



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 21/05/2013 to 21/05/2013

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	2025	01/08/2013			Bond Future	119.6920	119.6920	119.4671	119.4671	(0.188)	0.0000	0.0000	0
2013/05/21	2025	01/08/2013	117.99	Call	Bond Future	1,702.0200	1.7020	1,477.1100	1.4771	(13.214)	0	0	0
2013/05/21	2025	01/08/2013	117.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	2025	01/08/2013	118.00	Call	Bond Future	1,692.0200	1.6920	1,467.1100	1.4671	(13.292)	0	0	0
2013/05/21	2025	01/08/2013	118.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	2025	01/08/2013	118.01	Call	Bond Future	1,682.0200	1.6820	1,457.1100	1.4571	(13.371)	0	0	0
2013/05/21	2025	01/08/2013	118.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	2038	01/08/2013			Bond Future	116.2426	116.2426	114.0526	114.0526	(1.884)	0.0000	0.0000	9
2013/05/21	2038	01/08/2013	114.99	Call	Bond Future	1,252.6500	1.2527	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	2038	01/08/2013	114.99	Put	Bond Future	0.0000	0.0000	937.3700	0.9374	100.000	0	0	0
2013/05/21	2038	01/08/2013	115.00	Call	Bond Future	1,242.6500	1.2427	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	2038	01/08/2013	115.00	Put	Bond Future	0.0000	0.0000	947.3700	0.9474	100.000	0	0	0
2013/05/21	2038	01/08/2013	115.01	Call	Bond Future	1,232.6500	1.2327	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	2038	01/08/2013	115.01	Put	Bond Future	0.0000	0.0000	957.3700	0.9574	100.000	0	0	0
2013/05/21	2050	01/08/2013			Bond Future	121.4292	121.4292	122.7038	122.7038	1.050	0.0000	0.0000	122
2013/05/21	2050	01/08/2013	118.99	Call	Bond Future	2,439.1500	2.4391	3,713.8000	3.7138	52.258	0	0	0
2013/05/21	2050	01/08/2013	118.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	2050	01/08/2013	119.00	Call	Bond Future	2,429.1500	2.4291	3,703.8000	3.7038	52.473	0	0	0
2013/05/21	2050	01/08/2013	119.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	2050	01/08/2013	119.01	Call	Bond Future	2,419.1500	2.4191	3,693.8000	3.6938	52.690	0	0	0
2013/05/21	2050	01/08/2013	119.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	AL37	01/08/2013			Index Future	424.7530	424.7530	422.7640	422.7640	(0.468)	0.0000	0.0000	75
2013/05/21	AL37	07/11/2013			Index Future	430.7510	430.7510	428.7320	428.7320	(0.469)	0.0000	0.0000	0
2013/05/21	AL7T	01/08/2013			Index Future	516.1110	516.1110	511.8970	511.8970	(0.816)	0.0000	0.0000	1
2013/05/21	AL7T	07/11/2013			Index Future	523.3990	523.3990	519.1230	519.1230	(0.817)	0.0000	0.0000	0
2013/05/21	ALBI	01/08/2013			Index Future	456.9070	456.9070	453.5870	453.5870	(0.727)	0.0000	0.0000	726
2013/05/21	ALBI	07/11/2013			Index Future	463.3600	463.3600	459.9900	459.9900	(0.727)	0.0000	0.0000	85
2013/05/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/05/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/05/21	EL28	01/08/2013			Bond Future	116.1672		116.1672	116.7799	116.7799	0.527	0.0000	0.0000	0
2013/05/21	EL28	01/08/2013	115.01	Call	Bond Future	1,157.1600		1.1572	1,769.9100	1.7699	52.953	0	0	0
2013/05/21	EL28	01/08/2013	115.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	EL28	01/08/2013	114.99	Call	Bond Future	1,177.1600		1.1772	1,789.9100	1.7899	52.053	0	0	0
2013/05/21	EL28	01/08/2013	114.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	EL28	01/08/2013	115.00	Call	Bond Future	1,167.1600		1.1672	1,779.9100	1.7799	52.499	0	0	0
2013/05/21	EL28	01/08/2013	115.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	ES33	01/08/2013			Bond Future	8.5421		92.9912	8.6485	92.0614	1.246	0.0000	0.0000	292
2013/05/21	ES33	01/08/2013	9.00	Call	Bond Future	3,899.0200		3.8990	2,969.1700	2.9692	(23.848)	0	0	0
2013/05/21	ES33	01/08/2013	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	ES33	01/08/2013	91.02	Call	Bond Future	81,939.8900		81.9399	81,010.0400	81.0100	(1.135)	0	0	0
2013/05/21	ES33	01/08/2013	91.02	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	ES33	07/11/2013			Bond Future	8.6319		90.5233	8.7419	89.5796	1.274	0.0000	0.0000	0
2013/05/21	ES33	07/11/2013	8.49	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	ES33	07/11/2013	8.49	Put	Bond Future	1,240.9400		1.2409	2,184.6500	2.1847	76.048	0	0	0
2013/05/21	ES33	07/11/2013	8.50	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	ES33	07/11/2013	8.50	Put	Bond Future	1,152.6600		1.1527	2,096.3700	2.0964	81.872	0	0	0
2013/05/21	ES33	07/11/2013	8.51	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	ES33	07/11/2013	8.51	Put	Bond Future	1,064.5100		1.0645	2,008.2200	2.0082	88.652	0	0	0
2013/05/21	GOVI	01/08/2013			GOVI	456.1280		456.1280	452.8890	452.8890	(0.710)	457.1720	457.1720	347
2013/05/21	GOVI	01/08/2013	445.99	Call	GOVI	101,380.0000		10.1380	68,990.0000	6.8990	(31.949)	0	0	0
2013/05/21	GOVI	01/08/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	GOVI	01/08/2013	446.00	Call	GOVI	101,280.0000		10.1280	68,890.0000	6.8890	(31.981)	0	0	0
2013/05/21	GOVI	01/08/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	GOVI	01/08/2013	446.01	Call	GOVI	101,180.0000		10.1180	68,790.0000	6.8790	(32.012)	0	0	0
2013/05/21	GOVI	01/08/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	GOVI	07/11/2013			GOVI	462.5700		462.5700	459.2820	459.2820	(0.711)	0.0000	0.0000	0
2013/05/21	GOVI	07/11/2013	445.99	Call	GOVI	165,800.0000		16.5800	132,920.0000	13.2920	(19.831)	0	0	0
2013/05/21	GOVI	07/11/2013	445.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	GOVI	07/11/2013	446.00	Call	GOVI	165,700.0000		16.5700	132,820.0000	13.2820	(19.843)	0	0	0
2013/05/21	GOVI	07/11/2013	446.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	GOVI	07/11/2013	446.01	Call	GOVI	165,600.0000		16.5600	132,720.0000	13.2720	(19.855)	0	0	0
2013/05/21	GOVI	07/11/2013	446.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/05/21	IGOV	01/08/2013			Index Future	211.8560		211.8560	211.3580	211.3580	(0.235)	0.0000	0.0000	965
2013/05/21	IGOV	07/11/2013			Index Future	214.8750		214.8750	214.3690	214.3690	(0.235)	0.0000	0.0000	7
2013/05/21	ILBI	01/08/2013			Index Future	574.7800		574.7800	574.7800	574.7800	0.000	0.0000	0.0000	186
2013/05/21	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/05/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/05/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/05/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/05/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/05/21	JBAF	19/06/2013			Jibar Tradeable Future	5.0100	94.9900	5.0700	94.9300	1.198	0.0000	0.0000	750
2013/05/21	JBAF	17/07/2013			Jibar Tradeable Future	4.9400	95.0600	5.0100	94.9900	1.417	0.0000	0.0000	0
2013/05/21	JBAF	21/08/2013			Jibar Tradeable Future	4.9000	95.1000	4.9700	95.0300	1.429	0.0000	0.0000	0
2013/05/21	JBAF	18/09/2013			Jibar Tradeable Future	4.8400	95.1600	4.9300	95.0700	1.860	0.0000	0.0000	2,200
2013/05/21	JBAF	16/10/2013			Jibar Tradeable Future	4.8500	95.1500	4.9200	95.0800	1.443	0.0000	0.0000	0
2013/05/21	JBAF	20/11/2013			Jibar Tradeable Future	4.8400	95.1600	4.9100	95.0900	1.446	0.0000	0.0000	0
2013/05/21	JBAF	18/12/2013			Jibar Tradeable Future	4.8400	95.1600	4.9100	95.0900	1.446	0.0000	0.0000	1,500
2013/05/21	JBAF	19/03/2014			Jibar Tradeable Future	4.8700	95.1300	4.9300	95.0700	1.232	0.0000	0.0000	0
2013/05/21	JBAF	18/06/2014			Jibar Tradeable Future	4.9600	95.0400	5.0100	94.9900	1.008	0.0000	0.0000	0
2013/05/21	JBAF	17/09/2014			Jibar Tradeable Future	5.0500	94.9500	5.1200	94.8800	1.386	0.0000	0.0000	0
2013/05/21	JBAF	17/12/2014			Jibar Tradeable Future	5.1800	94.8200	5.2500	94.7500	1.351	0.0000	0.0000	0
2013/05/21	JBAF	18/03/2015			Jibar Tradeable Future	5.3200	94.6800	5.3900	94.6100	1.316	0.0000	0.0000	0
2013/05/21	R023	01/08/2013			Bond Future	6.3365	113.3675	6.4852	112.2542	2.346	0.0000	0.0000	9,413
2013/05/21	R023	01/08/2013	7.29	Call	Bond Future	6,897.6900	6.8977	5,784.3500	5.7843	(16.141)	0	0	0
2013/05/21	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R023	01/08/2013	7.30	Call	Bond Future	6,967.0600	6.9671	5,853.7200	5.8537	(15.980)	0	0	0
2013/05/21	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R023	01/08/2013	7.31	Call	Bond Future	7,036.3700	7.0364	5,923.0300	5.9230	(15.823)	0	0	0
2013/05/21	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R023	07/11/2013			Bond Future	6.3791	111.0530	6.5339	109.9231	2.427	0.0000	0.0000	0
2013/05/21	R023	07/11/2013	6.49	Call	Bond Future	810.8500	0.8108	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	R023	07/11/2013	6.49	Put	Bond Future	0.0000	0.0000	318.9900	0.3190	100.000	0	0	0
2013/05/21	R023	07/11/2013	6.50	Call	Bond Future	883.5800	0.8836	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	R023	07/11/2013	6.50	Put	Bond Future	0.0000	0.0000	246.2600	0.2463	100.000	0	0	0
2013/05/21	R023	07/11/2013	6.51	Call	Bond Future	956.2600	0.9563	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	R023	07/11/2013	6.51	Put	Bond Future	0.0000	0.0000	173.5800	0.1736	100.000	0	0	0
2013/05/21	R157	01/08/2013			Bond Future	5.0894	121.8857	5.1662	121.7178	1.509	0.0000	0.0000	7,989
2013/05/21	R157	01/08/2013	116.11	Call	Bond Future	92,430.0400	92.4300	92,262.1900	92.2622	(0.182)	0	0	0
2013/05/21	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R157	07/11/2013			Bond Future	5.0572	116.8008	5.1471	116.6297	1.778	0.0000	0.0000	0
2013/05/21	R157	07/11/2013	5.59	Call	Bond Future	1,087.2200	1.0872	944.9900	0.9450	(13.082)	0	0	0
2013/05/21	R157	07/11/2013	5.59	Put	Bond Future	78.2500	0.0783	107.1000	0.1071	36.869	0	0	0
2013/05/21	R157	07/11/2013	5.60	Call	Bond Future	1,103.3700	1.1034	960.3500	0.9603	(12.962)	0	0	0
2013/05/21	R157	07/11/2013	5.60	Put	Bond Future	75.5800	0.0756	103.6400	0.1036	37.126	0	0	0
2013/05/21	R157	07/11/2013	5.61	Call	Bond Future	1,119.6000	1.1196	975.8100	0.9758	(12.843)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	R157	07/11/2013	5.61	Put	Bond Future	72.9900	0.0730	100.2800	0.1003	37.389	0	0	0
2013/05/21	R157	06/02/2014			Bond Future	5.0005	118.3694	5.1035	118.2007	2.059	0.0000	0.0000	0
2013/05/21	R157	06/02/2014	5.66	Call	Bond Future	1,181.0500	1.1811	1,043.9800	1.0440	(11.606)	0	0	0
2013/05/21	R157	06/02/2014	5.66	Put	Bond Future	106.0100	0.1060	137.6900	0.1377	29.884	0	0	0
2013/05/21	R157	06/02/2014	5.64	Call	Bond Future	1,153.9000	1.1539	1,018.0700	1.0181	(11.771)	0	0	0
2013/05/21	R157	06/02/2014	5.64	Put	Bond Future	111.2500	0.1113	144.1700	0.1442	29.591	0	0	0
2013/05/21	R157	06/02/2014	5.65	Call	Bond Future	1,167.4600	1.1675	1,031.0000	1.0310	(11.689)	0	0	0
2013/05/21	R157	06/02/2014	5.65	Put	Bond Future	108.6100	0.1086	140.9000	0.1409	29.730	0	0	0
2013/05/21	R157	08/05/2014			Bond Future	4.9033	113.1631	5.0269	112.9924	2.520	0.0000	0.0000	0
2013/05/21	R157	08/05/2014	5.21	Call	Bond Future	423.0700	0.4231	252.3200	0.2523	(40.360)	0	0	0
2013/05/21	R157	08/05/2014	5.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R157	08/05/2014	5.19	Call	Bond Future	395.5500	0.3955	224.8000	0.2248	(43.168)	0	0	0
2013/05/21	R157	08/05/2014	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R157	08/05/2014	5.20	Call	Bond Future	409.3100	0.4093	238.5600	0.2386	(41.717)	0	0	0
2013/05/21	R157	08/05/2014	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R186	01/08/2013			Bond Future	6.9641	131.7517	7.0813	130.5451	1.683	0.0000	0.0000	53,767
2013/05/21	R186	01/08/2013	7.00	Call	Bond Future	2,359.3900	2.3594	1,752.0800	1.7521	(25.740)	0	0	1,000
2013/05/21	R186	01/08/2013	7.00	Put	Bond Future	1,988.2300	1.9882	2,587.5600	2.5876	30.144	0	0	4,100
2013/05/21	R186	01/08/2013	7.20	Call	Bond Future	0.0000	0.0000	2,804.0500	2.8040	100.000	0	0	0
2013/05/21	R186	01/08/2013	7.20	Put	Bond Future	0.0000	0.0000	1,598.2600	1.5983	100.000	0	0	2,807
2013/05/21	R186	01/08/2013	7.25	Call	Bond Future	3,935.2500	3.9352	3,110.2800	3.1103	(20.964)	0	0	4,315
2013/05/21	R186	01/08/2013	7.25	Put	Bond Future	1,019.4400	1.0194	1,401.1100	1.4011	37.439	0	0	0
2013/05/21	R186	01/08/2013	6.75	Call	Bond Future	1,226.8600	1.2269	844.2300	0.8442	(31.188)	0	0	2,500
2013/05/21	R186	01/08/2013	6.75	Put	Bond Future	3,471.0600	3.4711	4,295.0700	4.2951	23.739	0	0	0
2013/05/21	R186	01/08/2013	6.80	Call	Bond Future	1,416.4800	1.4165	990.8200	0.9908	(30.051)	0	0	0
2013/05/21	R186	01/08/2013	6.80	Put	Bond Future	3,131.8400	3.1318	3,912.8200	3.9128	24.937	0	0	100
2013/05/21	R186	01/08/2013	128.26	Call	Bond Future	122,479.3400	122.4793	121,272.7000	121.2727	(0.985)	0	0	0
2013/05/21	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R186	01/08/2013	6.50	Call	Bond Future	0.0000	0.0000	339.1500	0.3391	100.000	0	0	500
2013/05/21	R186	01/08/2013	6.50	Put	Bond Future	0.0000	0.0000	6,478.3000	6.4783	100.000	0	0	0
2013/05/21	R186	07/11/2013			Bond Future	7.0208	133.6126	7.1423	132.3880	1.731	0.0000	0.0000	540
2013/05/21	R186	07/11/2013	8.75	Call	Bond Future	16,133.5500	16.1336	14,952.6200	14.9526	(7.320)	0	0	0
2013/05/21	R186	07/11/2013	8.75	Put	Bond Future	123.5000	0.1235	167.2100	0.1672	35.393	0	0	1,030
2013/05/21	R186	07/11/2013	8.14	Call	Bond Future	11,221.2800	11.2213	10,143.3600	10.1434	(9.606)	0	0	0
2013/05/21	R186	07/11/2013	8.14	Put	Bond Future	525.8300	0.5258	672.5500	0.6725	27.903	0	0	0
2013/05/21	R186	07/11/2013	8.15	Call	Bond Future	11,299.9900	11.3000	10,219.5500	10.2196	(9.561)	0	0	0
2013/05/21	R186	07/11/2013	8.15	Put	Bond Future	514.6200	0.5146	658.8200	0.6588	28.021	0	0	0
2013/05/21	R186	07/11/2013	8.16	Call	Bond Future	11,378.8100	11.3788	10,295.8700	10.2959	(9.517)	0	0	0
2013/05/21	R186	07/11/2013	8.16	Put	Bond Future	503.6200	0.5036	645.3200	0.6453	28.136	0	0	0
2013/05/21	R186	07/11/2013	6.50	Call	Bond Future	1,543.8500	1.5438	1,212.6500	1.2127	(21.453)	0	0	5,290
2013/05/21	R186	07/11/2013	6.50	Put	Bond Future	6,976.7200	6.9767	7,870.1600	7.8702	12.806	0	0	0
2013/05/21	R186	06/02/2014			Bond Future	7.0723	130.1165	7.1974	128.8806	1.769	0.0000	0.0000	0
2013/05/21	R186	06/02/2014	7.74	Call	Bond Future	8,536.2300	8.5362	7,654.7000	7.6547	(10.327)	0	0	0
2013/05/21	R186	06/02/2014	7.74	Put	Bond Future	2,126.5100	2.1265	2,480.8700	2.4809	16.664	0	0	0
2013/05/21	R186	06/02/2014	7.75	Call	Bond Future	8,602.7300	8.6027	7,717.8800	7.7179	(10.286)	0	0	0
2013/05/21	R186	06/02/2014	7.75	Put	Bond Future	2,100.4100	2.1004	2,451.4500	2.4515	16.713	0	0	0
2013/05/21	R186	06/02/2014	7.76	Call	Bond Future	8,669.4200	8.6694	7,781.2600	7.7813	(10.245)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	R186	06/02/2014	7.76	Put	Bond Future	2,074.5900	2.0746	2,422.3200	2.4223	16.761	0	0	0
2013/05/21	R186	08/05/2014			Bond Future	7.1253	131.8786	7.2548	130.6262	1.816	0.0000	0.0000	0
2013/05/21	R186	08/05/2014	7.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R186	08/05/2014	7.09	Put	Bond Future	344.9500	0.3449	1,597.3100	1.5973	363.056	0	0	0
2013/05/21	R186	08/05/2014	7.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R186	08/05/2014	7.10	Put	Bond Future	247.2100	0.2472	1,499.5700	1.4996	506.598	0	0	0
2013/05/21	R186	08/05/2014	7.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R186	08/05/2014	7.11	Put	Bond Future	149.5800	0.1496	1,401.9400	1.4019	837.251	0	0	0
2013/05/21	R197	01/08/2013			Bond Future	298.3670	298.3670	297.9209	297.9209	(0.150)	0.0000	0.0000	2,633
2013/05/21	R197	01/08/2013	294.99	Call	Bond Future	3,376.9900	3.3770	2,930.9000	2.9309	(13.210)	0	0	0
2013/05/21	R197	01/08/2013	294.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R197	01/08/2013	295.00	Call	Bond Future	3,366.9900	3.3670	2,920.9000	2.9209	(13.249)	0	0	0
2013/05/21	R197	01/08/2013	295.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R197	01/08/2013	295.01	Call	Bond Future	3,356.9900	3.3570	2,910.9000	2.9109	(13.288)	0	0	0
2013/05/21	R197	01/08/2013	295.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R201	01/08/2013			Bond Future	4.9326	106.1027	5.0010	106.0097	1.386	0.0000	0.0000	0
2013/05/21	R201	01/08/2013	107.45	Call	Bond Future	68,856.9800	68.8570	68,763.9800	68.7640	(0.135)	0	0	0
2013/05/21	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R201	07/11/2013			Bond Future	4.8369	107.6012	4.9234	107.5062	1.789	0.0000	0.0000	0
2013/05/21	R201	07/11/2013	4.79	Call	Bond Future	172.7900	0.1728	132.1500	0.1321	(23.520)	0	0	0
2013/05/21	R201	07/11/2013	4.79	Put	Bond Future	224.3400	0.2243	278.7500	0.2788	24.253	0	0	0
2013/05/21	R201	07/11/2013	4.80	Call	Bond Future	177.8700	0.1779	136.4100	0.1364	(23.309)	0	0	0
2013/05/21	R201	07/11/2013	4.80	Put	Bond Future	218.4200	0.2184	272.0100	0.2720	24.535	0	0	0
2013/05/21	R201	07/11/2013	4.81	Call	Bond Future	183.0500	0.1830	140.7500	0.1407	(23.108)	0	0	0
2013/05/21	R201	07/11/2013	4.81	Put	Bond Future	212.6000	0.2126	265.3500	0.2654	24.812	0	0	0
2013/05/21	R201	06/02/2014			Bond Future	4.6601	104.6376	4.7679	104.5455	2.315	0.0000	0.0000	0
2013/05/21	R201	06/02/2014	5.26	Call	Bond Future	567.7000	0.5677	494.0800	0.4941	(12.968)	0	0	0
2013/05/21	R201	06/02/2014	5.26	Put	Bond Future	56.5100	0.0565	75.0900	0.0751	32.879	0	0	0
2013/05/21	R201	06/02/2014	5.24	Call	Bond Future	553.6700	0.5537	480.8100	0.4808	(13.159)	0	0	0
2013/05/21	R201	06/02/2014	5.24	Put	Bond Future	59.4600	0.0595	78.8000	0.0788	32.526	0	0	0
2013/05/21	R201	06/02/2014	5.25	Call	Bond Future	560.7900	0.5608	487.5600	0.4876	(13.058)	0	0	0
2013/05/21	R201	06/02/2014	5.25	Put	Bond Future	58.0900	0.0581	77.0600	0.0771	32.656	0	0	0
2013/05/21	R201	08/05/2014			Bond Future	4.3230	106.0546	4.4760	105.9614	3.541	0.0000	0.0000	0
2013/05/21	R201	08/05/2014	4.76	Call	Bond Future	265.5200	0.2655	172.3700	0.1724	(35.082)	0	0	0
2013/05/21	R201	08/05/2014	4.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R201	08/05/2014	4.74	Call	Bond Future	253.4000	0.2534	160.2500	0.1602	(36.760)	0	0	0
2013/05/21	R201	08/05/2014	4.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R201	08/05/2014	4.75	Call	Bond Future	259.4600	0.2595	166.3100	0.1663	(35.901)	0	0	0
2013/05/21	R201	08/05/2014	4.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R202	01/08/2013			Bond Future	226.7635	226.7635	226.1110	226.1110	(0.288)	0.0000	0.0000	44,020
2013/05/21	R202	01/08/2013	222.99	Call	Bond Future	3,773.4700	3.7735	3,121.0400	3.1210	(17.290)	0	0	0
2013/05/21	R202	01/08/2013	222.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R202	01/08/2013	223.00	Call	Bond Future	3,763.4700	3.7635	3,111.0400	3.1110	(17.336)	0	0	0
2013/05/21	R202	01/08/2013	223.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R202	01/08/2013	223.01	Call	Bond Future	3,753.4700	3.7535	3,101.0400	3.1010	(17.382)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	R202	01/08/2013	223.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R203	01/08/2013			Bond Future	5.5571	112.9903	5.6621	112.5877	1.889	0.0000	0.0000	9,032
2013/05/21	R203	01/08/2013	109.11	Call	Bond Future	99,777.0700	99.7771	99,374.5300	99.3745	(0.403)	0	0	0
2013/05/21	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R203	07/11/2013			Bond Future	5.5793	110.4266	5.6931	110.0176	2.039	0.0000	0.0000	0
2013/05/21	R203	07/11/2013	5.71	Call	Bond Future	1,208.0300	1.2080	980.9800	0.9810	(18.795)	0	0	15
2013/05/21	R203	07/11/2013	5.71	Put	Bond Future	738.6000	0.7386	920.5400	0.9205	24.633	0	0	0
2013/05/21	R203	07/11/2013	5.99	Call	Bond Future	1,872.4100	1.8724	1,582.4900	1.5825	(15.484)	0	0	0
2013/05/21	R203	07/11/2013	5.99	Put	Bond Future	405.2100	0.4052	524.2800	0.5243	29.385	0	0	0
2013/05/21	R203	07/11/2013	6.00	Call	Bond Future	1,898.6400	1.8986	1,606.7000	1.6067	(15.376)	0	0	0
2013/05/21	R203	07/11/2013	6.00	Put	Bond Future	396.0100	0.3960	513.0600	0.5131	29.557	0	0	0
2013/05/21	R203	07/11/2013	6.01	Call	Bond Future	1,925.0100	1.9250	1,631.0800	1.6311	(15.269)	0	0	0
2013/05/21	R203	07/11/2013	6.01	Put	Bond Future	386.9700	0.3870	502.0300	0.5020	29.734	0	0	0
2013/05/21	R203	07/11/2013	571.00	Call	Bond Future	108,197.1100	108.1971	107,788.1200	107.7881	(0.378)	0	0	0
2013/05/21	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R203	06/02/2014			Bond Future	5.5957	111.9095	5.7175	111.4993	2.176	0.0000	0.0000	0
2013/05/21	R203	06/02/2014	6.16	Call	Bond Future	2,375.8300	2.3758	2,080.3400	2.0803	(12.437)	0	0	0
2013/05/21	R203	06/02/2014	6.16	Put	Bond Future	490.7400	0.4907	605.4200	0.6054	23.369	0	0	0
2013/05/21	R203	06/02/2014	5.95	Call	Bond Future	1,883.2400	1.8832	1,621.1700	1.6212	(13.916)	0	0	16
2013/05/21	R203	06/02/2014	5.95	Put	Bond Future	694.9800	0.6950	843.0800	0.8431	21.310	0	0	0
2013/05/21	R203	06/02/2014	6.14	Call	Bond Future	2,326.6100	2.3266	2,034.1000	2.0341	(12.572)	0	0	0
2013/05/21	R203	06/02/2014	6.14	Put	Bond Future	507.6500	0.5077	625.3100	0.6253	23.177	0	0	0
2013/05/21	R203	06/02/2014	6.15	Call	Bond Future	2,351.1700	2.3512	2,057.1600	2.0572	(12.505)	0	0	0
2013/05/21	R203	06/02/2014	6.15	Put	Bond Future	499.1400	0.4991	615.3000	0.6153	23.272	0	0	0
2013/05/21	R203	08/05/2014			Bond Future	5.6055	109.2637	5.7375	108.8483	2.355	0.0000	0.0000	0
2013/05/21	R203	08/05/2014	5.76	Call	Bond Future	485.9400	0.4859	70.5500	0.0705	(85.482)	0	0	0
2013/05/21	R203	08/05/2014	5.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R203	08/05/2014	5.74	Call	Bond Future	423.1800	0.4232	7.7900	0.0078	(98.159)	0	0	0
2013/05/21	R203	08/05/2014	5.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R203	08/05/2014	5.75	Call	Bond Future	454.5600	0.4546	39.1700	0.0392	(91.383)	0	0	0
2013/05/21	R203	08/05/2014	5.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R204	01/08/2013			Bond Future	5.7491	111.2757	5.8635	110.7231	1.988	0.0000	0.0000	13,573
2013/05/21	R204	01/08/2013	110.75	Call	Bond Future	102,392.2400	102.3922	101,839.6400	101.8396	(0.540)	0	0	0
2013/05/21	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R204	07/11/2013			Bond Future	5.7773	112.8474	5.8990	112.2862	2.108	0.0000	0.0000	0
2013/05/21	R204	07/11/2013	6.29	Call	Bond Future	2,818.2500	2.8182	2,402.0000	2.4020	(14.770)	0	0	0
2013/05/21	R204	07/11/2013	6.29	Put	Bond Future	478.8400	0.4788	623.7600	0.6238	30.265	0	0	0
2013/05/21	R204	07/11/2013	6.30	Call	Bond Future	2,852.7200	2.8527	2,434.0600	2.4341	(14.676)	0	0	0
2013/05/21	R204	07/11/2013	6.30	Put	Bond Future	468.2900	0.4683	610.8000	0.6108	30.432	0	0	0
2013/05/21	R204	07/11/2013	6.31	Call	Bond Future	2,887.3600	2.8874	2,466.3100	2.4663	(14.583)	0	0	0
2013/05/21	R204	07/11/2013	6.31	Put	Bond Future	457.9300	0.4579	598.0500	0.5980	30.599	0	0	0
2013/05/21	R204	07/11/2013	7.00	Call	Bond Future	5,553.4000	5.5534	5,024.5000	5.0245	(9.524)	0	0	0
2013/05/21	R204	07/11/2013	7.00	Put	Bond Future	74.2600	0.0743	106.5300	0.1065	43.455	0	0	1,270
2013/05/21	R204	06/02/2014			Bond Future	5.7992	110.3321	5.9276	109.7677	2.213	0.0000	0.0000	0
2013/05/21	R204	06/02/2014	6.40	Call	Bond Future	3,275.6900	3.2757	2,866.7100	2.8667	(12.485)	0	0	0
2013/05/21	R204	06/02/2014	6.40	Put	Bond Future	663.7400	0.6637	819.1600	0.8192	23.416	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	R204	06/02/2014	6.41	Call	Bond Future	3,307.9200	3.3079	2,897.0300	2.8970	(12.421)	0	0	0
2013/05/21	R204	06/02/2014	6.41	Put	Bond Future	653.1400	0.6531	806.6500	0.8067	23.503	0	0	0
2013/05/21	R204	06/02/2014	6.39	Call	Bond Future	3,243.5900	3.2436	2,836.5100	2.8365	(12.550)	0	0	0
2013/05/21	R204	06/02/2014	6.39	Put	Bond Future	674.4900	0.6745	831.8100	0.8318	23.324	0	0	0
2013/05/21	R204	08/05/2014			Bond Future	5.8217	111.8261	5.9582	111.2544	2.346	0.0000	0.0000	0
2013/05/21	R204	08/05/2014	6.05	Call	Bond Future	953.7800	0.9538	382.0900	0.3821	(59.939)	0	0	0
2013/05/21	R204	08/05/2014	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R204	08/05/2014	6.06	Call	Bond Future	995.3200	0.9953	423.6300	0.4236	(57.438)	0	0	0
2013/05/21	R204	08/05/2014	6.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R204	08/05/2014	6.04	Call	Bond Future	912.2300	0.9122	340.5400	0.3405	(62.670)	0	0	0
2013/05/21	R204	08/05/2014	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R206	01/08/2013			Bond Future	5.0255	101.4864	5.1016	101.4528	1.515	0.0000	0.0000	0
2013/05/21	R206	01/08/2013	103.94	Call	Bond Future	30,488.2400	30.4882	30,454.7000	30.4547	(0.110)	0	0	0
2013/05/21	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R206	07/11/2013			Bond Future	4.6007	102.9197	4.7947	102.8850	4.217	0.0000	0.0000	0
2013/05/21	R206	07/11/2013	4.29	Call	Bond Future	8.6200	0.0086	3.2900	0.0033	(61.833)	0	0	0
2013/05/21	R206	07/11/2013	4.29	Put	Bond Future	64.2800	0.0643	93.6600	0.0937	45.706	0	0	0
2013/05/21	R206	07/11/2013	4.30	Call	Bond Future	9.0200	0.0090	3.4700	0.0035	(61.530)	0	0	0
2013/05/21	R206	07/11/2013	4.30	Put	Bond Future	62.8800	0.0629	92.0400	0.0920	46.374	0	0	0
2013/05/21	R206	07/11/2013	4.31	Call	Bond Future	9.4200	0.0094	3.6600	0.0037	(61.146)	0	0	0
2013/05/21	R206	07/11/2013	4.31	Put	Bond Future	61.4900	0.0615	90.4400	0.0904	47.081	0	0	0
2013/05/21	R207	01/08/2013			Bond Future	5.9963	107.0449	6.1099	106.4236	1.894	0.0000	0.0000	7,651
2013/05/21	R207	01/08/2013	106.18	Call	Bond Future	99,473.6600	99.4737	98,852.4600	98.8525	(0.624)	0	0	0
2013/05/21	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R207	07/11/2013			Bond Future	6.0314	108.5567	6.1512	107.9260	1.986	0.0000	0.0000	0
2013/05/21	R207	07/11/2013	6.69	Call	Bond Future	3,850.2300	3.8502	3,350.9200	3.3509	(12.968)	0	0	0
2013/05/21	R207	07/11/2013	6.69	Put	Bond Future	438.8500	0.4388	570.2500	0.5702	29.942	0	0	0
2013/05/21	R207	07/11/2013	6.70	Call	Bond Future	3,891.2100	3.8912	3,389.6300	3.3896	(12.890)	0	0	0
2013/05/21	R207	07/11/2013	6.70	Put	Bond Future	429.0700	0.4291	558.2000	0.5582	30.095	0	0	0
2013/05/21	R207	07/11/2013	6.71	Call	Bond Future	3,932.3300	3.9323	3,428.5000	3.4285	(12.813)	0	0	0
2013/05/21	R207	07/11/2013	6.71	Put	Bond Future	419.4700	0.4195	546.3500	0.5463	30.248	0	0	0
2013/05/21	R207	06/02/2014			Bond Future	6.0619	106.3750	6.1871	105.7400	2.066	0.0000	0.0000	0
2013/05/21	R207	06/02/2014	6.66	Call	Bond Future	3,828.4200	3.8284	3,372.3700	3.3724	(11.912)	0	0	0
2013/05/21	R207	06/02/2014	6.66	Put	Bond Future	836.8200	0.8368	1,015.7900	1.0158	21.387	0	0	0
2013/05/21	R207	06/02/2014	6.64	Call	Bond Future	3,755.7100	3.7557	3,303.8400	3.3038	(12.032)	0	0	0
2013/05/21	R207	06/02/2014	6.64	Put	Bond Future	862.4700	0.8625	1,045.6200	1.0456	21.236	0	0	0
2013/05/21	R207	06/02/2014	6.65	Call	Bond Future	3,792.0000	3.7920	3,338.0300	3.3380	(11.972)	0	0	0
2013/05/21	R207	06/02/2014	6.65	Put	Bond Future	849.5600	0.8496	1,030.6100	1.0306	21.311	0	0	0
2013/05/21	R207	08/05/2014			Bond Future	6.0963	107.8154	6.2283	107.1721	2.164	0.0000	0.0000	0
2013/05/21	R207	08/05/2014	6.21	Call	Bond Future	554.6000	0.5546	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	R207	08/05/2014	6.21	Put	Bond Future	0.0000	0.0000	88.7000	0.0887	100.000	0	0	0
2013/05/21	R207	08/05/2014	6.19	Call	Bond Future	457.3000	0.4573	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	R207	08/05/2014	6.19	Put	Bond Future	0.0000	0.0000	186.0000	0.1860	100.000	0	0	0
2013/05/21	R207	08/05/2014	6.20	Call	Bond Future	505.9600	0.5060	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	R207	08/05/2014	6.20	Put	Bond Future	0.0000	0.0000	137.3400	0.1373	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	R208	01/08/2013			Bond Future	6.0940	106.3140	6.2226	105.5218	2.110	0.0000	0.0000	9,193
2013/05/21	R208	01/08/2013	101.40	Call	Bond Future	97,269.5000	97.2695	96,477.3800	96.4774	(0.814)	0	0	0
2013/05/21	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R208	07/11/2013			Bond Future	6.1310	104.4196	6.2657	103.6156	2.197	0.0000	0.0000	0
2013/05/21	R208	07/11/2013	6.79	Call	Bond Future	4,397.3400	4.3973	3,767.8200	3.7678	(14.316)	0	0	0
2013/05/21	R208	07/11/2013	6.79	Put	Bond Future	535.7300	0.5357	710.2700	0.7103	32.580	0	0	0
2013/05/21	R208	07/11/2013	6.80	Call	Bond Future	4,443.2000	4.4432	3,810.8200	3.8108	(14.233)	0	0	0
2013/05/21	R208	07/11/2013	6.80	Put	Bond Future	524.3600	0.5244	696.0400	0.6960	32.741	0	0	0
2013/05/21	R208	07/11/2013	6.81	Call	Bond Future	4,489.2200	4.4892	3,854.0000	3.8540	(14.150)	0	0	0
2013/05/21	R208	07/11/2013	6.81	Put	Bond Future	513.2000	0.5132	682.0400	0.6820	32.899	0	0	0
2013/05/21	R208	07/11/2013	7.50	Call	Bond Future	7,912.1000	7.9121	7,147.7300	7.1477	(9.661)	0	0	0
2013/05/21	R208	07/11/2013	7.50	Put	Bond Future	85.7500	0.0857	125.4400	0.1254	46.286	0	0	1,520
2013/05/21	R208	06/02/2014			Bond Future	6.1630	105.8217	6.3030	105.0110	2.272	0.0000	0.0000	0
2013/05/21	R208	06/02/2014	6.75	Call	Bond Future	4,385.3500	4.3854	3,812.1800	3.8122	(13.070)	0	0	0
2013/05/21	R208	06/02/2014	6.75	Put	Bond Future	1,037.5900	1.0376	1,275.1200	1.2751	22.892	0	0	0
2013/05/21	R208	06/02/2014	6.76	Call	Bond Future	4,426.0900	4.4261	3,850.3100	3.8503	(13.009)	0	0	0
2013/05/21	R208	06/02/2014	6.76	Put	Bond Future	1,022.4600	1.0225	1,257.3800	1.2574	22.976	0	0	0
2013/05/21	R208	06/02/2014	6.74	Call	Bond Future	4,344.7500	4.3448	3,774.2200	3.7742	(13.131)	0	0	0
2013/05/21	R208	06/02/2014	6.74	Put	Bond Future	1,052.9000	1.0529	1,293.0700	1.2931	22.810	0	0	0
2013/05/21	R208	08/05/2014			Bond Future	6.1946	103.8582	6.3409	103.0367	2.363	0.0000	0.0000	0
2013/05/21	R208	08/05/2014	6.30	Call	Bond Future	592.5300	0.5925	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	R208	08/05/2014	6.30	Put	Bond Future	0.0000	0.0000	228.9000	0.2289	100.000	0	0	0
2013/05/21	R208	08/05/2014	6.31	Call	Bond Future	648.5200	0.6485	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	R208	08/05/2014	6.31	Put	Bond Future	0.0000	0.0000	172.9100	0.1729	100.000	0	0	0
2013/05/21	R208	08/05/2014	6.29	Call	Bond Future	536.5200	0.5365	0.0000	0.0000	(100.000)	0	0	0
2013/05/21	R208	08/05/2014	6.29	Put	Bond Future	0.0000	0.0000	284.9100	0.2849	100.000	0	0	0
2013/05/21	R209	01/08/2013			Bond Future	7.9805	84.1728	8.0972	83.1393	1.461	0.0000	0.0000	9,942
2013/05/21	R209	01/08/2013	8.00	Call	Bond Future	2,231.4800	2.2315	1,713.4700	1.7135	(23.214)	0	0	0
2013/05/21	R209	01/08/2013	8.00	Put	Bond Future	2,057.6000	2.0576	2,573.1700	2.5732	25.057	0	0	2,000
2013/05/21	R209	01/08/2013	79.36	Call	Bond Future	74,223.7300	74.2237	73,190.1500	73.1902	(1.393)	0	0	0
2013/05/21	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R209	07/11/2013			Bond Future	8.0468	82.2174	8.1669	81.1685	1.492	0.0000	0.0000	0
2013/05/21	R209	07/11/2013	8.79	Call	Bond Future	7,505.1800	7.5052	6,706.8100	6.7068	(10.638)	0	0	0
2013/05/21	R209	07/11/2013	8.79	Put	Bond Future	1,331.3600	1.3314	1,581.8400	1.5818	18.814	0	0	0
2013/05/21	R209	07/11/2013	8.80	Call	Bond Future	7,562.6000	7.5626	6,761.3200	6.7613	(10.595)	0	0	0
2013/05/21	R209	07/11/2013	8.80	Put	Bond Future	1,310.7000	1.3107	1,558.2700	1.5583	18.888	0	0	0
2013/05/21	R209	07/11/2013	8.81	Call	Bond Future	7,620.1700	7.6202	6,815.9900	6.8160	(10.553)	0	0	0
2013/05/21	R209	07/11/2013	8.81	Put	Bond Future	1,290.3100	1.2903	1,534.9800	1.5350	18.962	0	0	0
2013/05/21	R209	07/11/2013	9.50	Call	Bond Future	11,808.9400	11.8089	10,855.4300	10.8554	(8.074)	0	0	0
2013/05/21	R209	07/11/2013	9.50	Put	Bond Future	391.7200	0.3917	487.0600	0.4871	24.339	0	0	980
2013/05/21	R209	06/02/2014			Bond Future	8.1078	83.3214	8.2306	82.2618	1.515	0.0000	0.0000	0
2013/05/21	R209	06/02/2014	8.54	Call	Bond Future	6,632.7900	6.6328	5,953.0100	5.9530	(10.249)	0	0	0
2013/05/21	R209	06/02/2014	8.54	Put	Bond Future	2,997.3200	2.9973	3,377.1900	3.3772	12.674	0	0	0
2013/05/21	R209	06/02/2014	8.55	Call	Bond Future	6,683.4100	6.6834	6,000.8200	6.0008	(10.213)	0	0	0
2013/05/21	R209	06/02/2014	8.55	Put	Bond Future	2,966.8100	2.9668	3,343.8700	3.3439	12.709	0	0	0
2013/05/21	R209	06/02/2014	8.56	Call	Bond Future	6,734.1700	6.7342	6,048.7600	6.0488	(10.178)	0	0	0
2013/05/21	R209	06/02/2014	8.56	Put	Bond Future	2,936.5800	2.9366	3,310.8200	3.3108	12.744	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	R209	08/05/2014			Bond Future	8.1691	81.3047	8.2953	80.2309	1.544	0.0000	0.0000	0
2013/05/21	R209	08/05/2014	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R209	08/05/2014	7.84	Put	Bond Future	2,907.3200	2.9073	3,981.1700	3.9812	36.936	0	0	0
2013/05/21	R209	08/05/2014	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R209	08/05/2014	7.85	Put	Bond Future	2,816.6600	2.8167	3,890.5100	3.8905	38.125	0	0	0
2013/05/21	R209	08/05/2014	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R209	08/05/2014	7.86	Put	Bond Future	2,726.1400	2.7261	3,799.9900	3.8000	39.391	0	0	0
2013/05/21	R210	01/08/2013			Bond Future	175.9719	175.9719	175.3514	175.3514	(0.353)	0.0000	0.0000	1,237
2013/05/21	R210	01/08/2013	172.99	Call	Bond Future	2,981.9500	2.9819	2,361.4100	2.3614	(20.810)	0	0	0
2013/05/21	R210	01/08/2013	172.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R210	01/08/2013	173.00	Call	Bond Future	2,971.9500	2.9719	2,351.4100	2.3514	(20.880)	0	0	0
2013/05/21	R210	01/08/2013	173.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R210	01/08/2013	173.01	Call	Bond Future	2,961.9500	2.9619	2,341.4100	2.3414	(20.950)	0	0	0
2013/05/21	R210	01/08/2013	173.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R211	01/08/2013			Bond Future	130.6299	130.6299	130.6551	130.6551	0.019	0.0000	0.0000	522
2013/05/21	R211	01/08/2013	129.99	Call	Bond Future	639.9400	0.6399	665.1000	0.6651	3.932	0	0	0
2013/05/21	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R211	01/08/2013	130.00	Call	Bond Future	629.9400	0.6299	655.1000	0.6551	3.994	0	0	0
2013/05/21	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R211	01/08/2013	130.01	Call	Bond Future	619.9400	0.6199	645.1000	0.6451	4.058	0	0	0
2013/05/21	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R212	01/08/2013			Bond Future	139.6093	139.6093	139.0900	139.0900	(0.372)	0.0000	0.0000	21,791
2013/05/21	R212	01/08/2013	137.99	Call	Bond Future	1,619.2700	1.6193	1,100.0500	1.1000	(32.065)	0	0	0
2013/05/21	R212	01/08/2013	137.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R212	01/08/2013	138.00	Call	Bond Future	1,609.2700	1.6093	1,090.0500	1.0900	(32.264)	0	0	0
2013/05/21	R212	01/08/2013	138.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R212	01/08/2013	138.01	Call	Bond Future	1,599.2700	1.5993	1,080.0500	1.0800	(32.466)	0	0	0
2013/05/21	R212	01/08/2013	138.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R213	01/08/2013			Bond Future	7.6593	96.7068	7.7608	95.7868	1.324	0.0000	0.0000	6,824
2013/05/21	R213	01/08/2013	91.25	Call	Bond Future	86,091.8000	86.0918	85,171.7500	85.1717	(1.069)	0	0	0
2013/05/21	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R213	07/11/2013			Bond Future	7.7254	94.5359	7.8300	93.6022	1.354	0.0000	0.0000	0
2013/05/21	R213	07/11/2013	8.59	Call	Bond Future	8,307.5200	8.3075	7,554.2300	7.5542	(9.068)	0	0	0
2013/05/21	R213	07/11/2013	8.59	Put	Bond Future	976.2600	0.9763	1,156.7400	1.1567	18.487	0	0	0
2013/05/21	R213	07/11/2013	8.60	Call	Bond Future	8,370.3900	8.3704	7,614.6600	7.6147	(9.029)	0	0	0
2013/05/21	R213	07/11/2013	8.60	Put	Bond Future	959.2700	0.9593	1,137.3100	1.1373	18.560	0	0	0
2013/05/21	R213	07/11/2013	8.61	Call	Bond Future	8,433.3800	8.4334	7,675.2400	7.6752	(8.990)	0	0	0
2013/05/21	R213	07/11/2013	8.61	Put	Bond Future	942.5200	0.9425	1,118.1500	1.1181	18.634	0	0	0
2013/05/21	R213	06/02/2014			Bond Future	7.7872	95.8054	7.8944	94.8627	1.377	0.0000	0.0000	0
2013/05/21	R213	06/02/2014	8.31	Call	Bond Future	7,075.2800	7.0753	6,443.8500	6.4438	(8.924)	0	0	0
2013/05/21	R213	06/02/2014	8.31	Put	Bond Future	2,605.4200	2.6054	2,916.6000	2.9166	11.944	0	0	0
2013/05/21	R213	06/02/2014	8.29	Call	Bond Future	6,967.2300	6.9672	6,340.8600	6.3409	(8.990)	0	0	0
2013/05/21	R213	06/02/2014	8.29	Put	Bond Future	2,662.6200	2.6626	2,978.8600	2.9789	11.877	0	0	0
2013/05/21	R213	06/02/2014	8.30	Call	Bond Future	7,021.1800	7.0212	6,392.2700	6.3923	(8.957)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/05/21	R213	06/02/2014	8.30	Put	Bond Future	2,633.8900	2.6339	2,947.5900	2.9476	11.910	0	0	0
2013/05/21	R213	08/05/2014			Bond Future	7.8465	93.5641	7.9567	92.6090	1.405	0.0000	0.0000	0
2013/05/21	R213	08/05/2014	7.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R213	08/05/2014	7.66	Put	Bond Future	1,648.7800	1.6488	2,603.8800	2.6039	57.928	0	0	0
2013/05/21	R213	08/05/2014	7.64	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R213	08/05/2014	7.64	Put	Bond Future	1,828.0600	1.8281	2,783.1600	2.7832	52.247	0	0	0
2013/05/21	R213	08/05/2014	7.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R213	08/05/2014	7.65	Put	Bond Future	1,738.3600	1.7384	2,693.4600	2.6935	54.943	0	0	0
2013/05/21	R214	01/08/2013			Bond Future	8.0950	85.3073	8.2423	83.9426	1.819	0.0000	0.0000	840
2013/05/21	R214	01/08/2013	84.31	Call	Bond Future	74,859.3800	74.8594	73,494.6800	73.4947	(1.823)	0	0	0
2013/05/21	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R214	07/11/2013			Bond Future	8.1617	83.2279	8.3133	81.8435	1.857	0.0000	0.0000	0
2013/05/21	R214	07/11/2013	7.81	Call	Bond Future	2,418.6000	2.4186	1,912.2700	1.9123	(20.935)	0	0	0
2013/05/21	R214	07/11/2013	7.81	Put	Bond Future	5,784.8000	5.7848	6,662.9500	6.6629	15.180	0	0	0
2013/05/21	R214	07/11/2013	7.79	Call	Bond Future	2,349.4000	2.3494	1,853.5900	1.8536	(21.104)	0	0	0
2013/05/21	R214	07/11/2013	7.79	Put	Bond Future	5,913.7000	5.9137	6,802.3700	6.8024	15.027	0	0	0
2013/05/21	R214	07/11/2013	7.80	Call	Bond Future	2,383.7400	2.3837	1,882.6900	1.8827	(21.019)	0	0	0
2013/05/21	R214	07/11/2013	7.80	Put	Bond Future	5,848.8900	5.8489	6,732.3200	6.7323	15.104	0	0	0
2013/05/21	R248	01/08/2013			Bond Future	8.2175	109.8504	8.3444	108.3429	1.545	0.0000	0.0000	603
2013/05/21	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R248	01/08/2013	7.84	Put	Bond Future	4,714.1800	4.7142	6,221.6900	6.2217	31.978	0	0	0
2013/05/21	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R248	01/08/2013	7.85	Put	Bond Future	4,584.6300	4.5846	6,092.1400	6.0921	32.882	0	0	0
2013/05/21	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R248	01/08/2013	7.86	Put	Bond Future	4,455.3300	4.4553	5,962.8400	5.9628	33.836	0	0	0
2013/05/21	R248	07/11/2013			Bond Future	8.2874	106.9808	8.4182	105.4514	1.578	0.0000	0.0000	0
2013/05/21	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R248	07/11/2013	7.84	Put	Bond Future	5,540.3200	5.5403	7,069.7700	7.0698	27.606	0	0	0
2013/05/21	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R248	07/11/2013	7.85	Put	Bond Future	5,410.9900	5.4110	6,940.4400	6.9404	28.266	0	0	0
2013/05/21	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/05/21	R248	07/11/2013	7.86	Put	Bond Future	5,281.9200	5.2819	6,811.3700	6.8114	28.956	0	0	0
<b>Total</b>													<b>234278</b>