8.79	Call	Bond Future	1,938.1900	1.9382	2,551.8500	2.5519	31.661	0	0	0
2013/06/11	R209	07/11/2013	8.79	Put	Bond Future	5,345.5400	5.3455	4,399.3200	4.3993	(17.701)	0	0	0
2013/06/11	R209	07/11/2013	8.80	Call	Bond Future	1,964.5800	1.9646	2,583.7300	2.5837	31.516	0	0	0

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2013/06/11	R209	07/11/2013	8.80	Put	Bond Future	5,293.8500	5.2938	4,353.1200	4.3531	(17.770)	0	0	0
2013/06/11	R209	07/11/2013	8.81	Call	Bond Future	1,991.1800	1.9912	2,615.8300	2.6158	31.371	0	0	0
2013/06/11	R209	07/11/2013	8.81	Put	Bond Future	5,242.4900	5.2425	4,307.2600	4.3073	(17.839)	0	0	0
2013/06/11	R209	07/11/2013	9.50	Call	Bond Future	4,330.6400	4.3306	5,324.7100	5.3247	22.954	0	0	0
2013/06/11	R209	07/11/2013	9.50	Put	Bond Future	2,494.5900	2.4946	1,928.7800	1.9288	(22.681)	0	0	980
2013/06/11	R209	06/02/2014			Bond Future	9.3368	73.6135	9.1195	75.1942	(2.328)	0.0000	0.0000	0
2013/06/11	R209	06/02/2014	8.56	Call	Bond Future	2,028.0900	2.0281	2,567.9100	2.5679	26.617	0	0	0
2013/06/11	R209	06/02/2014	8.56	Put	Bond Future	7,938.4800	7.9385	6,897.5900	6.8976	(13.112)	0	0	0
2013/06/11	R209	06/02/2014	8.54	Call	Bond Future	1,981.6600	1.9817	2,512.9900	2.5130	26.812	0	0	0
2013/06/11	R209	06/02/2014	8.54	Put	Bond Future	8,054.1700	8.0542	7,004.7900	7.0048	(13.029)	0	0	0
2013/06/11	R209	06/02/2014	8.55	Call	Bond Future	2,004.7900	2.0048	2,540.3600	2.5404	26.715	0	0	0
2013/06/11	R209	06/02/2014	8.55	Put	Bond Future	7,996.1700	7.9962	6,951.0300	6.9510	(13.071)	0	0	0
2013/06/11	R209	08/05/2014			Bond Future	9.4334	71.4654	9.2094	73.0676	(2.374)	0.0000	0.0000	0
2013/06/11	R209	08/05/2014	7.86	Call	Bond Future	1,186.9900	1.1870	1,518.5600	1.5186	27.934	0	0	0
2013/06/11	R209	08/05/2014	7.86	Put	Bond Future	13,752.4700	13.7525	12,481.8600	12.4819	(9.239)	0	0	0
2013/06/11	R209	08/05/2014	7.84	Call	Bond Future	1,158.7700	1.1588	1,484.3600	1.4844	28.098	0	0	0
2013/06/11	R209	08/05/2014	7.84	Put	Bond Future	13,905.4300	13.9054	12,628.8400	12.6288	(9.181)	0	0	0
2013/06/11	R209	08/05/2014	7.85	Call	Bond Future	1,172.8200	1.1728	1,501.4000	1.5014	28.016	0	0	0
2013/06/11	R209	08/05/2014	7.85	Put	Bond Future	13,828.8200	13.8288	12,555.2200	12.5552	(9.210)	0	0	0
2013/06/11	R210	01/08/2013			Bond Future	163.8078	163.8078	154.6387	154.6387	(5.597)	0.0000	0.0000	1,237
2013/06/11	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R210	01/08/2013	172.99	Put	Bond Future	9,182.1900	9.1822	18,351.2700	18.3513	99.857	0	0	0
2013/06/11	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R210	01/08/2013	173.00	Put	Bond Future	9,192.1900	9.1922	18,361.2700	18.3613	99.749	0	0	0
2013/06/11	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R210	01/08/2013	173.01	Put	Bond Future	9,202.1900	9.2022	18,371.2700	18.3713	99.640	0	0	0
2013/06/11	R211	01/08/2013			Bond Future	130.3201	130.3201	130.3512	130.3512	0.024	0.0000	0.0000	522
2013/06/11	R211	01/08/2013	129.99	Call	Bond Future	330.0600	0.3301	361.2400	0.3612	9.447	0	0	0
2013/06/11	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R211	01/08/2013	130.00	Call	Bond Future	320.0600	0.3201	351.2400	0.3512	9.742	0	0	0
2013/06/11	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R211	01/08/2013	130.01	Call	Bond Future	310.0600	0.3101	341.2400	0.3412	10.056	0	0	0
2013/06/11	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R212	01/08/2013			Bond Future	134.4531	134.4531	132.9271	132.9271	(1.135)	0.0000	0.0000	21,791
2013/06/11	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R212	01/08/2013	137.99	Put	Bond Future	3,536.8600	3.5369	5,062.8600	5.0629	43.146	0	0	0
2013/06/11	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R212	01/08/2013	138.00	Put	Bond Future	3,546.8600	3.5469	5,072.8600	5.0729	43.024	0	0	0
2013/06/11	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R212	01/08/2013	138.01	Put	Bond Future	3,556.8600	3.5569	5,082.8600	5.0829	42.903	0	0	0
2013/06/11	R213	01/08/2013			Bond Future	8.9425	85.9642	8.7735	87.2736	(1.890)	0.0000	0.0000	6,831
2013/06/11	R213	01/08/2013	91.25	Call	Bond Future	75,349.1600	75.3492	76,658.5700	76.6586	1.738	0	0	0
2013/06/11	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R213	07/11/2013			Bond Future	9.0500	83.6406	8.8753	84.9685	(1.931)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/11	R213	07/11/2013	8.59	Call	Bond Future	1,926.2600	1.9263	2,429.2100	2.4292	26.110	0	0	0
2013/06/11	R213	07/11/2013	8.59	Put	Bond Future	5,490.3000	5.4903	4,665.3500	4.6654	(15.026)	0	0	0
2013/06/11	R213	07/11/2013	8.60	Call	Bond Future	1,953.1900	1.9532	2,460.8400	2.4608	25.991	0	0	0
2013/06/11	R213	07/11/2013	8.60	Put	Bond Future	5,437.3700	5.4374	4,617.1200	4.6171	(15.085)	0	0	0
2013/06/11	R213	07/11/2013	8.61	Call	Bond Future	1,980.3600	1.9804	2,492.7000	2.4927	25.871	0	0	0
2013/06/11	R213	07/11/2013	8.61	Put	Bond Future	5,384.8000	5.3848	4,569.2400	4.5692	(15.146)	0	0	0
2013/06/11	R213	06/02/2014			Bond Future	9.1519	84.7658	8.9716	86.1115	(1.970)	0.0000	0.0000	0
2013/06/11	R213	06/02/2014	8.31	Call	Bond Future	1,885.0500	1.8850	2,307.5400	2.3075	22.413	0	0	0
2013/06/11	R213	06/02/2014	8.31	Put	Bond Future	8,454.7700	8.4548	7,531.5600	7.5316	(10.919)	0	0	0
2013/06/11	R213	06/02/2014	8.29	Call	Bond Future	1,839.8400	1.8398	2,255.2400	2.2552	22.578	0	0	0
2013/06/11	R213	06/02/2014	8.29	Put	Bond Future	8,574.8100	8.5748	7,644.5100	7.6445	(10.849)	0	0	0
2013/06/11	R213	06/02/2014	8.30	Call	Bond Future	1,862.3600	1.8624	2,281.3000	2.2813	22.495	0	0	0
2013/06/11	R213	06/02/2014	8.30	Put	Bond Future	8,514.6500	8.5147	7,587.8900	7.5879	(10.884)	0	0	0
2013/06/11	R213	08/05/2014			Bond Future	9.2520	82.3752	9.0660	83.7392	(2.010)	0.0000	0.0000	0
2013/06/11	R213	08/05/2014	7.66	Call	Bond Future	1,184.1500	1.1842	1,454.3700	1.4544	22.820	0	0	0
2013/06/11	R213	08/05/2014	7.66	Put	Bond Future	14,021.8000	14.0218	12,928.0800	12.9281	(7.800)	0	0	0
2013/06/11	R213	08/05/2014	7.64	Call	Bond Future	1,156.3900	1.1564	1,421.7300	1.4217	22.946	0	0	0
2013/06/11	R213	08/05/2014	7.64	Put	Bond Future	14,173.3200	14.1733	13,074.7200	13.0747	(7.751)	0	0	0
2013/06/11	R213	08/05/2014	7.65	Call	Bond Future	1,170.2100	1.1702	1,437.9800	1.4380	22.882	0	0	0
2013/06/11	R213	08/05/2014	7.65	Put	Bond Future	14,097.4400	14.0974	13,001.2700	13.0013	(7.776)	0	0	0
2013/06/11	R214	01/08/2013			Bond Future	9.1992	75.9168	9.0049	77.4365	(2.112)	0.0000	0.0000	840
2013/06/11	R214	01/08/2013	84.31	Call	Bond Future	65,468.8500	65.4689	66,988.5800	66.9886	2.321	0	0	0
2013/06/11	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R214	07/11/2013			Bond Future	9.2999	73.7040	9.0992	75.2452	(2.158)	0.0000	0.0000	0
2013/06/11	R214	07/11/2013	7.81	Call	Bond Future	369.3700	0.3694	534.6900	0.5347	44.757	0	0	0
2013/06/11	R214	07/11/2013	7.81	Put	Bond Future	13,259.5500	13.2595	11,883.6400	11.8836	(10.377)	0	0	0
2013/06/11	R214	07/11/2013	7.79	Call	Bond Future	353.8200	0.3538	513.5100	0.5135	45.133	0	0	0
2013/06/11	R214	07/11/2013	7.79	Put	Bond Future	13,442.1000	13.4421	12,060.5600	12.0606	(10.278)	0	0	0
2013/06/11	R214	07/11/2013	7.80	Call	Bond Future	361.5300	0.3615	524.0200	0.5240	44.945	0	0	0
2013/06/11	R214	07/11/2013	7.80	Put	Bond Future	13,350.6600	13.3507	11,971.9200	11.9719	(10.327)	0	0	0
2013/06/11	R248	01/08/2013			Bond Future	9.2353	98.7461	9.1121	99.9783	(1.334)	0.0000	0.0000	603
2013/06/11	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R248	01/08/2013	7.84	Put	Bond Future	15,818.4600	15.8185	14,586.2200	14.5862	(7.790)	0	0	0
2013/06/11	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R248	01/08/2013	7.85	Put	Bond Future	15,688.9100	15.6889	14,456.6700	14.4567	(7.854)	0	0	0
2013/06/11	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R248	01/08/2013	7.86	Put	Bond Future	15,559.6100	15.5596	14,327.3700	14.3274	(7.919)	0	0	0
2013/06/11	R248	07/11/2013			Bond Future	9.3380	95.7187	9.2106	96.9683	(1.365)	0.0000	0.0000	0
2013/06/11	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R248	07/11/2013	7.84	Put	Bond Future	16,802.4800	16.8025	15,552.9000	15.5529	(7.437)	0	0	0
2013/06/11	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R248	07/11/2013	7.85	Put	Bond Future	16,673.1500	16.6732	15,423.5700	15.4236	(7.495)	0	0	0
2013/06/11	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/11	R248	07/11/2013	7.86	Put	Bond Future	16,544.0800	16.5441	15,294.5000	15.2945	(7.553)	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
Total											315931	