



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/06/2013 to 12/06/2013

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
2013/06/12	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	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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2013/06/12	2025	01/08/2013			Bond Future	109.0435	109.0435	110.6594	110.6594	1.482	0.0000	0.0000	0
2013/06/12	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	2025	01/08/2013	117.99	Put	Bond Future	8,946.5400	8.9465	7,330.5800	7.3306	(18.062)	0	0	0
2013/06/12	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	2025	01/08/2013	118.00	Put	Bond Future	8,956.5400	8.9565	7,340.5800	7.3406	(18.042)	0	0	0
2013/06/12	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	2025	01/08/2013	118.01	Put	Bond Future	8,966.5400	8.9665	7,350.5800	7.3506	(18.022)	0	0	0
2013/06/12	2038	01/08/2013			Bond Future	103.6926	103.6926	104.8066	104.8066	1.074	0.0000	0.0000	0
2013/06/12	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	2038	01/08/2013	114.99	Put	Bond Future	11,297.4300	11.2974	10,183.4400	10.1834	(9.861)	0	0	0
2013/06/12	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	2038	01/08/2013	115.00	Put	Bond Future	11,307.4300	11.3074	10,193.4400	10.1934	(9.852)	0	0	0
2013/06/12	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	2038	01/08/2013	115.01	Put	Bond Future	11,317.4300	11.3174	10,203.4400	10.2034	(9.843)	0	0	0
2013/06/12	2050	01/08/2013			Bond Future	105.7609	105.7609	106.4134	106.4134	0.617	0.0000	0.0000	122
2013/06/12	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	2050	01/08/2013	118.99	Put	Bond Future	13,229.1400	13.2291	12,576.5500	12.5765	(4.933)	0	0	0
2013/06/12	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	2050	01/08/2013	119.00	Put	Bond Future	13,239.1400	13.2391	12,586.5500	12.5865	(4.929)	0	0	0
2013/06/12	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	2050	01/08/2013	119.01	Put	Bond Future	13,249.1400	13.2491	12,596.5500	12.5965	(4.926)	0	0	0
2013/06/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	AL37	01/08/2013			Index Future	400.5770	400.5770	402.6510	402.6510	0.518	0.0000	0.0000	75
2013/06/12	AL37	07/11/2013			Index Future	406.2300	406.2300	408.3330	408.3330	0.518	0.0000	0.0000	0
2013/06/12	AL7T	01/08/2013			Index Future	472.7720	472.7720	477.5760	477.5760	1.016	0.0000	0.0000	1
2013/06/12	AL7T	07/11/2013			Index Future	479.4440	479.4440	484.3160	484.3160	1.016	0.0000	0.0000	0
2013/06/12	ALBI	01/08/2013			Index Future	424.6740	424.6740	428.5950	428.5950	0.923	0.0000	0.0000	741
2013/06/12	ALBI	07/11/2013			Index Future	430.6670	430.6670	434.6430	434.6430	0.923	0.0000	0.0000	85
2013/06/12	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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2013/06/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	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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2013/06/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/12	EL28	01/08/2013			Bond Future	108.7469	108.7469	109.1532	109.1532	0.374	0.0000	0.0000	0
2013/06/12	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	EL28	01/08/2013	115.00	Put	Bond Future	6,253.1000	6.2531	5,846.7900	5.8468	(6.498)	0	0	0
2013/06/12	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	EL28	01/08/2013	115.01	Put	Bond Future	6,263.1000	6.2631	5,856.7900	5.8568	(6.487)	0	0	0
2013/06/12	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	EL28	01/08/2013	114.99	Put	Bond Future	6,243.1000	6.2431	5,836.7900	5.8368	(6.508)	0	0	0
2013/06/12	ES33	01/08/2013			Bond Future	9.5656	84.6245	9.4283	85.6750	(1.435)	0.0000	0.0000	292
2013/06/12	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	ES33	01/08/2013	9.00	Put	Bond Future	4,467.7300	4.4677	3,417.1600	3.4172	(23.515)	0	0	0
2013/06/12	ES33	01/08/2013	91.02	Call	Bond Future	73,573.1400	73.5731	74,623.7100	74.6237	1.428	0	0	0
2013/06/12	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	ES33	07/11/2013			Bond Future	9.6903	82.0375	9.5482	83.1028	(1.466)	0.0000	0.0000	0
2013/06/12	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	ES33	07/11/2013	8.49	Put	Bond Future	9,726.7800	9.7268	8,661.4700	8.6615	(10.952)	0	0	0
2013/06/12	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	ES33	07/11/2013	8.50	Put	Bond Future	9,638.5000	9.6385	8,573.1900	8.5732	(11.053)	0	0	0
2013/06/12	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	ES33	07/11/2013	8.51	Put	Bond Future	9,550.3500	9.5503	8,485.0400	8.4850	(11.155)	0	0	0
2013/06/12	GOVI	01/08/2013			GOVI	424.1910	424.1910	428.0870	428.0870	0.918	0.0000	0.0000	387
2013/06/12	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	GOVI	01/08/2013	445.99	Put	GOVI	217,990.0000	21.7990	179,030.0000	17.9030	(17.872)	0	0	0
2013/06/12	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	GOVI	01/08/2013	446.00	Put	GOVI	218,090.0000	21.8090	179,130.0000	17.9130	(17.864)	0	0	0
2013/06/12	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	GOVI	01/08/2013	446.01	Put	GOVI	218,190.0000	21.8190	179,230.0000	17.9230	(17.856)	0	0	0
2013/06/12	GOVI	07/11/2013			GOVI	430.1770	430.1770	434.1280	434.1280	0.918	0.0000	0.0000	0
2013/06/12	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	GOVI	07/11/2013	445.99	Put	GOVI	158,130.0000	15.8130	118,620.0000	11.8620	(24.986)	0	0	0
2013/06/12	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	GOVI	07/11/2013	446.00	Put	GOVI	158,230.0000	15.8230	118,720.0000	11.8720	(24.970)	0	0	0
2013/06/12	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	GOVI	07/11/2013	446.01	Put	GOVI	158,330.0000	15.8330	118,820.0000	11.8820	(24.954)	0	0	0
2013/06/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/12	IGOV	01/08/2013			Index Future	195.3360	195.3360	196.3920	196.3920	0.541	0.0000	0.0000	1,050
2013/06/12	IGOV	07/11/2013			Index Future	198.1180	198.1180	199.1900	199.1900	0.541	0.0000	0.0000	7
2013/06/12	ILBI	01/08/2013			Index Future	543.9260	543.9260	529.8450	529.8450	(2.589)	0.0000	0.0000	186
2013/06/12	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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2013/06/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/12	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	750
2013/06/12	JBAF	17/07/2013			Jibar Tradeable Future	5.2500	94.7500	5.2000	94.8000	(0.952)	0.0000	0.0000	0
2013/06/12	JBAF	21/08/2013			Jibar Tradeable Future	5.3500	94.6500	5.2700	94.7300	(1.495)	0.0000	0.0000	0
2013/06/12	JBAF	18/09/2013			Jibar Tradeable Future	5.4500	94.5500	5.3100	94.6900	(2.569)	0.0000	0.0000	700
2013/06/12	JBAF	16/10/2013			Jibar Tradeable Future	5.6600	94.3400	5.4300	94.5700	(4.064)	0.0000	0.0000	0
2013/06/12	JBAF	20/11/2013			Jibar Tradeable Future	5.8600	94.1400	5.5900	94.4100	(4.608)	0.0000	0.0000	0
2013/06/12	JBAF	18/12/2013			Jibar Tradeable Future	6.0100	93.9900	5.7400	94.2600	(4.493)	0.0000	0.0000	1,500
2013/06/12	JBAF	19/03/2014			Jibar Tradeable Future	6.4100	93.5900	6.1000	93.9000	(4.836)	0.0000	0.0000	400
2013/06/12	JBAF	18/06/2014			Jibar Tradeable Future	6.7500	93.2500	6.3600	93.6400	(5.778)	0.0000	0.0000	1,000
2013/06/12	JBAF	17/09/2014			Jibar Tradeable Future	7.0400	92.9600	6.6500	93.3500	(5.540)	0.0000	0.0000	0
2013/06/12	JBAF	17/12/2014			Jibar Tradeable Future	7.3000	92.7000	6.9400	93.0600	(4.932)	0.0000	0.0000	0
2013/06/12	JBAF	18/03/2015			Jibar Tradeable Future	7.6000	92.4000	7.2400	92.7600	(4.737)	0.0000	0.0000	0
2013/06/12	R023	01/08/2013			Bond Future	7.8293	102.8125	7.6516	103.9987	(2.269)	0.0000	0.0000	9,547
2013/06/12	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R023	01/08/2013	7.29	Put	Bond Future	3,657.3200	3.6573	2,471.1000	2.4711	(32.434)	0	0	0
2013/06/12	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R023	01/08/2013	7.30	Put	Bond Future	3,587.9500	3.5880	2,401.7300	2.4017	(33.061)	0	0	0
2013/06/12	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R023	01/08/2013	7.31	Put	Bond Future	3,518.6400	3.5186	2,332.4200	2.3324	(33.712)	0	0	0
2013/06/12	R023	07/11/2013			Bond Future	7.9344	100.3478	7.7492	101.5506	(2.335)	0.0000	0.0000	0
2013/06/12	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R023	07/11/2013	6.49	Put	Bond Future	9,894.3700	9.8944	8,691.4900	8.6915	(12.157)	0	0	0
2013/06/12	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R023	07/11/2013	6.50	Put	Bond Future	9,821.6400	9.8216	8,618.7600	8.6188	(12.247)	0	0	0
2013/06/12	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R023	07/11/2013	6.51	Put	Bond Future	9,748.9600	9.7490	8,546.0800	8.5461	(12.339)	0	0	0
2013/06/12	R157	01/08/2013			Bond Future	6.3276	119.2183	6.2143	119.4589	(1.790)	0.0000	0.0000	19,475
2013/06/12	R157	01/08/2013	116.11	Call	Bond Future	89,762.6500	89.7626	90,003.3100	90.0033	0.268	0	0	0
2013/06/12	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R157	07/11/2013			Bond Future	6.5008	114.0944	6.3687	114.3384	(2.031)	0.0000	0.0000	0
2013/06/12	R157	07/11/2013	5.59	Call	Bond Future	69.7600	0.0698	198.9700	0.1990	185.221	0	0	0
2013/06/12	R157	07/11/2013	5.59	Put	Bond Future	1,767.1600	1.7672	1,652.4000	1.6524	(6.494)	0	0	0
2013/06/12	R157	07/11/2013	5.60	Call	Bond Future	71.9100	0.0719	202.9900	0.2030	182.283	0	0	0
2013/06/12	R157	07/11/2013	5.60	Put	Bond Future	1,750.4900	1.7505	1,637.6000	1.6376	(6.449)	0	0	0
2013/06/12	R157	07/11/2013	5.61	Call	Bond Future	74.1100	0.0741	207.0700	0.2071	179.409	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
2013/06/12	R157	07/11/2013	5.61	Put	Bond Future	1,733.8700	1.7339	1,622.8600	1.6229	(6.402)	0	0	0
2013/06/12	R157	06/02/2014			Bond Future	6.6987	115.6294	6.5433	115.8763	(2.320)	0.0000	0.0000	0
2013/06/12	R157	06/02/2014	5.66	Call	Bond Future	110.1400	0.1101	284.3300	0.2843	158.153	0	0	0
2013/06/12	R157	06/02/2014	5.66	Put	Bond Future	1,775.1100	1.7751	1,702.3900	1.7024	(4.097)	0	0	0
2013/06/12	R157	06/02/2014	5.64	Call	Bond Future	105.3200	0.1053	276.7200	0.2767	162.742	0	0	0
2013/06/12	R157	06/02/2014	5.64	Put	Bond Future	1,802.6800	1.8027	1,727.1700	1.7272	(4.189)	0	0	0
2013/06/12	R157	06/02/2014	5.65	Call	Bond Future	107.7100	0.1077	280.5100	0.2805	160.431	0	0	0
2013/06/12	R157	06/02/2014	5.65	Put	Bond Future	1,788.8700	1.7889	1,714.7600	1.7148	(4.143)	0	0	0
2013/06/12	R157	08/05/2014			Bond Future	6.9471	110.3861	6.7599	110.6363	(2.694)	0.0000	0.0000	0
2013/06/12	R157	08/05/2014	5.21	Call	Bond Future	43.3900	0.0434	177.5900	0.1776	309.288	0	0	0
2013/06/12	R157	08/05/2014	5.21	Put	Bond Future	2,397.3100	2.3973	2,281.3000	2.2813	(4.839)	0	0	0
2013/06/12	R157	08/05/2014	5.19	Call	Bond Future	41.6800	0.0417	173.2900	0.1733	315.763	0	0	0
2013/06/12	R157	08/05/2014	5.19	Put	Bond Future	2,423.1200	2.4231	2,304.5200	2.3045	(4.895)	0	0	0
2013/06/12	R157	08/05/2014	5.20	Call	Bond Future	42.5300	0.0425	175.4300	0.1754	312.485	0	0	0
2013/06/12	R157	08/05/2014	5.20	Put	Bond Future	2,410.2100	2.4102	2,292.9000	2.2929	(4.867)	0	0	0
2013/06/12	R186	01/08/2013			Bond Future	8.1633	120.1070	7.9759	121.8287	(2.296)	7.9668	7.9668	61,483
2013/06/12	R186	01/08/2013	7.25	Call	Bond Future	108.9000	0.1089	353.8900	0.3539	224.968	0	0	5,315
2013/06/12	R186	01/08/2013	7.25	Put	Bond Future	8,837.8400	8.8378	7,361.1600	7.3612	(16.709)	0	0	0
2013/06/12	R186	01/08/2013	8.80	Call	Bond Future	5,983.8500	5.9838	7,620.9200	7.6209	27.358	0	0	0
2013/06/12	R186	01/08/2013	8.80	Put	Bond Future	387.5600	0.3876	302.9600	0.3030	(21.829)	0	0	6,800
2013/06/12	R186	01/08/2013	7.00	Call	Bond Future	32.1100	0.0321	145.7200	0.1457	353.815	0	0	0
2013/06/12	R186	01/08/2013	7.00	Put	Bond Future	11,305.7000	11.3057	9,697.6400	9.6976	(14.223)	0	0	4,100
2013/06/12	R186	01/08/2013	7.20	Call	Bond Future	86.7100	0.0867	299.5500	0.2995	245.462	0	0	6,800
2013/06/12	R186	01/08/2013	7.20	Put	Bond Future	9,319.0300	9.3190	7,810.2000	7.8102	(16.191)	0	0	2,957
2013/06/12	R186	01/08/2013	128.26	Call	Bond Future	110,834.5900	110.8346	112,556.2600	112.5563	1.553	0	0	0
2013/06/12	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R186	01/08/2013	7.50	Call	Bond Future	304.5000	0.3045	765.3600	0.7654	151.350	0	0	6,800
2013/06/12	R186	01/08/2013	7.50	Put	Bond Future	6,557.3500	6.5574	5,296.5400	5.2965	(19.227)	0	0	0
2013/06/12	R186	01/08/2013	8.00	Call	Bond Future	0.0000	0.0000	2,467.6600	2.4677	100.000	0	0	1,000
2013/06/12	R186	01/08/2013	8.00	Put	Bond Future	0.0000	0.0000	2,243.9600	2.2440	100.000	0	0	0
2013/06/12	R186	01/08/2013	6.75	Call	Bond Future	7.5600	0.0076	52.1400	0.0521	589.683	0	0	1,000
2013/06/12	R186	01/08/2013	6.75	Put	Bond Future	13,896.5100	13.8965	12,219.4200	12.2194	(12.068)	0	0	0
2013/06/12	R186	01/08/2013	6.80	Call	Bond Future	10.2900	0.0103	64.7900	0.0648	529.640	0	0	0
2013/06/12	R186	01/08/2013	6.80	Put	Bond Future	13,370.4000	13.3704	11,703.2300	11.7032	(12.469)	0	0	100
2013/06/12	R186	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	9,161.1100	9.1611	100.000	0	0	0
2013/06/12	R186	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	162.4300	0.1624	100.000	0	0	1,000
2013/06/12	R186	01/08/2013	6.50	Call	Bond Future	1.4000	0.0014	16.0600	0.0161	1047.143	0	0	500
2013/06/12	R186	01/08/2013	6.50	Put	Bond Future	16,578.6600	16.5787	14,871.6500	14.8716	(10.296)	0	0	0
2013/06/12	R186	07/11/2013			Bond Future	8.2648	121.8021	8.0701	123.5479	(2.355)	0.0000	0.0000	540
2013/06/12	R186	07/11/2013	8.16	Call	Bond Future	3,293.8800	3.2939	4,664.7000	4.6647	41.617	0	0	0
2013/06/12	R186	07/11/2013	8.16	Put	Bond Future	4,229.2500	4.2293	3,854.2100	3.8542	(8.868)	0	0	0
2013/06/12	R186	07/11/2013	8.75	Call	Bond Future	6,188.9500	6.1889	7,861.9900	7.8620	27.033	0	0	0
2013/06/12	R186	07/11/2013	8.75	Put	Bond Future	1,989.4600	1.9895	1,916.6400	1.9166	(3.660)	0	0	1,030
2013/06/12	R186	07/11/2013	9.00	Call	Bond Future	7,646.1200	7.6461	9,409.8400	9.4098	23.067	0	0	0
2013/06/12	R186	07/11/2013	9.00	Put	Bond Future	1,365.2600	1.3653	1,383.1200	1.3831	1.308	0	0	1,000
2013/06/12	R186	07/11/2013	6.50	Call	Bond Future	127.4100	0.1274	412.2200	0.4122	223.538	0	0	5,290
2013/06/12	R186	07/11/2013	6.50	Put	Bond Future	17,370.8400	17.3708	15,909.7900	15.9098	(8.411)	0	0	0

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2013/06/12	R186	07/11/2013	6.75	Call	Bond Future	247.8200		0.2478	659.0700	0.6591	165.947	0	0	1,000
2013/06/12	R186	07/11/2013	6.75	Put	Bond Future	14,844.8400		14.8448	13,510.2300	13.5102	(8.990)	0	0	0
2013/06/12	R186	07/11/2013	8.00	Call	Bond Future	2,667.3500		2.6674	3,944.6300	3.9446	47.886	0	0	1,000
2013/06/12	R186	07/11/2013	8.00	Put	Bond Future	5,051.3900		5.0514	4,582.8100	4.5828	(9.276)	0	0	0
2013/06/12	R186	07/11/2013	8.14	Call	Bond Future	3,211.4600		3.2115	4,571.2100	4.5712	42.341	0	0	0
2013/06/12	R186	07/11/2013	8.14	Put	Bond Future	4,326.5700		4.3266	3,940.4600	3.9405	(8.924)	0	0	0
2013/06/12	R186	07/11/2013	8.15	Call	Bond Future	3,252.5300		3.2525	4,617.8300	4.6178	41.977	0	0	0
2013/06/12	R186	07/11/2013	8.15	Put	Bond Future	4,277.7200		4.2777	3,897.1600	3.8972	(8.896)	0	0	0
2013/06/12	R186	06/02/2014			Bond Future	8.3594		118.1502	8.1578	119.9192	(2.412)	0.0000	0.0000	0
2013/06/12	R186	06/02/2014	7.76	Call	Bond Future	2,510.5800		2.5106	3,638.0900	3.6381	44.910	0	0	0
2013/06/12	R186	06/02/2014	7.76	Put	Bond Future	7,882.0700		7.8821	7,240.5500	7.2405	(8.139)	0	0	0
2013/06/12	R186	06/02/2014	7.74	Call	Bond Future	2,450.3100		2.4503	3,567.9300	3.5679	45.611	0	0	0
2013/06/12	R186	06/02/2014	7.74	Put	Bond Future	8,006.9100		8.0069	7,355.5000	7.3555	(8.136)	0	0	0
2013/06/12	R186	06/02/2014	7.75	Call	Bond Future	2,480.1500		2.4801	3,603.1000	3.6031	45.278	0	0	0
2013/06/12	R186	06/02/2014	7.75	Put	Bond Future	7,944.1500		7.9441	7,298.0700	7.2981	(8.133)	0	0	0
2013/06/12	R186	08/05/2014			Bond Future	8.4584		119.7503	8.2493	121.5433	(2.471)	0.0000	0.0000	0
2013/06/12	R186	08/05/2014	7.11	Call	Bond Future	1,444.4800		1.4445	2,291.8500	2.2919	58.663	0	0	0
2013/06/12	R186	08/05/2014	7.11	Put	Bond Future	13,722.3200		13.7223	12,776.7400	12.7767	(6.891)	0	0	0
2013/06/12	R186	08/05/2014	7.09	Call	Bond Future	1,409.4600		1.4095	2,247.2700	2.2473	59.442	0	0	0
2013/06/12	R186	08/05/2014	7.09	Put	Bond Future	13,882.6700		13.8827	12,927.5300	12.9275	(6.880)	0	0	0
2013/06/12	R186	08/05/2014	7.10	Call	Bond Future	1,426.8900		1.4269	2,269.4900	2.2695	59.052	0	0	0
2013/06/12	R186	08/05/2014	7.10	Put	Bond Future	13,802.3600		13.8024	12,852.0100	12.8520	(6.885)	0	0	0
2013/06/12	R197	01/08/2013			Bond Future	279.6357		279.6357	283.0537	283.0537	1.222	0.0000	0.0000	2,546
2013/06/12	R197	01/08/2013	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R197	01/08/2013	294.99	Put	Bond Future	15,354.2900		15.3543	11,936.2700	11.9363	(22.261)	0	0	0
2013/06/12	R197	01/08/2013	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R197	01/08/2013	295.00	Put	Bond Future	15,364.2900		15.3643	11,946.2700	11.9463	(22.247)	0	0	0
2013/06/12	R197	01/08/2013	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R197	01/08/2013	295.01	Put	Bond Future	15,374.2900		15.3743	11,956.2700	11.9563	(22.232)	0	0	0
2013/06/12	R201	01/08/2013			Bond Future	5.8684		104.8399	5.8192	104.9059	(0.840)	0.0000	0.0000	0
2013/06/12	R201	01/08/2013	107.45	Call	Bond Future	67,594.2600		67.5943	67,660.2100	67.6602	0.098	0	0	0
2013/06/12	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R201	07/11/2013			Bond Future	6.0135		106.3195	5.9516	106.3863	(1.029)	0.0000	0.0000	0
2013/06/12	R201	07/11/2013	4.79	Call	Bond Future	9.4400		0.0094	39.8400	0.0398	322.034	0	0	0
2013/06/12	R201	07/11/2013	4.79	Put	Bond Future	1,342.7200		1.3427	1,306.3300	1.3063	(2.710)	0	0	0
2013/06/12	R201	07/11/2013	4.80	Call	Bond Future	9.8100		0.0098	40.8400	0.0408	316.310	0	0	0
2013/06/12	R201	07/11/2013	4.80	Put	Bond Future	1,332.0900		1.3321	1,296.3300	1.2963	(2.685)	0	0	0
2013/06/12	R201	07/11/2013	4.81	Call	Bond Future	10.1900		0.0102	41.8600	0.0419	310.795	0	0	0
2013/06/12	R201	07/11/2013	4.81	Put	Bond Future	1,321.4700		1.3215	1,286.3500	1.2863	(2.658)	0	0	0
2013/06/12	R201	06/02/2014			Bond Future	6.1910		103.3411	6.1107	103.4085	(1.298)	0.0000	0.0000	0
2013/06/12	R201	06/02/2014	5.26	Call	Bond Future	64.6900		0.0647	140.9300	0.1409	117.854	0	0	0
2013/06/12	R201	06/02/2014	5.26	Put	Bond Future	850.0400		0.8500	858.8900	0.8589	1.041	0	0	0
2013/06/12	R201	06/02/2014	5.24	Call	Bond Future	62.0700		0.0621	136.9600	0.1370	120.654	0	0	0
2013/06/12	R201	06/02/2014	5.24	Put	Bond Future	864.4000		0.8644	871.9000	0.8719	0.868	0	0	0
2013/06/12	R201	06/02/2014	5.25	Call	Bond Future	63.3700		0.0634	138.9400	0.1389	119.252	0	0	0
2013/06/12	R201	06/02/2014	5.25	Put	Bond Future	857.2100		0.8572	865.3900	0.8654	0.954	0	0	0

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2013/06/12	R201	08/05/2014			Bond Future	6.5061	104.7406	6.3914	104.8089	(1.763)	0.0000	0.0000	0
2013/06/12	R201	08/05/2014	4.76	Call	Bond Future	22.1700	0.0222	79.5000	0.0795	258.593	0	0	0
2013/06/12	R201	08/05/2014	4.76	Put	Bond Future	1,070.6100	1.0706	1,059.6700	1.0597	(1.022)	0	0	0
2013/06/12	R201	08/05/2014	4.74	Call	Bond Future	21.3400	0.0213	77.6300	0.0776	263.777	0	0	0
2013/06/12	R201	08/05/2014	4.74	Put	Bond Future	1,081.9000	1.0819	1,069.9200	1.0699	(1.107)	0	0	0
2013/06/12	R201	08/05/2014	4.75	Call	Bond Future	21.7500	0.0217	78.5600	0.0786	261.195	0	0	0
2013/06/12	R201	08/05/2014	4.75	Put	Bond Future	1,076.2500	1.0763	1,064.7900	1.0648	(1.065)	0	0	0
2013/06/12	R202	01/08/2013			Bond Future	204.0334	204.0334	204.2869	204.2869	0.124	0.0000	0.0000	44,020
2013/06/12	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R202	01/08/2013	222.99	Put	Bond Future	18,956.5900	18.9566	18,703.0700	18.7031	(1.337)	0	0	0
2013/06/12	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R202	01/08/2013	223.00	Put	Bond Future	18,966.5900	18.9666	18,713.0700	18.7131	(1.337)	0	0	0
2013/06/12	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R202	01/08/2013	223.01	Put	Bond Future	18,976.5900	18.9766	18,723.0700	18.7231	(1.336)	0	0	0
2013/06/12	R203	01/08/2013			Bond Future	6.9525	107.7854	6.8434	108.1811	(1.568)	0.0000	0.0000	4,182
2013/06/12	R203	01/08/2013	109.11	Call	Bond Future	94,572.2000	94.5722	94,967.9100	94.9679	0.418	0	0	0
2013/06/12	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R203	07/11/2013			Bond Future	7.0899	105.1471	6.9718	105.5483	(1.665)	0.0000	0.0000	0
2013/06/12	R203	07/11/2013	5.71	Call	Bond Future	37.9000	0.0379	164.7000	0.1647	334.565	0	0	15
2013/06/12	R203	07/11/2013	5.71	Put	Bond Future	4,847.9900	4.8480	4,573.5900	4.5736	(5.660)	0	0	0
2013/06/12	R203	07/11/2013	5.99	Call	Bond Future	93.5300	0.0935	289.9600	0.2900	210.018	0	0	0
2013/06/12	R203	07/11/2013	5.99	Put	Bond Future	3,905.8500	3.9058	3,701.0800	3.7011	(5.243)	0	0	0
2013/06/12	R203	07/11/2013	6.00	Call	Bond Future	96.3400	0.0963	295.5500	0.2955	206.778	0	0	0
2013/06/12	R203	07/11/2013	6.00	Put	Bond Future	3,873.2300	3.8732	3,671.2400	3.6712	(5.215)	0	0	0
2013/06/12	R203	07/11/2013	6.01	Call	Bond Future	99.3300	0.0993	301.3900	0.3014	203.423	0	0	0
2013/06/12	R203	07/11/2013	6.01	Put	Bond Future	3,840.8100	3.8408	3,641.6700	3.6417	(5.185)	0	0	0
2013/06/12	R203	07/11/2013	571.00	Call	Bond Future	102,917.5900	102.9176	103,318.7900	103.3188	0.390	0	0	0
2013/06/12	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R203	06/02/2014			Bond Future	7.2292	106.5616	7.1015	106.9679	(1.767)	0.0000	0.0000	0
2013/06/12	R203	06/02/2014	6.16	Call	Bond Future	230.2800	0.2303	571.1900	0.5712	148.042	0	0	0
2013/06/12	R203	06/02/2014	6.16	Put	Bond Future	3,693.0900	3.6931	3,627.7100	3.6277	(1.770)	0	0	0
2013/06/12	R203	06/02/2014	5.95	Call	Bond Future	145.8800	0.1459	429.2500	0.4292	194.249	0	0	16
2013/06/12	R203	06/02/2014	5.95	Put	Bond Future	4,305.5200	4.3055	4,182.6000	4.1826	(2.855)	0	0	0
2013/06/12	R203	06/02/2014	6.14	Call	Bond Future	220.9600	0.2210	556.3100	0.5563	151.770	0	0	0
2013/06/12	R203	06/02/2014	6.14	Put	Bond Future	3,749.9000	3.7499	3,678.9600	3.6790	(1.892)	0	0	0
2013/06/12	R203	06/02/2014	6.15	Call	Bond Future	225.5800	0.2256	563.7100	0.5637	149.894	0	0	0
2013/06/12	R203	06/02/2014	6.15	Put	Bond Future	3,721.4500	3.7214	3,653.2900	3.6533	(1.832)	0	0	0
2013/06/12	R203	08/05/2014			Bond Future	7.3790	103.8435	7.2403	104.2552	(1.880)	0.0000	0.0000	0
2013/06/12	R203	08/05/2014	5.76	Call	Bond Future	133.6400	0.1336	453.6100	0.4536	239.427	0	0	0
2013/06/12	R203	08/05/2014	5.76	Put	Bond Future	5,067.8800	5.0679	4,976.1100	4.9761	(1.811)	0	0	0
2013/06/12	R203	08/05/2014	5.74	Call	Bond Future	128.4000	0.1284	443.1100	0.4431	245.101	0	0	0
2013/06/12	R203	08/05/2014	5.74	Put	Bond Future	5,125.4000	5.1254	5,028.3700	5.0284	(1.893)	0	0	0
2013/06/12	R203	08/05/2014	5.75	Call	Bond Future	131.0000	0.1310	448.3300	0.4483	242.237	0	0	0
2013/06/12	R203	08/05/2014	5.75	Put	Bond Future	5,096.6200	5.0966	5,002.2100	5.0022	(1.852)	0	0	0
2013/06/12	R204	01/08/2013			Bond Future	7.1405	104.7735	7.0224	105.3068	(1.654)	0.0000	0.0000	25,172

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
2013/06/12	R204	01/08/2013	110.75	Call	Bond Future	95,890.0200	95.8900	96,423.2600	96.4233	0.556	0	0	0
2013/06/12	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R204	07/11/2013			Bond Future	7.2587	106.2522	7.1330	106.7928	(1.732)	0.0000	0.0000	0
2013/06/12	R204	07/11/2013	6.29	Call	Bond Future	208.9500	0.2089	546.7500	0.5467	161.665	0	0	0
2013/06/12	R204	07/11/2013	6.29	Put	Bond Future	4,464.7600	4.4648	4,261.9100	4.2619	(4.543)	0	0	0
2013/06/12	R204	07/11/2013	6.30	Call	Bond Future	214.4700	0.2145	556.3900	0.5564	159.426	0	0	0
2013/06/12	R204	07/11/2013	6.30	Put	Bond Future	4,425.2600	4.4253	4,226.5300	4.2265	(4.491)	0	0	0
2013/06/12	R204	07/11/2013	6.31	Call	Bond Future	220.1000	0.2201	566.1600	0.5662	157.229	0	0	0
2013/06/12	R204	07/11/2013	6.31	Put	Bond Future	4,385.8900	4.3859	4,191.3000	4.1913	(4.437)	0	0	0
2013/06/12	R204	07/11/2013	7.00	Call	Bond Future	968.5500	0.9686	1,565.3200	1.5653	61.615	0	0	0
2013/06/12	R204	07/11/2013	7.00	Put	Bond Future	2,084.6300	2.0846	2,140.7500	2.1407	2.692	0	0	1,270
2013/06/12	R204	06/02/2014			Bond Future	7.3727	103.6507	7.2391	104.1983	(1.812)	0.0000	0.0000	0
2013/06/12	R204	06/02/2014	6.40	Call	Bond Future	452.0100	0.4520	945.3300	0.9453	109.139	0	0	0
2013/06/12	R204	06/02/2014	6.40	Put	Bond Future	4,521.4300	4.5214	4,467.1300	4.4671	(1.201)	0	0	0
2013/06/12	R204	06/02/2014	6.41	Call	Bond Future	459.9200	0.4599	956.5500	0.9566	107.982	0	0	0
2013/06/12	R204	06/02/2014	6.41	Put	Bond Future	4,486.5100	4.4865	4,435.5200	4.4355	(1.137)	0	0	0
2013/06/12	R204	06/02/2014	6.39	Call	Bond Future	444.2100	0.4442	934.2100	0.9342	110.308	0	0	0
2013/06/12	R204	06/02/2014	6.39	Put	Bond Future	4,556.4800	4.5565	4,498.8600	4.4989	(1.265)	0	0	0
2013/06/12	R204	08/05/2014			Bond Future	7.4984	105.0544	7.3559	105.6095	(1.900)	0.0000	0.0000	0
2013/06/12	R204	08/05/2014	6.05	Call	Bond Future	325.6300	0.3256	837.5900	0.8376	157.221	0	0	0
2013/06/12	R204	08/05/2014	6.05	Put	Bond Future	6,143.5200	6.1435	6,100.4400	6.1004	(0.701)	0	0	0
2013/06/12	R204	08/05/2014	6.06	Call	Bond Future	330.9800	0.3310	846.2800	0.8463	155.689	0	0	0
2013/06/12	R204	08/05/2014	6.06	Put	Bond Future	6,107.3300	6.1073	6,067.5900	6.0676	(0.651)	0	0	0
2013/06/12	R204	08/05/2014	6.04	Call	Bond Future	320.3500	0.3203	828.9600	0.8290	158.767	0	0	0
2013/06/12	R204	08/05/2014	6.04	Put	Bond Future	6,179.7900	6.1798	6,133.3600	6.1334	(0.751)	0	0	0
2013/06/12	R206	01/08/2013			Bond Future	5.8271	101.1344	5.7089	101.1861	(2.027)	0.0000	0.0000	0
2013/06/12	R206	01/08/2013	103.94	Call	Bond Future	30,136.2800	30.1363	30,188.0000	30.1880	0.172	0	0	0
2013/06/12	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R206	07/11/2013			Bond Future	6.6078	102.5617	6.3134	102.6140	(4.455)	0.0000	0.0000	0
2013/06/12	R206	07/11/2013	4.29	Call	Bond Future	0.7800	0.0008	9.0500	0.0091	1060.256	0	0	0
2013/06/12	R206	07/11/2013	4.29	Put	Bond Future	414.5000	0.4145	370.4100	0.3704	(10.637)	0	0	0
2013/06/12	R206	07/11/2013	4.30	Call	Bond Future	0.8000	0.0008	9.1900	0.0092	1048.750	0	0	0
2013/06/12	R206	07/11/2013	4.30	Put	Bond Future	412.7200	0.4127	368.7500	0.3688	(10.654)	0	0	0
2013/06/12	R206	07/11/2013	4.31	Call	Bond Future	0.8200	0.0008	9.3300	0.0093	1037.805	0	0	0
2013/06/12	R206	07/11/2013	4.31	Put	Bond Future	410.9500	0.4109	367.1000	0.3671	(10.670)	0	0	0
2013/06/12	R207	01/08/2013			Bond Future	7.4213	99.5618	7.2727	100.3114	(2.002)	0.0000	0.0000	23,757
2013/06/12	R207	01/08/2013	106.18	Call	Bond Future	91,990.6100	91.9906	92,740.2500	92.7402	0.815	0	0	0
2013/06/12	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R207	07/11/2013			Bond Future	7.5340	100.9669	7.3773	101.7271	(2.081)	0.0000	0.0000	0
2013/06/12	R207	07/11/2013	6.69	Call	Bond Future	388.8300	0.3888	777.7600	0.7778	100.026	0	0	0
2013/06/12	R207	07/11/2013	6.69	Put	Bond Future	4,567.3000	4.5673	4,196.0300	4.1960	(8.129)	0	0	0
2013/06/12	R207	07/11/2013	6.70	Call	Bond Future	397.5000	0.3975	790.7000	0.7907	98.918	0	0	0
2013/06/12	R207	07/11/2013	6.70	Put	Bond Future	4,525.2100	4.5252	4,158.2100	4.1582	(8.110)	0	0	0
2013/06/12	R207	07/11/2013	6.71	Call	Bond Future	406.3200	0.4063	803.7900	0.8038	97.822	0	0	0
2013/06/12	R207	07/11/2013	6.71	Put	Bond Future	4,483.3100	4.4833	4,120.5800	4.1206	(8.091)	0	0	0
2013/06/12	R207	06/02/2014			Bond Future	7.6433	98.6856	7.4783	99.4557	(2.160)	0.0000	0.0000	0

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2013/06/12	R207	06/02/2014	6.66	Call	Bond Future	602.7700	0.6028	1,009.5900	1.0096	67.492	0	0	0
2013/06/12	R207	06/02/2014	6.66	Put	Bond Future	5,300.5900	5.3006	4,937.3000	4.9373	(6.854)	0	0	0
2013/06/12	R207	06/02/2014	6.64	Call	Bond Future	583.4700	0.5835	984.7300	0.9847	68.771	0	0	0
2013/06/12	R207	06/02/2014	6.64	Put	Bond Future	5,379.6500	5.3797	5,010.8000	5.0108	(6.856)	0	0	0
2013/06/12	R207	06/02/2014	6.65	Call	Bond Future	593.0700	0.5931	997.1000	0.9971	68.125	0	0	0
2013/06/12	R207	06/02/2014	6.65	Put	Bond Future	5,340.0500	5.3400	4,973.9700	4.9740	(6.855)	0	0	0
2013/06/12	R207	08/05/2014			Bond Future	7.7645	100.0221	7.5903	100.8026	(2.244)	0.0000	0.0000	0
2013/06/12	R207	08/05/2014	6.21	Call	Bond Future	401.6700	0.4017	809.5200	0.8095	101.539	0	0	0
2013/06/12	R207	08/05/2014	6.21	Put	Bond Future	7,640.4300	7.6404	7,267.7900	7.2678	(4.877)	0	0	0
2013/06/12	R207	08/05/2014	6.19	Call	Bond Future	389.2600	0.3893	791.6800	0.7917	103.381	0	0	0
2013/06/12	R207	08/05/2014	6.19	Put	Bond Future	7,725.3200	7.7253	7,347.2500	7.3473	(4.894)	0	0	0
2013/06/12	R207	08/05/2014	6.20	Call	Bond Future	395.4300	0.3954	800.5600	0.8006	102.453	0	0	0
2013/06/12	R207	08/05/2014	6.20	Put	Bond Future	7,682.8300	7.6828	7,307.4700	7.3075	(4.886)	0	0	0
2013/06/12	R208	01/08/2013			Bond Future	7.5660	97.6727	7.3929	98.6418	(2.288)	0.0000	0.0000	19,369
2013/06/12	R208	01/08/2013	101.40	Call	Bond Future	88,628.2600	88.6283	89,597.3500	89.5974	1.093	0	0	0
2013/06/12	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R208	07/11/2013			Bond Future	7.6733	95.6553	7.4918	96.6380	(2.365)	0.0000	0.0000	0
2013/06/12	R208	07/11/2013	6.79	Call	Bond Future	422.0400	0.4220	941.0100	0.9410	122.967	0	0	0
2013/06/12	R208	07/11/2013	6.79	Put	Bond Future	5,324.7900	5.3248	4,861.0200	4.8610	(8.710)	0	0	0
2013/06/12	R208	07/11/2013	6.80	Call	Bond Future	431.4700	0.4315	955.7300	0.9557	121.506	0	0	0
2013/06/12	R208	07/11/2013	6.80	Put	Bond Future	5,276.9900	5.2770	4,818.5100	4.8185	(8.688)	0	0	0
2013/06/12	R208	07/11/2013	6.81	Call	Bond Future	441.0600	0.4411	970.6000	0.9706	120.061	0	0	0
2013/06/12	R208	07/11/2013	6.81	Put	Bond Future	5,229.4000	5.2294	4,776.2000	4.7762	(8.666)	0	0	0
2013/06/12	R208	07/11/2013	7.50	Call	Bond Future	1,564.9800	1.5650	2,422.4400	2.4224	54.790	0	0	0
2013/06/12	R208	07/11/2013	7.50	Put	Bond Future	2,502.9900	2.5030	2,377.7100	2.3777	(5.005)	0	0	1,520
2013/06/12	R208	06/02/2014			Bond Future	7.7748	96.9421	7.5850	97.9377	(2.441)	0.0000	0.0000	0
2013/06/12	R208	06/02/2014	6.75	Call	Bond Future	642.0800	0.6421	1,163.4000	1.1634	81.192	0	0	0
2013/06/12	R208	06/02/2014	6.75	Put	Bond Future	6,174.0000	6.1740	5,699.6700	5.6997	(7.683)	0	0	0
2013/06/12	R208	06/02/2014	6.76	Call	Bond Future	653.0400	0.6530	1,178.1500	1.1781	80.410	0	0	0
2013/06/12	R208	06/02/2014	6.76	Put	Bond Future	6,129.0900	6.1291	5,658.5500	5.6586	(7.677)	0	0	0
2013/06/12	R208	06/02/2014	6.74	Call	Bond Future	631.6900	0.6317	1,149.3000	1.1493	81.941	0	0	0
2013/06/12	R208	06/02/2014	6.74	Put	Bond Future	6,219.5200	6.2195	5,741.4800	5.7415	(7.686)	0	0	0
2013/06/12	R208	08/05/2014			Bond Future	7.8814	94.8583	7.6827	95.8674	(2.522)	0.0000	0.0000	0
2013/06/12	R208	08/05/2014	6.30	Call	Bond Future	439.3500	0.4394	904.8300	0.9048	105.947	0	0	0
2013/06/12	R208	08/05/2014	6.30	Put	Bond Future	8,846.6700	8.8467	8,303.0700	8.3031	(6.145)	0	0	0
2013/06/12	R208	08/05/2014	6.31	Call	Bond Future	446.2400	0.4462	915.0100	0.9150	105.049	0	0	0
2013/06/12	R208	08/05/2014	6.31	Put	Bond Future	8,797.5700	8.7976	8,257.2600	8.2573	(6.142)	0	0	0
2013/06/12	R208	08/05/2014	6.29	Call	Bond Future	432.5400	0.4325	894.7400	0.8947	106.857	0	0	0
2013/06/12	R208	08/05/2014	6.29	Put	Bond Future	8,895.8700	8.8959	8,348.9900	8.3490	(6.148)	0	0	0
2013/06/12	R209	01/08/2013			Bond Future	8.9358	76.2641	8.7847	77.4341	(1.691)	0.0000	0.0000	10,032
2013/06/12	R209	01/08/2013	79.36	Call	Bond Future	66,314.9500	66.3149	67,485.0100	67.4850	1.764	0	0	0
2013/06/12	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R209	01/08/2013	8.00	Call	Bond Future	111.2200	0.1112	308.9000	0.3089	177.738	0	0	0
2013/06/12	R209	01/08/2013	8.00	Put	Bond Future	7,846.1200	7.8461	6,873.7400	6.8737	(12.393)	0	0	2,000
2013/06/12	R209	07/11/2013			Bond Future	9.0311	74.1961	8.8752	75.3826	(1.726)	0.0000	0.0000	0
2013/06/12	R209	07/11/2013	8.65	Call	Bond Future	2,129.1000	2.1291	2,993.4200	2.9934	40.596	0	0	0

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2013/06/12	R209	07/11/2013	8.65	Put	Bond Future	5,083.0700	5.0831	4,760.9100	4.7609	(6.338)	0	0	4,700
2013/06/12	R209	07/11/2013	8.79	Call	Bond Future	2,551.8500	2.5519	3,474.0500	3.4740	36.138	0	0	0
2013/06/12	R209	07/11/2013	8.79	Put	Bond Future	4,399.3200	4.3993	4,135.0400	4.1350	(6.007)	0	0	0
2013/06/12	R209	07/11/2013	8.80	Call	Bond Future	2,583.7300	2.5837	3,509.8700	3.5099	35.845	0	0	0
2013/06/12	R209	07/11/2013	8.80	Put	Bond Future	4,353.1200	4.3531	4,092.7800	4.0928	(5.981)	0	0	0
2013/06/12	R209	07/11/2013	8.81	Call	Bond Future	2,615.8300	2.6158	3,545.8900	3.5459	35.555	0	0	0
2013/06/12	R209	07/11/2013	8.81	Put	Bond Future	4,307.2600	4.3073	4,050.8400	4.0508	(5.953)	0	0	0
2013/06/12	R209	07/11/2013	9.50	Call	Bond Future	5,324.7100	5.3247	6,463.9200	6.4639	21.395	0	0	0
2013/06/12	R209	07/11/2013	9.50	Put	Bond Future	1,928.7800	1.9288	1,881.5100	1.8815	(2.451)	0	0	980
2013/06/12	R209	06/02/2014			Bond Future	9.1195	75.1942	8.9590	76.3964	(1.759)	0.0000	0.0000	0
2013/06/12	R209	06/02/2014	8.56	Call	Bond Future	2,567.9100	2.5679	3,464.9900	3.4650	34.934	0	0	0
2013/06/12	R209	06/02/2014	8.56	Put	Bond Future	6,897.5900	6.8976	6,592.4400	6.5924	(4.424)	0	0	0
2013/06/12	R209	06/02/2014	8.54	Call	Bond Future	2,512.9900	2.5130	3,403.6100	3.4036	35.441	0	0	0
2013/06/12	R209	06/02/2014	8.54	Put	Bond Future	7,004.7900	7.0048	6,693.1800	6.6932	(4.449)	0	0	0
2013/06/12	R209	06/02/2014	8.55	Call	Bond Future	2,540.3600	2.5404	3,434.2200	3.4342	35.186	0	0	0
2013/06/12	R209	06/02/2014	8.55	Put	Bond Future	6,951.0300	6.9510	6,642.6600	6.6427	(4.436)	0	0	0
2013/06/12	R209	08/05/2014			Bond Future	9.2094	73.0676	9.0442	74.2860	(1.794)	0.0000	0.0000	0
2013/06/12	R209	08/05/2014	7.86	Call	Bond Future	1,518.5600	1.5186	2,210.6900	2.2107	45.578	0	0	0
2013/06/12	R209	08/05/2014	7.86	Put	Bond Future	12,481.8600	12.4819	11,955.5400	11.9555	(4.217)	0	0	0
2013/06/12	R209	08/05/2014	7.84	Call	Bond Future	1,484.3600	1.4844	2,170.3800	2.1704	46.217	0	0	0
2013/06/12	R209	08/05/2014	7.84	Put	Bond Future	12,628.8400	12.6288	12,096.4100	12.0964	(4.216)	0	0	0
2013/06/12	R209	08/05/2014	7.85	Call	Bond Future	1,501.4000	1.5014	2,190.4700	2.1905	45.895	0	0	0
2013/06/12	R209	08/05/2014	7.85	Put	Bond Future	12,555.2200	12.5552	12,025.8400	12.0258	(4.216)	0	0	0
2013/06/12	R210	01/08/2013			Bond Future	154.6387	154.6387	157.1258	157.1258	1.608	0.0000	0.0000	1,237
2013/06/12	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R210	01/08/2013	172.99	Put	Bond Future	18,351.2700	18.3513	15,864.2300	15.8642	(13.552)	0	0	0
2013/06/12	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R210	01/08/2013	173.00	Put	Bond Future	18,361.2700	18.3613	15,874.2300	15.8742	(13.545)	0	0	0
2013/06/12	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R210	01/08/2013	173.01	Put	Bond Future	18,371.2700	18.3713	15,884.2300	15.8842	(13.538)	0	0	0
2013/06/12	R211	01/08/2013			Bond Future	130.3512	130.3512	129.9276	129.9276	(0.325)	0.0000	0.0000	522
2013/06/12	R211	01/08/2013	129.99	Call	Bond Future	361.2400	0.3612	0.0000	0.0000	(100.000)	0	0	0
2013/06/12	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	62.4000	0.0624	100.000	0	0	0
2013/06/12	R211	01/08/2013	130.00	Call	Bond Future	351.2400	0.3512	0.0000	0.0000	(100.000)	0	0	0
2013/06/12	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	72.4000	0.0724	100.000	0	0	0
2013/06/12	R211	01/08/2013	130.01	Call	Bond Future	341.2400	0.3412	0.0000	0.0000	(100.000)	0	0	0
2013/06/12	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	82.4000	0.0824	100.000	0	0	0
2013/06/12	R212	01/08/2013			Bond Future	132.9271	132.9271	132.3559	132.3559	(0.430)	0.0000	0.0000	21,791
2013/06/12	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R212	01/08/2013	137.99	Put	Bond Future	5,062.8600	5.0629	5,634.1100	5.6341	11.283	0	0	0
2013/06/12	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R212	01/08/2013	138.00	Put	Bond Future	5,072.8600	5.0729	5,644.1100	5.6441	11.261	0	0	0
2013/06/12	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R212	01/08/2013	138.01	Put	Bond Future	5,082.8600	5.0829	5,654.1100	5.6541	11.239	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	
2013/06/12	R213	01/08/2013			Bond Future		8.7735	87.2736	8.5966	88.6763	(2.016)	0.0000	0.0000	6,831
2013/06/12	R213	01/08/2013	91.25	Call	Bond Future	76,658.5700		76.6586	78,061.2300	78.0612	1.830	0	0	0
2013/06/12	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R213	07/11/2013			Bond Future		8.8753	84.9685	8.6925	86.3908	(2.059)	0.0000	0.0000	0
2013/06/12	R213	07/11/2013	8.59	Call	Bond Future	2,429.2100		2.4292	3,350.0200	3.3500	37.906	0	0	0
2013/06/12	R213	07/11/2013	8.59	Put	Bond Future	4,665.3500		4.6654	4,163.8300	4.1638	(10.750)	0	0	0
2013/06/12	R213	07/11/2013	8.60	Call	Bond Future	2,460.8400		2.4608	3,386.2700	3.3863	37.606	0	0	0
2013/06/12	R213	07/11/2013	8.60	Put	Bond Future	4,617.1200		4.6171	4,120.2200	4.1202	(10.762)	0	0	0
2013/06/12	R213	07/11/2013	8.61	Call	Bond Future	2,492.7000		2.4927	3,422.9600	3.4230	37.319	0	0	0
2013/06/12	R213	07/11/2013	8.61	Put	Bond Future	4,569.2400		4.5692	4,077.1700	4.0772	(10.769)	0	0	0
2013/06/12	R213	06/02/2014			Bond Future		8.9716	86.1115	8.7832	87.5527	(2.100)	0.0000	0.0000	0
2013/06/12	R213	06/02/2014	8.31	Call	Bond Future	2,307.5400		2.3075	3,201.5700	3.2016	38.744	0	0	0
2013/06/12	R213	06/02/2014	8.31	Put	Bond Future	7,531.5600		7.5316	6,984.4000	6.9844	(7.265)	0	0	0
2013/06/12	R213	06/02/2014	8.29	Call	Bond Future	2,255.2400		2.2552	3,142.0800	3.1421	39.324	0	0	0
2013/06/12	R213	06/02/2014	8.29	Put	Bond Future	7,644.5100		7.6445	7,090.1600	7.0902	(7.252)	0	0	0
2013/06/12	R213	06/02/2014	8.30	Call	Bond Future	2,281.3000		2.2813	3,171.7400	3.1717	39.032	0	0	0
2013/06/12	R213	06/02/2014	8.30	Put	Bond Future	7,587.8900		7.5879	7,037.1400	7.0371	(7.258)	0	0	0
2013/06/12	R213	08/05/2014			Bond Future		9.0660	83.7392	8.8717	85.1999	(2.143)	0.0000	0.0000	0
2013/06/12	R213	08/05/2014	7.66	Call	Bond Future	1,454.3700		1.4544	2,147.9000	2.1479	47.686	0	0	0
2013/06/12	R213	08/05/2014	7.66	Put	Bond Future	12,928.0800		12.9281	12,160.9300	12.1609	(5.934)	0	0	0
2013/06/12	R213	08/05/2014	7.64	Call	Bond Future	1,421.7300		1.4217	2,108.3700	2.1084	48.296	0	0	0
2013/06/12	R213	08/05/2014	7.64	Put	Bond Future	13,074.7200		13.0747	12,300.6800	12.3007	(5.920)	0	0	0
2013/06/12	R213	08/05/2014	7.65	Call	Bond Future	1,437.9800		1.4380	2,128.0700	2.1281	47.990	0	0	0
2013/06/12	R213	08/05/2014	7.65	Put	Bond Future	13,001.2700		13.0013	12,230.6800	12.2307	(5.927)	0	0	0
2013/06/12	R214	01/08/2013			Bond Future		9.0049	77.4365	8.8436	78.7381	(1.790)	0.0000	0.0000	840
2013/06/12	R214	01/08/2013	84.31	Call	Bond Future	66,988.5800		66.9886	68,290.2400	68.2902	1.943	0	0	0
2013/06/12	R214	01/08/2013	84.31	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R214	07/11/2013			Bond Future		9.0992	75.2452	8.9329	76.5651	(1.828)	0.0000	0.0000	0
2013/06/12	R214	07/11/2013	7.80	Call	Bond Future	524.0200		0.5240	866.2000	0.8662	65.299	0	0	0
2013/06/12	R214	07/11/2013	7.80	Put	Bond Future	11,971.9200		11.9719	10,994.1600	10.9942	(8.167)	0	0	0
2013/06/12	R214	07/11/2013	7.81	Call	Bond Future	534.6900		0.5347	880.7600	0.8808	64.723	0	0	0
2013/06/12	R214	07/11/2013	7.81	Put	Bond Future	11,883.6400		11.8836	10,909.7700	10.9098	(8.195)	0	0	0
2013/06/12	R214	07/11/2013	7.79	Call	Bond Future	513.5100		0.5135	851.8100	0.8518	65.880	0	0	0
2013/06/12	R214	07/11/2013	7.79	Put	Bond Future	12,060.5600		12.0606	11,078.9200	11.0789	(8.139)	0	0	0
2013/06/12	R248	01/08/2013			Bond Future		9.1121	99.9783	8.9810	101.3205	(1.438)	0.0000	0.0000	603
2013/06/12	R248	01/08/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R248	01/08/2013	7.84	Put	Bond Future	14,586.2200		14.5862	13,244.1000	13.2441	(9.201)	0	0	0
2013/06/12	R248	01/08/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R248	01/08/2013	7.85	Put	Bond Future	14,456.6700		14.4567	13,114.5500	13.1145	(9.284)	0	0	0
2013/06/12	R248	01/08/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R248	01/08/2013	7.86	Put	Bond Future	14,327.3700		14.3274	12,985.2500	12.9853	(9.368)	0	0	0
2013/06/12	R248	07/11/2013			Bond Future		9.2106	96.9683	9.0751	98.3293	(1.471)	0.0000	0.0000	0
2013/06/12	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R248	07/11/2013	7.84	Put	Bond Future	15,552.9000		15.5529	14,191.8500	14.1918	(8.751)	0	0	0
2013/06/12	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R248	07/11/2013	7.85	Put	Bond Future	15,423.5700		15.4236	14,062.5200	14.0625	(8.824)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/12	R248 07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/12	R248 07/11/2013	7.86	Put	Bond Future	15,294.5000	15.2945	13,933.4500	13.9335	(8.899)	0	0	0

Total **315436**