



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 10/06/2013 to 10/06/2013

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
2013/06/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/10	2025	01/08/2013			Bond Future	115.4156	115.4156	113.6517	113.6517	(1.528)	0.0000	0.0000	0
2013/06/10	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	2025	01/08/2013	117.99	Put	Bond Future	2,574.4500	2.5744	4,338.2900	4.3383	68.513	0	0	0
2013/06/10	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	2025	01/08/2013	118.00	Put	Bond Future	2,584.4500	2.5844	4,348.2900	4.3483	68.248	0	0	0
2013/06/10	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	2025	01/08/2013	118.01	Put	Bond Future	2,594.4500	2.5944	4,358.2900	4.3583	67.985	0	0	0
2013/06/10	2038	01/08/2013			Bond Future	109.6808	109.6808	106.6357	106.6357	(2.776)	0.0000	0.0000	9
2013/06/10	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	2038	01/08/2013	114.99	Put	Bond Future	5,309.2200	5.3092	8,354.2900	8.3543	57.354	0	0	0
2013/06/10	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	2038	01/08/2013	115.00	Put	Bond Future	5,319.2200	5.3192	8,364.2900	8.3643	57.247	0	0	0
2013/06/10	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	2038	01/08/2013	115.01	Put	Bond Future	5,329.2200	5.3292	8,374.2900	8.3743	57.139	0	0	0
2013/06/10	2050	01/08/2013			Bond Future	115.4907	115.4907	109.6731	109.6731	(5.037)	0.0000	0.0000	122
2013/06/10	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	2050	01/08/2013	118.99	Put	Bond Future	3,499.3500	3.4994	9,316.9000	9.3169	166.247	0	0	0
2013/06/10	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	2050	01/08/2013	119.00	Put	Bond Future	3,509.3500	3.5094	9,326.9000	9.3269	165.773	0	0	0
2013/06/10	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	2050	01/08/2013	119.01	Put	Bond Future	3,519.3500	3.5194	9,336.9000	9.3369	165.302	0	0	0
2013/06/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	AL37	01/08/2013			Index Future	402.8010	402.8010	399.4690	399.4690	(0.827)	0.0000	0.0000	75
2013/06/10	AL37	07/11/2013			Index Future	408.4860	408.4860	405.1070	405.1070	(0.827)	0.0000	0.0000	0
2013/06/10	AL7T	01/08/2013			Index Future	478.4010	478.4010	470.5030	470.5030	(1.651)	0.0000	0.0000	1
2013/06/10	AL7T	07/11/2013			Index Future	485.1530	485.1530	477.1430	477.1430	(1.651)	0.0000	0.0000	0
2013/06/10	ALBI	01/08/2013			Index Future	428.3950	428.3950	421.5410	421.5410	(1.600)	0.0000	0.0000	736
2013/06/10	ALBI	07/11/2013			Index Future	434.4410	434.4410	427.4900	427.4900	(1.600)	0.0000	0.0000	85
2013/06/10	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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2013/06/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	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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2013/06/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/10	EL28	01/08/2013			Bond Future	113.6166	113.6166	110.7395	110.7395	(2.532)	0.0000	0.0000	0
2013/06/10	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	EL28	01/08/2013	114.99	Put	Bond Future	1,373.4000	1.3734	4,250.5300	4.2505	209.490	0	0	0
2013/06/10	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	EL28	01/08/2013	115.00	Put	Bond Future	1,383.4000	1.3834	4,260.5300	4.2605	207.975	0	0	0
2013/06/10	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	EL28	01/08/2013	115.01	Put	Bond Future	1,393.4000	1.3934	4,270.5300	4.2705	206.483	0	0	0
2013/06/10	ES33	01/08/2013			Bond Future	9.4610	85.4230	9.7656	83.1299	3.220	0.0000	0.0000	292
2013/06/10	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	ES33	01/08/2013	9.00	Put	Bond Future	3,669.2300	3.6692	5,962.2700	5.9623	62.494	0	0	0
2013/06/10	ES33	01/08/2013	91.02	Call	Bond Future	74,371.6400	74.3716	72,078.6000	72.0786	(3.083)	0	0	0
2013/06/10	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	ES33	07/11/2013			Bond Future	9.5820	82.8473	9.8975	80.5218	3.293	0.0000	0.0000	0
2013/06/10	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	ES33	07/11/2013	8.49	Put	Bond Future	8,916.9200	8.9169	11,242.4300	11.2424	26.080	0	0	0
2013/06/10	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	ES33	07/11/2013	8.50	Put	Bond Future	8,828.6400	8.8286	11,154.1500	11.1541	26.341	0	0	0
2013/06/10	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	ES33	07/11/2013	8.51	Put	Bond Future	8,740.4900	8.7405	11,066.0000	11.0660	26.606	0	0	0
2013/06/10	GOVI	01/08/2013			GOVI	427.8120	427.8120	421.0990	421.0990	(1.569)	0.0000	0.0000	384
2013/06/10	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	GOVI	01/08/2013	445.99	Put	GOVI	181,780.0000	18.1780	248,910.0000	24.8910	36.929	0	0	0
2013/06/10	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	GOVI	01/08/2013	446.00	Put	GOVI	181,880.0000	18.1880	249,010.0000	24.9010	36.909	0	0	0
2013/06/10	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	GOVI	01/08/2013	446.01	Put	GOVI	181,980.0000	18.1980	249,110.0000	24.9110	36.889	0	0	0
2013/06/10	GOVI	07/11/2013			GOVI	433.8490	433.8490	427.0420	427.0420	(1.569)	0.0000	0.0000	0
2013/06/10	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	GOVI	07/11/2013	445.99	Put	GOVI	121,410.0000	12.1410	189,480.0000	18.9480	56.066	0	0	0
2013/06/10	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	GOVI	07/11/2013	446.00	Put	GOVI	121,510.0000	12.1510	189,580.0000	18.9580	56.020	0	0	0
2013/06/10	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	GOVI	07/11/2013	446.01	Put	GOVI	121,610.0000	12.1610	189,680.0000	18.9680	55.974	0	0	0
2013/06/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/10	IGOV	01/08/2013			Index Future	203.8000	203.8000	200.7270	200.7270	(1.508)	0.0000	0.0000	1,050
2013/06/10	IGOV	07/11/2013			Index Future	206.7030	206.7030	203.5870	203.5870	(1.507)	0.0000	0.0000	7
2013/06/10	ILBI	01/08/2013			Index Future	554.5190	554.5190	543.4130	543.4130	(2.003)	0.0000	0.0000	186
2013/06/10	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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2013/06/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/10	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	750
2013/06/10	JBAF	17/07/2013			Jibar Tradeable Future	5.2200	94.7800	5.2400	94.7600	0.383	0.0000	0.0000	0
2013/06/10	JBAF	21/08/2013			Jibar Tradeable Future	5.3000	94.7000	5.3500	94.6500	0.943	0.0000	0.0000	0
2013/06/10	JBAF	18/09/2013			Jibar Tradeable Future	5.3800	94.6200	5.4800	94.5200	1.859	0.0000	0.0000	700
2013/06/10	JBAF	16/10/2013			Jibar Tradeable Future	5.5000	94.5000	5.6500	94.3500	2.727	0.0000	0.0000	0
2013/06/10	JBAF	20/11/2013			Jibar Tradeable Future	5.6800	94.3200	5.8500	94.1500	2.993	0.0000	0.0000	0
2013/06/10	JBAF	18/12/2013			Jibar Tradeable Future	5.7700	94.2300	6.0100	93.9900	4.159	0.0000	0.0000	1,500
2013/06/10	JBAF	19/03/2014			Jibar Tradeable Future	6.0700	93.9300	6.4000	93.6000	5.437	0.0000	0.0000	400
2013/06/10	JBAF	18/06/2014			Jibar Tradeable Future	6.3100	93.6900	6.7000	93.3000	6.181	0.0000	0.0000	1,000
2013/06/10	JBAF	17/09/2014			Jibar Tradeable Future	6.5500	93.4500	6.9800	93.0200	6.565	0.0000	0.0000	0
2013/06/10	JBAF	17/12/2014			Jibar Tradeable Future	6.8100	93.1900	7.2500	92.7500	6.461	0.0000	0.0000	0
2013/06/10	JBAF	18/03/2015			Jibar Tradeable Future	7.1100	92.8900	7.5600	92.4400	6.329	0.0000	0.0000	0
2013/06/10	R023	01/08/2013			Bond Future	7.6318	104.1322	7.9173	102.2317	3.741	0.0000	0.0000	9,547
2013/06/10	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R023	01/08/2013	7.29	Put	Bond Future	2,337.6500	2.3376	4,238.1600	4.2382	81.300	0	0	0
2013/06/10	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R023	01/08/2013	7.30	Put	Bond Future	2,268.2800	2.2683	4,168.7900	4.1688	83.786	0	0	0
2013/06/10	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R023	01/08/2013	7.31	Put	Bond Future	2,198.9700	2.1990	4,099.4800	4.0995	86.427	0	0	0
2013/06/10	R023	07/11/2013			Bond Future	7.7285	101.6861	8.0262	99.7587	3.853	0.0000	0.0000	0
2013/06/10	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R023	07/11/2013	6.49	Put	Bond Future	8,556.0600	8.5561	10,483.4500	10.4835	22.527	0	0	0
2013/06/10	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R023	07/11/2013	6.50	Put	Bond Future	8,483.3300	8.4833	10,410.7200	10.4107	22.720	0	0	0
2013/06/10	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R023	07/11/2013	6.51	Put	Bond Future	8,410.6500	8.4107	10,338.0400	10.3380	22.916	0	0	0
2013/06/10	R157	01/08/2013			Bond Future	6.2115	119.4648	6.3831	119.1006	2.762	0.0000	0.0000	19,204
2013/06/10	R157	01/08/2013	116.11	Call	Bond Future	90,009.1800	90.0092	89,644.9500	89.6450	(0.405)	0	0	0
2013/06/10	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R157	07/11/2013			Bond Future	6.3654	114.3445	6.5655	113.9751	3.143	0.0000	0.0000	0
2013/06/10	R157	07/11/2013	5.59	Call	Bond Future	105.4700	0.1055	58.6000	0.0586	(44.439)	0	0	0
2013/06/10	R157	07/11/2013	5.59	Put	Bond Future	1,552.8200	1.5528	1,875.3200	1.8753	20.769	0	0	0
2013/06/10	R157	07/11/2013	5.60	Call	Bond Future	108.4300	0.1084	60.4600	0.0605	(44.241)	0	0	0
2013/06/10	R157	07/11/2013	5.60	Put	Bond Future	1,536.9600	1.5370	1,858.3600	1.8584	20.911	0	0	0
2013/06/10	R157	07/11/2013	5.61	Call	Bond Future	111.4500	0.1114	62.3600	0.0624	(44.047)	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
2013/06/10	R157	07/11/2013	5.61	Put	Bond Future	1,521.1600	1.5212	1,841.4400	1.8414	21.055	0	0	0
2013/06/10	R157	06/02/2014			Bond Future	6.5391	115.8830	6.7750	115.5085	3.606	0.0000	0.0000	0
2013/06/10	R157	06/02/2014	5.66	Call	Bond Future	154.4200	0.1544	94.7200	0.0947	(38.661)	0	0	0
2013/06/10	R157	06/02/2014	5.66	Put	Bond Future	1,565.8000	1.5658	1,880.5400	1.8805	20.101	0	0	0
2013/06/10	R157	06/02/2014	5.64	Call	Bond Future	148.1700	0.1482	90.4500	0.0904	(38.955)	0	0	0
2013/06/10	R157	06/02/2014	5.64	Put	Bond Future	1,591.9400	1.5919	1,908.6600	1.9087	19.895	0	0	0
2013/06/10	R157	06/02/2014	5.65	Call	Bond Future	151.2700	0.1513	92.5700	0.0926	(38.805)	0	0	0
2013/06/10	R157	06/02/2014	5.65	Put	Bond Future	1,578.8400	1.5788	1,894.5800	1.8946	19.998	0	0	0
2013/06/10	R157	08/05/2014			Bond Future	6.7548	110.6432	7.0389	110.2636	4.206	0.0000	0.0000	0
2013/06/10	R157	08/05/2014	5.21	Call	Bond Future	64.6200	0.0646	36.2700	0.0363	(43.872)	0	0	0
2013/06/10	R157	08/05/2014	5.21	Put	Bond Future	2,161.5000	2.1615	2,512.6800	2.5127	16.247	0	0	0
2013/06/10	R157	08/05/2014	5.19	Call	Bond Future	62.2300	0.0622	34.8000	0.0348	(44.078)	0	0	0
2013/06/10	R157	08/05/2014	5.19	Put	Bond Future	2,186.6300	2.1866	2,538.7300	2.5387	16.102	0	0	0
2013/06/10	R157	08/05/2014	5.20	Call	Bond Future	63.4100	0.0634	35.5300	0.0355	(43.968)	0	0	0
2013/06/10	R157	08/05/2014	5.20	Put	Bond Future	2,174.0500	2.1741	2,525.7000	2.5257	16.175	0	0	0
2013/06/10	R186	01/08/2013			Bond Future	7.9816	121.7754	8.3072	118.8086	4.079	8.1871	8.1871	62,318
2013/06/10	R186	01/08/2013	7.00	Call	Bond Future	94.0800	0.0941	16.4200	0.0164	(82.547)	0	0	0
2013/06/10	R186	01/08/2013	7.00	Put	Bond Future	9,699.2500	9.6992	12,588.4400	12.5884	29.788	0	0	4,100
2013/06/10	R186	01/08/2013	7.20	Call	Bond Future	218.0100	0.2180	47.4100	0.0474	(78.253)	0	0	6,800
2013/06/10	R186	01/08/2013	7.20	Put	Bond Future	7,781.9100	7.7819	10,578.1600	10.5782	35.933	0	0	2,957
2013/06/10	R186	01/08/2013	7.25	Call	Bond Future	264.2200	0.2642	60.5300	0.0605	(77.091)	0	0	5,315
2013/06/10	R186	01/08/2013	7.25	Put	Bond Future	7,324.7400	7.3247	10,087.9000	10.0879	37.724	0	0	0
2013/06/10	R186	01/08/2013	7.50	Call	Bond Future	626.7100	0.6267	183.3600	0.1834	(70.742)	0	0	6,800
2013/06/10	R186	01/08/2013	7.50	Put	Bond Future	5,211.1400	5.2111	7,734.6400	7.7346	48.425	0	0	0
2013/06/10	R186	01/08/2013	8.80	Call	Bond Future	0.0000	0.0000	4,917.8800	4.9179	100.000	0	0	0
2013/06/10	R186	01/08/2013	8.80	Put	Bond Future	0.0000	0.0000	620.0200	0.6200	100.000	0	0	6,800
2013/06/10	R186	01/08/2013	128.26	Call	Bond Future	112,503.0100	112.5030	109,536.1600	109.5362	(2.637)	0	0	0
2013/06/10	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R186	01/08/2013	6.50	Call	Bond Future	6.5000	0.0065	0.6000	0.0006	(90.769)	0	0	500
2013/06/10	R186	01/08/2013	6.50	Put	Bond Future	14,915.3400	14.9153	17,876.2900	17.8763	19.852	0	0	0
2013/06/10	R186	01/08/2013	6.75	Call	Bond Future	27.5200	0.0275	3.5400	0.0035	(87.137)	0	0	1,000
2013/06/10	R186	01/08/2013	6.75	Put	Bond Future	12,248.0500	12.2481	15,190.9200	15.1909	24.027	0	0	0
2013/06/10	R186	01/08/2013	6.80	Call	Bond Future	35.7700	0.0358	4.9100	0.0049	(86.273)	0	0	0
2013/06/10	R186	01/08/2013	6.80	Put	Bond Future	11,727.4600	11.7275	14,663.4500	14.6635	25.035	0	0	100
2013/06/10	R186	07/11/2013			Bond Future	8.0761	123.4940	8.4143	120.4853	4.187	0.0000	0.0000	540
2013/06/10	R186	07/11/2013	8.75	Call	Bond Future	7,445.1500	7.4451	5,328.3000	5.3283	(28.433)	0	0	0
2013/06/10	R186	07/11/2013	8.75	Put	Bond Future	1,553.7100	1.5537	2,445.6000	2.4456	57.404	0	0	1,030
2013/06/10	R186	07/11/2013	8.14	Call	Bond Future	4,114.0900	4.1141	2,644.2000	2.6442	(35.728)	0	0	0
2013/06/10	R186	07/11/2013	8.14	Put	Bond Future	3,537.2500	3.5373	5,076.1000	5.0761	43.504	0	0	0
2013/06/10	R186	07/11/2013	8.15	Call	Bond Future	4,161.5700	4.1616	2,680.2900	2.6803	(35.594)	0	0	0
2013/06/10	R186	07/11/2013	8.15	Put	Bond Future	3,494.8100	3.4948	5,022.2700	5.0223	43.707	0	0	0
2013/06/10	R186	07/11/2013	8.16	Call	Bond Future	4,209.3300	4.2093	2,716.6700	2.7167	(35.461)	0	0	0
2013/06/10	R186	07/11/2013	8.16	Put	Bond Future	3,452.7500	3.4527	4,968.8300	4.9688	43.909	0	0	0
2013/06/10	R186	07/11/2013	6.50	Call	Bond Future	218.2300	0.2182	87.7400	0.0877	(59.795)	0	0	5,290
2013/06/10	R186	07/11/2013	6.50	Put	Bond Future	15,769.7100	15.7697	18,647.9600	18.6480	18.252	0	0	0
2013/06/10	R186	07/11/2013	6.75	Call	Bond Future	401.2400	0.4012	176.1800	0.1762	(56.091)	0	0	1,000
2013/06/10	R186	07/11/2013	6.75	Put	Bond Future	13,306.3100	13.3063	16,089.9900	16.0900	20.920	0	0	0

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2013/06/10	R186	06/02/2014			Bond Future			8.1639	119.8651	8.5144	116.8158	0.0000	0.0000	0
2013/06/10	R186	06/02/2014	7.74	Call	Bond Future	3,112.6600		3.1127	2,036.6700	2.0367	(34.568)	0	0	0
2013/06/10	R186	06/02/2014	7.74	Put	Bond Future	6,954.3100		6.9543	8,927.6400	8.9276	28.376	0	0	0
2013/06/10	R186	06/02/2014	7.75	Call	Bond Future	3,147.6500		3.1476	2,062.8000	2.0628	(34.465)	0	0	0
2013/06/10	R186	06/02/2014	7.75	Put	Bond Future	6,896.7000		6.8967	8,861.1700	8.8612	28.484	0	0	0
2013/06/10	R186	06/02/2014	7.76	Call	Bond Future	3,183.2500		3.1832	2,089.4800	2.0895	(34.360)	0	0	0
2013/06/10	R186	06/02/2014	7.76	Put	Bond Future	6,839.7900		6.8398	8,795.3400	8.7953	28.591	0	0	0
2013/06/10	R186	08/05/2014			Bond Future	8.2557		121.4885	8.6190	118.3978	4.401	0.0000	0.0000	0
2013/06/10	R186	08/05/2014	7.09	Call	Bond Future	1,816.0300		1.8160	1,162.2600	1.1623	(36.000)	0	0	0
2013/06/10	R186	08/05/2014	7.09	Put	Bond Future	12,551.0700		12.5511	14,987.9200	14.9879	19.415	0	0	0
2013/06/10	R186	08/05/2014	7.10	Call	Bond Future	1,837.1000		1.8371	1,177.2300	1.1772	(35.919)	0	0	0
2013/06/10	R186	08/05/2014	7.10	Put	Bond Future	12,474.4000		12.4744	14,905.1500	14.9052	19.486	0	0	0
2013/06/10	R186	08/05/2014	7.11	Call	Bond Future	1,858.3400		1.8583	1,192.3400	1.1923	(35.838)	0	0	0
2013/06/10	R186	08/05/2014	7.11	Put	Bond Future	12,398.0100		12.3980	14,822.6300	14.8226	19.557	0	0	0
2013/06/10	R197	01/08/2013			Bond Future	290.3657		290.3657	288.4734	288.4734	(0.652)	0.0000	0.0000	2,546
2013/06/10	R197	01/08/2013	294.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R197	01/08/2013	294.99	Put	Bond Future	4,624.3100		4.6243	6,516.6100	6.5166	40.921	0	0	0
2013/06/10	R197	01/08/2013	295.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R197	01/08/2013	295.00	Put	Bond Future	4,634.3100		4.6343	6,526.6100	6.5266	40.832	0	0	0
2013/06/10	R197	01/08/2013	295.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R197	01/08/2013	295.01	Put	Bond Future	4,644.3100		4.6443	6,536.6100	6.5366	40.744	0	0	0
2013/06/10	R201	01/08/2013			Bond Future	5.7874		104.9484	5.9365	104.7489	2.576	0.0000	0.0000	0
2013/06/10	R201	01/08/2013	107.45	Call	Bond Future	67,702.7500		67.7027	67,503.2500	67.5032	(0.295)	0	0	0
2013/06/10	R201	01/08/2013	107.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R201	07/11/2013			Bond Future	5.9116		106.4296	6.0990	106.2272	3.170	0.0000	0.0000	0
2013/06/10	R201	07/11/2013	4.79	Call	Bond Future	14.7600		0.0148	6.9100	0.0069	(53.184)	0	0	0
2013/06/10	R201	07/11/2013	4.79	Put	Bond Future	1,237.9800		1.2380	1,432.4600	1.4325	15.709	0	0	0
2013/06/10	R201	07/11/2013	4.80	Call	Bond Future	15.2900		0.0153	7.1900	0.0072	(52.976)	0	0	0
2013/06/10	R201	07/11/2013	4.80	Put	Bond Future	1,227.5100		1.2275	1,421.7400	1.4217	15.823	0	0	0
2013/06/10	R201	07/11/2013	4.81	Call	Bond Future	15.8400		0.0158	7.4800	0.0075	(52.778)	0	0	0
2013/06/10	R201	07/11/2013	4.81	Put	Bond Future	1,217.0600		1.2171	1,411.0300	1.4110	15.938	0	0	0
2013/06/10	R201	06/02/2014			Bond Future	6.0579		103.4528	6.3025	103.2477	4.038	0.0000	0.0000	0
2013/06/10	R201	06/02/2014	5.26	Call	Bond Future	86.2300		0.0862	51.5100	0.0515	(40.264)	0	0	0
2013/06/10	R201	06/02/2014	5.26	Put	Bond Future	759.8900		0.7599	930.3100	0.9303	22.427	0	0	0
2013/06/10	R201	06/02/2014	5.24	Call	Bond Future	82.9600		0.0830	49.3400	0.0493	(40.526)	0	0	0
2013/06/10	R201	06/02/2014	5.24	Put	Bond Future	773.6000		0.7736	945.1200	0.9451	22.172	0	0	0
2013/06/10	R201	06/02/2014	5.25	Call	Bond Future	84.5800		0.0846	50.4200	0.0504	(40.388)	0	0	0
2013/06/10	R201	06/02/2014	5.25	Put	Bond Future	766.7300		0.7667	937.7100	0.9377	22.300	0	0	0
2013/06/10	R201	08/05/2014			Bond Future	6.3160		104.8539	6.6654	104.6459	5.533	0.0000	0.0000	0
2013/06/10	R201	08/05/2014	4.76	Call	Bond Future	32.2400		0.0322	16.3900	0.0164	(49.163)	0	0	0
2013/06/10	R201	08/05/2014	4.76	Put	Bond Future	967.4600		0.9675	1,159.5200	1.1595	19.852	0	0	0
2013/06/10	R201	08/05/2014	4.74	Call	Bond Future	31.1000		0.0311	15.7400	0.0157	(49.389)	0	0	0
2013/06/10	R201	08/05/2014	4.74	Put	Bond Future	978.4400		0.9784	1,170.9900	1.1710	19.679	0	0	0
2013/06/10	R201	08/05/2014	4.75	Call	Bond Future	31.6700		0.0317	16.0600	0.0161	(49.290)	0	0	0
2013/06/10	R201	08/05/2014	4.75	Put	Bond Future	972.9500		0.9730	1,165.2500	1.1653	19.765	0	0	0

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2013/06/10	R202	01/08/2013			Bond Future	214.1655	214.1655	208.3835	208.3835	(2.700)	0.0000	0.0000	44,020
2013/06/10	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R202	01/08/2013	222.99	Put	Bond Future	8,824.5300	8.8245	14,606.4800	14.6065	65.521	0	0	0
2013/06/10	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R202	01/08/2013	223.00	Put	Bond Future	8,834.5300	8.8345	14,616.4800	14.6165	65.447	0	0	0
2013/06/10	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R202	01/08/2013	223.01	Put	Bond Future	8,844.5300	8.8445	14,626.4800	14.6265	65.373	0	0	0
2013/06/10	R203	01/08/2013			Bond Future	6.8402	108.1927	7.0267	107.5169	2.727	0.0000	0.0000	4,182
2013/06/10	R203	01/08/2013	109.11	Call	Bond Future	94,979.4700	94.9795	94,303.6800	94.3037	(0.712)	0	0	0
2013/06/10	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R203	07/11/2013			Bond Future	6.9683	105.5602	7.1703	104.8748	2.899	0.0000	0.0000	0
2013/06/10	R203	07/11/2013	5.71	Call	Bond Future	59.7200	0.0597	29.5500	0.0296	(50.519)	0	0	15
2013/06/10	R203	07/11/2013	5.71	Put	Bond Future	4,456.7500	4.4568	5,111.9400	5.1119	14.701	0	0	0
2013/06/10	R203	07/11/2013	5.99	Call	Bond Future	137.9000	0.1379	75.0400	0.0750	(45.584)	0	0	0
2013/06/10	R203	07/11/2013	5.99	Put	Bond Future	3,537.1600	3.5372	4,159.6600	4.1597	17.599	0	0	0
2013/06/10	R203	07/11/2013	6.00	Call	Bond Future	141.7300	0.1417	77.3700	0.0774	(45.410)	0	0	0
2013/06/10	R203	07/11/2013	6.00	Put	Bond Future	3,505.5600	3.5056	4,126.5600	4.1266	17.715	0	0	0
2013/06/10	R203	07/11/2013	6.01	Call	Bond Future	145.7900	0.1458	79.8600	0.0799	(45.223)	0	0	0
2013/06/10	R203	07/11/2013	6.01	Put	Bond Future	3,474.2100	3.4742	4,093.6400	4.0936	17.829	0	0	0
2013/06/10	R203	07/11/2013	571.00	Call	Bond Future	103,330.6500	103.3307	102,645.2900	102.6453	(0.663)	0	0	0
2013/06/10	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R203	06/02/2014			Bond Future	7.0975	106.9803	7.3163	106.2857	3.081	0.0000	0.0000	0
2013/06/10	R203	06/02/2014	6.16	Call	Bond Future	303.9500	0.3039	194.5800	0.1946	(35.983)	0	0	0
2013/06/10	R203	06/02/2014	6.16	Put	Bond Future	3,348.0000	3.3480	3,933.2900	3.9333	17.482	0	0	0
2013/06/10	R203	06/02/2014	5.95	Call	Bond Future	198.0800	0.1981	121.5000	0.1215	(38.661)	0	0	16
2013/06/10	R203	06/02/2014	5.95	Put	Bond Future	3,938.9600	3.9390	4,557.0400	4.5570	15.691	0	0	0
2013/06/10	R203	06/02/2014	6.14	Call	Bond Future	292.4100	0.2924	186.4600	0.1865	(36.233)	0	0	0
2013/06/10	R203	06/02/2014	6.14	Put	Bond Future	3,402.5900	3.4026	3,991.3000	3.9913	17.302	0	0	0
2013/06/10	R203	06/02/2014	6.15	Call	Bond Future	298.1300	0.2981	190.4900	0.1905	(36.105)	0	0	0
2013/06/10	R203	06/02/2014	6.15	Put	Bond Future	3,375.2400	3.3752	3,962.2600	3.9623	17.392	0	0	0
2013/06/10	R203	08/05/2014			Bond Future	7.2360	104.2680	7.4736	103.5639	3.284	0.0000	0.0000	0
2013/06/10	R203	08/05/2014	5.76	Call	Bond Future	177.8800	0.1779	112.2800	0.1123	(36.879)	0	0	0
2013/06/10	R203	08/05/2014	5.76	Put	Bond Future	4,687.6400	4.6876	5,326.1300	5.3261	13.621	0	0	0
2013/06/10	R203	08/05/2014	5.74	Call	Bond Future	171.2700	0.1713	107.7500	0.1078	(37.088)	0	0	0
2013/06/10	R203	08/05/2014	5.74	Put	Bond Future	4,743.7900	4.7438	5,384.3600	5.3844	13.503	0	0	0
2013/06/10	R203	08/05/2014	5.75	Call	Bond Future	174.5500	0.1745	109.9900	0.1100	(36.987)	0	0	0
2013/06/10	R203	08/05/2014	5.75	Put	Bond Future	4,715.6900	4.7157	5,355.2200	5.3552	13.562	0	0	0
2013/06/10	R204	01/08/2013			Bond Future	7.0239	105.3001	7.1882	104.5590	2.339	0.0000	0.0000	25,189
2013/06/10	R204	01/08/2013	110.75	Call	Bond Future	96,416.6500	96.4167	95,675.5400	95.6755	(0.769)	0	0	0
2013/06/10	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R204	07/11/2013			Bond Future	7.1345	106.7862	7.3095	106.0347	2.453	0.0000	0.0000	0
2013/06/10	R204	07/11/2013	6.29	Call	Bond Future	293.9400	0.2939	186.0200	0.1860	(36.715)	0	0	0
2013/06/10	R204	07/11/2013	6.29	Put	Bond Future	4,015.7000	4.0157	4,659.3000	4.6593	16.027	0	0	0
2013/06/10	R204	07/11/2013	6.30	Call	Bond Future	301.1100	0.3011	191.0300	0.1910	(36.558)	0	0	0
2013/06/10	R204	07/11/2013	6.30	Put	Bond Future	3,977.8500	3.9779	4,619.2900	4.6193	16.125	0	0	0
2013/06/10	R204	07/11/2013	6.31	Call	Bond Future	308.4100	0.3084	196.1400	0.1961	(36.403)	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
2013/06/10	R204	07/11/2013	6.31	Put	Bond Future	3,940.1500	3.9401	4,579.4000	4.5794	16.224	0	0	0
2013/06/10	R204	07/11/2013	7.00	Call	Bond Future	1,209.4700	1.2095	891.5000	0.8915	(26.290)	0	0	0
2013/06/10	R204	07/11/2013	7.00	Put	Bond Future	1,791.5000	1.7915	2,225.0500	2.2250	24.200	0	0	1,270
2013/06/10	R204	06/02/2014			Bond Future	7.2406	104.1921	7.4267	103.4304	2.570	0.0000	0.0000	0
2013/06/10	R204	06/02/2014	6.40	Call	Bond Future	574.9000	0.5749	414.1300	0.4141	(27.965)	0	0	0
2013/06/10	R204	06/02/2014	6.40	Put	Bond Future	4,102.9100	4.1029	4,703.8600	4.7039	14.647	0	0	0
2013/06/10	R204	06/02/2014	6.41	Call	Bond Future	584.3600	0.5844	421.5100	0.4215	(27.868)	0	0	0
2013/06/10	R204	06/02/2014	6.41	Put	Bond Future	4,069.5400	4.0695	4,668.4100	4.6684	14.716	0	0	0
2013/06/10	R204	06/02/2014	6.39	Call	Bond Future	565.5600	0.5656	406.8600	0.4069	(28.061)	0	0	0
2013/06/10	R204	06/02/2014	6.39	Put	Bond Future	4,136.4200	4.1364	4,739.4400	4.7394	14.578	0	0	0
2013/06/10	R204	08/05/2014			Bond Future	7.3575	105.6032	7.5560	104.8311	2.698	0.0000	0.0000	0
2013/06/10	R204	08/05/2014	6.05	Call	Bond Future	412.4700	0.4125	298.5800	0.2986	(27.612)	0	0	0
2013/06/10	R204	08/05/2014	6.05	Put	Bond Future	5,681.6100	5.6816	6,339.7900	6.3398	11.584	0	0	0
2013/06/10	R204	08/05/2014	6.06	Call	Bond Future	418.9000	0.4189	303.5700	0.3036	(27.532)	0	0	0
2013/06/10	R204	08/05/2014	6.06	Put	Bond Future	5,646.5000	5.6465	6,303.2400	6.3032	11.631	0	0	0
2013/06/10	R204	08/05/2014	6.04	Call	Bond Future	406.1200	0.4061	293.6700	0.2937	(27.689)	0	0	0
2013/06/10	R204	08/05/2014	6.04	Put	Bond Future	5,716.8100	5.7168	6,376.4300	6.3764	11.538	0	0	0
2013/06/10	R206	01/08/2013			Bond Future	5.7541	101.1663	5.9171	101.0950	2.833	0.0000	0.0000	0
2013/06/10	R206	01/08/2013	103.94	Call	Bond Future	30,168.2200	30.1682	30,096.8900	30.0969	(0.236)	0	0	0
2013/06/10	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R206	07/11/2013			Bond Future	6.4254	102.5941	6.8325	102.5218	6.335	0.0000	0.0000	0
2013/06/10	R206	07/11/2013	4.29	Call	Bond Future	1.4000	0.0014	0.4200	0.0004	(70.000)	0	0	0
2013/06/10	R206	07/11/2013	4.29	Put	Bond Future	382.6800	0.3827	454.0600	0.4541	18.653	0	0	0
2013/06/10	R206	07/11/2013	4.30	Call	Bond Future	1.4300	0.0014	0.4300	0.0004	(69.930)	0	0	0
2013/06/10	R206	07/11/2013	4.30	Put	Bond Future	380.9100	0.3809	452.2700	0.4523	18.734	0	0	0
2013/06/10	R206	07/11/2013	4.31	Call	Bond Future	1.4700	0.0015	0.4400	0.0004	(70.068)	0	0	0
2013/06/10	R206	07/11/2013	4.31	Put	Bond Future	379.1600	0.3792	450.4900	0.4505	18.813	0	0	0
2013/06/10	R207	01/08/2013			Bond Future	7.2538	100.4076	7.4998	99.1689	3.392	0.0000	0.0000	13,675
2013/06/10	R207	01/08/2013	106.18	Call	Bond Future	92,836.3900	92.8364	91,597.6600	91.5977	(1.334)	0	0	0
2013/06/10	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R207	07/11/2013			Bond Future	7.3573	101.8247	7.6168	100.5684	3.528	0.0000	0.0000	0
2013/06/10	R207	07/11/2013	6.69	Call	Bond Future	578.4600	0.5785	327.7200	0.3277	(43.346)	0	0	0
2013/06/10	R207	07/11/2013	6.69	Put	Bond Future	3,899.1400	3.8991	4,904.6100	4.9046	25.787	0	0	0
2013/06/10	R207	07/11/2013	6.70	Call	Bond Future	590.1100	0.5901	335.2800	0.3353	(43.183)	0	0	0
2013/06/10	R207	07/11/2013	6.70	Put	Bond Future	3,860.0300	3.8600	4,861.4100	4.8614	25.942	0	0	0
2013/06/10	R207	07/11/2013	6.71	Call	Bond Future	601.9400	0.6019	342.9700	0.3430	(43.023)	0	0	0
2013/06/10	R207	07/11/2013	6.71	Put	Bond Future	3,821.1400	3.8211	4,818.3800	4.8184	26.098	0	0	0
2013/06/10	R207	06/02/2014			Bond Future	7.4571	99.5550	7.7305	98.2818	3.667	0.0000	0.0000	0
2013/06/10	R207	06/02/2014	6.66	Call	Bond Future	815.8200	0.8158	527.3700	0.5274	(35.357)	0	0	0
2013/06/10	R207	06/02/2014	6.66	Put	Bond Future	4,644.1500	4.6442	5,628.9000	5.6289	21.204	0	0	0
2013/06/10	R207	06/02/2014	6.64	Call	Bond Future	791.6700	0.7917	510.0000	0.5100	(35.579)	0	0	0
2013/06/10	R207	06/02/2014	6.64	Put	Bond Future	4,718.3600	4.7184	5,709.8900	5.7099	21.014	0	0	0
2013/06/10	R207	06/02/2014	6.65	Call	Bond Future	803.6800	0.8037	518.6300	0.5186	(35.468)	0	0	0
2013/06/10	R207	06/02/2014	6.65	Put	Bond Future	4,681.1700	4.6812	5,669.3200	5.6693	21.109	0	0	0
2013/06/10	R207	08/05/2014			Bond Future	7.5679	100.9033	7.8566	99.6129	3.814	0.0000	0.0000	0
2013/06/10	R207	08/05/2014	6.21	Call	Bond Future	543.0400	0.5430	351.7500	0.3517	(35.226)	0	0	0

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2013/06/10	R207	08/05/2014	6.21	Put	Bond Future	6,900.5700	6.9006	7,999.7000	7.9997	15.928	0	0	0
2013/06/10	R207	08/05/2014	6.19	Call	Bond Future	527.3300	0.5273	340.6000	0.3406	(35.410)	0	0	0
2013/06/10	R207	08/05/2014	6.19	Put	Bond Future	6,982.1600	6.9822	8,085.8500	8.0859	15.807	0	0	0
2013/06/10	R207	08/05/2014	6.20	Call	Bond Future	535.1400	0.5351	346.1400	0.3461	(35.318)	0	0	0
2013/06/10	R207	08/05/2014	6.20	Put	Bond Future	6,941.3100	6.9413	8,042.7300	8.0427	15.868	0	0	0
2013/06/10	R208	01/08/2013			Bond Future	7.3578	98.8399	7.6440	97.2400	3.890	0.0000	0.0000	18,509
2013/06/10	R208	01/08/2013	101.40	Call	Bond Future	89,795.4200	89.7954	88,195.5200	88.1955	(1.782)	0	0	0
2013/06/10	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R208	07/11/2013			Bond Future	7.4550	96.8390	7.7551	95.2165	4.026	0.0000	0.0000	0
2013/06/10	R208	07/11/2013	6.79	Call	Bond Future	679.6800	0.6797	357.0100	0.3570	(47.474)	0	0	0
2013/06/10	R208	07/11/2013	6.79	Put	Bond Future	4,398.7300	4.3987	5,698.5700	5.6986	29.550	0	0	0
2013/06/10	R208	07/11/2013	6.80	Call	Bond Future	693.1400	0.6931	365.2500	0.3652	(47.305)	0	0	0
2013/06/10	R208	07/11/2013	6.80	Put	Bond Future	4,354.9600	4.3550	5,649.5800	5.6496	29.727	0	0	0
2013/06/10	R208	07/11/2013	6.81	Call	Bond Future	706.7900	0.7068	373.6400	0.3736	(47.136)	0	0	0
2013/06/10	R208	07/11/2013	6.81	Put	Bond Future	4,311.4300	4.3114	5,600.7900	5.6008	29.906	0	0	0
2013/06/10	R208	07/11/2013	7.50	Call	Bond Future	2,163.4100	2.1634	1,387.6700	1.3877	(35.857)	0	0	0
2013/06/10	R208	07/11/2013	7.50	Put	Bond Future	1,917.7200	1.9177	2,764.4900	2.7645	44.155	0	0	1,520
2013/06/10	R208	06/02/2014			Bond Future	7.5464	98.1418	7.8603	96.4974	4.161	0.0000	0.0000	0
2013/06/10	R208	06/02/2014	6.75	Call	Bond Future	928.3900	0.9284	562.5200	0.5625	(39.409)	0	0	0
2013/06/10	R208	06/02/2014	6.75	Put	Bond Future	5,260.5500	5.2605	6,539.0800	6.5391	24.304	0	0	0
2013/06/10	R208	06/02/2014	6.76	Call	Bond Future	942.7500	0.9428	572.4100	0.5724	(39.283)	0	0	0
2013/06/10	R208	06/02/2014	6.76	Put	Bond Future	5,219.0400	5.2190	6,493.1000	6.4931	24.412	0	0	0
2013/06/10	R208	06/02/2014	6.74	Call	Bond Future	914.7000	0.9147	553.1600	0.5532	(39.526)	0	0	0
2013/06/10	R208	06/02/2014	6.74	Put	Bond Future	5,302.7700	5.3028	6,585.6300	6.5856	24.192	0	0	0
2013/06/10	R208	08/05/2014			Bond Future	7.6422	96.0744	7.9711	94.4077	4.303	0.0000	0.0000	0
2013/06/10	R208	08/05/2014	6.30	Call	Bond Future	632.6600	0.6327	385.6700	0.3857	(39.040)	0	0	0
2013/06/10	R208	08/05/2014	6.30	Put	Bond Future	7,823.9400	7.8239	9,243.6400	9.2436	18.146	0	0	0
2013/06/10	R208	08/05/2014	6.31	Call	Bond Future	641.8200	0.6418	391.8700	0.3919	(38.944)	0	0	0
2013/06/10	R208	08/05/2014	6.31	Put	Bond Future	7,777.1100	7.7771	9,193.8500	9.1938	18.217	0	0	0
2013/06/10	R208	08/05/2014	6.29	Call	Bond Future	623.5900	0.6236	379.5500	0.3795	(39.135)	0	0	0
2013/06/10	R208	08/05/2014	6.29	Put	Bond Future	7,870.8800	7.8709	9,293.5300	9.2935	18.075	0	0	0
2013/06/10	R209	01/08/2013			Bond Future	8.8564	76.8759	9.1403	74.7260	3.206	0.0000	0.0000	9,942
2013/06/10	R209	01/08/2013	79.36	Call	Bond Future	66,926.7500	66.9268	64,776.8600	64.7769	(3.212)	0	0	0
2013/06/10	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R209	01/08/2013	8.00	Call	Bond Future	177.8800	0.1779	50.2300	0.0502	(71.762)	0	0	0
2013/06/10	R209	01/08/2013	8.00	Put	Bond Future	7,300.9800	7.3010	9,323.2200	9.3232	27.698	0	0	2,000
2013/06/10	R209	07/11/2013			Bond Future	8.9491	74.8164	9.2421	72.6362	3.275	0.0000	0.0000	0
2013/06/10	R209	07/11/2013	8.65	Call	Bond Future	2,421.3100	2.4213	1,591.4900	1.5915	(34.272)	0	0	0
2013/06/10	R209	07/11/2013	8.65	Put	Bond Future	4,754.9200	4.7549	6,105.3400	6.1053	28.400	0	0	4,700
2013/06/10	R209	07/11/2013	8.79	Call	Bond Future	2,876.5200	2.8765	1,938.1900	1.9382	(32.620)	0	0	0
2013/06/10	R209	07/11/2013	8.79	Put	Bond Future	4,103.6300	4.1036	5,345.5400	5.3455	30.264	0	0	0
2013/06/10	R209	07/11/2013	8.80	Call	Bond Future	2,910.6900	2.9107	1,964.5800	1.9646	(32.505)	0	0	0
2013/06/10	R209	07/11/2013	8.80	Put	Bond Future	4,059.7200	4.0597	5,293.8500	5.2938	30.399	0	0	0
2013/06/10	R209	07/11/2013	8.81	Call	Bond Future	2,945.0900	2.9451	1,991.1800	1.9912	(32.390)	0	0	0
2013/06/10	R209	07/11/2013	8.81	Put	Bond Future	4,016.1600	4.0162	5,242.4900	5.2425	30.535	0	0	0
2013/06/10	R209	07/11/2013	9.50	Call	Bond Future	5,793.2200	5.7932	4,330.6400	4.3306	(25.246)	0	0	0

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2013/06/10	R209	07/11/2013	9.50	Put	Bond Future	1,776.9300	1.7769	2,494.5900	2.4946	40.388	0	0	980
2013/06/10	R209	06/02/2014			Bond Future	9.0350	75.8231	9.3368	73.6135	3.341	0.0000	0.0000	0
2013/06/10	R209	06/02/2014	8.56	Call	Bond Future	2,844.7700	2.8448	2,028.0900	2.0281	(28.708)	0	0	0
2013/06/10	R209	06/02/2014	8.56	Put	Bond Future	6,545.5500	6.5455	7,938.4800	7.9385	21.281	0	0	0
2013/06/10	R209	06/02/2014	8.54	Call	Bond Future	2,786.1900	2.7862	1,981.6600	1.9817	(28.876)	0	0	0
2013/06/10	R209	06/02/2014	8.54	Put	Bond Future	6,649.0900	6.6491	8,054.1700	8.0542	21.132	0	0	0
2013/06/10	R209	06/02/2014	8.55	Call	Bond Future	2,815.4000	2.8154	2,004.7900	2.0048	(28.792)	0	0	0
2013/06/10	R209	06/02/2014	8.55	Put	Bond Future	6,597.1700	6.5972	7,996.1700	7.9962	21.206	0	0	0
2013/06/10	R209	08/05/2014			Bond Future	9.1225	73.7049	9.4334	71.4654	3.408	0.0000	0.0000	0
2013/06/10	R209	08/05/2014	7.86	Call	Bond Future	1,693.3200	1.6933	1,186.9900	1.1870	(29.902)	0	0	0
2013/06/10	R209	08/05/2014	7.86	Put	Bond Future	12,019.3100	12.0193	13,752.4700	13.7525	14.420	0	0	0
2013/06/10	R209	08/05/2014	7.84	Call	Bond Future	1,656.3200	1.6563	1,158.7700	1.1588	(30.039)	0	0	0
2013/06/10	R209	08/05/2014	7.84	Put	Bond Future	12,163.4900	12.1635	13,905.4300	13.9054	14.321	0	0	0
2013/06/10	R209	08/05/2014	7.85	Call	Bond Future	1,674.7500	1.6747	1,172.8200	1.1728	(29.970)	0	0	0
2013/06/10	R209	08/05/2014	7.85	Put	Bond Future	12,091.2600	12.0913	13,828.8200	13.8288	14.370	0	0	0
2013/06/10	R210	01/08/2013			Bond Future	166.6262	166.6262	163.8078	163.8078	(1.691)	0.0000	0.0000	1,237
2013/06/10	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R210	01/08/2013	172.99	Put	Bond Future	6,363.8000	6.3638	9,182.1900	9.1822	44.288	0	0	0
2013/06/10	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R210	01/08/2013	173.00	Put	Bond Future	6,373.8000	6.3738	9,192.1900	9.1922	44.218	0	0	0
2013/06/10	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R210	01/08/2013	173.01	Put	Bond Future	6,383.8000	6.3838	9,202.1900	9.2022	44.149	0	0	0
2013/06/10	R211	01/08/2013			Bond Future	130.6571	130.6571	130.3201	130.3201	(0.258)	0.0000	0.0000	522
2013/06/10	R211	01/08/2013	129.99	Call	Bond Future	667.0800	0.6671	330.0600	0.3301	(50.522)	0	0	0
2013/06/10	R211	01/08/2013	129.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R211	01/08/2013	130.00	Call	Bond Future	657.0800	0.6571	320.0600	0.3201	(51.291)	0	0	0
2013/06/10	R211	01/08/2013	130.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R211	01/08/2013	130.01	Call	Bond Future	647.0800	0.6471	310.0600	0.3101	(52.083)	0	0	0
2013/06/10	R211	01/08/2013	130.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R212	01/08/2013			Bond Future	135.5755	135.5755	134.4531	134.4531	(0.828)	0.0000	0.0000	21,791
2013/06/10	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R212	01/08/2013	137.99	Put	Bond Future	2,414.5500	2.4146	3,536.8600	3.5369	46.481	0	0	0
2013/06/10	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R212	01/08/2013	138.00	Put	Bond Future	2,424.5500	2.4246	3,546.8600	3.5469	46.289	0	0	0
2013/06/10	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R212	01/08/2013	138.01	Put	Bond Future	2,434.5500	2.4346	3,556.8600	3.5569	46.099	0	0	0
2013/06/10	R213	01/08/2013			Bond Future	8.6126	88.5484	8.9425	85.9642	3.831	0.0000	0.0000	6,831
2013/06/10	R213	01/08/2013	91.25	Call	Bond Future	77,933.4200	77.9334	75,349.1600	75.3492	(3.316)	0	0	0
2013/06/10	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R213	07/11/2013			Bond Future	8.7090	86.2614	9.0500	83.6406	3.915	0.0000	0.0000	0
2013/06/10	R213	07/11/2013	8.59	Call	Bond Future	3,052.5200	3.0525	1,926.2600	1.9263	(36.896)	0	0	0
2013/06/10	R213	07/11/2013	8.59	Put	Bond Future	3,995.8300	3.9958	5,490.3000	5.4903	37.401	0	0	0
2013/06/10	R213	07/11/2013	8.60	Call	Bond Future	3,088.9100	3.0889	1,953.1900	1.9532	(36.768)	0	0	0
2013/06/10	R213	07/11/2013	8.60	Put	Bond Future	3,952.3600	3.9524	5,437.3700	5.4374	37.573	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
2013/06/10	R213	07/11/2013	8.61	Call	Bond Future	3,125.5400	3.1255	1,980.3600	1.9804	(36.639)	0	0	0
2013/06/10	R213	07/11/2013	8.61	Put	Bond Future	3,909.2500	3.9093	5,384.8000	5.3848	37.745	0	0	0
2013/06/10	R213	06/02/2014			Bond Future	8.8001	87.4218	9.1519	84.7658	3.998	0.0000	0.0000	0
2013/06/10	R213	06/02/2014	8.31	Call	Bond Future	2,820.3100	2.8203	1,885.0500	1.8850	(33.162)	0	0	0
2013/06/10	R213	06/02/2014	8.31	Put	Bond Future	6,734.0300	6.7340	8,454.7700	8.4548	25.553	0	0	0
2013/06/10	R213	06/02/2014	8.29	Call	Bond Future	2,760.5400	2.7605	1,839.8400	1.8398	(33.352)	0	0	0
2013/06/10	R213	06/02/2014	8.29	Put	Bond Future	6,839.5100	6.8395	8,574.8100	8.5748	25.372	0	0	0
2013/06/10	R213	06/02/2014	8.30	Call	Bond Future	2,790.3300	2.7903	1,862.3600	1.8624	(33.257)	0	0	0
2013/06/10	R213	06/02/2014	8.30	Put	Bond Future	6,786.6200	6.7866	8,514.6500	8.5147	25.462	0	0	0
2013/06/10	R213	08/05/2014			Bond Future	8.8892	85.0673	9.2520	82.3752	4.081	0.0000	0.0000	0
2013/06/10	R213	08/05/2014	7.66	Call	Bond Future	1,788.6000	1.7886	1,184.1500	1.1842	(33.795)	0	0	0
2013/06/10	R213	08/05/2014	7.66	Put	Bond Future	11,934.2200	11.9342	14,021.8000	14.0218	17.492	0	0	0
2013/06/10	R213	08/05/2014	7.64	Call	Bond Future	1,750.5300	1.7505	1,156.3900	1.1564	(33.941)	0	0	0
2013/06/10	R213	08/05/2014	7.64	Put	Bond Future	12,075.4300	12.0754	14,173.3200	14.1733	17.373	0	0	0
2013/06/10	R213	08/05/2014	7.65	Call	Bond Future	1,769.4900	1.7695	1,170.2100	1.1702	(33.867)	0	0	0
2013/06/10	R213	08/05/2014	7.65	Put	Bond Future	12,004.6900	12.0047	14,097.4400	14.0974	17.433	0	0	0
2013/06/10	R214	01/08/2013			Bond Future	8.9152	78.1561	9.1992	75.9168	3.186	0.0000	0.0000	840
2013/06/10	R214	01/08/2013	84.31	Call	Bond Future	67,708.1800	67.7082	65,468.8500	65.4689	(3.307)	0	0	0
2013/06/10	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R214	07/11/2013			Bond Future	9.0066	75.9750	9.2999	73.7040	3.256	0.0000	0.0000	0
2013/06/10	R214	07/11/2013	7.81	Call	Bond Future	661.6500	0.6617	369.3700	0.3694	(44.174)	0	0	0
2013/06/10	R214	07/11/2013	7.81	Put	Bond Future	11,280.8300	11.2808	13,259.5500	13.2595	17.541	0	0	0
2013/06/10	R214	07/11/2013	7.79	Call	Bond Future	636.7400	0.6367	353.8200	0.3538	(44.433)	0	0	0
2013/06/10	R214	07/11/2013	7.79	Put	Bond Future	11,454.0200	11.4540	13,442.1000	13.4421	17.357	0	0	0
2013/06/10	R214	07/11/2013	7.80	Call	Bond Future	649.1100	0.6491	361.5300	0.3615	(44.304)	0	0	0
2013/06/10	R214	07/11/2013	7.80	Put	Bond Future	11,367.2400	11.3672	13,350.6600	13.3507	17.449	0	0	0
2013/06/10	R248	01/08/2013			Bond Future	8.9561	101.5790	9.2353	98.7461	3.117	0.0000	0.0000	603
2013/06/10	R248	01/08/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R248	01/08/2013	7.84	Put	Bond Future	12,985.6000	12.9856	15,818.4600	15.8185	21.815	0	0	0
2013/06/10	R248	01/08/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R248	01/08/2013	7.85	Put	Bond Future	12,856.0500	12.8561	15,688.9100	15.6889	22.035	0	0	0
2013/06/10	R248	01/08/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R248	01/08/2013	7.86	Put	Bond Future	12,726.7500	12.7267	15,559.6100	15.5596	22.259	0	0	0
2013/06/10	R248	07/11/2013			Bond Future	9.0494	98.5916	9.3380	95.7187	3.189	0.0000	0.0000	0
2013/06/10	R248	07/11/2013	7.84	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R248	07/11/2013	7.84	Put	Bond Future	13,929.5700	13.9296	16,802.4800	16.8025	20.625	0	0	0
2013/06/10	R248	07/11/2013	7.85	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R248	07/11/2013	7.85	Put	Bond Future	13,800.2400	13.8002	16,673.1500	16.6732	20.818	0	0	0
2013/06/10	R248	07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/10	R248	07/11/2013	7.86	Put	Bond Future	13,671.1700	13.6712	16,544.0800	16.5441	21.014	0	0	0

**Total**

**300986**