



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 28/01/2013 to 28/01/2013

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
2013/01/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	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
2013/01/28	2025	07/02/2013			Bond Future	113.4137	113.4137	113.1197	113.1197	(0.259)	0.0000	0.0000	0
2013/01/28	2025	07/02/2013	110.99	Call	Bond Future	2,423.6700	2.4237	2,129.6500	2.1297	(12.131)	0	0	0
2013/01/28	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2025	07/02/2013	111.00	Call	Bond Future	2,413.6700	2.4137	2,119.6500	2.1197	(12.181)	0	0	0
2013/01/28	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2025	07/02/2013	111.01	Call	Bond Future	2,403.6700	2.4037	2,109.6500	2.1097	(12.232)	0	0	0
2013/01/28	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2025	02/05/2013			Bond Future	113.4100	113.4100	114.5500	114.5500	1.005	0.0000	0.0000	0
2013/01/28	2025	02/05/2013	113.41	Call	Bond Future	0.0000	0.0000	1,136.2800	1.1363	100.000	0	0	0
2013/01/28	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2038	07/02/2013			Bond Future	111.6045	111.6045	111.6168	111.6168	0.011	0.0000	0.0000	0
2013/01/28	2038	07/02/2013	105.99	Call	Bond Future	5,614.4800	5.6145	5,626.7700	5.6268	0.219	0	0	0
2013/01/28	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2038	07/02/2013	106.00	Call	Bond Future	5,604.4800	5.6045	5,616.7700	5.6168	0.219	0	0	0
2013/01/28	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2038	07/02/2013	106.01	Call	Bond Future	5,594.4800	5.5945	5,606.7700	5.6068	0.220	0	0	0
2013/01/28	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2038	02/05/2013			Bond Future	111.6000	111.6000	113.0281	113.0281	1.280	0.0000	0.0000	0
2013/01/28	2038	02/05/2013	111.60	Call	Bond Future	0.0000	0.0000	1,423.6500	1.4237	100.000	0	0	0
2013/01/28	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2050	07/02/2013			Bond Future	117.5978	117.5978	117.6112	117.6112	0.011	0.0000	0.0000	0
2013/01/28	2050	07/02/2013	112.99	Call	Bond Future	4,607.8200	4.6078	4,621.2200	4.6212	0.291	0	0	0
2013/01/28	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2050	07/02/2013	113.00	Call	Bond Future	4,597.8200	4.5978	4,611.2200	4.6112	0.291	0	0	0
2013/01/28	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2050	07/02/2013	113.01	Call	Bond Future	4,587.8200	4.5878	4,601.2200	4.6012	0.292	0	0	0
2013/01/28	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	2050	02/05/2013			Bond Future	117.6000	117.6000	119.0983	119.0983	1.274	0.0000	0.0000	122
2013/01/28	2050	02/05/2013	117.60	Call	Bond Future	0.0000	0.0000	1,500.5100	1.5005	100.000	0	0	0
2013/01/28	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	AL7T	07/02/2013			Index Future	487.0590	487.0590	484.5730	484.5730	(0.510)	0.0000	0.0000	0
2013/01/28	AL7T	02/05/2013			Index Future	493.2280	493.2280	490.7050	490.7050	(0.512)	0.0000	0.0000	12

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
2013/01/28	AL7T	01/08/2013			Index Future	500.0000	500.0000	497.6200	497.6200	(0.476)	0.0000	0.0000	0
2013/01/28	ALBI	07/02/2013			Index Future	434.4170	434.4170	431.9990	431.9990	(0.557)	0.0000	0.0000	810
2013/01/28	ALBI	02/05/2013			Index Future	439.9190	439.9190	437.4650	437.4650	(0.558)	0.0000	0.0000	254
2013/01/28	ALBI	01/08/2013			Index Future	446.0000	446.0000	443.6300	443.6300	(0.531)	0.0000	0.0000	0
2013/01/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C212	31/01/2022			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
2013/01/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/28	EL28	07/02/2013			Bond Future	113.3162	113.3162	113.3292	113.3292	0.011	0.0000	0.0000	0
2013/01/28	EL28	07/02/2013	113.01	Call	Bond Future	306.1800	0.3062	319.1900	0.3192	4.249	0	0	0
2013/01/28	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	EL28	07/02/2013	112.99	Call	Bond Future	326.1800	0.3262	339.1900	0.3392	3.989	0	0	0
2013/01/28	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	EL28	07/02/2013	113.00	Call	Bond Future	316.1800	0.3162	329.1900	0.3292	4.115	0	0	0
2013/01/28	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	EL28	02/05/2013			Bond Future	113.3200	113.3200	113.4125	113.4125	0.082	0.0000	0.0000	0
2013/01/28	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	96.3100	0.0963	100.000	0	0	0
2013/01/28	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	ES33	07/02/2013			Bond Future	8.7784	91.0178	8.9028	89.9616	1.418	0.0000	0.0000	0
2013/01/28	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	ES33	07/02/2013	8.54	Put	Bond Future	2,078.1200	2.0781	3,134.3400	3.1343	50.826	0	0	0
2013/01/28	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	ES33	07/02/2013	8.55	Put	Bond Future	1,989.4300	1.9894	3,045.6500	3.0456	53.092	0	0	0
2013/01/28	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	ES33	07/02/2013	8.56	Put	Bond Future	1,900.8700	1.9009	2,957.0900	2.9571	55.565	0	0	0
2013/01/28	ES33	02/05/2013			Bond Future	9.0000	9.0000	8.9881	87.2718	(0.132)	0.0000	0.0000	303
2013/01/28	ES33	02/05/2013	91.02	Call	Bond Future	0.0000	0.0000	78,091.5600	78.0916	100.000	0	0	0
2013/01/28	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	ES33	01/08/2013			Bond Future	9.0000	9.0000	9.0807	88.4317	0.897	0.0000	0.0000	0
2013/01/28	ES33	01/08/2013	9.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	660.5000	0.6605	100.000	0	0	0
2013/01/28	ES33	01/08/2013	91.02	Call	Bond Future	0.0000	0.0000	77,380.3700	77.3804	100.000	0	0	0
2013/01/28	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	GOVI	07/02/2013			GOVI	434.4600	434.4600	432.0780	432.0780	(0.548)	0.0000	0.0000	331
2013/01/28	GOVI	07/02/2013	432.99	Call	GOVI	14,700.0000	1.4700	0.0000	0.0000	(100.000)	0	0	0
2013/01/28	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	9,120.0000	0.9120	100.000	0	0	0
2013/01/28	GOVI	07/02/2013	433.00	Call	GOVI	14,600.0000	1.4600	0.0000	0.0000	(100.000)	0	0	0
2013/01/28	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	9,220.0000	0.9220	100.000	0	0	0
2013/01/28	GOVI	07/02/2013	433.01	Call	GOVI	14,500.0000	1.4500	0.0000	0.0000	(100.000)	0	0	0
2013/01/28	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	9,320.0000	0.9320	100.000	0	0	0
2013/01/28	GOVI	02/05/2013			GOVI	439.9630	439.9630	437.5460	437.5460	(0.549)	0.0000	0.0000	1

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
2013/01/28	GOVI	02/05/2013	432.99	Call	GOVI	69,730.0000	6.9730	45,560.0000	4.5560	(34.662)	0	0	0
2013/01/28	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	GOVI	02/05/2013	433.00	Call	GOVI	69,630.0000	6.9630	45,460.0000	4.5460	(34.712)	0	0	0
2013/01/28	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	GOVI	02/05/2013	433.01	Call	GOVI	69,530.0000	6.9530	45,360.0000	4.5360	(34.762)	0	0	0
2013/01/28	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	GOVI	01/08/2013			GOVI	446.0000	446.0000	443.7110	443.7110	(0.513)	0.0000	0.0000	0
2013/01/28	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	22,790.0000	2.2790	100.000	0	0	0
2013/01/28	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	22,890.0000	2.2890	100.000	0	0	0
2013/01/28	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	22,990.0000	2.2990	100.000	0	0	0
2013/01/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/28	IGOV	07/02/2013			Index Future	199.0040	199.0040	199.1090	199.1090	0.053	0.0000	0.0000	154
2013/01/28	IGOV	02/05/2013			Index Future	201.5250	201.5250	201.6290	201.6290	0.052	0.0000	0.0000	454
2013/01/28	IGOV	01/08/2013			Index Future	204.6000	204.6000	204.4700	204.4700	(0.064)	0.0000	0.0000	0
2013/01/28	ILBI	07/02/2013			Index Future	540.4950	540.4950	538.9980	538.9980	(0.277)	0.0000	0.0000	183
2013/01/28	ILBI	02/05/2013			Index Future	547.0000	547.0000	545.5600	545.5600	(0.263)	0.0000	0.0000	0
2013/01/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/01/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/28	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/01/28	JBAF	20/03/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	1,000
2013/01/28	JBAF	17/04/2013			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	0
2013/01/28	JBAF	15/05/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2013/01/28	JBAF	19/06/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	500
2013/01/28	JBAF	17/07/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2013/01/28	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	2,200
2013/01/28	JBAF	18/12/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	2,000
2013/01/28	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	400
2013/01/28	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	800
2013/01/28	JBAF	17/09/2014			Jibar Tradeable Future	5.4200	94.5800	5.4200	94.5800	0.000	0.0000	0.0000	0
2013/01/28	JBAF	17/12/2014			Jibar Tradeable Future	5.5400	94.4600	5.5400	94.4600	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
2013/01/28	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/28	R023	07/02/2013			Bond Future	6.8387	110.0711	6.9335	109.3651	1.386	0.0000	0.0000	1,632
2013/01/28	R023	07/02/2013	7.04	Call	Bond Future	1,492.4100	1.4924	786.3800	0.7864	(47.308)	0	0	0
2013/01/28	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R023	07/02/2013	7.05	Call	Bond Future	1,565.8300	1.5658	859.8000	0.8598	(45.090)	0	0	0
2013/01/28	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R023	07/02/2013	7.06	Call	Bond Future	1,639.1800	1.6392	933.1500	0.9331	(43.072)	0	0	0
2013/01/28	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R023	02/05/2013			Bond Future	6.8884	107.4906	6.9864	106.7758	1.423	0.0000	0.0000	1,002
2013/01/28	R023	02/05/2013	7.05	Call	Bond Future	1,175.0100	1.1750	460.2700	0.4603	(60.828)	0	0	0
2013/01/28	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R023	02/05/2013	7.06	Call	Bond Future	1,247.1700	1.2472	532.4300	0.5324	(57.309)	0	0	0
2013/01/28	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R023	02/05/2013	7.04	Call	Bond Future	1,102.7900	1.1028	388.0500	0.3880	(64.812)	0	0	0
2013/01/28	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R023	01/08/2013			Bond Future	6.9423	108.9192	7.0441	108.1949	1.465	0.0000	0.0000	0
2013/01/28	R023	01/08/2013	7.29	Call	Bond Future	2,449.3400	2.4493	1,725.0700	1.7251	(29.570)	0	0	0
2013/01/28	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R023	01/08/2013	7.30	Call	Bond Future	2,518.7100	2.5187	1,794.4400	1.7944	(28.756)	0	0	0
2013/01/28	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R023	01/08/2013	7.31	Call	Bond Future	2,588.0200	2.5880	1,863.7500	1.8638	(27.985)	0	0	0
2013/01/28	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R157	07/02/2013			Bond Future	5.3839	124.9297	5.4343	124.7950	0.937	0.0000	0.0000	5,382
2013/01/28	R157	07/02/2013	6.28	Call	Bond Future	2,363.5700	2.3636	2,228.8500	2.2288	(5.700)	0	0	0
2013/01/28	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R157	07/02/2013	6.50	Call	Bond Future	2,934.5900	2.9346	2,799.8700	2.7999	(4.591)	0	0	0
2013/01/28	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R157	07/02/2013	6.70	Call	Bond Future	3,450.6000	3.4506	3,315.8800	3.3159	(3.904)	0	0	0
2013/01/28	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R157	07/02/2013	6.75	Call	Bond Future	3,579.1400	3.5791	3,444.4200	3.4444	(3.764)	0	0	0
2013/01/28	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R157	07/02/2013	6.80	Call	Bond Future	3,707.5000	3.7075	3,572.7800	3.5728	(3.634)	0	0	0
2013/01/28	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R157	02/05/2013			Bond Future	5.3925	119.6404	5.4487	119.5039	1.042	0.0000	0.0000	13,892
2013/01/28	R157	02/05/2013	5.35	Call	Bond Future	396.2500	0.3963	329.2800	0.3293	(16.901)	0	0	0
2013/01/28	R157	02/05/2013	5.35	Put	Bond Future	499.6300	0.4996	569.1800	0.5692	13.920	0	0	0
2013/01/28	R157	02/05/2013	5.36	Call	Bond Future	407.8300	0.4078	339.6400	0.3396	(16.720)	0	0	0
2013/01/28	R157	02/05/2013	5.36	Put	Bond Future	486.8800	0.4869	555.2100	0.5552	14.034	0	0	0
2013/01/28	R157	02/05/2013	5.34	Call	Bond Future	384.8800	0.3849	319.1200	0.3191	(17.086)	0	0	0
2013/01/28	R157	02/05/2013	5.34	Put	Bond Future	512.6000	0.5126	583.3600	0.5834	13.804	0	0	0
2013/01/28	R157	01/08/2013			Bond Future	8.4000	8.4000	5.4538	121.0921	(35.074)	0.0000	0.0000	0
2013/01/28	R157	01/08/2013	116.11	Call	Bond Future	0.0000	0.0000	91,636.5100	91.6365	100.000	0	0	0
2013/01/28	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R157	07/11/2013			Bond Future	5.4214	116.1098	5.4956	115.9697	1.368	0.0000	0.0000	0
2013/01/28	R157	07/11/2013	5.61	Call	Bond Future	861.3500	0.8614	777.9600	0.7780	(9.681)	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
2013/01/28	R157	07/11/2013	5.61	Put	Bond Future	505.7400	0.5057	562.4000	0.5624	11.203	0	0	0
2013/01/28	R157	07/11/2013	5.59	Call	Bond Future	838.8300	0.8388	756.6700	0.7567	(9.795)	0	0	0
2013/01/28	R157	07/11/2013	5.59	Put	Bond Future	520.8600	0.5209	578.7500	0.5788	11.114	0	0	0
2013/01/28	R157	07/11/2013	5.60	Call	Bond Future	850.0500	0.8500	767.2800	0.7673	(9.737)	0	0	0
2013/01/28	R157	07/11/2013	5.60	Put	Bond Future	513.2600	0.5133	570.5400	0.5705	11.160	0	0	0
2013/01/28	R186	07/02/2013			Bond Future	7.3595	128.5038	7.4693	127.3944	1.491	0.0000	0.0000	44,695
2013/01/28	R186	07/02/2013	7.00	Call	Bond Future	112.4300	0.1124	20.0200	0.0200	(82.193)	0	0	10,300
2013/01/28	R186	07/02/2013	7.00	Put	Bond Future	3,844.0800	3.8441	4,861.0400	4.8610	26.455	0	0	0
2013/01/28	R186	07/02/2013	7.25	Call	Bond Future	629.1700	0.6292	230.3900	0.2304	(63.382)	0	0	670
2013/01/28	R186	07/02/2013	7.25	Put	Bond Future	1,750.0900	1.7501	2,460.6800	2.4607	40.603	0	0	0
2013/01/28	R186	07/02/2013	7.29	Call	Bond Future	781.8000	0.7818	313.1500	0.3132	(59.945)	0	0	0
2013/01/28	R186	07/02/2013	7.29	Put	Bond Future	1,491.7700	1.4918	2,132.4900	2.1325	42.950	0	0	0
2013/01/28	R186	07/02/2013	7.75	Call	Bond Future	3,987.4800	3.9875	2,928.1200	2.9281	(26.567)	0	0	1,000
2013/01/28	R186	07/02/2013	7.75	Put	Bond Future	101.3300	0.1013	151.3400	0.1513	49.354	0	0	0
2013/01/28	R186	07/02/2013	8.00	Call	Bond Future	6,298.4200	6.2984	5,192.0000	5.1920	(17.567)	0	0	0
2013/01/28	R186	07/02/2013	8.00	Put	Bond Future	11.4400	0.0114	14.3900	0.0144	25.787	0	0	150
2013/01/28	R186	07/02/2013	8.45	Call	Bond Future	10,444.5300	10.4445	9,335.1400	9.3351	(10.622)	0	0	0
2013/01/28	R186	07/02/2013	8.45	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2013/01/28	R186	07/02/2013	8.47	Call	Bond Future	10,624.5500	10.6245	9,515.1600	9.5152	(10.442)	0	0	0
2013/01/28	R186	07/02/2013	8.47	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2013/01/28	R186	07/02/2013	7.50	Call	Bond Future	1,954.1800	1.9542	1,125.6400	1.1256	(42.398)	0	0	540
2013/01/28	R186	07/02/2013	7.50	Put	Bond Future	536.6000	0.5366	817.4300	0.8174	52.335	0	0	0
2013/01/28	R186	07/02/2013	8.50	Call	Bond Future	10,893.8500	10.8938	9,784.4600	9.7845	(10.184)	0	0	0
2013/01/28	R186	07/02/2013	8.50	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2013/01/28	R186	07/02/2013	8.55	Call	Bond Future	11,340.7000	11.3407	10,231.3300	10.2313	(9.782)	0	0	0
2013/01/28	R186	07/02/2013	8.55	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2013/01/28	R186	07/02/2013	8.32	Call	Bond Future	9,264.8800	9.2649	8,155.4400	8.1554	(11.975)	0	0	0
2013/01/28	R186	07/02/2013	8.32	Put	Bond Future	0.3200	0.0003	0.2500	0.0003	(21.875)	0	0	2,000
2013/01/28	R186	02/05/2013			Bond Future	7.4200	130.0593	7.5332	128.9363	1.525	0.0000	0.0000	24,652
2013/01/28	R186	02/05/2013	7.75	Call	Bond Future	0.0000	0.0000	4,248.8300	4.2488	100.000	0	0	0
2013/01/28	R186	02/05/2013	7.75	Put	Bond Future	0.0000	0.0000	2,136.0900	2.1361	100.000	0	0	100
2013/01/28	R186	02/05/2013	7.39	Call	Bond Future	2,984.4400	2.9844	2,410.8400	2.4108	(19.220)	0	0	0
2013/01/28	R186	02/05/2013	7.39	Put	Bond Future	3,284.3700	3.2844	3,833.7900	3.8338	16.728	0	0	0
2013/01/28	R186	02/05/2013	7.40	Call	Bond Future	3,033.6300	3.0336	2,454.2000	2.4542	(19.100)	0	0	0
2013/01/28	R186	02/05/2013	7.40	Put	Bond Future	3,233.4400	3.2334	3,777.0300	3.7770	16.812	0	0	150
2013/01/28	R186	02/05/2013	7.41	Call	Bond Future	3,083.2800	3.0833	2,498.0200	2.4980	(18.982)	0	0	0
2013/01/28	R186	02/05/2013	7.41	Put	Bond Future	3,183.0800	3.1831	3,720.8400	3.7208	16.894	0	0	0
2013/01/28	R186	02/05/2013	6.75	Call	Bond Future	822.3900	0.8224	593.7500	0.5938	(27.802)	0	0	350
2013/01/28	R186	02/05/2013	6.75	Put	Bond Future	7,766.6600	7.7667	8,661.0400	8.6610	11.516	0	0	0
2013/01/28	R186	01/08/2013			Bond Future	7.5000	7.5000	7.6024	125.3645	1.366	0.0000	0.0000	0
2013/01/28	R186	01/08/2013	128.26	Call	Bond Future	0.0000	0.0000	116,092.1400	116.0921	100.000	0	0	0
2013/01/28	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R186	07/11/2013			Bond Future	7.5640	128.2614	7.6854	127.1078	1.605	0.0000	0.0000	0
2013/01/28	R186	07/11/2013	8.14	Call	Bond Future	8,680.8700	8.6809	7,898.6500	7.8987	(9.011)	0	0	0
2013/01/28	R186	07/11/2013	8.14	Put	Bond Future	3,336.6900	3.3367	3,708.0100	3.7080	11.128	0	0	0
2013/01/28	R186	07/11/2013	8.15	Call	Bond Future	8,739.8300	8.7398	7,954.9400	7.9549	(8.981)	0	0	0
2013/01/28	R186	07/11/2013	8.15	Put	Bond Future	3,305.7300	3.3057	3,674.3800	3.6744	11.152	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
2013/01/28	R186	07/11/2013	8.16	Call	Bond Future	8,798.9300	8.7989	8,011.3900	8.0114	(8.950)	0	0	0
2013/01/28	R186	07/11/2013	8.16	Put	Bond Future	3,275.0100	3.2750	3,641.0100	3.6410	11.176	0	0	0
2013/01/28	R186	07/11/2013	8.75	Call	Bond Future	12,455.9900	12.4560	11,530.9200	11.5309	(7.427)	0	0	0
2013/01/28	R186	07/11/2013	8.75	Put	Bond Future	1,797.2100	1.7972	2,025.6800	2.0257	12.712	0	0	130
2013/01/28	R189	07/02/2013			Bond Future	217.4124	217.4124	217.4315	217.4315	0.009	0.0000	0.0000	154
2013/01/28	R189	07/02/2013	212.99	Call	Bond Future	4,422.4200	4.4224	4,441.5000	4.4415	0.431	0	0	0
2013/01/28	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R189	07/02/2013	213.00	Call	Bond Future	4,412.4200	4.4124	4,431.5000	4.4315	0.432	0	0	0
2013/01/28	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R189	07/02/2013	213.01	Call	Bond Future	4,402.4200	4.4024	4,421.5000	4.4215	0.433	0	0	0
2013/01/28	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R197	07/02/2013			Bond Future	286.8399	286.8399	286.8648	286.8648	0.009	0.0000	0.0000	17,731
2013/01/28	R197	07/02/2013	278.99	Call	Bond Future	7,849.8500	7.8499	7,874.8000	7.8748	0.318	0	0	0
2013/01/28	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R197	07/02/2013	279.00	Call	Bond Future	7,839.8500	7.8399	7,864.8000	7.8648	0.318	0	0	0
2013/01/28	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R197	07/02/2013	279.01	Call	Bond Future	7,829.8500	7.8299	7,854.8000	7.8548	0.319	0	0	0
2013/01/28	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R197	02/05/2013			Bond Future	290.4677	290.4677	290.4918	290.4918	0.008	0.0000	0.0000	19,280
2013/01/28	R197	02/05/2013	282.39	Call	Bond Future	8,077.6600	8.0777	8,101.7600	8.1018	0.298	0	0	0
2013/01/28	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R197	02/05/2013	282.40	Call	Bond Future	8,067.6600	8.0677	8,091.7600	8.0918	0.299	0	0	0
2013/01/28	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R197	02/05/2013	282.41	Call	Bond Future	8,057.6600	8.0577	8,081.7600	8.0818	0.299	0	0	0
2013/01/28	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R201	07/02/2013			Bond Future	5.1087	107.6279	5.1445	107.5628	0.700	0.0000	0.0000	1,540
2013/01/28	R201	07/02/2013	4.98	Call	Bond Future	23.7700	0.0238	8.8400	0.0088	(62.810)	0	0	0
2013/01/28	R201	07/02/2013	4.98	Put	Bond Future	258.7200	0.2587	308.9000	0.3089	19.395	0	0	0
2013/01/28	R201	07/02/2013	5.60	Call	Bond Future	890.4400	0.8904	825.3100	0.8253	(7.314)	0	0	0
2013/01/28	R201	07/02/2013	5.60	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2013/01/28	R201	07/02/2013	6.20	Call	Bond Future	1,964.6600	1.9647	1,899.5500	1.8996	(3.314)	0	0	0
2013/01/28	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R201	07/02/2013	6.25	Call	Bond Future	2,053.5300	2.0535	1,988.4200	1.9884	(3.171)	0	0	0
2013/01/28	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R201	07/02/2013	6.30	Call	Bond Future	2,142.3000	2.1423	2,077.1900	2.0772	(3.039)	0	0	0
2013/01/28	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R201	02/05/2013			Bond Future	5.0821	108.9307	5.1235	108.8646	0.813	0.0000	0.0000	4
2013/01/28	R201	02/05/2013	4.05	Call	Bond Future	0.2400	0.0002	0.1300	0.0001	(45.833)	0	0	0
2013/01/28	R201	02/05/2013	4.05	Put	Bond Future	1,668.8100	1.6688	1,734.8100	1.7348	3.955	0	0	0
2013/01/28	R201	02/05/2013	4.06	Call	Bond Future	0.2600	0.0003	0.1400	0.0001	(46.154)	0	0	0
2013/01/28	R201	02/05/2013	4.06	Put	Bond Future	1,652.4900	1.6525	1,718.4800	1.7185	3.993	0	0	0
2013/01/28	R201	02/05/2013	4.04	Call	Bond Future	0.2100	0.0002	0.1100	0.0001	(47.619)	0	0	0
2013/01/28	R201	02/05/2013	4.04	Put	Bond Future	1,685.1100	1.6851	1,751.1200	1.7511	3.917	0	0	0
2013/01/28	R201	01/08/2013			Bond Future	5.1000	5.1000	5.0766	105.9070	(0.459)	0.0000	0.0000	0
2013/01/28	R201	01/08/2013	107.45	Call	Bond Future	0.0000	0.0000	68,661.3100	68.6613	100.000	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/28	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R201	07/11/2013			Bond Future	4.9769	107.4474	5.0387	107.3797	1.241	0.0000	0.0000	0
2013/01/28	R201	07/11/2013	4.80	Call	Bond Future	246.7200	0.2467	218.3400	0.2183	(11.503)	0	0	0
2013/01/28	R201	07/11/2013	4.80	Put	Bond Future	441.0900	0.4411	480.4200	0.4804	8.917	0	0	0
2013/01/28	R201	07/11/2013	4.81	Call	Bond Future	251.2200	0.2512	222.4900	0.2225	(11.436)	0	0	0
2013/01/28	R201	07/11/2013	4.81	Put	Bond Future	434.5900	0.4346	473.5700	0.4736	8.969	0	0	0
2013/01/28	R201	07/11/2013	4.79	Call	Bond Future	242.2700	0.2423	214.2400	0.2142	(11.570)	0	0	0
2013/01/28	R201	07/11/2013	4.79	Put	Bond Future	447.6400	0.4476	487.3200	0.4873	8.864	0	0	0
2013/01/28	R202	07/02/2013			Bond Future	213.0362	213.0362	213.0595	213.0595	0.011	0.0000	0.0000	186,078
2013/01/28	R202	07/02/2013	204.99	Call	Bond Future	8,046.2000	8.0462	8,069.4600	8.0695	0.289	0	0	0
2013/01/28	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R202	07/02/2013	205.00	Call	Bond Future	8,036.2000	8.0362	8,059.4600	8.0595	0.289	0	0	0
2013/01/28	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R202	07/02/2013	205.01	Call	Bond Future	8,026.2000	8.0262	8,049.4600	8.0495	0.290	0	0	0
2013/01/28	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R202	02/05/2013			Bond Future	215.7308	215.7308	215.7533	215.7533	0.010	0.0000	0.0000	233,818
2013/01/28	R202	02/05/2013	211.04	Call	Bond Future	4,690.8100	4.6908	4,713.3400	4.7133	0.480	0	0	0
2013/01/28	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R202	02/05/2013	211.05	Call	Bond Future	4,680.8100	4.6808	4,703.3400	4.7033	0.481	0	0	0
2013/01/28	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R202	02/05/2013	211.06	Call	Bond Future	4,670.8100	4.6708	4,693.3400	4.6933	0.482	0	0	0
2013/01/28	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R203	07/02/2013			Bond Future	5.8264	113.0414	5.8763	112.8317	0.857	0.0000	0.0000	16,069
2013/01/28	R203	07/02/2013	5.54	Call	Bond Future	28.6000	0.0286	7.7200	0.0077	(73.007)	0	0	10,000
2013/01/28	R203	07/02/2013	5.54	Put	Bond Future	1,240.5600	1.2406	1,429.3900	1.4294	15.221	0	0	0
2013/01/28	R203	07/02/2013	6.11	Call	Bond Future	1,218.3000	1.2183	1,010.2100	1.0102	(17.080)	0	0	12,600
2013/01/28	R203	07/02/2013	6.11	Put	Bond Future	33.7500	0.0338	35.3700	0.0354	4.800	0	0	3,254
2013/01/28	R203	07/02/2013	6.45	Call	Bond Future	2,584.3400	2.5843	2,374.4400	2.3744	(8.122)	0	0	0
2013/01/28	R203	07/02/2013	6.45	Put	Bond Future	0.4100	0.0004	0.2200	0.0002	(46.341)	0	0	0
2013/01/28	R203	07/02/2013	6.55	Call	Bond Future	2,991.3800	2.9914	2,781.6200	2.7816	(7.012)	0	0	0
2013/01/28	R203	07/02/2013	6.55	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2013/01/28	R203	07/02/2013	6.65	Call	Bond Future	3,396.7900	3.3968	3,187.0700	3.1871	(6.174)	0	0	0
2013/01/28	R203	07/02/2013	6.65	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	30,250
2013/01/28	R203	07/02/2013	6.94	Call	Bond Future	4,562.0500	4.5620	4,352.3400	4.3523	(4.597)	0	0	0
2013/01/28	R203	07/02/2013	6.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R203	07/02/2013	7.15	Call	Bond Future	5,396.1100	5.3961	5,186.4000	5.1864	(3.886)	0	0	0
2013/01/28	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R203	07/02/2013	6.50	Call	Bond Future	2,788.0400	2.7880	2,578.2200	2.5782	(7.526)	0	0	0
2013/01/28	R203	07/02/2013	6.50	Put	Bond Future	0.1900	0.0002	0.0800	0.0001	(57.895)	0	0	0
2013/01/28	R203	02/05/2013			Bond Future	5.8587	110.2533	5.9118	110.0408	0.907	0.0000	0.0000	5,000
2013/01/28	R203	02/05/2013	5.90	Call	Bond Future	994.8700	0.9949	871.4200	0.8714	(12.409)	0	0	0
2013/01/28	R203	02/05/2013	5.90	Put	Bond Future	829.7300	0.8297	918.7300	0.9187	10.726	0	0	0
2013/01/28	R203	02/05/2013	5.91	Call	Bond Future	1,016.4300	1.0164	891.4900	0.8915	(12.292)	0	0	0
2013/01/28	R203	02/05/2013	5.91	Put	Bond Future	811.3300	0.8113	898.8400	0.8988	10.786	0	0	0
2013/01/28	R203	02/05/2013	5.89	Call	Bond Future	973.5800	0.9736	851.6200	0.8516	(12.527)	0	0	0
2013/01/28	R203	02/05/2013	5.89	Put	Bond Future	848.4200	0.8484	938.9100	0.9389	10.666	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
2013/01/28	R203	01/08/2013			Bond Future	5.9000	5.9000	5.9474	111.5032	0.803	0.0000	0.0000	0
2013/01/28	R203	01/08/2013	109.11	Call	Bond Future	0.0000	0.0000	98,290.0400	98.2900	100.000	0	0	0
2013/01/28	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R203	07/11/2013			Bond Future	5.9467	109.1129	6.0082	108.8948	1.034	0.0000	0.0000	0
2013/01/28	R203	07/11/2013	571.00	Call	Bond Future	106,883.3600	106.8834	106,665.3000	106.6653	(0.204)	0	0	0
2013/01/28	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R203	07/11/2013	5.99	Call	Bond Future	1,548.4400	1.5484	1,429.1700	1.4292	(7.703)	0	0	0
2013/01/28	R203	07/11/2013	5.99	Put	Bond Future	1,394.9900	1.3950	1,493.7800	1.4938	7.082	0	0	0
2013/01/28	R203	07/11/2013	6.00	Call	Bond Future	1,566.9500	1.5669	1,446.8500	1.4469	(7.665)	0	0	0
2013/01/28	R203	07/11/2013	6.00	Put	Bond Future	1,378.0700	1.3781	1,476.0300	1.4760	7.108	0	0	0
2013/01/28	R203	07/11/2013	6.01	Call	Bond Future	1,585.9800	1.5860	1,465.0400	1.4650	(7.626)	0	0	0
2013/01/28	R203	07/11/2013	6.01	Put	Bond Future	1,361.6900	1.3617	1,458.8100	1.4588	7.132	0	0	0
2013/01/28	R203	07/11/2013	5.71	Call	Bond Future	1,080.4200	1.0804	984.9700	0.9850	(8.835)	0	0	15
2013/01/28	R203	07/11/2013	5.71	Put	Bond Future	1,924.7400	1.9247	2,047.3500	2.0474	6.370	0	0	0
2013/01/28	R204	07/02/2013			Bond Future	6.0918	110.4317	6.1517	110.1247	0.983	0.0000	0.0000	11,262
2013/01/28	R204	07/02/2013	7.29	Call	Bond Future	5,946.6800	5.9467	5,639.6300	5.6396	(5.163)	0	0	0
2013/01/28	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R204	07/02/2013	7.45	Call	Bond Future	6,710.3600	6.7104	6,403.3100	6.4033	(4.576)	0	0	0
2013/01/28	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R204	07/02/2013	7.95	Call	Bond Future	9,052.4900	9.0525	8,745.4400	8.7454	(3.392)	0	0	0
2013/01/28	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R204	07/02/2013	8.00	Call	Bond Future	9,283.0500	9.2830	8,976.0000	8.9760	(3.308)	0	0	0
2013/01/28	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R204	07/02/2013	8.05	Call	Bond Future	9,512.9700	9.5130	9,205.9200	9.2059	(3.228)	0	0	0
2013/01/28	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R204	02/05/2013			Bond Future	6.1329	111.7685	6.1959	111.4575	1.027	0.0000	0.0000	434
2013/01/28	R204	02/05/2013	6.30	Call	Bond Future	1,719.1900	1.7192	1,516.6400	1.5166	(11.782)	0	0	0
2013/01/28	R204	02/05/2013	6.30	Put	Bond Future	896.4600	0.8965	1,004.8700	1.0049	12.093	0	0	0
2013/01/28	R204	02/05/2013	6.31	Call	Bond Future	1,749.2300	1.7492	1,544.8700	1.5449	(11.683)	0	0	0
2013/01/28	R204	02/05/2013	6.31	Put	Bond Future	877.5200	0.8775	984.1200	0.9841	12.148	0	0	0
2013/01/28	R204	02/05/2013	6.29	Call	Bond Future	1,689.4200	1.6894	1,488.6900	1.4887	(11.882)	0	0	0
2013/01/28	R204	02/05/2013	6.29	Put	Bond Future	915.7000	0.9157	1,025.9300	1.0259	12.038	0	0	0
2013/01/28	R204	01/08/2013			Bond Future	6.1500	6.1500	6.2431	108.9119	1.513	0.0000	0.0000	0
2013/01/28	R204	01/08/2013	110.75	Call	Bond Future	0.0000	0.0000	100,028.4300	100.0284	100.000	0	0	0
2013/01/28	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R204	07/11/2013			Bond Future	6.2373	110.7458	6.3081	110.4266	1.136	0.0000	0.0000	0
2013/01/28	R204	07/11/2013	6.30	Call	Bond Future	2,232.3700	2.2324	2,055.8000	2.0558	(7.910)	0	0	0
2013/01/28	R204	07/11/2013	6.30	Put	Bond Future	1,949.5100	1.9495	2,092.1600	2.0922	7.317	0	0	0
2013/01/28	R204	07/11/2013	6.31	Call	Bond Future	2,256.6600	2.2567	2,078.9900	2.0790	(7.873)	0	0	0
2013/01/28	R204	07/11/2013	6.31	Put	Bond Future	1,928.8000	1.9288	2,070.3500	2.0703	7.339	0	0	0
2013/01/28	R204	07/11/2013	7.00	Call	Bond Future	4,243.4200	4.2434	3,999.7000	3.9997	(5.743)	0	0	0
2013/01/28	R204	07/11/2013	7.00	Put	Bond Future	865.8500	0.8658	941.3500	0.9414	8.720	0	0	180
2013/01/28	R204	07/11/2013	6.29	Call	Bond Future	2,208.2200	2.2082	2,032.7500	2.0328	(7.946)	0	0	0
2013/01/28	R204	07/11/2013	6.29	Put	Bond Future	1,970.3800	1.9704	2,114.1300	2.1141	7.296	0	0	0
2013/01/28	R206	07/02/2013			Bond Future	5.1191	102.6932	5.1347	102.6791	0.305	0.0000	0.0000	1,120
2013/01/28	R206	07/02/2013	4.76	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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		
2013/01/28	R206	07/02/2013	4.76	Put	Bond Future		326.1300		0.3261	340.2500	0.3402	4.330	0	0	0
2013/01/28	R206	07/02/2013	5.00	Call	Bond Future		6.9000		0.0069	3.1300	0.0031	(54.638)	0	0	0
2013/01/28	R206	07/02/2013	5.00	Put	Bond Future		114.8700		0.1149	125.2300	0.1252	9.019	0	0	0
2013/01/28	R206	07/02/2013	5.95	Call	Bond Future		748.4900		0.7485	734.3600	0.7344	(1.888)	0	0	0
2013/01/28	R206	07/02/2013	5.95	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R206	07/02/2013	6.00	Call	Bond Future		793.2500		0.7933	779.1200	0.7791	(1.781)	0	0	0
2013/01/28	R206	07/02/2013	6.00	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R206	07/02/2013	6.05	Call	Bond Future		837.9900		0.8380	823.8600	0.8239	(1.686)	0	0	0
2013/01/28	R206	07/02/2013	6.05	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R206	02/05/2013			Bond Future		5.0729		103.9363	5.0941	103.9218	0.419	0.0000	0.0000	23
2013/01/28	R206	02/05/2013	3.40	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R206	02/05/2013	3.40	Put	Bond Future		1,151.9200		1.1519	1,166.4000	1.1664	1.257	0	0	0
2013/01/28	R206	02/05/2013	3.41	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R206	02/05/2013	3.41	Put	Bond Future		1,144.9700		1.1450	1,159.4500	1.1594	1.265	0	0	0
2013/01/28	R206	02/05/2013	3.39	Call	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R206	02/05/2013	3.39	Put	Bond Future		1,158.8700		1.1589	1,173.3500	1.1733	1.249	0	0	0
2013/01/28	R206	01/08/2013			Bond Future		5.0000		5.0000	4.9018	101.5409	(1.965)	0.0000	0.0000	0
2013/01/28	R206	01/08/2013	103.94	Call	Bond Future		0.0000		0.0000	30,542.7900	30.5428	100.000	0	0	0
2013/01/28	R206	01/08/2013	103.94	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R206	07/11/2013			Bond Future		4.3339		102.9675	4.4159	102.9528	1.892	0.0000	0.0000	0
2013/01/28	R206	07/11/2013	4.30	Call	Bond Future		47.9300		0.0479	40.9300	0.0409	(14.605)	0	0	0
2013/01/28	R206	07/11/2013	4.30	Put	Bond Future		54.0000		0.0540	61.7000	0.0617	14.259	0	0	0
2013/01/28	R206	07/11/2013	4.31	Call	Bond Future		48.8000		0.0488	41.7100	0.0417	(14.529)	0	0	0
2013/01/28	R206	07/11/2013	4.31	Put	Bond Future		53.0800		0.0531	60.6900	0.0607	14.337	0	0	0
2013/01/28	R206	07/11/2013	4.29	Call	Bond Future		47.0700		0.0471	40.1500	0.0401	(14.702)	0	0	0
2013/01/28	R206	07/11/2013	4.29	Put	Bond Future		54.9400		0.0549	62.7200	0.0627	14.161	0	0	0
2013/01/28	R207	07/02/2013			Bond Future		6.3276		105.6599	6.4075	105.2050	1.263	0.0000	0.0000	4,309
2013/01/28	R207	07/02/2013	7.66	Call	Bond Future		7,279.5500		7.2796	6,824.6300	6.8246	(6.249)	0	0	0
2013/01/28	R207	07/02/2013	7.66	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R207	07/02/2013	7.80	Call	Bond Future		8,007.8300		8.0078	7,552.9100	7.5529	(5.681)	0	0	0
2013/01/28	R207	07/02/2013	7.80	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R207	07/02/2013	8.20	Call	Bond Future		10,052.0100		10.0520	9,597.0900	9.5971	(4.526)	0	0	0
2013/01/28	R207	07/02/2013	8.20	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R207	07/02/2013	8.25	Call	Bond Future		10,303.7700		10.3038	9,848.8500	9.8488	(4.415)	0	0	0
2013/01/28	R207	07/02/2013	8.25	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R207	07/02/2013	8.30	Call	Bond Future		10,554.7100		10.5547	10,099.7900	10.0998	(4.310)	0	0	0
2013/01/28	R207	07/02/2013	8.30	Put	Bond Future		0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R207	02/05/2013			Bond Future		6.3744		106.9389	6.4579	106.4783	1.309	0.0000	0.0000	841
2013/01/28	R207	02/05/2013	6.45	Call	Bond Future		1,726.5600		1.7266	1,460.5000	1.4605	(15.410)	0	0	0
2013/01/28	R207	02/05/2013	6.45	Put	Bond Future		1,309.3200		1.3093	1,503.8300	1.5038	14.856	0	0	0
2013/01/28	R207	02/05/2013	6.46	Call	Bond Future		1,756.9300		1.7569	1,488.1900	1.4882	(15.296)	0	0	0
2013/01/28	R207	02/05/2013	6.46	Put	Bond Future		1,284.6400		1.2846	1,476.4700	1.4765	14.933	0	0	0
2013/01/28	R207	02/05/2013	6.44	Call	Bond Future		1,696.4900		1.6965	1,433.1100	1.4331	(15.525)	0	0	0
2013/01/28	R207	02/05/2013	6.44	Put	Bond Future		1,334.3400		1.3343	1,531.5300	1.5315	14.778	0	0	0
2013/01/28	R207	01/08/2013			Bond Future		6.5000		6.5000	6.5125	104.2568	0.192	0.0000	0.0000	0
2013/01/28	R207	01/08/2013	106.18	Call	Bond Future		0.0000		0.0000	96,685.5700	96.6856	100.000	0	0	0
2013/01/28	R207	01/08/2013	106.18	Put	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
2013/01/28	R207	07/11/2013			Bond Future	6.4875	106.1795	6.5798	105.7066	1.422	0.0000	0.0000	0
2013/01/28	R207	07/11/2013	6.70	Call	Bond Future	3,164.1500	3.1642	2,883.7900	2.8838	(8.861)	0	0	0
2013/01/28	R207	07/11/2013	6.70	Put	Bond Future	2,079.1900	2.0792	2,271.8000	2.2718	9.264	0	0	0
2013/01/28	R207	07/11/2013	6.71	Call	Bond Future	3,193.8100	3.1938	2,912.0100	2.9120	(8.823)	0	0	0
2013/01/28	R207	07/11/2013	6.71	Put	Bond Future	2,058.1300	2.0581	2,249.3000	2.2493	9.289	0	0	0
2013/01/28	R207	07/11/2013	6.69	Call	Bond Future	3,134.6200	3.1346	2,855.7100	2.8557	(8.898)	0	0	0
2013/01/28	R207	07/11/2013	6.69	Put	Bond Future	2,100.4200	2.1004	2,294.4800	2.2945	9.239	0	0	0
2013/01/28	R208	07/02/2013			Bond Future	6.4875	104.1314	6.5774	103.5664	1.386	0.0000	0.0000	19,035
2013/01/28	R208	07/02/2013	8.00	Call	Bond Future	9,007.3900	9.0074	8,442.4700	8.4425	(6.272)	0	0	0
2013/01/28	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R208	07/02/2013	8.05	Call	Bond Future	9,287.8400	9.2878	8,722.9200	8.7229	(6.082)	0	0	0
2013/01/28	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R208	07/02/2013	8.83	Call	Bond Future	13,528.5300	13.5285	12,963.6100	12.9636	(4.176)	0	0	0
2013/01/28	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R208	07/02/2013	6.00	Call	Bond Future	9.4900	0.0095	0.8600	0.0009	(90.938)	0	0	12,250
2013/01/28	R208	07/02/2013	6.00	Put	Bond Future	3,141.6400	3.1416	3,697.9300	3.6979	17.707	0	0	0
2013/01/28	R208	07/02/2013	7.78	Call	Bond Future	7,760.7200	7.7607	7,195.8000	7.1958	(7.279)	0	0	0
2013/01/28	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R208	07/02/2013	7.85	Call	Bond Future	8,159.6400	8.1596	7,594.7200	7.5947	(6.923)	0	0	0
2013/01/28	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R208	07/02/2013	7.95	Call	Bond Future	8,725.8800	8.7259	8,160.9600	8.1610	(6.474)	0	0	0
2013/01/28	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R208	02/05/2013			Bond Future	6.5326	101.9989	6.6260	101.4269	1.430	0.0000	0.0000	3,173
2013/01/28	R208	02/05/2013	6.66	Call	Bond Future	2,114.8300	2.1148	1,771.3600	1.7714	(16.241)	0	0	0
2013/01/28	R208	02/05/2013	6.66	Put	Bond Future	1,335.3800	1.3354	1,563.8800	1.5639	17.111	0	0	0
2013/01/28	R208	02/05/2013	6.64	Call	Bond Future	2,045.1000	2.0451	1,708.1000	1.7081	(16.478)	0	0	0
2013/01/28	R208	02/05/2013	6.64	Put	Bond Future	1,387.4900	1.3875	1,622.4600	1.6225	16.935	0	0	0
2013/01/28	R208	02/05/2013	6.65	Call	Bond Future	2,079.8100	2.0798	1,739.5700	1.7396	(16.359)	0	0	0
2013/01/28	R208	02/05/2013	6.65	Put	Bond Future	1,361.2500	1.3613	1,592.9800	1.5930	17.023	0	0	0
2013/01/28	R208	01/08/2013			Bond Future	6.6000	6.6000	6.6780	102.7749	1.182	0.0000	0.0000	0
2013/01/28	R208	01/08/2013	101.40	Call	Bond Future	0.0000	0.0000	93,730.4500	93.7305	100.000	0	0	0
2013/01/28	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R208	07/11/2013			Bond Future	6.6443	101.3961	6.7463	100.8087	1.534	0.0000	0.0000	0
2013/01/28	R208	07/11/2013	6.81	Call	Bond Future	3,495.4300	3.4954	3,156.8300	3.1568	(9.687)	0	0	0
2013/01/28	R208	07/11/2013	6.81	Put	Bond Future	2,542.8800	2.5429	2,791.7000	2.7917	9.785	0	0	0
2013/01/28	R208	07/11/2013	7.50	Call	Bond Future	6,031.8500	6.0318	5,586.1200	5.5861	(7.390)	0	0	0
2013/01/28	R208	07/11/2013	7.50	Put	Bond Future	1,228.9700	1.2290	1,370.6600	1.3707	11.529	0	0	230
2013/01/28	R208	07/11/2013	6.79	Call	Bond Future	3,431.6600	3.4317	3,096.6100	3.0966	(9.763)	0	0	0
2013/01/28	R208	07/11/2013	6.79	Put	Bond Future	2,593.5200	2.5935	2,845.8900	2.8459	9.731	0	0	0
2013/01/28	R208	07/11/2013	6.80	Call	Bond Future	3,463.4700	3.4635	3,126.6400	3.1266	(9.725)	0	0	0
2013/01/28	R208	07/11/2013	6.80	Put	Bond Future	2,568.1000	2.5681	2,818.6900	2.8187	9.758	0	0	0
2013/01/28	R209	07/02/2013			Bond Future	8.1748	82.4511	8.2995	81.3765	1.525	0.0000	0.0000	6,620
2013/01/28	R209	07/02/2013	8.63	Call	Bond Future	3,866.1500	3.8662	2,824.9400	2.8249	(26.931)	0	0	0
2013/01/28	R209	07/02/2013	8.63	Put	Bond Future	49.3900	0.0494	82.7900	0.0828	67.625	0	0	11,000
2013/01/28	R209	07/02/2013	8.83	Call	Bond Future	5,412.2900	5.4123	4,341.5400	4.3415	(19.784)	0	0	0
2013/01/28	R209	07/02/2013	8.83	Put	Bond Future	7.8100	0.0078	11.6700	0.0117	49.424	0	0	14,000

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
2013/01/28	R209	07/02/2013	8.95	Call	Bond Future	6,334.4600	6.3345	5,260.5600	5.2606	(16.953)	0	0	0
2013/01/28	R209	07/02/2013	8.95	Put	Bond Future	2.1900	0.0022	2.9000	0.0029	32.420	0	0	0
2013/01/28	R209	07/02/2013	9.06	Call	Bond Future	7,167.4400	7.1674	6,092.9200	6.0929	(14.992)	0	0	0
2013/01/28	R209	07/02/2013	9.06	Put	Bond Future	0.6000	0.0006	0.6900	0.0007	15.000	0	0	0
2013/01/28	R209	07/02/2013	9.10	Call	Bond Future	7,466.9700	7.4670	6,392.3900	6.3924	(14.391)	0	0	0
2013/01/28	R209	07/02/2013	9.10	Put	Bond Future	0.3600	0.0004	0.3900	0.0004	8.333	0	0	0
2013/01/28	R209	07/02/2013	9.00	Call	Bond Future	6,714.7400	6.7147	5,640.4300	5.6404	(15.999)	0	0	0
2013/01/28	R209	07/02/2013	9.00	Put	Bond Future	1.2500	0.0013	1.5500	0.0016	24.000	0	0	0
2013/01/28	R209	07/02/2013	9.05	Call	Bond Future	7,092.2700	7.0923	6,017.7700	6.0178	(15.150)	0	0	0
2013/01/28	R209	07/02/2013	9.05	Put	Bond Future	0.6800	0.0007	0.7900	0.0008	16.176	0	0	0
2013/01/28	R209	02/05/2013			Bond Future	8.2359	80.3076	8.3637	79.2198	1.552	0.0000	0.0000	1,564
2013/01/28	R209	02/05/2013	8.01	Call	Bond Future	1,908.8100	1.9088	1,462.0400	1.4620	(23.406)	0	0	0
2013/01/28	R209	02/05/2013	8.01	Put	Bond Future	3,888.4500	3.8885	4,529.4000	4.5294	16.483	0	0	0
2013/01/28	R209	02/05/2013	7.99	Call	Bond Future	1,841.0200	1.8410	1,405.1900	1.4052	(23.673)	0	0	0
2013/01/28	R209	02/05/2013	7.99	Put	Bond Future	3,999.5700	3.9996	4,651.4600	4.6515	16.299	0	0	0
2013/01/28	R209	02/05/2013	8.00	Call	Bond Future	1,874.4900	1.8745	1,433.2100	1.4332	(23.541)	0	0	0
2013/01/28	R209	02/05/2013	8.00	Put	Bond Future	3,943.5100	3.9435	4,589.9500	4.5900	16.393	0	0	0
2013/01/28	R209	01/08/2013			Bond Future	8.3000	8.3000	8.4329	80.2726	1.601	0.0000	0.0000	0
2013/01/28	R209	01/08/2013	79.36	Call	Bond Future	0.0000	0.0000	70,323.5300	70.3235	100.000	0	0	0
2013/01/28	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R209	07/11/2013			Bond Future	8.3793	79.3622	8.5145	78.2449	1.614	0.0000	0.0000	0
2013/01/28	R209	07/11/2013	8.81	Call	Bond Future	7,322.9000	7.3229	6,603.5300	6.6035	(9.824)	0	0	0
2013/01/28	R209	07/11/2013	8.81	Put	Bond Future	3,848.2000	3.8482	4,246.1400	4.2461	10.341	0	0	0
2013/01/28	R209	07/11/2013	9.50	Call	Bond Future	10,667.2100	10.6672	9,800.2000	9.8002	(8.128)	0	0	0
2013/01/28	R209	07/11/2013	9.50	Put	Bond Future	2,105.1500	2.1051	2,355.4500	2.3554	11.890	0	0	180
2013/01/28	R209	07/11/2013	8.79	Call	Bond Future	7,230.5600	7.2306	6,516.0900	6.5161	(9.881)	0	0	0
2013/01/28	R209	07/11/2013	8.79	Put	Bond Future	3,911.9000	3.9119	4,314.7400	4.3147	10.298	0	0	0
2013/01/28	R209	07/11/2013	8.80	Call	Bond Future	7,276.6800	7.2767	6,559.7500	6.5598	(9.852)	0	0	0
2013/01/28	R209	07/11/2013	8.80	Put	Bond Future	3,879.9400	3.8799	4,280.3200	4.2803	10.319	0	0	0
2013/01/28	R210	07/02/2013			Bond Future	165.3884	165.3884	165.4049	165.4049	0.010	0.0000	0.0000	1,237
2013/01/28	R210	07/02/2013	156.99	Call	Bond Future	8,398.4200	8.3984	8,414.9200	8.4149	0.196	0	0	0
2013/01/28	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R210	07/02/2013	157.00	Call	Bond Future	8,388.4200	8.3884	8,404.9200	8.4049	0.197	0	0	0
2013/01/28	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R210	07/02/2013	157.01	Call	Bond Future	8,378.4200	8.3784	8,394.9200	8.3949	0.197	0	0	0
2013/01/28	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R210	02/05/2013			Bond Future	165.6231	165.6231	165.6390	165.6390	0.010	0.0000	0.0000	1,244
2013/01/28	R210	02/05/2013	161.14	Call	Bond Future	4,483.0500	4.4831	4,499.0400	4.4990	0.357	0	0	0
2013/01/28	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R210	02/05/2013	161.15	Call	Bond Future	4,473.0500	4.4731	4,489.0400	4.4890	0.357	0	0	0
2013/01/28	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R210	02/05/2013	161.16	Call	Bond Future	4,463.0500	4.4631	4,479.0400	4.4790	0.358	0	0	0
2013/01/28	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R211	07/02/2013			Bond Future	126.5584	126.5584	126.5655	126.5655	0.006	0.0000	0.0000	522
2013/01/28	R211	07/02/2013	122.99	Call	Bond Future	3,568.3600	3.5684	3,575.4700	3.5755	0.199	0	0	0
2013/01/28	R211	07/02/2013	122.99	Put	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
2013/01/28	R211	07/02/2013	123.00	Call	Bond Future	3,558.3600	3.5584	3,565.4700	3.5655	0.200	0	0	0
2013/01/28	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R211	07/02/2013	123.01	Call	Bond Future	3,548.3600	3.5484	3,555.4700	3.5555	0.200	0	0	0
2013/01/28	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R211	02/05/2013			Bond Future	128.1590	128.1590	128.1657	128.1657	0.005	0.0000	0.0000	7
2013/01/28	R211	02/05/2013	125.69	Call	Bond Future	2,469.0000	2.4690	2,475.7400	2.4757	0.273	0	0	0
2013/01/28	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R211	02/05/2013	125.70	Call	Bond Future	2,459.0000	2.4590	2,465.7400	2.4657	0.274	0	0	0
2013/01/28	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R211	02/05/2013	125.71	Call	Bond Future	2,449.0000	2.4490	2,455.7400	2.4557	0.275	0	0	0
2013/01/28	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R212	07/02/2013			Bond Future	132.9489	132.9489	132.9600	132.9600	0.008	0.0000	0.0000	45,272
2013/01/28	R212	07/02/2013	128.99	Call	Bond Future	3,958.8800	3.9589	3,970.0200	3.9700	0.281	0	0	0
2013/01/28	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R212	07/02/2013	129.00	Call	Bond Future	3,948.8800	3.9489	3,960.0200	3.9600	0.282	0	0	0
2013/01/28	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R212	07/02/2013	129.01	Call	Bond Future	3,938.8800	3.9389	3,950.0200	3.9500	0.283	0	0	0
2013/01/28	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R212	02/05/2013			Bond Future	134.6304	134.6304	134.6410	134.6410	0.008	0.0000	0.0000	63,442
2013/01/28	R212	02/05/2013	131.09	Call	Bond Future	3,540.4200	3.5404	3,551.0500	3.5511	0.300	0	0	0
2013/01/28	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R212	02/05/2013	131.10	Call	Bond Future	3,530.4200	3.5304	3,541.0500	3.5411	0.301	0	0	0
2013/01/28	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R212	02/05/2013	131.11	Call	Bond Future	3,520.4200	3.5204	3,531.0500	3.5311	0.302	0	0	0
2013/01/28	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R213	07/02/2013			Bond Future	7.8951	94.6514	8.0248	93.5022	1.643	0.0000	0.0000	10,414
2013/01/28	R213	07/02/2013	8.90	Call	Bond Future	8,379.7100	8.3797	7,230.5100	7.2305	(13.714)	0	0	0
2013/01/28	R213	07/02/2013	8.90	Put	Bond Future	0.4100	0.0004	0.4000	0.0004	(2.439)	0	0	0
2013/01/28	R213	07/02/2013	8.95	Call	Bond Future	8,766.5800	8.7666	7,617.3700	7.6174	(13.109)	0	0	0
2013/01/28	R213	07/02/2013	8.95	Put	Bond Future	0.2200	0.0002	0.2000	0.0002	(9.091)	0	0	0
2013/01/28	R213	07/02/2013	9.00	Call	Bond Future	9,150.8700	9.1509	8,001.6600	8.0017	(12.558)	0	0	0
2013/01/28	R213	07/02/2013	9.00	Put	Bond Future	0.1200	0.0001	0.1000	0.0001	(16.667)	0	0	0
2013/01/28	R213	07/02/2013	9.05	Call	Bond Future	9,532.5600	9.5326	8,383.3600	8.3834	(12.056)	0	0	0
2013/01/28	R213	07/02/2013	9.05	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2013/01/28	R213	02/05/2013			Bond Future	7.9551	92.2629	8.0882	91.0996	1.673	0.0000	0.0000	5
2013/01/28	R213	02/05/2013	7.86	Call	Bond Future	2,603.8400	2.6038	2,046.2000	2.0462	(21.416)	0	0	0
2013/01/28	R213	02/05/2013	7.86	Put	Bond Future	3,447.9600	3.4480	4,053.5900	4.0536	17.565	0	0	0
2013/01/28	R213	02/05/2013	7.84	Call	Bond Future	2,523.7500	2.5238	1,977.3000	1.9773	(21.652)	0	0	0
2013/01/28	R213	02/05/2013	7.84	Put	Bond Future	3,546.8900	3.5469	4,163.7100	4.1637	17.390	0	0	0
2013/01/28	R213	02/05/2013	7.85	Call	Bond Future	2,563.6100	2.5636	2,011.5700	2.0116	(21.534)	0	0	0
2013/01/28	R213	02/05/2013	7.85	Put	Bond Future	3,497.1800	3.4972	4,108.4100	4.1084	17.478	0	0	0
2013/01/28	R213	01/08/2013			Bond Future	8.0000	8.0000	8.1574	92.3103	1.968	0.0000	0.0000	0
2013/01/28	R213	01/08/2013	91.25	Call	Bond Future	0.0000	0.0000	81,695.3100	81.6953	100.000	0	0	0
2013/01/28	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R213	07/11/2013			Bond Future	8.1001	91.2525	8.2413	90.0576	1.744	0.0000	0.0000	0
2013/01/28	R213	07/11/2013	8.61	Call	Bond Future	7,736.3700	7.7364	6,950.7300	6.9507	(10.155)	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
2013/01/28	R213	07/11/2013	8.61	Put	Bond Future	3,528.9700	3.5290	3,938.2200	3.9382	11.597	0	0	0
2013/01/28	R213	07/11/2013	8.59	Call	Bond Future	7,637.8200	7.6378	6,857.4900	6.8575	(10.217)	0	0	0
2013/01/28	R213	07/11/2013	8.59	Put	Bond Future	3,590.0200	3.5900	4,004.5800	4.0046	11.548	0	0	0
2013/01/28	R213	07/11/2013	8.60	Call	Bond Future	7,687.0400	7.6870	6,904.0600	6.9041	(10.186)	0	0	0
2013/01/28	R213	07/11/2013	8.60	Put	Bond Future	3,559.3800	3.5594	3,971.2900	3.9713	11.573	0	0	0
2013/01/28	R214	07/02/2013			Bond Future	8.2097	84.3131	8.3394	83.1311	1.580	0.0000	0.0000	1,714
2013/01/28	R214	07/02/2013	8.59	Call	Bond Future	3,501.8300	3.5018	2,399.8700	2.3999	(31.468)	0	0	0
2013/01/28	R214	07/02/2013	8.59	Put	Bond Future	115.6300	0.1156	195.6400	0.1956	69.195	0	0	0
2013/01/28	R214	07/02/2013	8.60	Call	Bond Future	3,579.6700	3.5797	2,471.9400	2.4719	(30.945)	0	0	0
2013/01/28	R214	07/02/2013	8.60	Put	Bond Future	107.5900	0.1076	181.8300	0.1818	69.003	0	0	0
2013/01/28	R214	07/02/2013	8.61	Call	Bond Future	3,657.8200	3.6578	2,544.6600	2.5447	(30.432)	0	0	0
2013/01/28	R214	07/02/2013	8.61	Put	Bond Future	100.0300	0.1000	168.8400	0.1688	68.789	0	0	0
2013/01/28	R214	02/05/2013			Bond Future	8.2500	8.2500	8.4005	80.8554	1.824	0.0000	0.0000	0
2013/01/28	R214	02/05/2013	84.31	Call	Bond Future	0.0000	0.0000	72,075.7700	72.0758	100.000	0	0	0
2013/01/28	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/28	R214	01/08/2013			Bond Future	8.3000	8.3000	8.3000	83.4182	0.000	0.0000	0.0000	0
2013/01/28	R214	01/08/2013	84.31	Call	Bond Future	0.0000	0.0000	72,970.2600	72.9703	100.000	0	0	0
2013/01/28	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>862040</b>