



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/01/2013 to 02/01/2013

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
2013/01/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/02	2025	07/02/2013			Bond Future	114.4517	114.4517	114.4814	114.4814	0.026	0.0000	0.0000	0
2013/01/02	2025	07/02/2013	110.99	Call	Bond Future	3,461.7000	3.4617	3,491.4000	3.4914	0.858	0	0	0
2013/01/02	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	2025	07/02/2013	111.00	Call	Bond Future	3,451.7000	3.4517	3,481.4000	3.4814	0.860	0	0	0
2013/01/02	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	2025	07/02/2013	111.01	Call	Bond Future	3,441.7000	3.4417	3,471.4000	3.4714	0.863	0	0	0
2013/01/02	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	2038	07/02/2013			Bond Future	114.1475	114.1475	114.1838	114.1838	0.032	0.0000	0.0000	0
2013/01/02	2038	07/02/2013	105.99	Call	Bond Future	8,157.5100	8.1575	8,193.8300	8.1938	0.445	0	0	0
2013/01/02	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	2038	07/02/2013	106.00	Call	Bond Future	8,147.5100	8.1475	8,183.8300	8.1838	0.446	0	0	0
2013/01/02	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	2038	07/02/2013	106.01	Call	Bond Future	8,137.5100	8.1375	8,173.8300	8.1738	0.446	0	0	0
2013/01/02	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	2050	07/02/2013			Bond Future	119.3719	119.3719	119.4116	119.4116	0.033	0.0000	0.0000	122
2013/01/02	2050	07/02/2013	112.99	Call	Bond Future	6,381.8600	6.3819	6,421.6300	6.4216	0.623	0	0	0
2013/01/02	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	2050	07/02/2013	113.00	Call	Bond Future	6,371.8600	6.3719	6,411.6300	6.4116	0.624	0	0	0
2013/01/02	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	2050	07/02/2013	113.01	Call	Bond Future	6,361.8600	6.3619	6,401.6300	6.4016	0.625	0	0	0
2013/01/02	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	AL7T	07/02/2013			Index Future	489.5550	489.5550	489.8170	489.8170	0.054	0.0000	0.0000	12
2013/01/02	AL7T	02/05/2013			Index Future	495.7180	495.7180	495.9860	495.9860	0.054	0.0000	0.0000	0
2013/01/02	ALBI	07/02/2013			Index Future	436.4670	436.4670	436.9770	436.9770	0.117	0.0000	0.0000	1,070
2013/01/02	ALBI	02/05/2013			Index Future	441.9610	441.9610	442.4800	442.4800	0.117	0.0000	0.0000	0
2013/01/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C189	01/04/2013			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
2013/01/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/02	EL28	07/02/2013			Bond Future	114.0025	114.0025	114.0404	114.0404	0.033	0.0000	0.0000	0
2013/01/02	EL28	07/02/2013	112.99	Call	Bond Future	1,012.5300	1.0125	1,050.3800	1.0504	3.738	0	0	0
2013/01/02	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	EL28	07/02/2013	113.00	Call	Bond Future	1,002.5300	1.0025	1,040.3800	1.0404	3.775	0	0	0
2013/01/02	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	EL28	07/02/2013	113.01	Call	Bond Future	992.5300	0.9925	1,030.3800	1.0304	3.813	0	0	0
2013/01/02	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	ES33	07/02/2013			Bond Future	8.6974	91.7152	8.6642	92.0041	(0.382)	0.0000	0.0000	303
2013/01/02	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/02	ES33	07/02/2013	8.54	Put	Bond Future	1,380.7500	1.3807	1,091.8100	1.0918	(20.926)	0	0	0
2013/01/02	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	ES33	07/02/2013	8.55	Put	Bond Future	1,292.0600	1.2921	1,003.1200	1.0031	(22.363)	0	0	0
2013/01/02	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	ES33	07/02/2013	8.56	Put	Bond Future	1,203.5000	1.2035	914.5600	0.9146	(24.008)	0	0	0
2013/01/02	GOVI	07/02/2013			GOVI	436.5710	436.5710	437.0780	437.0780	0.116	0.0000	0.0000	335
2013/01/02	GOVI	07/02/2013	432.99	Call	GOVI	35,810.0000	3.5810	40,880.0000	4.0880	14.158	0	0	0
2013/01/02	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	GOVI	07/02/2013	433.00	Call	GOVI	35,710.0000	3.5710	40,780.0000	4.0780	14.198	0	0	0
2013/01/02	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	GOVI	07/02/2013	433.01	Call	GOVI	35,610.0000	3.5610	40,680.0000	4.0680	14.238	0	0	0
2013/01/02	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	GOVI	02/05/2013			GOVI	442.0670	442.0670	442.5820	442.5820	0.116	0.0000	0.0000	0
2013/01/02	GOVI	02/05/2013	432.99	Call	GOVI	90,770.0000	9.0770	95,920.0000	9.5920	5.674	0	0	0
2013/01/02	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	GOVI	02/05/2013	433.00	Call	GOVI	90,670.0000	9.0670	95,820.0000	9.5820	5.680	0	0	0
2013/01/02	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	GOVI	02/05/2013	433.01	Call	GOVI	90,570.0000	9.0570	95,720.0000	9.5720	5.686	0	0	0
2013/01/02	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/02	IGOV	07/02/2013			Index Future	200.4370	200.4370	200.4290	200.4290	(0.004)	0.0000	0.0000	610
2013/01/02	IGOV	02/05/2013			Index Future	202.9600	202.9600	202.9530	202.9530	(0.003)	0.0000	0.0000	0
2013/01/02	ILBI	07/02/2013			Index Future	542.5870	542.5870	542.7610	542.7610	0.032	0.0000	0.0000	183
2013/01/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/01/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/02	JBAF	16/01/2013			Jibar Tradeable Future	5.0700	94.9300	5.0400	94.9600	(0.592)	0.0000	0.0000	0
2013/01/02	JBAF	20/02/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	0
2013/01/02	JBAF	20/03/2013			Jibar Tradeable Future	4.9600	95.0400	4.9800	95.0200	0.403	0.0000	0.0000	1,000
2013/01/02	JBAF	17/04/2013			Jibar Tradeable Future	4.9400	95.0600	4.9500	95.0500	0.202	0.0000	0.0000	0
2013/01/02	JBAF	15/05/2013			Jibar Tradeable Future	4.9200	95.0800	4.9300	95.0700	0.203	0.0000	0.0000	0
2013/01/02	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.9000	95.1000	0.000	0.0000	0.0000	500
2013/01/02	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9000	95.1000	(0.204)	0.0000	0.0000	2,200

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
2013/01/02	JBAF	18/12/2013			Jibar Tradeable Future	4.9500	95.0500	4.9400	95.0600	(0.202)	0.0000	0.0000	2,000
2013/01/02	JBAF	19/03/2014			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	1,000
2013/01/02	JBAF	18/06/2014			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	800
2013/01/02	JBAF	17/09/2014			Jibar Tradeable Future	5.2800	94.7200	5.2900	94.7100	0.189	0.0000	0.0000	0
2013/01/02	JBAF	17/12/2014			Jibar Tradeable Future	5.4100	94.5900	5.4300	94.5700	0.370	0.0000	0.0000	0
2013/01/02	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/02	R023	07/02/2013			Bond Future	6.7983	110.3736	6.7813	110.5015	(0.251)	0.0000	0.0000	1,630
2013/01/02	R023	07/02/2013	7.04	Call	Bond Future	1,794.8300	1.7948	1,922.7700	1.9228	7.128	0	0	0
2013/01/02	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R023	07/02/2013	7.05	Call	Bond Future	1,868.2500	1.8682	1,996.1900	1.9962	6.848	0	0	0
2013/01/02	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R023	07/02/2013	7.06	Call	Bond Future	1,941.6000	1.9416	2,069.5400	2.0695	6.589	0	0	0
2013/01/02	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R023	02/05/2013			Bond Future	6.8471	107.7938	6.8293	107.9243	(0.259)	0.0000	0.0000	2
2013/01/02	R023	02/05/2013	7.04	Call	Bond Future	1,406.0000	1.4060	1,536.4800	1.5365	9.280	0	0	0
2013/01/02	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R023	02/05/2013	7.05	Call	Bond Future	1,478.2200	1.4782	1,608.7000	1.6087	8.827	0	0	0
2013/01/02	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R023	02/05/2013	7.06	Call	Bond Future	1,550.3800	1.5504	1,680.8600	1.6809	8.416	0	0	0
2013/01/02	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R023	01/08/2013			Bond Future	6.9000	109.2227	6.8818	109.3534	(0.264)	0.0000	0.0000	0
2013/01/02	R023	01/08/2013	7.29	Call	Bond Future	2,752.9200	2.7529	2,883.5800	2.8836	4.746	0	0	0
2013/01/02	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R023	01/08/2013	7.30	Call	Bond Future	2,822.2900	2.8223	2,952.9500	2.9530	4.630	0	0	0
2013/01/02	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R023	01/08/2013	7.31	Call	Bond Future	2,891.6000	2.8916	3,022.2600	3.0223	4.519	0	0	0
2013/01/02	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R157	07/02/2013			Bond Future	5.3282	125.0786	5.3174	125.1074	(0.202)	0.0000	0.0000	7,467
2013/01/02	R157	07/02/2013	6.28	Call	Bond Future	2,512.7900	2.5128	2,541.4700	2.5415	1.141	0	0	0
2013/01/02	R157	07/02/2013	6.28	Put	Bond Future	0.3200	0.0003	0.2000	0.0002	(37.500)	0	0	0
2013/01/02	R157	07/02/2013	6.50	Call	Bond Future	3,083.5200	3.0835	3,112.3000	3.1123	0.933	0	0	0
2013/01/02	R157	07/02/2013	6.50	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2013/01/02	R157	07/02/2013	6.70	Call	Bond Future	3,599.5000	3.5995	3,628.3000	3.6283	0.800	0	0	0
2013/01/02	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R157	07/02/2013	6.75	Call	Bond Future	3,728.0400	3.7280	3,756.8400	3.7568	0.773	0	0	0
2013/01/02	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R157	07/02/2013	6.80	Call	Bond Future	3,856.4000	3.8564	3,885.2000	3.8852	0.747	0	0	0
2013/01/02	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R157	02/05/2013			Bond Future	5.3319	119.7878	5.3195	119.8181	(0.233)	0.0000	0.0000	13,141
2013/01/02	R157	02/05/2013	5.35	Call	Bond Future	576.9700	0.5770	588.1000	0.5881	1.929	0	0	0
2013/01/02	R157	02/05/2013	5.35	Put	Bond Future	532.9400	0.5329	513.8500	0.5138	(3.582)	0	0	0
2013/01/02	R157	02/05/2013	5.36	Call	Bond Future	589.7400	0.5897	601.0900	0.6011	1.925	0	0	0
2013/01/02	R157	02/05/2013	5.36	Put	Bond Future	521.3800	0.5214	502.5100	0.5025	(3.619)	0	0	0
2013/01/02	R157	02/05/2013	5.34	Call	Bond Future	564.3600	0.5644	575.2800	0.5753	1.935	0	0	0
2013/01/02	R157	02/05/2013	5.34	Put	Bond Future	544.6700	0.5447	525.3700	0.5254	(3.543)	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
2013/01/02	R157	07/11/2013			Bond Future	5.3355	116.2722	5.3191	116.3032	(0.307)	0.0000	0.0000	0
2013/01/02	R157	07/11/2013	5.60	Call	Bond Future	1,069.9300	1.0699	1,086.2400	1.0862	1.524	0	0	0
2013/01/02	R157	07/11/2013	5.60	Put	Bond Future	570.7300	0.5707	556.0000	0.5560	(2.581)	0	0	0
2013/01/02	R157	07/11/2013	5.61	Call	Bond Future	1,081.5900	1.0816	1,098.0200	1.0980	1.519	0	0	0
2013/01/02	R157	07/11/2013	5.61	Put	Bond Future	563.5700	0.5636	548.9600	0.5490	(2.592)	0	0	0
2013/01/02	R157	07/11/2013	5.59	Call	Bond Future	1,058.3500	1.0583	1,074.5400	1.0745	1.530	0	0	0
2013/01/02	R157	07/11/2013	5.59	Put	Bond Future	577.9700	0.5780	563.1200	0.5631	(2.569)	0	0	0
2013/01/02	R186	07/02/2013			Bond Future	7.2909	129.2050	7.2534	129.5897	(0.514)	0.0000	0.0000	55,188
2013/01/02	R186	07/02/2013	7.00	Call	Bond Future	893.4200	0.8934	960.1000	0.9601	7.463	0	0	10,300
2013/01/02	R186	07/02/2013	7.00	Put	Bond Future	3,923.8100	3.9238	3,605.8300	3.6058	(8.104)	0	0	0
2013/01/02	R186	07/02/2013	7.25	Call	Bond Future	1,855.8400	1.8558	1,989.5000	1.9895	7.202	0	0	670
2013/01/02	R186	07/02/2013	7.25	Put	Bond Future	2,275.5000	2.2755	2,024.5000	2.0245	(11.031)	0	0	0
2013/01/02	R186	07/02/2013	7.29	Call	Bond Future	2,055.2500	2.0553	2,201.2200	2.2012	7.102	0	0	0
2013/01/02	R186	07/02/2013	7.29	Put	Bond Future	2,063.9600	2.0640	1,825.2700	1.8253	(11.565)	0	0	100
2013/01/02	R186	07/02/2013	8.50	Call	Bond Future	11,617.0000	11.6170	11,994.1100	11.9941	3.246	0	0	0
2013/01/02	R186	07/02/2013	8.50	Put	Bond Future	21.9200	0.0219	14.3700	0.0144	(34.443)	0	0	0
2013/01/02	R186	07/02/2013	8.55	Call	Bond Future	12,058.7100	12.0587	12,437.4100	12.4374	3.140	0	0	0
2013/01/02	R186	07/02/2013	8.55	Put	Bond Future	16.7600	0.0168	10.8000	0.0108	(35.561)	0	0	0
2013/01/02	R186	07/02/2013	8.32	Call	Bond Future	10,020.3400	10.0203	10,388.5000	10.3885	3.674	0	0	0
2013/01/02	R186	07/02/2013	8.32	Put	Bond Future	54.5200	0.0545	38.0200	0.0380	(30.264)	0	0	2,000
2013/01/02	R186	07/02/2013	8.45	Call	Bond Future	11,174.2100	11.1742	11,549.4000	11.5494	3.358	0	0	0
2013/01/02	R186	07/02/2013	8.45	Put	Bond Future	28.4700	0.0285	19.0000	0.0190	(33.263)	0	0	0
2013/01/02	R186	07/02/2013	8.47	Call	Bond Future	11,351.4300	11.3514	11,727.4400	11.7274	3.312	0	0	0
2013/01/02	R186	07/02/2013	8.47	Put	Bond Future	25.6600	0.0257	17.0100	0.0170	(33.710)	0	0	0
2013/01/02	R186	07/02/2013	7.50	Call	Bond Future	3,293.5600	3.2936	3,506.0900	3.5061	6.453	0	0	575
2013/01/02	R186	07/02/2013	7.50	Put	Bond Future	1,174.7200	1.1747	1,002.5900	1.0026	(14.653)	0	0	0
2013/01/02	R186	07/02/2013	7.75	Call	Bond Future	5,122.3900	5.1224	5,405.9500	5.4060	5.536	0	0	1,000
2013/01/02	R186	07/02/2013	7.75	Put	Bond Future	534.9800	0.5350	433.8800	0.4339	(18.898)	0	0	0
2013/01/02	R186	07/02/2013	8.00	Call	Bond Future	7,202.8100	7.2028	7,536.7800	7.5368	4.637	0	0	0
2013/01/02	R186	07/02/2013	8.00	Put	Bond Future	214.5700	0.2146	163.8800	0.1639	(23.624)	0	0	150
2013/01/02	R186	02/05/2013			Bond Future	7.3495	130.7658	7.3108	131.1562	(0.527)	0.0000	0.0000	12
2013/01/02	R186	02/05/2013	7.40	Call	Bond Future	4,035.1000	4.0351	4,216.5000	4.2165	4.496	0	0	0
2013/01/02	R186	02/05/2013	7.40	Put	Bond Future	3,528.4500	3.5285	3,319.3900	3.3194	(5.925)	0	0	0
2013/01/02	R186	02/05/2013	7.41	Call	Bond Future	4,086.9000	4.0869	4,269.9800	4.2700	4.480	0	0	0
2013/01/02	R186	02/05/2013	7.41	Put	Bond Future	3,480.2400	3.4802	3,272.8600	3.2729	(5.959)	0	0	0
2013/01/02	R186	02/05/2013	7.39	Call	Bond Future	3,983.6700	3.9837	4,163.3900	4.1634	4.511	0	0	0
2013/01/02	R186	02/05/2013	7.39	Put	Bond Future	3,577.1400	3.5771	3,366.4000	3.3664	(5.891)	0	0	0
2013/01/02	R186	07/11/2013			Bond Future	7.4872	128.9992	7.4457	129.4003	(0.554)	0.0000	0.0000	0
2013/01/02	R186	07/11/2013	8.15	Call	Bond Future	9,904.5400	9.9045	10,157.9200	10.1579	2.558	0	0	0
2013/01/02	R186	07/11/2013	8.15	Put	Bond Future	3,732.6200	3.7326	3,584.8300	3.5848	(3.959)	0	0	0
2013/01/02	R186	07/11/2013	8.16	Call	Bond Future	9,963.5400	9.9635	10,217.7700	10.2178	2.552	0	0	0
2013/01/02	R186	07/11/2013	8.16	Put	Bond Future	3,701.8000	3.7018	3,554.8600	3.5549	(3.969)	0	0	0
2013/01/02	R186	07/11/2013	8.75	Call	Bond Future	13,576.7000	13.5767	13,877.1100	13.8771	2.213	0	0	0
2013/01/02	R186	07/11/2013	8.75	Put	Bond Future	2,180.1000	2.1801	2,079.3400	2.0793	(4.622)	0	0	130
2013/01/02	R186	07/11/2013	8.14	Call	Bond Future	9,845.6600	9.8457	10,098.1800	10.0982	2.565	0	0	0
2013/01/02	R186	07/11/2013	8.14	Put	Bond Future	3,763.6600	3.7637	3,615.0100	3.6150	(3.950)	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
2013/01/02	R189	07/02/2013			Bond Future	217.8883	217.8883	217.9113	217.9113	0.011	0.0000	0.0000	154
2013/01/02	R189	07/02/2013	212.99	Call	Bond Future	4,898.2500	4.8982	4,921.3200	4.9213	0.471	0	0	0
2013/01/02	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R189	07/02/2013	213.00	Call	Bond Future	4,888.2500	4.8882	4,911.3200	4.9113	0.472	0	0	0
2013/01/02	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R189	07/02/2013	213.01	Call	Bond Future	4,878.2500	4.8782	4,901.3200	4.9013	0.473	0	0	0
2013/01/02	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R197	07/02/2013			Bond Future	286.9866	286.9866	287.0585	287.0585	0.025	0.0000	0.0000	2,633
2013/01/02	R197	07/02/2013	278.99	Call	Bond Future	7,996.6000	7.9966	8,068.5100	8.0685	0.899	0	0	0
2013/01/02	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R197	07/02/2013	279.00	Call	Bond Future	7,986.6000	7.9866	8,058.5100	8.0585	0.900	0	0	0
2013/01/02	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R197	07/02/2013	279.01	Call	Bond Future	7,976.6000	7.9766	8,048.5100	8.0485	0.902	0	0	0
2013/01/02	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R197	02/05/2013			Bond Future	290.5993	290.5993	290.6736	290.6736	0.026	0.0000	0.0000	40
2013/01/02	R197	02/05/2013	282.39	Call	Bond Future	8,209.2600	8.2093	8,283.5700	8.2836	0.905	0	0	0
2013/01/02	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R197	02/05/2013	282.40	Call	Bond Future	8,199.2600	8.1993	8,273.5700	8.2736	0.906	0	0	0
2013/01/02	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R197	02/05/2013	282.41	Call	Bond Future	8,189.2600	8.1893	8,263.5700	8.2636	0.907	0	0	0
2013/01/02	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R201	07/02/2013			Bond Future	5.0299	107.7716	5.0257	107.7793	(0.083)	0.0000	0.0000	1,540
2013/01/02	R201	07/02/2013	4.98	Call	Bond Future	149.1000	0.1491	147.3600	0.1474	(1.167)	0	0	0
2013/01/02	R201	07/02/2013	4.98	Put	Bond Future	240.2800	0.2403	230.8900	0.2309	(3.908)	0	0	0
2013/01/02	R201	07/02/2013	5.60	Call	Bond Future	1,037.8300	1.0378	1,044.7400	1.0447	0.666	0	0	0
2013/01/02	R201	07/02/2013	5.60	Put	Bond Future	3.6500	0.0037	2.9100	0.0029	(20.274)	0	0	0
2013/01/02	R201	07/02/2013	6.20	Call	Bond Future	2,108.4300	2.1084	2,116.0800	2.1161	0.363	0	0	0
2013/01/02	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R201	07/02/2013	6.25	Call	Bond Future	2,197.3000	2.1973	2,204.9500	2.2050	0.348	0	0	0
2013/01/02	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R201	07/02/2013	6.30	Call	Bond Future	2,286.0700	2.2861	2,293.7200	2.2937	0.335	0	0	0
2013/01/02	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R201	02/05/2013			Bond Future	4.9929	109.0735	4.9875	109.0822	(0.109)	0.0000	0.0000	4
2013/01/02	R201	02/05/2013	4.05	Call	Bond Future	4.9800	0.0050	4.8700	0.0049	(2.209)	0	0	0
2013/01/02	R201	02/05/2013	4.05	Put	Bond Future	1,530.7300	1.5307	1,521.9400	1.5219	(0.574)	0	0	0
2013/01/02	R201	02/05/2013	4.06	Call	Bond Future	5.3200	0.0053	5.2000	0.0052	(2.256)	0	0	0
2013/01/02	R201	02/05/2013	4.06	Put	Bond Future	1,514.7300	1.5147	1,505.9300	1.5059	(0.581)	0	0	0
2013/01/02	R201	02/05/2013	4.04	Call	Bond Future	4.6600	0.0047	4.5500	0.0046	(2.361)	0	0	0
2013/01/02	R201	02/05/2013	4.04	Put	Bond Future	1,546.7400	1.5467	1,537.9500	1.5379	(0.568)	0	0	0
2013/01/02	R201	07/11/2013			Bond Future	4.8342	107.6042	4.8261	107.6131	(0.168)	0.0000	0.0000	0
2013/01/02	R201	07/11/2013	4.80	Call	Bond Future	391.2700	0.3913	394.3100	0.3943	0.777	0	0	0
2013/01/02	R201	07/11/2013	4.80	Put	Bond Future	428.8700	0.4289	423.0000	0.4230	(1.369)	0	0	0
2013/01/02	R201	07/11/2013	4.81	Call	Bond Future	397.0100	0.3970	400.0800	0.4001	0.773	0	0	0
2013/01/02	R201	07/11/2013	4.81	Put	Bond Future	423.6100	0.4236	417.7700	0.4178	(1.379)	0	0	0
2013/01/02	R201	07/11/2013	4.79	Call	Bond Future	385.5800	0.3856	388.5800	0.3886	0.778	0	0	0
2013/01/02	R201	07/11/2013	4.79	Put	Bond Future	434.1800	0.4342	428.2700	0.4283	(1.361)	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
2013/01/02	R202	07/02/2013			Bond Future	217.7057	217.7057	217.7729	217.7729	0.031	0.0000	0.0000	51,536
2013/01/02	R202	07/02/2013	204.99	Call	Bond Future	12,715.6900	12.7157	12,782.9100	12.7829	0.529	0	0	0
2013/01/02	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R202	07/02/2013	205.00	Call	Bond Future	12,705.6900	12.7057	12,772.9100	12.7729	0.529	0	0	0
2013/01/02	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R202	07/02/2013	205.01	Call	Bond Future	12,695.6900	12.6957	12,762.9100	12.7629	0.529	0	0	0
2013/01/02	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R202	02/05/2013			Bond Future	220.4462	220.4462	220.5153	220.5153	0.031	0.0000	0.0000	1
2013/01/02	R202	02/05/2013	211.04	Call	Bond Future	9,406.2200	9.4062	9,475.2900	9.4753	0.734	0	0	0
2013/01/02	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R202	02/05/2013	211.05	Call	Bond Future	9,396.2200	9.3962	9,465.2900	9.4653	0.735	0	0	0
2013/01/02	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R202	02/05/2013	211.06	Call	Bond Future	9,386.2200	9.3862	9,455.2900	9.4553	0.736	0	0	0
2013/01/02	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R203	07/02/2013			Bond Future	5.7844	113.2181	5.7678	113.2877	(0.286)	0.0000	0.0000	19,398
2013/01/02	R203	07/02/2013	5.54	Call	Bond Future	221.2100	0.2212	226.0100	0.2260	2.170	0	0	10,000
2013/01/02	R203	07/02/2013	5.54	Put	Bond Future	1,256.4300	1.2564	1,191.6200	1.1916	(5.158)	0	0	0
2013/01/02	R203	07/02/2013	6.11	Call	Bond Future	1,519.0700	1.5191	1,565.7200	1.5657	3.071	0	0	12,600
2013/01/02	R203	07/02/2013	6.11	Put	Bond Future	157.7800	0.1578	134.8200	0.1348	(14.552)	0	0	3,254
2013/01/02	R203	07/02/2013	6.45	Call	Bond Future	2,784.4800	2.7845	2,848.5500	2.8486	2.301	0	0	0
2013/01/02	R203	07/02/2013	6.45	Put	Bond Future	23.8100	0.0238	18.2700	0.0183	(23.268)	0	0	0
2013/01/02	R203	07/02/2013	6.94	Call	Bond Future	4,739.4400	4.7394	4,808.8000	4.8088	1.463	0	0	0
2013/01/02	R203	07/02/2013	6.94	Put	Bond Future	0.6500	0.0007	0.4000	0.0004	(38.462)	0	0	0
2013/01/02	R203	07/02/2013	7.15	Call	Bond Future	5,572.9400	5.5729	5,642.5100	5.6425	1.248	0	0	0
2013/01/02	R203	07/02/2013	7.15	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2013/01/02	R203	07/02/2013	6.50	Call	Bond Future	2,981.8800	2.9819	3,047.2300	3.0472	2.192	0	0	0
2013/01/02	R203	07/02/2013	6.50	Put	Bond Future	17.2900	0.0173	13.0300	0.0130	(24.639)	0	0	0
2013/01/02	R203	07/02/2013	6.55	Call	Bond Future	3,180.4300	3.1804	3,246.8000	3.2468	2.087	0	0	0
2013/01/02	R203	07/02/2013	6.55	Put	Bond Future	12.3900	0.0124	9.1500	0.0092	(26.150)	0	0	0
2013/01/02	R203	07/02/2013	6.65	Call	Bond Future	3,579.6700	3.5797	3,647.4900	3.6475	1.895	0	0	0
2013/01/02	R203	07/02/2013	6.65	Put	Bond Future	6.1500	0.0062	4.3600	0.0044	(29.106)	0	0	30,250
2013/01/02	R203	02/05/2013			Bond Future	5.8148	110.4292	5.7970	110.5006	(0.306)	0.0000	0.0000	22
2013/01/02	R203	02/05/2013	5.90	Call	Bond Future	1,273.4800	1.2735	1,304.5400	1.3045	2.439	0	0	0
2013/01/02	R203	02/05/2013	5.90	Put	Bond Future	932.4200	0.9324	892.0400	0.8920	(4.331)	0	0	0
2013/01/02	R203	02/05/2013	5.91	Call	Bond Future	1,295.8600	1.2959	1,327.3500	1.3274	2.430	0	0	0
2013/01/02	R203	02/05/2013	5.91	Put	Bond Future	914.8400	0.9148	874.8900	0.8749	(4.367)	0	0	0
2013/01/02	R203	02/05/2013	5.89	Call	Bond Future	1,251.3200	1.2513	1,281.9500	1.2819	2.448	0	0	0
2013/01/02	R203	02/05/2013	5.89	Put	Bond Future	950.2400	0.9502	909.4300	0.9094	(4.295)	0	0	0
2013/01/02	R203	07/11/2013			Bond Future	5.8930	109.3039	5.8723	109.3773	(0.350)	0.0000	0.0000	0
2013/01/02	R203	07/11/2013	6.00	Call	Bond Future	1,948.2700	1.9483	1,982.7500	1.9828	1.770	0	0	0
2013/01/02	R203	07/11/2013	6.00	Put	Bond Future	1,568.3900	1.5684	1,529.4200	1.5294	(2.485)	0	0	0
2013/01/02	R203	07/11/2013	6.01	Call	Bond Future	1,967.7700	1.9678	2,002.4800	2.0025	1.764	0	0	0
2013/01/02	R203	07/11/2013	6.01	Put	Bond Future	1,552.4800	1.5525	1,513.7400	1.5137	(2.495)	0	0	0
2013/01/02	R203	07/11/2013	5.99	Call	Bond Future	1,929.2800	1.9293	1,963.5100	1.9635	1.774	0	0	0
2013/01/02	R203	07/11/2013	5.99	Put	Bond Future	1,584.8300	1.5848	1,545.6100	1.5456	(2.475)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/02	R204	07/02/2013			Bond Future	6.0312		110.7434	6.0096	110.8552	(0.360)	0.0000	0.0000	16,672
2013/01/02	R204	07/02/2013	7.29	Call	Bond Future	6,259.4100		6.2594	6,370.8500	6.3709	1.780	0	0	0
2013/01/02	R204	07/02/2013	7.29	Put	Bond Future	1.0700		0.0011	0.6600	0.0007	(38.318)	0	0	0
2013/01/02	R204	07/02/2013	7.45	Call	Bond Future	7,022.3000		7.0223	7,134.0300	7.1340	1.591	0	0	0
2013/01/02	R204	07/02/2013	7.45	Put	Bond Future	0.2800		0.0003	0.1600	0.0002	(42.857)	0	0	0
2013/01/02	R204	07/02/2013	7.95	Call	Bond Future	9,364.1500		9.3641	9,476.0000	9.4760	1.194	0	0	0
2013/01/02	R204	07/02/2013	7.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R204	07/02/2013	8.00	Call	Bond Future	9,594.7100		9.5947	9,706.5600	9.7066	1.166	0	0	0
2013/01/02	R204	07/02/2013	8.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R204	07/02/2013	8.05	Call	Bond Future	9,824.6300		9.8246	9,936.4800	9.9365	1.138	0	0	0
2013/01/02	R204	07/02/2013	8.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R204	02/05/2013			Bond Future	6.0697		112.0812	6.0467	112.1953	(0.379)	0.0000	0.0000	24
2013/01/02	R204	02/05/2013	6.30	Call	Bond Future	2,168.4500		2.1684	2,228.2000	2.2282	2.755	0	0	0
2013/01/02	R204	02/05/2013	6.30	Put	Bond Future	1,033.0300		1.0330	978.6200	0.9786	(5.267)	0	0	0
2013/01/02	R204	02/05/2013	6.31	Call	Bond Future	2,199.1600		2.1992	2,259.5000	2.2595	2.744	0	0	0
2013/01/02	R204	02/05/2013	6.31	Put	Bond Future	1,014.7600		1.0148	960.9400	0.9609	(5.304)	0	0	0
2013/01/02	R204	02/05/2013	6.29	Call	Bond Future	2,137.9600		2.1380	2,197.1100	2.1971	2.767	0	0	0
2013/01/02	R204	02/05/2013	6.29	Put	Bond Future	1,051.5500		1.0516	996.5400	0.9965	(5.231)	0	0	0
2013/01/02	R204	07/11/2013			Bond Future	6.1639		111.0774	6.1381	111.1948	(0.420)	0.0000	0.0000	0
2013/01/02	R204	07/11/2013	6.30	Call	Bond Future	2,781.2700		2.7813	2,838.4400	2.8384	2.056	0	0	0
2013/01/02	R204	07/11/2013	6.30	Put	Bond Future	2,166.7800		2.1668	2,106.6300	2.1066	(2.776)	0	0	0
2013/01/02	R204	07/11/2013	6.31	Call	Bond Future	2,806.3400		2.8063	2,863.8500	2.8638	2.049	0	0	0
2013/01/02	R204	07/11/2013	6.31	Put	Bond Future	2,146.8500		2.1469	2,087.0400	2.0870	(2.786)	0	0	0
2013/01/02	R204	07/11/2013	7.00	Call	Bond Future	4,798.0800		4.7981	4,877.4300	4.8774	1.654	0	0	0
2013/01/02	R204	07/11/2013	7.00	Put	Bond Future	1,088.8800		1.0889	1,050.9100	1.0509	(3.487)	0	0	180
2013/01/02	R204	07/11/2013	6.29	Call	Bond Future	2,756.3200		2.7563	2,813.1500	2.8131	2.062	0	0	0
2013/01/02	R204	07/11/2013	6.29	Put	Bond Future	2,186.8500		2.1869	2,126.3600	2.1264	(2.766)	0	0	0
2013/01/02	R206	07/02/2013			Bond Future	5.0162		102.7865	5.0192	102.7838	0.059	0.0000	0.0000	1,120
2013/01/02	R206	07/02/2013	4.76	Call	Bond Future	12.5800		0.0126	11.1800	0.0112	(11.129)	0	0	0
2013/01/02	R206	07/02/2013	4.76	Put	Bond Future	245.4500		0.2455	246.7300	0.2467	0.521	0	0	0
2013/01/02	R206	07/02/2013	5.00	Call	Bond Future	74.8900		0.0749	71.4500	0.0714	(4.593)	0	0	0
2013/01/02	R206	07/02/2013	5.00	Put	Bond Future	89.6100		0.0896	88.8500	0.0888	(0.848)	0	0	0
2013/01/02	R206	07/02/2013	5.95	Call	Bond Future	841.7400		0.8417	839.0600	0.8391	(0.318)	0	0	0
2013/01/02	R206	07/02/2013	5.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R206	07/02/2013	6.00	Call	Bond Future	886.5000		0.8865	883.8200	0.8838	(0.302)	0	0	0
2013/01/02	R206	07/02/2013	6.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R206	07/02/2013	6.05	Call	Bond Future	931.2400		0.9312	928.5600	0.9286	(0.288)	0	0	0
2013/01/02	R206	07/02/2013	6.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R206	02/05/2013			Bond Future	4.9385		104.0281	4.9410	104.0263	0.051	0.0000	0.0000	23
2013/01/02	R206	02/05/2013	3.40	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2013/01/02	R206	02/05/2013	3.40	Put	Bond Future	1,060.1900		1.0602	1,061.9300	1.0619	0.164	0	0	0
2013/01/02	R206	02/05/2013	3.41	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2013/01/02	R206	02/05/2013	3.41	Put	Bond Future	1,053.2400		1.0532	1,054.9800	1.0550	0.165	0	0	0
2013/01/02	R206	02/05/2013	3.39	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2013/01/02	R206	02/05/2013	3.39	Put	Bond Future	1,067.1400		1.0671	1,068.8800	1.0689	0.163	0	0	0
2013/01/02	R206	07/11/2013			Bond Future	3.7549		103.0714	3.7645	103.0697	0.257	0.0000	0.0000	0
2013/01/02	R206	07/11/2013	4.30	Call	Bond Future	116.3000		0.1163	114.8400	0.1148	(1.255)	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
2013/01/02	R206	07/11/2013	4.30	Put	Bond Future	18.5200	0.0185	18.7900	0.0188	1.458	0	0	0
2013/01/02	R206	07/11/2013	4.31	Call	Bond Future	117.6700	0.1177	116.2100	0.1162	(1.241)	0	0	0
2013/01/02	R206	07/11/2013	4.31	Put	Bond Future	18.1000	0.0181	18.3700	0.0184	1.492	0	0	0
2013/01/02	R206	07/11/2013	4.29	Call	Bond Future	114.9300	0.1149	113.4800	0.1135	(1.262)	0	0	0
2013/01/02	R206	07/11/2013	4.29	Put	Bond Future	18.9500	0.0190	19.2300	0.0192	1.478	0	0	0
2013/01/02	R207	07/02/2013			Bond Future	6.2892	105.8797	6.2724	105.9759	(0.267)	0.0000	0.0000	11,309
2013/01/02	R207	07/02/2013	7.66	Call	Bond Future	7,499.9500	7.5000	7,595.9600	7.5960	1.280	0	0	0
2013/01/02	R207	07/02/2013	7.66	Put	Bond Future	0.6700	0.0007	0.4200	0.0004	(37.313)	0	0	0
2013/01/02	R207	07/02/2013	7.80	Call	Bond Future	8,227.7700	8.2278	8,323.9400	8.3239	1.169	0	0	0
2013/01/02	R207	07/02/2013	7.80	Put	Bond Future	0.2100	0.0002	0.1200	0.0001	(42.857)	0	0	0
2013/01/02	R207	07/02/2013	8.20	Call	Bond Future	10,271.7400	10.2717	10,368.0000	10.3680	0.937	0	0	0
2013/01/02	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R207	07/02/2013	8.25	Call	Bond Future	10,523.5000	10.5235	10,619.7600	10.6198	0.915	0	0	0
2013/01/02	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R207	07/02/2013	8.30	Call	Bond Future	10,774.4400	10.7744	10,870.7000	10.8707	0.893	0	0	0
2013/01/02	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R207	02/05/2013			Bond Future	6.3348	107.1586	6.3170	107.2570	(0.280)	0.0000	0.0000	0
2013/01/02	R207	02/05/2013	6.45	Call	Bond Future	2,125.3600	2.1254	2,166.8500	2.1669	1.952	0	0	0
2013/01/02	R207	02/05/2013	6.45	Put	Bond Future	1,488.4200	1.4884	1,431.4800	1.4315	(3.826)	0	0	0
2013/01/02	R207	02/05/2013	6.46	Call	Bond Future	2,156.1600	2.1562	2,198.1500	2.1981	1.947	0	0	0
2013/01/02	R207	02/05/2013	6.46	Put	Bond Future	1,464.1700	1.4642	1,407.7300	1.4077	(3.855)	0	0	0
2013/01/02	R207	02/05/2013	6.44	Call	Bond Future	2,094.8100	2.0948	2,135.7900	2.1358	1.956	0	0	0
2013/01/02	R207	02/05/2013	6.44	Put	Bond Future	1,512.9600	1.5130	1,455.5100	1.4555	(3.797)	0	0	0
2013/01/02	R207	07/11/2013			Bond Future	6.4418	106.4152	6.4222	106.5163	(0.305)	0.0000	0.0000	0
2013/01/02	R207	07/11/2013	6.70	Call	Bond Future	3,636.3100	3.6363	3,686.5000	3.6865	1.380	0	0	0
2013/01/02	R207	07/11/2013	6.70	Put	Bond Future	2,315.7300	2.3157	2,264.7400	2.2647	(2.202)	0	0	0
2013/01/02	R207	07/11/2013	6.71	Call	Bond Future	3,666.1900	3.6662	3,716.6700	3.7167	1.377	0	0	0
2013/01/02	R207	07/11/2013	6.71	Put	Bond Future	2,294.8900	2.2949	2,244.1900	2.2442	(2.209)	0	0	0
2013/01/02	R207	07/11/2013	6.69	Call	Bond Future	3,606.5300	3.6065	3,656.4500	3.6564	1.384	0	0	0
2013/01/02	R207	07/11/2013	6.69	Put	Bond Future	2,336.7100	2.3367	2,285.4500	2.2854	(2.194)	0	0	0
2013/01/02	R208	07/02/2013			Bond Future	6.3885	104.7577	6.3769	104.8315	(0.182)	0.0000	0.0000	19,911
2013/01/02	R208	07/02/2013	6.00	Call	Bond Future	273.2500	0.2732	267.4700	0.2675	(2.115)	0	0	12,250
2013/01/02	R208	07/02/2013	6.00	Put	Bond Future	2,779.0300	2.7790	2,699.5100	2.6995	(2.861)	0	0	0
2013/01/02	R208	07/02/2013	7.78	Call	Bond Future	8,388.2400	8.3882	8,461.6000	8.4616	0.875	0	0	0
2013/01/02	R208	07/02/2013	7.78	Put	Bond Future	1.1500	0.0012	0.7700	0.0008	(33.043)	0	0	0
2013/01/02	R208	07/02/2013	7.85	Call	Bond Future	8,786.6900	8.7867	8,860.1900	8.8602	0.836	0	0	0
2013/01/02	R208	07/02/2013	7.85	Put	Bond Future	0.6800	0.0007	0.4400	0.0004	(35.294)	0	0	0
2013/01/02	R208	07/02/2013	8.83	Call	Bond Future	14,154.9000	14.1549	14,228.6400	14.2286	0.521	0	0	0
2013/01/02	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R208	07/02/2013	7.95	Call	Bond Future	9,352.5600	9.3526	9,426.1800	9.4262	0.787	0	0	0
2013/01/02	R208	07/02/2013	7.95	Put	Bond Future	0.3100	0.0003	0.1900	0.0002	(38.710)	0	0	0
2013/01/02	R208	07/02/2013	8.00	Call	Bond Future	9,633.9600	9.6340	9,707.6200	9.7076	0.765	0	0	0
2013/01/02	R208	07/02/2013	8.00	Put	Bond Future	0.2000	0.0002	0.1200	0.0001	(40.000)	0	0	0
2013/01/02	R208	07/02/2013	8.05	Call	Bond Future	9,914.3400	9.9143	9,988.0300	9.9880	0.743	0	0	0
2013/01/02	R208	07/02/2013	8.05	Put	Bond Future	0.1300	0.0001	0.0800	0.0001	(38.462)	0	0	0
2013/01/02	R208	02/05/2013			Bond Future	6.4302	102.6301	6.4180	102.7057	(0.190)	0.0000	0.0000	47

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
2013/01/02	R208	02/05/2013	6.66	Call	Bond Future	2,845.4000	2.8454	2,875.9600	2.8760	1.074	0	0	0
2013/01/02	R208	02/05/2013	6.66	Put	Bond Future	1,434.7000	1.4347	1,389.6700	1.3897	(3.139)	0	0	0
2013/01/02	R208	02/05/2013	6.64	Call	Bond Future	2,771.3100	2.7713	2,801.1000	2.8011	1.075	0	0	0
2013/01/02	R208	02/05/2013	6.64	Put	Bond Future	1,482.4500	1.4825	1,436.6500	1.4366	(3.089)	0	0	0
2013/01/02	R208	02/05/2013	6.65	Call	Bond Future	2,808.2400	2.8082	2,838.4100	2.8384	1.074	0	0	0
2013/01/02	R208	02/05/2013	6.65	Put	Bond Future	1,458.4300	1.4584	1,413.0100	1.4130	(3.114)	0	0	0
2013/01/02	R208	07/11/2013			Bond Future	6.5310	102.0543	6.5177	102.1319	(0.204)	0.0000	0.0000	0
2013/01/02	R208	07/11/2013	6.81	Call	Bond Future	4,289.3700	4.2894	4,324.5700	4.3246	0.821	0	0	0
2013/01/02	R208	07/11/2013	6.81	Put	Bond Future	2,678.6600	2.6787	2,636.2300	2.6362	(1.584)	0	0	0
2013/01/02	R208	07/11/2013	7.50	Call	Bond Future	6,868.0900	6.8681	6,917.1800	6.9172	0.715	0	0	0
2013/01/02	R208	07/11/2013	7.50	Put	Bond Future	1,407.0500	1.4071	1,378.5100	1.3785	(2.028)	0	0	230
2013/01/02	R208	07/11/2013	6.79	Call	Bond Future	4,222.9300	4.2229	4,257.7000	4.2577	0.823	0	0	0
2013/01/02	R208	07/11/2013	6.79	Put	Bond Future	2,726.6300	2.7266	2,683.7700	2.6838	(1.572)	0	0	0
2013/01/02	R208	07/11/2013	6.80	Call	Bond Future	4,256.0900	4.2561	4,291.0800	4.2911	0.822	0	0	0
2013/01/02	R208	07/11/2013	6.80	Put	Bond Future	2,702.5600	2.7026	2,659.9200	2.6599	(1.578)	0	0	0
2013/01/02	R209	07/02/2013			Bond Future	8.0870	83.2211	8.0546	83.5083	(0.401)	0.0000	0.0000	11,334
2013/01/02	R209	07/02/2013	8.63	Call	Bond Future	4,856.7400	4.8567	5,088.5100	5.0885	4.772	0	0	0
2013/01/02	R209	07/02/2013	8.63	Put	Bond Future	270.0000	0.2700	214.6500	0.2146	(20.500)	0	0	11,000
2013/01/02	R209	07/02/2013	8.83	Call	Bond Future	6,290.4000	6.2904	6,548.8500	6.5488	4.109	0	0	0
2013/01/02	R209	07/02/2013	8.83	Put	Bond Future	115.9400	0.1159	87.2700	0.0873	(24.728)	0	0	14,000
2013/01/02	R209	07/02/2013	8.95	Call	Bond Future	7,168.9200	7.1689	7,437.7800	7.4378	3.750	0	0	0
2013/01/02	R209	07/02/2013	8.95	Put	Bond Future	66.6700	0.0667	48.4100	0.0484	(27.389)	0	0	0
2013/01/02	R209	07/02/2013	9.10	Call	Bond Future	8,268.4800	8.2685	8,545.7800	8.5458	3.354	0	0	0
2013/01/02	R209	07/02/2013	9.10	Put	Bond Future	31.8900	0.0319	22.0700	0.0221	(30.793)	0	0	0
2013/01/02	R209	07/02/2013	9.00	Call	Bond Future	7,535.8800	7.5359	7,808.0500	7.8080	3.612	0	0	0
2013/01/02	R209	07/02/2013	9.00	Put	Bond Future	52.4100	0.0524	37.4600	0.0375	(28.525)	0	0	0
2013/01/02	R209	07/02/2013	9.05	Call	Bond Future	7,902.5700	7.9026	8,177.5300	8.1775	3.479	0	0	0
2013/01/02	R209	07/02/2013	9.05	Put	Bond Future	41.0000	0.0410	28.8400	0.0288	(29.659)	0	0	0
2013/01/02	R209	07/02/2013	9.06	Call	Bond Future	7,975.8300	7.9758	8,251.2900	8.2513	3.454	0	0	0
2013/01/02	R209	07/02/2013	9.06	Put	Bond Future	39.0100	0.0390	27.3500	0.0273	(29.890)	0	0	0
2013/01/02	R209	02/05/2013			Bond Future	8.1462	81.0847	8.1129	81.3760	(0.409)	0.0000	0.0000	33
2013/01/02	R209	02/05/2013	8.01	Call	Bond Future	2,772.7900	2.7728	2,882.4100	2.8824	3.953	0	0	0
2013/01/02	R209	02/05/2013	8.01	Put	Bond Future	3,975.2700	3.9753	3,793.5800	3.7936	(4.571)	0	0	0
2013/01/02	R209	02/05/2013	7.99	Call	Bond Future	2,696.2200	2.6962	2,803.4300	2.8034	3.976	0	0	0
2013/01/02	R209	02/05/2013	7.99	Put	Bond Future	4,077.6100	4.0776	3,893.5100	3.8935	(4.515)	0	0	0
2013/01/02	R209	02/05/2013	8.00	Call	Bond Future	2,734.4400	2.7344	2,842.8600	2.8429	3.965	0	0	0
2013/01/02	R209	02/05/2013	8.00	Put	Bond Future	4,026.3000	4.0263	3,843.4100	3.8434	(4.542)	0	0	0
2013/01/02	R209	07/11/2013			Bond Future	8.2836	80.1682	8.2484	80.4676	(0.425)	0.0000	0.0000	0
2013/01/02	R209	07/11/2013	8.81	Call	Bond Future	8,511.1800	8.5112	8,687.0200	8.6870	2.066	0	0	0
2013/01/02	R209	07/11/2013	8.81	Put	Bond Future	4,230.4800	4.2305	4,106.8900	4.1069	(2.921)	0	0	0
2013/01/02	R209	07/11/2013	9.50	Call	Bond Future	11,837.1200	11.8371	12,050.9100	12.0509	1.806	0	0	0
2013/01/02	R209	07/11/2013	9.50	Put	Bond Future	2,469.0600	2.4691	2,383.4200	2.3834	(3.469)	0	0	180
2013/01/02	R209	07/11/2013	8.79	Call	Bond Future	8,417.9700	8.4180	8,592.6000	8.5926	2.074	0	0	0
2013/01/02	R209	07/11/2013	8.79	Put	Bond Future	4,293.3100	4.2933	4,168.5100	4.1685	(2.907)	0	0	0
2013/01/02	R209	07/11/2013	8.80	Call	Bond Future	8,464.5300	8.4645	8,639.7700	8.6398	2.070	0	0	0
2013/01/02	R209	07/11/2013	8.80	Put	Bond Future	4,261.7900	4.2618	4,137.6000	4.1376	(2.914)	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
2013/01/02	R210	07/02/2013			Bond Future	166.2464		166.2941		0.029	0.0000	0.0000	1,212
2013/01/02	R210	07/02/2013	156.99	Call	Bond Future	9,256.4200	9.2564	9,304.1200	9.3041	0.515	0	0	0
2013/01/02	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R210	07/02/2013	157.00	Call	Bond Future	9,246.4200	9.2464	9,294.1200	9.2941	0.516	0	0	0
2013/01/02	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R210	07/02/2013	157.01	Call	Bond Future	9,236.4200	9.2364	9,284.1200	9.2841	0.516	0	0	0
2013/01/02	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R210	02/05/2013			Bond Future	166.4820	166.4820	166.5313	166.5313	0.030	0.0000	0.0000	7
2013/01/02	R210	02/05/2013	161.14	Call	Bond Future	5,341.9700	5.3420	5,391.2700	5.3913	0.923	0	0	0
2013/01/02	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R210	02/05/2013	161.15	Call	Bond Future	5,331.9700	5.3320	5,381.2700	5.3813	0.925	0	0	0
2013/01/02	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R210	02/05/2013	161.16	Call	Bond Future	5,321.9700	5.3220	5,371.2700	5.3713	0.926	0	0	0
2013/01/02	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R211	07/02/2013			Bond Future	126.2373	126.2373	126.2584	126.2584	0.017	0.0000	0.0000	522
2013/01/02	R211	07/02/2013	122.99	Call	Bond Future	3,247.3400	3.2473	3,268.4400	3.2684	0.650	0	0	0
2013/01/02	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R211	07/02/2013	123.00	Call	Bond Future	3,237.3400	3.2373	3,258.4400	3.2584	0.652	0	0	0
2013/01/02	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R211	07/02/2013	123.01	Call	Bond Future	3,227.3400	3.2273	3,248.4400	3.2484	0.654	0	0	0
2013/01/02	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R211	02/05/2013			Bond Future	127.8265	127.8265	127.8485	127.8485	0.017	0.0000	0.0000	7
2013/01/02	R211	02/05/2013	125.69	Call	Bond Future	2,136.4800	2.1365	2,158.5000	2.1585	1.031	0	0	0
2013/01/02	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R211	02/05/2013	125.70	Call	Bond Future	2,126.4800	2.1265	2,148.5000	2.1485	1.036	0	0	0
2013/01/02	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R211	02/05/2013	125.71	Call	Bond Future	2,116.4800	2.1165	2,138.5000	2.1385	1.040	0	0	0
2013/01/02	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R212	07/02/2013			Bond Future	132.2405	132.2405	132.2736	132.2736	0.025	0.0000	0.0000	7,064
2013/01/02	R212	07/02/2013	128.99	Call	Bond Future	3,250.4600	3.2505	3,283.5600	3.2836	1.018	0	0	0
2013/01/02	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R212	07/02/2013	129.00	Call	Bond Future	3,240.4600	3.2405	3,273.5600	3.2736	1.021	0	0	0
2013/01/02	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R212	07/02/2013	129.01	Call	Bond Future	3,230.4600	3.2305	3,263.5600	3.2636	1.025	0	0	0
2013/01/02	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R212	02/05/2013			Bond Future	133.9052	133.9052	133.9394	133.9394	0.026	0.0000	0.0000	11
2013/01/02	R212	02/05/2013	131.09	Call	Bond Future	2,815.2000	2.8152	2,849.4300	2.8494	1.216	0	0	0
2013/01/02	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R212	02/05/2013	131.10	Call	Bond Future	2,805.2000	2.8052	2,839.4300	2.8394	1.220	0	0	0
2013/01/02	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R212	02/05/2013	131.11	Call	Bond Future	2,795.2000	2.7952	2,829.4300	2.8294	1.225	0	0	0
2013/01/02	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/02	R213	07/02/2013			Bond Future	7.7875	95.6210	7.7651	95.8242	(0.287)	0.0000	0.0000	10,414
2013/01/02	R213	07/02/2013	8.90	Call	Bond Future	9,381.9500	9.3820	9,576.5400	9.5765	2.074	0	0	0
2013/01/02	R213	07/02/2013	8.90	Put	Bond Future	33.0300	0.0330	24.4100	0.0244	(26.097)	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
2013/01/02	R213	07/02/2013	8.95	Call	Bond Future	9,761.6900	9.7617	9,957.9100	9.9579	2.010	0	0	0
2013/01/02	R213	07/02/2013	8.95	Put	Bond Future	25.7100	0.0257	18.7200	0.0187	(27.188)	0	0	0
2013/01/02	R213	07/02/2013	9.00	Call	Bond Future	10,140.2500	10.1402	10,337.8400	10.3378	1.949	0	0	0
2013/01/02	R213	07/02/2013	9.00	Put	Bond Future	19.8800	0.0199	14.2600	0.0143	(28.270)	0	0	0
2013/01/02	R213	07/02/2013	9.05	Call	Bond Future	10,517.4100	10.5174	10,716.1300	10.7161	1.889	0	0	0
2013/01/02	R213	07/02/2013	9.05	Put	Bond Future	15.2900	0.0153	10.8000	0.0108	(29.366)	0	0	0
2013/01/02	R213	02/05/2013			Bond Future	7.8449	93.2418	7.8219	93.4483	(0.293)	0.0000	0.0000	5
2013/01/02	R213	02/05/2013	7.86	Call	Bond Future	3,568.1100	3.5681	3,648.6900	3.6487	2.258	0	0	0
2013/01/02	R213	02/05/2013	7.86	Put	Bond Future	3,433.3600	3.4334	3,307.4100	3.3074	(3.668)	0	0	0
2013/01/02	R213	02/05/2013	7.84	Call	Bond Future	3,479.8800	3.4799	3,558.7500	3.5588	2.266	0	0	0
2013/01/02	R213	02/05/2013	7.84	Put	Bond Future	3,524.1500	3.5242	3,396.4900	3.3965	(3.622)	0	0	0
2013/01/02	R213	02/05/2013	7.85	Call	Bond Future	3,523.8500	3.5238	3,603.5600	3.6036	2.262	0	0	0
2013/01/02	R213	02/05/2013	7.85	Put	Bond Future	3,478.5500	3.4786	3,351.7300	3.3517	(3.646)	0	0	0
2013/01/02	R213	07/11/2013			Bond Future	7.9823	92.2668	7.9579	92.4790	(0.306)	0.0000	0.0000	0
2013/01/02	R213	07/11/2013	8.61	Call	Bond Future	8,893.2600	8.8933	9,017.7000	9.0177	1.399	0	0	0
2013/01/02	R213	07/11/2013	8.61	Put	Bond Future	3,671.4800	3.6715	3,583.7800	3.5838	(2.389)	0	0	0
2013/01/02	R213	07/11/2013	8.59	Call	Bond Future	8,792.5500	8.7925	8,916.0800	8.9161	1.405	0	0	0
2013/01/02	R213	07/11/2013	8.59	Put	Bond Future	3,730.3700	3.7304	3,641.7600	3.6418	(2.375)	0	0	0
2013/01/02	R213	07/11/2013	8.60	Call	Bond Future	8,842.8600	8.8429	8,966.8400	8.9668	1.402	0	0	0
2013/01/02	R213	07/11/2013	8.60	Put	Bond Future	3,700.8200	3.7008	3,612.6600	3.6127	(2.382)	0	0	0
2013/01/02	R214	07/02/2013			Bond Future	8.1269	85.0830	8.0995	85.3398	(0.337)	0.0000	0.0000	1,714
2013/01/02	R214	07/02/2013	8.59	Call	Bond Future	4,601.4000	4.6014	4,785.5700	4.7856	4.002	0	0	0
2013/01/02	R214	07/02/2013	8.59	Put	Bond Future	445.3000	0.4453	372.6500	0.3727	(16.315)	0	0	0
2013/01/02	R214	07/02/2013	8.60	Call	Bond Future	4,671.7200	4.6717	4,857.6800	4.8577	3.981	0	0	0
2013/01/02	R214	07/02/2013	8.60	Put	Bond Future	429.7400	0.4297	358.8800	0.3589	(16.489)	0	0	0
2013/01/02	R214	07/02/2013	8.61	Call	Bond Future	4,742.3400	4.7423	4,930.0600	4.9301	3.958	0	0	0
2013/01/02	R214	07/02/2013	8.61	Put	Bond Future	414.6500	0.4147	345.5500	0.3455	(16.665)	0	0	0

Total

353201