



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/06/2013 to 13/06/2013

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
2013/06/13	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	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
2013/06/13	2025	01/08/2013			Bond Future	110.6594	110.6594	110.9227	110.9227	0.238	0.0000	0.0000	0
2013/06/13	2025	01/08/2013	117.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	2025	01/08/2013	117.99	Put	Bond Future	7,330.5800	7.3306	7,067.2900	7.0673	(3.592)	0	0	0
2013/06/13	2025	01/08/2013	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	2025	01/08/2013	118.00	Put	Bond Future	7,340.5800	7.3406	7,077.2900	7.0773	(3.587)	0	0	0
2013/06/13	2025	01/08/2013	118.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	2025	01/08/2013	118.01	Put	Bond Future	7,350.5800	7.3506	7,087.2900	7.0873	(3.582)	0	0	0
2013/06/13	2038	01/08/2013			Bond Future	104.8066	104.8066	106.8371	106.8371	1.937	0.0000	0.0000	0
2013/06/13	2038	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	2038	01/08/2013	114.99	Put	Bond Future	10,183.4400	10.1834	8,152.9400	8.1529	(19.939)	0	0	0
2013/06/13	2038	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	2038	01/08/2013	115.00	Put	Bond Future	10,193.4400	10.1934	8,162.9400	8.1629	(19.920)	0	0	0
2013/06/13	2038	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	2038	01/08/2013	115.01	Put	Bond Future	10,203.4400	10.2034	8,172.9400	8.1729	(19.900)	0	0	0
2013/06/13	2050	01/08/2013			Bond Future	106.4134	106.4134	106.7071	106.7071	0.276	0.0000	0.0000	122
2013/06/13	2050	01/08/2013	118.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	2050	01/08/2013	118.99	Put	Bond Future	12,576.5500	12.5765	12,282.9400	12.2829	(2.335)	0	0	0
2013/06/13	2050	01/08/2013	119.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	2050	01/08/2013	119.00	Put	Bond Future	12,586.5500	12.5865	12,292.9400	12.2929	(2.333)	0	0	0
2013/06/13	2050	01/08/2013	119.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	2050	01/08/2013	119.01	Put	Bond Future	12,596.5500	12.5965	12,302.9400	12.3029	(2.331)	0	0	0
2013/06/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	AL37	01/08/2013			Index Future	402.6510	402.6510	402.2870	402.2870	(0.090)	0.0000	0.0000	56
2013/06/13	AL37	07/11/2013			Index Future	408.3330	408.3330	407.9640	407.9640	(0.090)	0.0000	0.0000	0
2013/06/13	AL7T	01/08/2013			Index Future	477.5760	477.5760	477.8090	477.8090	0.049	0.0000	0.0000	1
2013/06/13	AL7T	07/11/2013			Index Future	484.3160	484.3160	484.5520	484.5520	0.049	0.0000	0.0000	0
2013/06/13	ALBI	01/08/2013			Index Future	428.5950	428.5950	429.2660	429.2660	0.157	0.0000	0.0000	741
2013/06/13	ALBI	07/11/2013			Index Future	434.6430	434.6430	435.3240	435.3240	0.157	0.0000	0.0000	85
2013/06/13	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
2013/06/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/06/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/06/13	EL28	01/08/2013			Bond Future	109.1532	109.1532	109.3222	109.3222	0.155	0.0000	0.0000	0
2013/06/13	EL28	01/08/2013	115.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	EL28	01/08/2013	115.00	Put	Bond Future	5,846.7900	5.8468	5,677.8400	5.6778	(2.890)	0	0	0
2013/06/13	EL28	01/08/2013	115.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	EL28	01/08/2013	115.01	Put	Bond Future	5,856.7900	5.8568	5,687.8400	5.6878	(2.885)	0	0	0
2013/06/13	EL28	01/08/2013	114.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	EL28	01/08/2013	114.99	Put	Bond Future	5,836.7900	5.8368	5,667.8400	5.6678	(2.895)	0	0	0
2013/06/13	ES33	01/08/2013			Bond Future	9.4283	85.6750	9.3712	86.1186	(0.606)	0.0000	0.0000	292
2013/06/13	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	ES33	01/08/2013	9.00	Put	Bond Future	3,417.1600	3.4172	2,973.6300	2.9736	(12.979)	0	0	0
2013/06/13	ES33	01/08/2013	91.02	Call	Bond Future	74,623.7100	74.6237	75,067.2400	75.0672	0.594	0	0	0
2013/06/13	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	ES33	07/11/2013			Bond Future	9.5482	83.1028	9.4891	83.5525	(0.619)	0.0000	0.0000	0
2013/06/13	ES33	07/11/2013	8.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	ES33	07/11/2013	8.49	Put	Bond Future	8,661.4700	8.6615	8,211.7100	8.2117	(5.193)	0	0	0
2013/06/13	ES33	07/11/2013	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	ES33	07/11/2013	8.50	Put	Bond Future	8,573.1900	8.5732	8,123.4300	8.1234	(5.246)	0	0	0
2013/06/13	ES33	07/11/2013	8.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	ES33	07/11/2013	8.51	Put	Bond Future	8,485.0400	8.4850	8,035.2800	8.0353	(5.301)	0	0	0
2013/06/13	GOVI	01/08/2013			GOVI	428.0870	428.0870	428.6820	428.6820	0.139	0.0000	0.0000	387
2013/06/13	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	GOVI	01/08/2013	445.99	Put	GOVI	179,030.0000	17.9030	173,080.0000	17.3080	(3.323)	0	0	0
2013/06/13	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	GOVI	01/08/2013	446.00	Put	GOVI	179,130.0000	17.9130	173,180.0000	17.3180	(3.322)	0	0	0
2013/06/13	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	GOVI	01/08/2013	446.01	Put	GOVI	179,230.0000	17.9230	173,280.0000	17.3280	(3.320)	0	0	0
2013/06/13	GOVI	07/11/2013			GOVI	434.1280	434.1280	434.7320	434.7320	0.139	0.0000	0.0000	0
2013/06/13	GOVI	07/11/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	GOVI	07/11/2013	445.99	Put	GOVI	118,620.0000	11.8620	112,580.0000	11.2580	(5.092)	0	0	0
2013/06/13	GOVI	07/11/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	GOVI	07/11/2013	446.00	Put	GOVI	118,720.0000	11.8720	112,680.0000	11.2680	(5.088)	0	0	0
2013/06/13	GOVI	07/11/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	GOVI	07/11/2013	446.01	Put	GOVI	118,820.0000	11.8820	112,780.0000	11.2780	(5.083)	0	0	0
2013/06/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/06/13	IGOV	01/08/2013			Index Future	196.3920	196.3920	196.4680	196.4680	0.039	0.0000	0.0000	1,050
2013/06/13	IGOV	07/11/2013			Index Future	199.1900	199.1900	199.2670	199.2670	0.039	0.0000	0.0000	7
2013/06/13	ILBI	01/08/2013			Index Future	529.8450	529.8450	529.8450	529.8450	0.000	0.0000	0.0000	186
2013/06/13	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
2013/06/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/06/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/06/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/06/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/06/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/06/13	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	750
2013/06/13	JBAF	17/07/2013			Jibar Tradeable Future	5.2000	94.8000	5.2000	94.8000	0.000	0.0000	0.0000	0
2013/06/13	JBAF	21/08/2013			Jibar Tradeable Future	5.2700	94.7300	5.2700	94.7300	0.000	0.0000	0.0000	0
2013/06/13	JBAF	18/09/2013			Jibar Tradeable Future	5.3100	94.6900	5.3000	94.7000	(0.188)	0.0000	0.0000	700
2013/06/13	JBAF	16/10/2013			Jibar Tradeable Future	5.4300	94.5700	5.4200	94.5800	(0.184)	0.0000	0.0000	0
2013/06/13	JBAF	20/11/2013			Jibar Tradeable Future	5.5900	94.4100	5.5500	94.4500	(0.716)	0.0000	0.0000	0
2013/06/13	JBAF	18/12/2013			Jibar Tradeable Future	5.7400	94.2600	5.7100	94.2900	(0.523)	0.0000	0.0000	1,500
2013/06/13	JBAF	19/03/2014			Jibar Tradeable Future	6.1000	93.9000	6.0600	93.9400	(0.656)	0.0000	0.0000	400
2013/06/13	JBAF	18/06/2014			Jibar Tradeable Future	6.3600	93.6400	6.3600	93.6400	0.000	0.0000	0.0000	1,000
2013/06/13	JBAF	17/09/2014			Jibar Tradeable Future	6.6500	93.3500	6.6400	93.3600	(0.150)	0.0000	0.0000	0
2013/06/13	JBAF	17/12/2014			Jibar Tradeable Future	6.9400	93.0600	6.9300	93.0700	(0.144)	0.0000	0.0000	0
2013/06/13	JBAF	18/03/2015			Jibar Tradeable Future	7.2400	92.7600	7.2400	92.7600	0.000	0.0000	0.0000	250
2013/06/13	R023	01/08/2013			Bond Future	7.6516	103.9987	7.6405	104.0738	(0.146)	0.0000	0.0000	9,547
2013/06/13	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R023	01/08/2013	7.29	Put	Bond Future	2,471.1000	2.4711	2,395.9800	2.3960	(3.040)	0	0	0
2013/06/13	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R023	01/08/2013	7.30	Put	Bond Future	2,401.7300	2.4017	2,326.6100	2.3266	(3.128)	0	0	0
2013/06/13	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R023	01/08/2013	7.31	Put	Bond Future	2,332.4200	2.3324	2,257.3000	2.2573	(3.221)	0	0	0
2013/06/13	R023	07/11/2013			Bond Future	7.7492	101.5506	7.7375	101.6268	(0.150)	0.0000	0.0000	0
2013/06/13	R023	07/11/2013	6.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R023	07/11/2013	6.49	Put	Bond Future	8,691.4900	8.6915	8,615.2900	8.6153	(0.877)	0	0	0
2013/06/13	R023	07/11/2013	6.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R023	07/11/2013	6.50	Put	Bond Future	8,618.7600	8.6188	8,542.5600	8.5426	(0.884)	0	0	0
2013/06/13	R023	07/11/2013	6.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R023	07/11/2013	6.51	Put	Bond Future	8,546.0800	8.5461	8,469.8800	8.4699	(0.892)	0	0	0
2013/06/13	R157	01/08/2013			Bond Future	6.2143	119.4589	6.2290	119.4276	0.237	0.0000	0.0000	19,475
2013/06/13	R157	01/08/2013	116.11	Call	Bond Future	90,003.3100	90.0033	89,971.9700	89.9720	(0.035)	0	0	0
2013/06/13	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R157	07/11/2013			Bond Future	6.3687	114.3384	6.3859	114.3066	0.270	0.0000	0.0000	0
2013/06/13	R157	07/11/2013	5.59	Call	Bond Future	198.9700	0.1990	190.8900	0.1909	(4.061)	0	0	0
2013/06/13	R157	07/11/2013	5.59	Put	Bond Future	1,652.4000	1.6524	1,676.1300	1.6761	1.436	0	0	0
2013/06/13	R157	07/11/2013	5.60	Call	Bond Future	202.9900	0.2030	194.7900	0.1948	(4.040)	0	0	0
2013/06/13	R157	07/11/2013	5.60	Put	Bond Future	1,637.6000	1.6376	1,661.2100	1.6612	1.442	0	0	0
2013/06/13	R157	07/11/2013	5.61	Call	Bond Future	207.0700	0.2071	198.7500	0.1988	(4.018)	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
2013/06/13	R157	07/11/2013	5.61	Put	Bond Future	1,622.8600	1.6229	1,646.3500	1.6463	1.447	0	0	0
2013/06/13	R157	06/02/2014			Bond Future	6.5433	115.8763	6.5637	115.8440	0.311	0.0000	0.0000	0
2013/06/13	R157	06/02/2014	5.66	Call	Bond Future	284.3300	0.2843	275.2700	0.2753	(3.186)	0	0	0
2013/06/13	R157	06/02/2014	5.66	Put	Bond Future	1,702.3900	1.7024	1,725.6600	1.7257	1.367	0	0	0
2013/06/13	R157	06/02/2014	5.64	Call	Bond Future	276.7200	0.2767	267.8300	0.2678	(3.213)	0	0	0
2013/06/13	R157	06/02/2014	5.64	Put	Bond Future	1,727.1700	1.7272	1,750.6100	1.7506	1.357	0	0	0
2013/06/13	R157	06/02/2014	5.65	Call	Bond Future	280.5100	0.2805	271.5300	0.2715	(3.201)	0	0	0
2013/06/13	R157	06/02/2014	5.65	Put	Bond Future	1,714.7600	1.7148	1,738.1100	1.7381	1.362	0	0	0
2013/06/13	R157	08/05/2014			Bond Future	6.7599	110.6363	6.7844	110.6036	0.362	0.0000	0.0000	0
2013/06/13	R157	08/05/2014	5.21	Call	Bond Future	177.5900	0.1776	171.5700	0.1716	(3.390)	0	0	0
2013/06/13	R157	08/05/2014	5.21	Put	Bond Future	2,281.3000	2.2813	2,308.0500	2.3081	1.173	0	0	0
2013/06/13	R157	08/05/2014	5.19	Call	Bond Future	173.2900	0.1733	167.3900	0.1674	(3.405)	0	0	0
2013/06/13	R157	08/05/2014	5.19	Put	Bond Future	2,304.5200	2.3045	2,331.3900	2.3314	1.166	0	0	0
2013/06/13	R157	08/05/2014	5.20	Call	Bond Future	175.4300	0.1754	169.4700	0.1695	(3.397)	0	0	0
2013/06/13	R157	08/05/2014	5.20	Put	Bond Future	2,292.9000	2.2929	2,319.7100	2.3197	1.169	0	0	0
2013/06/13	R186	01/08/2013			Bond Future	7.9759	121.8287	7.9342	122.2163	(0.523)	0.0000	0.0000	61,483
2013/06/13	R186	01/08/2013	7.25	Call	Bond Future	353.8900	0.3539	392.2400	0.3922	10.837	0	0	5,315
2013/06/13	R186	01/08/2013	7.25	Put	Bond Future	7,361.1600	7.3612	7,011.9000	7.0119	(4.745)	0	0	0
2013/06/13	R186	01/08/2013	8.80	Call	Bond Future	7,620.9200	7.6209	7,960.9200	7.9609	4.461	0	0	0
2013/06/13	R186	01/08/2013	8.80	Put	Bond Future	302.9600	0.3030	255.3500	0.2554	(15.715)	0	0	6,800
2013/06/13	R186	01/08/2013	7.00	Call	Bond Future	145.7200	0.1457	162.7600	0.1628	11.694	0	0	0
2013/06/13	R186	01/08/2013	7.00	Put	Bond Future	9,697.6400	9.6976	9,327.0700	9.3271	(3.821)	0	0	4,100
2013/06/13	R186	01/08/2013	7.20	Call	Bond Future	299.5500	0.2995	332.5700	0.3326	11.023	0	0	6,800
2013/06/13	R186	01/08/2013	7.20	Put	Bond Future	7,810.2000	7.8102	7,455.6100	7.4556	(4.540)	0	0	2,957
2013/06/13	R186	01/08/2013	128.26	Call	Bond Future	112,556.2600	112.5563	112,943.8700	112.9439	0.344	0	0	0
2013/06/13	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R186	01/08/2013	7.50	Call	Bond Future	765.3600	0.7654	839.9300	0.8399	9.743	0	0	6,800
2013/06/13	R186	01/08/2013	7.50	Put	Bond Future	5,296.5400	5.2965	4,983.5000	4.9835	(5.910)	0	0	0
2013/06/13	R186	01/08/2013	8.00	Call	Bond Future	2,467.6600	2.4677	2,652.5500	2.6525	7.493	0	0	0
2013/06/13	R186	01/08/2013	8.00	Put	Bond Future	2,243.9600	2.2440	2,041.2400	2.0412	(9.034)	0	0	0
2013/06/13	R186	01/08/2013	6.75	Call	Bond Future	52.1400	0.0521	58.5800	0.0586	12.351	0	0	1,000
2013/06/13	R186	01/08/2013	6.75	Put	Bond Future	12,219.4200	12.2194	11,838.2500	11.8383	(3.119)	0	0	0
2013/06/13	R186	01/08/2013	6.80	Call	Bond Future	64.7900	0.0648	72.7200	0.0727	12.240	0	0	0
2013/06/13	R186	01/08/2013	6.80	Put	Bond Future	11,703.2300	11.7032	11,323.5500	11.3236	(3.244)	0	0	100
2013/06/13	R186	01/08/2013	9.00	Call	Bond Future	9,161.1100	9.1611	9,520.1500	9.5201	3.919	0	0	0
2013/06/13	R186	01/08/2013	9.00	Put	Bond Future	162.4300	0.1624	133.8600	0.1339	(17.589)	0	0	0
2013/06/13	R186	01/08/2013	6.50	Call	Bond Future	16.0600	0.0161	18.1100	0.0181	12.765	0	0	500
2013/06/13	R186	01/08/2013	6.50	Put	Bond Future	14,871.6500	14.8716	14,486.0900	14.4861	(2.593)	0	0	0
2013/06/13	R186	07/11/2013			Bond Future	8.0701	123.5479	8.0269	123.9410	(0.536)	0.0000	0.0000	540
2013/06/13	R186	07/11/2013	8.16	Call	Bond Future	4,664.7000	4.6647	4,868.4700	4.8685	4.368	0	0	0
2013/06/13	R186	07/11/2013	8.16	Put	Bond Future	3,854.2100	3.8542	3,664.9000	3.6649	(4.912)	0	0	0
2013/06/13	R186	07/11/2013	8.75	Call	Bond Future	7,861.9900	7.8620	8,137.9600	8.1380	3.510	0	0	0
2013/06/13	R186	07/11/2013	8.75	Put	Bond Future	1,916.6400	1.9166	1,799.5300	1.7995	(6.110)	0	0	1,030
2013/06/13	R186	07/11/2013	9.00	Call	Bond Future	9,409.8400	9.4098	9,711.0600	9.7111	3.201	0	0	0
2013/06/13	R186	07/11/2013	9.00	Put	Bond Future	1,383.1200	1.3831	1,291.2600	1.2913	(6.642)	0	0	1,000
2013/06/13	R186	07/11/2013	6.50	Call	Bond Future	412.2200	0.4122	442.1300	0.4421	7.256	0	0	5,290
2013/06/13	R186	07/11/2013	6.50	Put	Bond Future	15,909.7900	15.9098	15,546.6200	15.5466	(2.283)	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
2013/06/13	R186	07/11/2013	6.75	Call	Bond Future	659.0700	0.6591	704.0200	0.7040	6.820	0	0	1,000
2013/06/13	R186	07/11/2013	6.75	Put	Bond Future	13,510.2300	13.5102	13,162.1000	13.1621	(2.577)	0	0	0
2013/06/13	R186	07/11/2013	8.00	Call	Bond Future	3,944.6300	3.9446	4,127.0400	4.1270	4.624	0	0	1,000
2013/06/13	R186	07/11/2013	8.00	Put	Bond Future	4,582.8100	4.5828	4,372.1400	4.3721	(4.597)	0	0	0
2013/06/13	R186	07/11/2013	8.14	Call	Bond Future	4,571.2100	4.5712	4,772.3200	4.7723	4.399	0	0	0
2013/06/13	R186	07/11/2013	8.14	Put	Bond Future	3,940.4600	3.9405	3,748.4900	3.7485	(4.872)	0	0	0
2013/06/13	R186	07/11/2013	8.15	Call	Bond Future	4,617.8300	4.6178	4,820.2700	4.8203	4.384	0	0	0
2013/06/13	R186	07/11/2013	8.15	Put	Bond Future	3,897.1600	3.8972	3,706.5200	3.7065	(4.892)	0	0	0
2013/06/13	R186	06/02/2014			Bond Future	8.1578	119.9192	8.1130	120.3174	(0.549)	0.0000	0.0000	0
2013/06/13	R186	06/02/2014	7.76	Call	Bond Future	3,638.0900	3.6381	3,794.2500	3.7943	4.292	0	0	0
2013/06/13	R186	06/02/2014	7.76	Put	Bond Future	7,240.5500	7.2405	6,998.5100	6.9985	(3.343)	0	0	0
2013/06/13	R186	06/02/2014	7.74	Call	Bond Future	3,567.9300	3.5679	3,721.9500	3.7219	4.317	0	0	0
2013/06/13	R186	06/02/2014	7.74	Put	Bond Future	7,355.5000	7.3555	7,111.3200	7.1113	(3.320)	0	0	0
2013/06/13	R186	06/02/2014	7.75	Call	Bond Future	3,603.1000	3.6031	3,758.1800	3.7582	4.304	0	0	0
2013/06/13	R186	06/02/2014	7.75	Put	Bond Future	7,298.0700	7.2981	7,054.9500	7.0550	(3.331)	0	0	0
2013/06/13	R186	08/05/2014			Bond Future	8.2493	121.5433	8.2029	121.9468	(0.563)	0.0000	0.0000	0
2013/06/13	R186	08/05/2014	7.11	Call	Bond Future	2,291.8500	2.2919	2,394.5500	2.3946	4.481	0	0	0
2013/06/13	R186	08/05/2014	7.11	Put	Bond Future	12,776.7400	12.7767	12,475.8900	12.4759	(2.355)	0	0	0
2013/06/13	R186	08/05/2014	7.09	Call	Bond Future	2,247.2700	2.2473	2,348.4000	2.3484	4.500	0	0	0
2013/06/13	R186	08/05/2014	7.09	Put	Bond Future	12,927.5300	12.9275	12,625.1100	12.6251	(2.339)	0	0	0
2013/06/13	R186	08/05/2014	7.10	Call	Bond Future	2,269.4900	2.2695	2,371.4000	2.3714	4.490	0	0	0
2013/06/13	R186	08/05/2014	7.10	Put	Bond Future	12,852.0100	12.8520	12,550.3700	12.5504	(2.347)	0	0	0
2013/06/13	R197	01/08/2013			Bond Future	283.0537	283.0537	283.1344	283.1344	0.028	0.0000	0.0000	2,546
2013/06/13	R197	01/08/2013	294.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R197	01/08/2013	294.99	Put	Bond Future	11,936.2700	11.9363	11,855.6500	11.8557	(0.675)	0	0	0
2013/06/13	R197	01/08/2013	295.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R197	01/08/2013	295.00	Put	Bond Future	11,946.2700	11.9463	11,865.6500	11.8657	(0.675)	0	0	0
2013/06/13	R197	01/08/2013	295.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R197	01/08/2013	295.01	Put	Bond Future	11,956.2700	11.9563	11,875.6500	11.8757	(0.674)	0	0	0
2013/06/13	R201	01/08/2013			Bond Future	5.8192	104.9059	5.8565	104.8559	0.641	0.0000	0.0000	0
2013/06/13	R201	01/08/2013	107.45	Call	Bond Future	67,660.2100	67.6602	67,610.2700	67.6103	(0.074)	0	0	0
2013/06/13	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R201	07/11/2013			Bond Future	5.9516	106.3863	5.9985	106.3356	0.788	0.0000	0.0000	0
2013/06/13	R201	07/11/2013	4.79	Call	Bond Future	39.8400	0.0398	34.9500	0.0350	(12.274)	0	0	0
2013/06/13	R201	07/11/2013	4.79	Put	Bond Future	1,306.3300	1.3063	1,352.0900	1.3521	3.503	0	0	0
2013/06/13	R201	07/11/2013	4.80	Call	Bond Future	40.8400	0.0408	35.8400	0.0358	(12.243)	0	0	0
2013/06/13	R201	07/11/2013	4.80	Put	Bond Future	1,296.3300	1.2963	1,341.9800	1.3420	3.521	0	0	0
2013/06/13	R201	07/11/2013	4.81	Call	Bond Future	41.8600	0.0419	36.7600	0.0368	(12.183)	0	0	0
2013/06/13	R201	07/11/2013	4.81	Put	Bond Future	1,286.3500	1.2863	1,331.9000	1.3319	3.541	0	0	0
2013/06/13	R201	06/02/2014			Bond Future	6.1107	103.4085	6.1720	103.3571	1.003	0.0000	0.0000	0
2013/06/13	R201	06/02/2014	5.26	Call	Bond Future	140.9300	0.1409	128.3900	0.1284	(8.898)	0	0	0
2013/06/13	R201	06/02/2014	5.26	Put	Bond Future	858.8900	0.8589	897.7700	0.8978	4.527	0	0	0
2013/06/13	R201	06/02/2014	5.24	Call	Bond Future	136.9600	0.1370	124.6900	0.1247	(8.959)	0	0	0
2013/06/13	R201	06/02/2014	5.24	Put	Bond Future	871.9000	0.8719	911.0500	0.9111	4.490	0	0	0
2013/06/13	R201	06/02/2014	5.25	Call	Bond Future	138.9400	0.1389	126.5300	0.1265	(8.932)	0	0	0
2013/06/13	R201	06/02/2014	5.25	Put	Bond Future	865.3900	0.8654	904.4000	0.9044	4.508	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
2013/06/13	R201	08/05/2014			Bond Future	6.3914	104.8089	6.4789	104.7568	1.370	0.0000	0.0000	0
2013/06/13	R201	08/05/2014	4.76	Call	Bond Future	79.5000	0.0795	71.2900	0.0713	(10.327)	0	0	0
2013/06/13	R201	08/05/2014	4.76	Put	Bond Future	1,059.6700	1.0597	1,103.5800	1.1036	4.144	0	0	0
2013/06/13	R201	08/05/2014	4.74	Call	Bond Future	77.6300	0.0776	69.5800	0.0696	(10.370)	0	0	0
2013/06/13	R201	08/05/2014	4.74	Put	Bond Future	1,069.9200	1.0699	1,113.9900	1.1140	4.119	0	0	0
2013/06/13	R201	08/05/2014	4.75	Call	Bond Future	78.5600	0.0786	70.4300	0.0704	(10.349)	0	0	0
2013/06/13	R201	08/05/2014	4.75	Put	Bond Future	1,064.7900	1.0648	1,108.7800	1.1088	4.131	0	0	0
2013/06/13	R202	01/08/2013			Bond Future	204.2869	204.2869	204.3501	204.3501	0.031	0.0000	0.0000	44,020
2013/06/13	R202	01/08/2013	222.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R202	01/08/2013	222.99	Put	Bond Future	18,703.0700	18.7031	18,639.8700	18.6399	(0.338)	0	0	0
2013/06/13	R202	01/08/2013	223.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R202	01/08/2013	223.00	Put	Bond Future	18,713.0700	18.7131	18,649.8700	18.6499	(0.338)	0	0	0
2013/06/13	R202	01/08/2013	223.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R202	01/08/2013	223.01	Put	Bond Future	18,723.0700	18.7231	18,659.8700	18.6599	(0.338)	0	0	0
2013/06/13	R203	01/08/2013			Bond Future	6.8434	108.1811	6.8682	108.0912	0.362	0.0000	0.0000	4,182
2013/06/13	R203	01/08/2013	109.11	Call	Bond Future	94,967.9100	94.9679	94,877.9600	94.8780	(0.095)	0	0	0
2013/06/13	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R203	07/11/2013			Bond Future	6.9718	105.5483	6.9986	105.4571	0.384	0.0000	0.0000	0
2013/06/13	R203	07/11/2013	5.71	Call	Bond Future	164.7000	0.1647	153.4900	0.1535	(6.806)	0	0	15
2013/06/13	R203	07/11/2013	5.71	Put	Bond Future	4,573.5900	4.5736	4,653.6200	4.6536	1.750	0	0	0
2013/06/13	R203	07/11/2013	5.99	Call	Bond Future	289.9600	0.2900	272.5300	0.2725	(6.011)	0	0	0
2013/06/13	R203	07/11/2013	5.99	Put	Bond Future	3,701.0800	3.7011	3,774.8900	3.7749	1.994	0	0	0
2013/06/13	R203	07/11/2013	6.00	Call	Bond Future	295.5500	0.2955	277.8600	0.2779	(5.985)	0	0	0
2013/06/13	R203	07/11/2013	6.00	Put	Bond Future	3,671.2400	3.6712	3,744.7900	3.7448	2.003	0	0	0
2013/06/13	R203	07/11/2013	6.01	Call	Bond Future	301.3900	0.3014	283.4400	0.2834	(5.956)	0	0	0
2013/06/13	R203	07/11/2013	6.01	Put	Bond Future	3,641.6700	3.6417	3,714.9600	3.7150	2.013	0	0	0
2013/06/13	R203	07/11/2013	571.00	Call	Bond Future	103,318.7900	103.3188	103,227.5500	103.2275	(0.088)	0	0	0
2013/06/13	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R203	06/02/2014			Bond Future	7.1015	106.9679	7.1305	106.8753	0.409	0.0000	0.0000	0
2013/06/13	R203	06/02/2014	6.16	Call	Bond Future	571.1900	0.5712	546.7300	0.5467	(4.282)	0	0	0
2013/06/13	R203	06/02/2014	6.16	Put	Bond Future	3,627.7100	3.6277	3,695.8100	3.6958	1.877	0	0	0
2013/06/13	R203	06/02/2014	5.95	Call	Bond Future	429.2500	0.4292	409.4900	0.4095	(4.603)	0	0	16
2013/06/13	R203	06/02/2014	5.95	Put	Bond Future	4,182.6000	4.1826	4,255.4000	4.2554	1.741	0	0	0
2013/06/13	R203	06/02/2014	6.14	Call	Bond Future	556.3100	0.5563	532.3200	0.5323	(4.312)	0	0	0
2013/06/13	R203	06/02/2014	6.14	Put	Bond Future	3,678.9600	3.6790	3,747.5300	3.7475	1.864	0	0	0
2013/06/13	R203	06/02/2014	6.15	Call	Bond Future	563.7100	0.5637	539.4900	0.5395	(4.297)	0	0	0
2013/06/13	R203	06/02/2014	6.15	Put	Bond Future	3,653.2900	3.6533	3,721.6300	3.7216	1.871	0	0	0
2013/06/13	R203	08/05/2014			Bond Future	7.2403	104.2552	7.2718	104.1614	0.436	0.0000	0.0000	0
2013/06/13	R203	08/05/2014	5.76	Call	Bond Future	453.6100	0.4536	435.0700	0.4351	(4.087)	0	0	0
2013/06/13	R203	08/05/2014	5.76	Put	Bond Future	4,976.1100	4.9761	5,051.3800	5.0514	1.513	0	0	0
2013/06/13	R203	08/05/2014	5.74	Call	Bond Future	443.1100	0.4431	424.9100	0.4249	(4.107)	0	0	0
2013/06/13	R203	08/05/2014	5.74	Put	Bond Future	5,028.3700	5.0284	5,103.9800	5.1040	1.504	0	0	0
2013/06/13	R203	08/05/2014	5.75	Call	Bond Future	448.3300	0.4483	429.9700	0.4300	(4.095)	0	0	0
2013/06/13	R203	08/05/2014	5.75	Put	Bond Future	5,002.2100	5.0022	5,077.6600	5.0777	1.508	0	0	0
2013/06/13	R204	01/08/2013			Bond Future	7.0224	105.3068	7.0574	105.1486	0.498	0.0000	0.0000	25,172

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/13	R204	01/08/2013	110.75	Call	Bond Future	96,423.2600	96.4233	96,265.0700	96.2651	(0.164)	0	0	0
2013/06/13	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R204	07/11/2013			Bond Future	7.1330	106.7928	7.1702	106.6324	0.522	0.0000	0.0000	0
2013/06/13	R204	07/11/2013	6.29	Call	Bond Future	546.7500	0.5467	508.5700	0.5086	(6.983)	0	0	0
2013/06/13	R204	07/11/2013	6.29	Put	Bond Future	4,261.9100	4.2619	4,384.1500	4.3842	2.868	0	0	0
2013/06/13	R204	07/11/2013	6.30	Call	Bond Future	556.3900	0.5564	517.7100	0.5177	(6.952)	0	0	0
2013/06/13	R204	07/11/2013	6.30	Put	Bond Future	4,226.5300	4.2265	4,348.2700	4.3483	2.880	0	0	0
2013/06/13	R204	07/11/2013	6.31	Call	Bond Future	566.1600	0.5662	526.9800	0.5270	(6.920)	0	0	0
2013/06/13	R204	07/11/2013	6.31	Put	Bond Future	4,191.3000	4.1913	4,312.5400	4.3125	2.893	0	0	0
2013/06/13	R204	07/11/2013	7.00	Call	Bond Future	1,565.3200	1.5653	1,486.6800	1.4867	(5.024)	0	0	0
2013/06/13	R204	07/11/2013	7.00	Put	Bond Future	2,140.7500	2.1407	2,222.5300	2.2225	3.820	0	0	1,270
2013/06/13	R204	06/02/2014			Bond Future	7.2391	104.1983	7.2787	104.0357	0.547	0.0000	0.0000	0
2013/06/13	R204	06/02/2014	6.40	Call	Bond Future	945.3300	0.9453	896.9000	0.8969	(5.123)	0	0	0
2013/06/13	R204	06/02/2014	6.40	Put	Bond Future	4,467.1300	4.4671	4,581.3700	4.5814	2.557	0	0	0
2013/06/13	R204	06/02/2014	6.41	Call	Bond Future	956.5500	0.9566	907.7000	0.9077	(5.107)	0	0	0
2013/06/13	R204	06/02/2014	6.41	Put	Bond Future	4,435.5200	4.4355	4,549.3400	4.5493	2.566	0	0	0
2013/06/13	R204	06/02/2014	6.39	Call	Bond Future	934.2100	0.9342	886.1900	0.8862	(5.140)	0	0	0
2013/06/13	R204	06/02/2014	6.39	Put	Bond Future	4,498.8600	4.4989	4,613.5100	4.6135	2.548	0	0	0
2013/06/13	R204	08/05/2014			Bond Future	7.3559	105.6095	7.3982	105.4445	0.574	0.0000	0.0000	0
2013/06/13	R204	08/05/2014	6.05	Call	Bond Future	837.5900	0.8376	797.8700	0.7979	(4.742)	0	0	0
2013/06/13	R204	08/05/2014	6.05	Put	Bond Future	6,100.4400	6.1004	6,225.6400	6.2256	2.052	0	0	0
2013/06/13	R204	08/05/2014	6.06	Call	Bond Future	846.2800	0.8463	806.2600	0.8063	(4.729)	0	0	0
2013/06/13	R204	08/05/2014	6.06	Put	Bond Future	6,067.5900	6.0676	6,192.4900	6.1925	2.058	0	0	0
2013/06/13	R204	08/05/2014	6.04	Call	Bond Future	828.9600	0.8290	789.5600	0.7896	(4.753)	0	0	0
2013/06/13	R204	08/05/2014	6.04	Put	Bond Future	6,133.3600	6.1334	6,258.8800	6.2589	2.047	0	0	0
2013/06/13	R206	01/08/2013			Bond Future	5.7089	101.1861	5.7252	101.1790	0.286	0.0000	0.0000	0
2013/06/13	R206	01/08/2013	103.94	Call	Bond Future	30,188.0000	30.1880	30,180.8600	30.1809	(0.024)	0	0	0
2013/06/13	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R206	07/11/2013			Bond Future	6.3134	102.6140	6.3542	102.6068	0.646	0.0000	0.0000	0
2013/06/13	R206	07/11/2013	4.29	Call	Bond Future	9.0500	0.0091	8.3700	0.0084	(7.514)	0	0	0
2013/06/13	R206	07/11/2013	4.29	Put	Bond Future	370.4100	0.3704	376.9900	0.3770	1.776	0	0	0
2013/06/13	R206	07/11/2013	4.30	Call	Bond Future	9.1900	0.0092	8.5000	0.0085	(7.508)	0	0	0
2013/06/13	R206	07/11/2013	4.30	Put	Bond Future	368.7500	0.3688	375.3200	0.3753	1.782	0	0	0
2013/06/13	R206	07/11/2013	4.31	Call	Bond Future	9.3300	0.0093	8.6400	0.0086	(7.395)	0	0	0
2013/06/13	R206	07/11/2013	4.31	Put	Bond Future	367.1000	0.3671	373.6700	0.3737	1.790	0	0	0
2013/06/13	R207	01/08/2013			Bond Future	7.2727	100.3114	7.2818	100.2652	0.125	0.0000	0.0000	23,757
2013/06/13	R207	01/08/2013	106.18	Call	Bond Future	92,740.2500	92.7402	92,694.0500	92.6941	(0.050)	0	0	0
2013/06/13	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R207	07/11/2013			Bond Future	7.3773	101.7271	7.3869	101.6801	0.131	0.0000	0.0000	0
2013/06/13	R207	07/11/2013	6.69	Call	Bond Future	777.7600	0.7778	760.0700	0.7601	(2.274)	0	0	0
2013/06/13	R207	07/11/2013	6.69	Put	Bond Future	4,196.0300	4.1960	4,225.2900	4.2253	0.697	0	0	0
2013/06/13	R207	07/11/2013	6.70	Call	Bond Future	790.7000	0.7907	772.8200	0.7728	(2.261)	0	0	0
2013/06/13	R207	07/11/2013	6.70	Put	Bond Future	4,158.2100	4.1582	4,187.2800	4.1873	0.699	0	0	0
2013/06/13	R207	07/11/2013	6.71	Call	Bond Future	803.7900	0.8038	785.7200	0.7857	(2.248)	0	0	0
2013/06/13	R207	07/11/2013	6.71	Put	Bond Future	4,120.5800	4.1206	4,149.4600	4.1495	0.701	0	0	0
2013/06/13	R207	06/02/2014			Bond Future	7.4783	99.4557	7.4884	99.4081	0.136	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
2013/06/13	R207	06/02/2014	6.66	Call	Bond Future	1,009.5900	1.0096	992.2600	0.9923	(1.717)	0	0	0
2013/06/13	R207	06/02/2014	6.66	Put	Bond Future	4,937.3000	4.9373	4,967.5800	4.9676	0.613	0	0	0
2013/06/13	R207	06/02/2014	6.64	Call	Bond Future	984.7300	0.9847	967.6900	0.9677	(1.730)	0	0	0
2013/06/13	R207	06/02/2014	6.64	Put	Bond Future	5,010.8000	5.0108	5,041.3700	5.0414	0.610	0	0	0
2013/06/13	R207	06/02/2014	6.65	Call	Bond Future	997.1000	0.9971	979.9200	0.9799	(1.723)	0	0	0
2013/06/13	R207	06/02/2014	6.65	Put	Bond Future	4,973.9700	4.9740	5,004.4000	5.0044	0.612	0	0	0
2013/06/13	R207	08/05/2014			Bond Future	7.5903	100.8026	7.6010	100.7543	0.141	0.0000	0.0000	0
2013/06/13	R207	08/05/2014	6.21	Call	Bond Future	809.5200	0.8095	796.5600	0.7966	(1.601)	0	0	0
2013/06/13	R207	08/05/2014	6.21	Put	Bond Future	7,267.7900	7.2678	7,303.1100	7.3031	0.486	0	0	0
2013/06/13	R207	08/05/2014	6.19	Call	Bond Future	791.6800	0.7917	778.9300	0.7789	(1.610)	0	0	0
2013/06/13	R207	08/05/2014	6.19	Put	Bond Future	7,347.2500	7.3473	7,382.7800	7.3828	0.484	0	0	0
2013/06/13	R207	08/05/2014	6.20	Call	Bond Future	800.5600	0.8006	787.7000	0.7877	(1.606)	0	0	0
2013/06/13	R207	08/05/2014	6.20	Put	Bond Future	7,307.4700	7.3075	7,342.8900	7.3429	0.485	0	0	0
2013/06/13	R208	01/08/2013			Bond Future	7.3929	98.6418	7.3868	98.6762	(0.083)	0.0000	0.0000	19,369
2013/06/13	R208	01/08/2013	101.40	Call	Bond Future	89,597.3500	89.5974	89,631.7200	89.6317	0.038	0	0	0
2013/06/13	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R208	07/11/2013			Bond Future	7.4918	96.6380	7.4854	96.6728	(0.085)	0.0000	0.0000	0
2013/06/13	R208	07/11/2013	6.79	Call	Bond Future	941.0100	0.9410	943.7600	0.9438	0.292	0	0	0
2013/06/13	R208	07/11/2013	6.79	Put	Bond Future	4,861.0200	4.8610	4,828.9400	4.8289	(0.660)	0	0	0
2013/06/13	R208	07/11/2013	6.80	Call	Bond Future	955.7300	0.9557	958.5500	0.9586	0.295	0	0	0
2013/06/13	R208	07/11/2013	6.80	Put	Bond Future	4,818.5100	4.8185	4,786.5000	4.7865	(0.664)	0	0	0
2013/06/13	R208	07/11/2013	6.81	Call	Bond Future	970.6000	0.9706	973.4900	0.9735	0.298	0	0	0
2013/06/13	R208	07/11/2013	6.81	Put	Bond Future	4,776.2000	4.7762	4,744.2600	4.7443	(0.669)	0	0	0
2013/06/13	R208	07/11/2013	7.50	Call	Bond Future	2,422.4400	2.4224	2,432.3100	2.4323	0.407	0	0	0
2013/06/13	R208	07/11/2013	7.50	Put	Bond Future	2,377.7100	2.3777	2,352.7500	2.3528	(1.050)	0	0	1,520
2013/06/13	R208	06/02/2014			Bond Future	7.5850	97.9377	7.5783	97.9729	(0.088)	0.0000	0.0000	0
2013/06/13	R208	06/02/2014	6.75	Call	Bond Future	1,163.4000	1.1634	1,168.2100	1.1682	0.413	0	0	0
2013/06/13	R208	06/02/2014	6.75	Put	Bond Future	5,699.6700	5.6997	5,669.2600	5.6693	(0.534)	0	0	0
2013/06/13	R208	06/02/2014	6.76	Call	Bond Future	1,178.1500	1.1781	1,183.0400	1.1830	0.415	0	0	0
2013/06/13	R208	06/02/2014	6.76	Put	Bond Future	5,658.5500	5.6586	5,628.2200	5.6282	(0.536)	0	0	0
2013/06/13	R208	06/02/2014	6.74	Call	Bond Future	1,149.3000	1.1493	1,154.0500	1.1541	0.413	0	0	0
2013/06/13	R208	06/02/2014	6.74	Put	Bond Future	5,741.4800	5.7415	5,711.0100	5.7110	(0.531)	0	0	0
2013/06/13	R208	08/05/2014			Bond Future	7.6827	95.8674	7.6757	95.9031	(0.091)	0.0000	0.0000	0
2013/06/13	R208	08/05/2014	6.30	Call	Bond Future	904.8300	0.9048	908.6200	0.9086	0.419	0	0	0
2013/06/13	R208	08/05/2014	6.30	Put	Bond Future	8,303.0700	8.3031	8,271.1300	8.2711	(0.385)	0	0	0
2013/06/13	R208	08/05/2014	6.31	Call	Bond Future	915.0100	0.9150	918.8400	0.9188	0.419	0	0	0
2013/06/13	R208	08/05/2014	6.31	Put	Bond Future	8,257.2600	8.2573	8,225.3600	8.2254	(0.386)	0	0	0
2013/06/13	R208	08/05/2014	6.29	Call	Bond Future	894.7400	0.8947	898.4800	0.8985	0.418	0	0	0
2013/06/13	R208	08/05/2014	6.29	Put	Bond Future	8,348.9900	8.3490	8,317.0000	8.3170	(0.383)	0	0	0
2013/06/13	R209	01/08/2013			Bond Future	8.7847	77.4341	8.7280	77.8810	(0.646)	0.0000	0.0000	10,032
2013/06/13	R209	01/08/2013	79.36	Call	Bond Future	67,485.0100	67.4850	67,931.8900	67.9319	0.662	0	0	0
2013/06/13	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R209	01/08/2013	8.00	Call	Bond Future	308.9000	0.3089	355.7400	0.3557	15.163	0	0	0
2013/06/13	R209	01/08/2013	8.00	Put	Bond Future	6,873.7400	6.8737	6,473.7000	6.4737	(5.820)	0	0	2,000
2013/06/13	R209	07/11/2013			Bond Future	8.8752	75.3826	8.8167	75.8357	(0.659)	0.0000	0.0000	0
2013/06/13	R209	07/11/2013	8.65	Call	Bond Future	2,993.4200	2.9934	3,189.4400	3.1894	6.548	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
2013/06/13	R209	07/11/2013	8.65	Put	Bond Future	4,760.9100	4.7609	4,503.8200	4.5038	(5.400)	0	0	4,700
2013/06/13	R209	07/11/2013	8.79	Call	Bond Future	3,474.0500	3.4740	3,690.8700	3.6909	6.241	0	0	0
2013/06/13	R209	07/11/2013	8.79	Put	Bond Future	4,135.0400	4.1350	3,898.7500	3.8988	(5.714)	0	0	0
2013/06/13	R209	07/11/2013	8.80	Call	Bond Future	3,509.8700	3.5099	3,728.1800	3.7282	6.220	0	0	0
2013/06/13	R209	07/11/2013	8.80	Put	Bond Future	4,092.7800	4.0928	3,857.9800	3.8580	(5.737)	0	0	0
2013/06/13	R209	07/11/2013	8.81	Call	Bond Future	3,545.8900	3.5459	3,765.6800	3.7657	6.198	0	0	0
2013/06/13	R209	07/11/2013	8.81	Put	Bond Future	4,050.8400	4.0508	3,817.5200	3.8175	(5.760)	0	0	0
2013/06/13	R209	07/11/2013	9.50	Call	Bond Future	6,463.9200	6.4639	6,778.2600	6.7783	4.863	0	0	0
2013/06/13	R209	07/11/2013	9.50	Put	Bond Future	1,881.5100	1.8815	1,742.7400	1.7427	(7.375)	0	0	980
2013/06/13	R209	06/02/2014			Bond Future	8.9590	76.3964	8.8988	76.8556	(0.672)	0.0000	0.0000	0
2013/06/13	R209	06/02/2014	8.56	Call	Bond Future	3,464.9900	3.4650	3,655.7400	3.6557	5.505	0	0	0
2013/06/13	R209	06/02/2014	8.56	Put	Bond Future	6,592.4400	6.5924	6,323.9300	6.3239	(4.073)	0	0	0
2013/06/13	R209	06/02/2014	8.54	Call	Bond Future	3,403.6100	3.4036	3,592.0200	3.5920	5.536	0	0	0
2013/06/13	R209	06/02/2014	8.54	Put	Bond Future	6,693.1800	6.6932	6,422.3300	6.4223	(4.047)	0	0	0
2013/06/13	R209	06/02/2014	8.55	Call	Bond Future	3,434.2200	3.4342	3,623.8000	3.6238	5.520	0	0	0
2013/06/13	R209	06/02/2014	8.55	Put	Bond Future	6,642.6600	6.6427	6,372.9800	6.3730	(4.060)	0	0	0
2013/06/13	R209	08/05/2014			Bond Future	9.0442	74.2860	8.9822	74.7514	(0.685)	0.0000	0.0000	0
2013/06/13	R209	08/05/2014	7.86	Call	Bond Future	2,210.6900	2.2107	2,338.0000	2.3380	5.759	0	0	0
2013/06/13	R209	08/05/2014	7.86	Put	Bond Future	11,955.5400	11.9555	11,617.4700	11.6175	(2.828)	0	0	0
2013/06/13	R209	08/05/2014	7.84	Call	Bond Future	2,170.3800	2.1704	2,295.9000	2.2959	5.783	0	0	0
2013/06/13	R209	08/05/2014	7.84	Put	Bond Future	12,096.4100	12.0964	11,756.5500	11.7565	(2.810)	0	0	0
2013/06/13	R209	08/05/2014	7.85	Call	Bond Future	2,190.4700	2.1905	2,316.8800	2.3169	5.771	0	0	0
2013/06/13	R209	08/05/2014	7.85	Put	Bond Future	12,025.8400	12.0258	11,686.8700	11.6869	(2.819)	0	0	0
2013/06/13	R210	01/08/2013			Bond Future	157.1258	157.1258	156.4039	156.4039	(0.459)	0.0000	0.0000	1,237
2013/06/13	R210	01/08/2013	172.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R210	01/08/2013	172.99	Put	Bond Future	15,864.2300	15.8642	16,586.0600	16.5861	4.550	0	0	0
2013/06/13	R210	01/08/2013	173.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R210	01/08/2013	173.00	Put	Bond Future	15,874.2300	15.8742	16,596.0600	16.5961	4.547	0	0	0
2013/06/13	R210	01/08/2013	173.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R210	01/08/2013	173.01	Put	Bond Future	15,884.2300	15.8842	16,606.0600	16.6061	4.544	0	0	0
2013/06/13	R211	01/08/2013			Bond Future	129.9276	129.9276	129.9590	129.9590	0.024	0.0000	0.0000	522
2013/06/13	R211	01/08/2013	129.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R211	01/08/2013	129.99	Put	Bond Future	62.4000	0.0624	30.9900	0.0310	(50.337)	0	0	0
2013/06/13	R211	01/08/2013	130.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R211	01/08/2013	130.00	Put	Bond Future	72.4000	0.0724	40.9900	0.0410	(43.384)	0	0	0
2013/06/13	R211	01/08/2013	130.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R211	01/08/2013	130.01	Put	Bond Future	82.4000	0.0824	50.9900	0.0510	(38.119)	0	0	0
2013/06/13	R212	01/08/2013			Bond Future	132.3559	132.3559	132.3938	132.3938	0.029	0.0000	0.0000	21,791
2013/06/13	R212	01/08/2013	137.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R212	01/08/2013	137.99	Put	Bond Future	5,634.1100	5.6341	5,596.2200	5.5962	(0.673)	0	0	0
2013/06/13	R212	01/08/2013	138.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R212	01/08/2013	138.00	Put	Bond Future	5,644.1100	5.6441	5,606.2200	5.6062	(0.671)	0	0	0
2013/06/13	R212	01/08/2013	138.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R212	01/08/2013	138.01	Put	Bond Future	5,654.1100	5.6541	5,616.2200	5.6162	(0.670)	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	
2013/06/13	R213	01/08/2013			Bond Future		8.5966	88.6763	8.5500	89.0521	(0.543)	0.0000	0.0000	6,831
2013/06/13	R213	01/08/2013	91.25	Call	Bond Future	78,061.2300		78.0612	78,437.0500	78.4370	0.481	0	0	0
2013/06/13	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R213	07/11/2013			Bond Future		8.6925	86.3908	8.6443	86.7719	(0.554)	0.0000	0.0000	0
2013/06/13	R213	07/11/2013	8.59	Call	Bond Future	3,350.0200		3.3500	3,526.0400	3.5260	5.254	0	0	0
2013/06/13	R213	07/11/2013	8.59	Put	Bond Future	4,163.8300		4.1638	3,958.7500	3.9588	(4.925)	0	0	0
2013/06/13	R213	07/11/2013	8.60	Call	Bond Future	3,386.2700		3.3863	3,563.5900	3.5636	5.236	0	0	0
2013/06/13	R213	07/11/2013	8.60	Put	Bond Future	4,120.2200		4.1202	3,916.4400	3.9164	(4.946)	0	0	0
2013/06/13	R213	07/11/2013	8.61	Call	Bond Future	3,422.9600		3.4230	3,601.5600	3.6016	5.218	0	0	0
2013/06/13	R213	07/11/2013	8.61	Put	Bond Future	4,077.1700		4.0772	3,874.6700	3.8747	(4.967)	0	0	0
2013/06/13	R213	06/02/2014			Bond Future		8.7832	87.5527	8.7335	87.9389	(0.566)	0.0000	0.0000	0
2013/06/13	R213	06/02/2014	8.31	Call	Bond Future	3,201.5700		3.2016	3,350.3500	3.3504	4.647	0	0	0
2013/06/13	R213	06/02/2014	8.31	Put	Bond Future	6,984.4000		6.9844	6,747.0000	6.7470	(3.399)	0	0	0
2013/06/13	R213	06/02/2014	8.29	Call	Bond Future	3,142.0800		3.1421	3,288.8800	3.2889	4.672	0	0	0
2013/06/13	R213	06/02/2014	8.29	Put	Bond Future	7,090.1600		7.0902	6,850.7800	6.8508	(3.376)	0	0	0
2013/06/13	R213	06/02/2014	8.30	Call	Bond Future	3,171.7400		3.1717	3,319.5300	3.3195	4.660	0	0	0
2013/06/13	R213	06/02/2014	8.30	Put	Bond Future	7,037.1400		7.0371	6,798.7500	6.7988	(3.388)	0	0	0
2013/06/13	R213	08/05/2014			Bond Future		8.8717	85.1999	8.8205	85.5913	(0.577)	0.0000	0.0000	0
2013/06/13	R213	08/05/2014	7.66	Call	Bond Future	2,147.9000		2.1479	2,249.6900	2.2497	4.739	0	0	0
2013/06/13	R213	08/05/2014	7.66	Put	Bond Future	12,160.9300		12.1609	11,871.3000	11.8713	(2.382)	0	0	0
2013/06/13	R213	08/05/2014	7.64	Call	Bond Future	2,108.3700		2.1084	2,208.6900	2.2087	4.758	0	0	0
2013/06/13	R213	08/05/2014	7.64	Put	Bond Future	12,300.6800		12.3007	12,009.5800	12.0096	(2.367)	0	0	0
2013/06/13	R213	08/05/2014	7.65	Call	Bond Future	2,128.0700		2.1281	2,229.1300	2.2291	4.749	0	0	0
2013/06/13	R213	08/05/2014	7.65	Put	Bond Future	12,230.6800		12.2307	11,940.3200	11.9403	(2.374)	0	0	0
2013/06/13	R214	01/08/2013			Bond Future		8.8436	78.7381	8.7767	79.2894	(0.756)	0.0000	0.0000	840
2013/06/13	R214	01/08/2013	84.31	Call	Bond Future	68,290.2400		68.2902	68,841.4500	68.8415	0.807	0	0	0
2013/06/13	R214	01/08/2013	84.31	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R214	07/11/2013			Bond Future		8.9329	76.5651	8.8639	77.1241	(0.772)	0.0000	0.0000	0
2013/06/13	R214	07/11/2013	7.80	Call	Bond Future	866.2000		0.8662	960.3600	0.9604	10.870	0	0	0
2013/06/13	R214	07/11/2013	7.80	Put	Bond Future	10,994.1600		10.9942	10,529.3900	10.5294	(4.227)	0	0	0
2013/06/13	R214	07/11/2013	7.81	Call	Bond Future	880.7600		0.8808	976.2200	0.9762	10.838	0	0	0
2013/06/13	R214	07/11/2013	7.81	Put	Bond Future	10,909.7700		10.9098	10,446.3000	10.4463	(4.248)	0	0	0
2013/06/13	R214	07/11/2013	7.79	Call	Bond Future	851.8100		0.8518	944.7000	0.9447	10.905	0	0	0
2013/06/13	R214	07/11/2013	7.79	Put	Bond Future	11,078.9200		11.0789	10,612.8800	10.6129	(4.207)	0	0	0
2013/06/13	R248	01/08/2013			Bond Future		8.9810	101.3205	8.9039	102.1263	(0.859)	0.0000	0.0000	603
2013/06/13	R248	01/08/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R248	01/08/2013	7.84	Put	Bond Future	13,244.1000		13.2441	12,438.2900	12.4383	(6.084)	0	0	0
2013/06/13	R248	01/08/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R248	01/08/2013	7.85	Put	Bond Future	13,114.5500		13.1145	12,308.7400	12.3087	(6.144)	0	0	0
2013/06/13	R248	01/08/2013	7.86	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R248	01/08/2013	7.86	Put	Bond Future	12,985.2500		12.9853	12,179.4400	12.1794	(6.206)	0	0	0
2013/06/13	R248	07/11/2013			Bond Future		9.0751	98.3293	8.9954	99.1465	(0.878)	0.0000	0.0000	0
2013/06/13	R248	07/11/2013	7.84	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R248	07/11/2013	7.84	Put	Bond Future	14,191.8500		14.1918	13,374.6400	13.3746	(5.758)	0	0	0
2013/06/13	R248	07/11/2013	7.85	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R248	07/11/2013	7.85	Put	Bond Future	14,062.5200		14.0625	13,245.3100	13.2453	(5.811)	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/06/13	R248 07/11/2013	7.86	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/06/13	R248 07/11/2013	7.86	Put	Bond Future	13,933.4500	13.9335	13,116.2400	13.1162	(5.865)	0	0	0

Total **313667**