



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/04/2013 to 11/04/2013

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
2013/04/11	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	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
2013/04/11	2025	02/05/2013			Bond Future	116.3273	116.3273	116.9413	116.9413	0.528	0.0000	0.0000	0
2013/04/11	2025	02/05/2013	113.41	Call	Bond Future	2,913.6600	2.9137	3,527.6300	3.5276	21.072	0	0	0
2013/04/11	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	2038	02/05/2013			Bond Future	112.9044	112.9044	112.9053	112.9053	0.001	0.0000	0.0000	9
2013/04/11	2038	02/05/2013	111.60	Call	Bond Future	1,299.9400	1.2999	1,300.8000	1.3008	0.066	0	0	0
2013/04/11	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	2050	02/05/2013			Bond Future	117.6649	117.6649	117.6666	117.6666	0.001	0.0000	0.0000	122
2013/04/11	2050	02/05/2013	117.60	Call	Bond Future	67.0300	0.0670	68.7900	0.0688	2.626	0	0	0
2013/04/11	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	AL7T	02/05/2013			Index Future	503.0540	503.0540	503.5640	503.5640	0.101	0.0000	0.0000	12
2013/04/11	AL7T	01/08/2013			Index Future	509.6090	509.6090	510.1260	510.1260	0.101	0.0000	0.0000	0
2013/04/11	AL7T	07/11/2013			Index Future	516.9350	516.9350	517.4580	517.4580	0.101	0.0000	0.0000	0
2013/04/11	ALBI	02/05/2013			Index Future	448.7340	448.7340	448.4440	448.4440	(0.065)	0.0000	0.0000	945
2013/04/11	ALBI	01/08/2013			Index Future	454.5810	454.5810	454.2880	454.2880	(0.064)	0.0000	0.0000	159
2013/04/11	ALBI	07/11/2013			Index Future	461.1160	461.1160	460.8170	460.8170	(0.065)	0.0000	0.0000	85
2013/04/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/11	EL28	02/05/2013			Bond Future	112.6847	112.6847	112.6862	112.6862	0.001	0.0000	0.0000	0
2013/04/11	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	EL28	02/05/2013	113.32	Put	Bond Future	631.5300	0.6315	629.9800	0.6300	(0.245)	0	0	0
2013/04/11	ES33	02/05/2013			Bond Future	8.4337	92.0532	8.4480	91.9254	0.169	0.0000	0.0000	3,363
2013/04/11	ES33	02/05/2013	91.02	Call	Bond Future	82,872.9800	82.8730	82,745.1500	82.7451	(0.154)	0	0	0
2013/04/11	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	ES33	01/08/2013			Bond Future	8.5124	93.2528	8.5271	93.1233	0.172	0.0000	0.0000	0
2013/04/11	ES33	01/08/2013	9.00	Call	Bond Future	4,160.6100	4.1606	4,031.0800	4.0311	(3.113)	0	0	0
2013/04/11	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	ES33	01/08/2013	91.02	Call	Bond Future	82,201.4800	82.2015	82,071.9500	82.0719	(0.158)	0	0	0
2013/04/11	ES33	01/08/2013	91.02	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
2013/04/11	GOVI	02/05/2013			GOVI	448.1590	448.1590	447.7930	447.7930	(0.082)	0.0000	0.0000	97
2013/04/11	GOVI	02/05/2013	432.99	Call	GOVI	151,690.0000	15.1690	148,030.0000	14.8030	(2.413)	0	0	0
2013/04/11	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	GOVI	02/05/2013	433.00	Call	GOVI	151,590.0000	15.1590	147,930.0000	14.7930	(2.414)	0	0	0
2013/04/11	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	GOVI	02/05/2013	433.01	Call	GOVI	151,490.0000	15.1490	147,830.0000	14.7830	(2.416)	0	0	0
2013/04/11	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	GOVI	01/08/2013			GOVI	453.9990	453.9990	453.6280	453.6280	(0.082)	0.0000	0.0000	280
2013/04/11	GOVI	01/08/2013	445.99	Call	GOVI	80,090.0000	8.0090	76,380.0000	7.6380	(4.632)	0	0	0
2013/04/11	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	GOVI	01/08/2013	446.00	Call	GOVI	79,990.0000	7.9990	76,280.0000	7.6280	(4.638)	0	0	0
2013/04/11	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	GOVI	01/08/2013	446.01	Call	GOVI	79,890.0000	7.9890	76,180.0000	7.6180	(4.644)	0	0	0
2013/04/11	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	GOVI	07/11/2013			GOVI	460.5250	460.5250	460.1480	460.1480	(0.082)	0.0000	0.0000	0
2013/04/11	GOVI	07/11/2013	445.99	Call	GOVI	145,350.0000	14.5350	141,580.0000	14.1580	(2.594)	0	0	0
2013/04/11	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	GOVI	07/11/2013	446.00	Call	GOVI	145,250.0000	14.5250	141,480.0000	14.1480	(2.596)	0	0	0
2013/04/11	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	GOVI	07/11/2013	446.01	Call	GOVI	145,150.0000	14.5150	141,380.0000	14.1380	(2.597)	0	0	0
2013/04/11	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/11	IGOV	02/05/2013			Index Future	205.4970	205.4970	205.8680	205.8680	0.181	0.0000	0.0000	558
2013/04/11	IGOV	01/08/2013			Index Future	208.2550	208.2550	208.6300	208.6300	0.180	0.0000	0.0000	252
2013/04/11	IGOV	07/11/2013			Index Future	211.3000	211.3000	211.6810	211.6810	0.180	0.0000	0.0000	7
2013/04/11	ILBI	02/05/2013			Index Future	555.5270	555.5270	556.0840	556.0840	0.100	0.0000	0.0000	183
2013/04/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/11	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/11	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/11	JBAF	19/06/2013			Jibar Tradeable Future	5.1200	94.8800	5.1100	94.8900	(0.195)	0.0000	0.0000	500
2013/04/11	JBAF	17/07/2013			Jibar Tradeable Future	5.1200	94.8800	5.1100	94.8900	(0.195)	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
2013/04/11	JBAF	21/08/2013			Jibar Tradeable Future	5.1200	94.8800	5.1000	94.9000	(0.391)	0.0000	0.0000	0
2013/04/11	JBAF	18/09/2013			Jibar Tradeable Future	5.1100	94.8900	5.1000	94.9000	(0.196)	0.0000	0.0000	1,700
2013/04/11	JBAF	16/10/2013			Jibar Tradeable Future	5.1100	94.8900	5.0900	94.9100	(0.391)	0.0000	0.0000	0
2013/04/11	JBAF	18/12/2013			Jibar Tradeable Future	5.1100	94.8900	5.0900	94.9100	(0.391)	0.0000	0.0000	1,500
2013/04/11	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.1400	94.8600	(0.194)	0.0000	0.0000	0
2013/04/11	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	800
2013/04/11	JBAF	17/09/2014			Jibar Tradeable Future	5.3300	94.6700	5.3300	94.6700	0.000	0.0000	0.0000	0
2013/04/11	JBAF	17/12/2014			Jibar Tradeable Future	5.4600	94.5400	5.4600	94.5400	0.000	0.0000	0.0000	0
2013/04/11	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/11	R023	02/05/2013			Bond Future	6.5408	110.0753	6.5000	110.3842	(0.624)	0.0000	0.0000	6,470
2013/04/11	R023	02/05/2013	7.04	Call	Bond Future	3,687.5200	3.6875	3,996.4100	3.9964	8.377	0	0	0
2013/04/11	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R023	02/05/2013	7.05	Call	Bond Future	3,759.7400	3.7597	4,068.6300	4.0686	8.216	0	0	0
2013/04/11	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R023	02/05/2013	7.06	Call	Bond Future	3,831.9000	3.8319	4,140.7900	4.1408	8.061	0	0	0
2013/04/11	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R023	01/08/2013			Bond Future	6.5857	111.5098	6.5433	111.8226	(0.643)	0.0000	0.0000	0
2013/04/11	R023	01/08/2013	7.29	Call	Bond Future	5,039.9400	5.0399	5,352.8300	5.3528	6.208	0	0	0
2013/04/11	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R023	01/08/2013	7.30	Call	Bond Future	5,109.3100	5.1093	5,422.2000	5.4222	6.124	0	0	0
2013/04/11	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R023	01/08/2013	7.31	Call	Bond Future	5,178.6200	5.1786	5,491.5100	5.4915	6.042	0	0	0
2013/04/11	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R157	02/05/2013			Bond Future	5.2962	119.8748	5.2910	119.8874	(0.098)	0.0000	0.0000	6,037
2013/04/11	R157	02/05/2013	5.34	Call	Bond Future	255.8300	0.2558	258.9000	0.2589	1.200	0	0	0
2013/04/11	R157	02/05/2013	5.34	Put	Bond Future	149.2400	0.1492	139.6300	0.1396	(6.439)	0	0	0
2013/04/11	R157	02/05/2013	5.35	Call	Bond Future	270.3900	0.2704	273.7600	0.2738	1.246	0	0	0
2013/04/11	R157	02/05/2013	5.35	Put	Bond Future	139.4600	0.1395	130.1500	0.1302	(6.676)	0	0	0
2013/04/11	R157	02/05/2013	5.36	Call	Bond Future	285.4100	0.2854	289.0800	0.2891	1.286	0	0	0
2013/04/11	R157	02/05/2013	5.36	Put	Bond Future	130.1500	0.1302	121.1400	0.1211	(6.923)	0	0	0
2013/04/11	R157	01/08/2013			Bond Future	5.2950	121.4369	5.2892	121.4497	(0.111)	0.0000	0.0000	0
2013/04/11	R157	01/08/2013	116.11	Call	Bond Future	91,981.2900	91.9813	91,994.1100	91.9941	0.014	0	0	0
2013/04/11	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R157	07/11/2013			Bond Future	5.2811	116.3754	5.2743	116.3883	(0.129)	0.0000	0.0000	0
2013/04/11	R157	07/11/2013	5.59	Call	Bond Future	839.0100	0.8390	846.8200	0.8468	0.931	0	0	0
2013/04/11	R157	07/11/2013	5.59	Put	Bond Future	255.4600	0.2555	250.3500	0.2504	(2.000)	0	0	0
2013/04/11	R157	07/11/2013	5.60	Call	Bond Future	852.1700	0.8522	860.0500	0.8600	0.925	0	0	0
2013/04/11	R157	07/11/2013	5.60	Put	Bond Future	249.8000	0.2498	244.7600	0.2448	(2.018)	0	0	0
2013/04/11	R157	07/11/2013	5.61	Call	Bond Future	865.4200	0.8654	873.3800	0.8734	0.920	0	0	0
2013/04/11	R157	07/11/2013	5.61	Put	Bond Future	244.2300	0.2442	239.2700	0.2393	(2.031)	0	0	0
2013/04/11	R157	06/02/2014			Bond Future	5.2602	117.9444	5.2522	117.9575	(0.152)	0.0000	0.0000	0
2013/04/11	R157	06/02/2014	5.66	Call	Bond Future	919.9600	0.9200	928.2100	0.9282	0.897	0	0	0
2013/04/11	R157	06/02/2014	5.66	Put	Bond Future	269.9500	0.2700	265.1100	0.2651	(1.793)	0	0	0
2013/04/11	R157	06/02/2014	5.64	Call	Bond Future	897.1500	0.8972	905.2900	0.9053	0.907	0	0	0
2013/04/11	R157	06/02/2014	5.64	Put	Bond Future	279.5300	0.2795	274.5800	0.2746	(1.771)	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
2013/04/11	R157	06/02/2014	5.65	Call	Bond Future	908.5300	0.9085	916.7200	0.9167	0.901	0	0	0
2013/04/11	R157	06/02/2014	5.65	Put	Bond Future	274.7100	0.2747	269.8100	0.2698	(1.784)	0	0	0
2013/04/11	R186	02/05/2013			Bond Future	7.0388	133.9467	7.0533	133.7960	0.206	0.0000	0.0000	62,544
2013/04/11	R186	02/05/2013	6.75	Call	Bond Future	279.9200	0.2799	238.1900	0.2382	(14.908)	0	0	350
2013/04/11	R186	02/05/2013	6.75	Put	Bond Future	3,336.8400	3.3368	3,445.8000	3.4458	3.265	0	0	0
2013/04/11	R186	02/05/2013	7.39	Call	Bond Future	3,789.2600	3.7893	3,642.4400	3.6424	(3.875)	0	0	0
2013/04/11	R186	02/05/2013	7.39	Put	Bond Future	201.8400	0.2018	205.7100	0.2057	1.917	0	0	0
2013/04/11	R186	02/05/2013	7.40	Call	Bond Future	3,876.9000	3.8769	3,729.6500	3.7296	(3.798)	0	0	2,000
2013/04/11	R186	02/05/2013	7.40	Put	Bond Future	189.3600	0.1894	192.8000	0.1928	1.817	0	0	150
2013/04/11	R186	02/05/2013	7.41	Call	Bond Future	3,965.1000	3.9651	3,817.4400	3.8174	(3.724)	0	0	0
2013/04/11	R186	02/05/2013	7.41	Put	Bond Future	177.5500	0.1775	180.5800	0.1806	1.707	0	0	0
2013/04/11	R186	02/05/2013	7.60	Call	Bond Future	5,712.9400	5.7129	5,561.8000	5.5618	(2.646)	0	0	0
2013/04/11	R186	02/05/2013	7.60	Put	Bond Future	46.0100	0.0460	45.5600	0.0456	(0.978)	0	0	2,830
2013/04/11	R186	02/05/2013	7.75	Call	Bond Future	7,136.4900	7.1365	6,985.2800	6.9853	(2.119)	0	0	0
2013/04/11	R186	02/05/2013	7.75	Put	Bond Future	13.3800	0.0134	12.8600	0.0129	(3.886)	0	0	100
2013/04/11	R186	01/08/2013			Bond Future	7.0948	130.4077	7.1098	130.2549	0.211	0.0000	0.0000	3,000
2013/04/11	R186	01/08/2013	7.25	Call	Bond Future	3,967.1300	3.9671	3,863.7800	3.8638	(2.605)	0	0	4,315
2013/04/11	R186	01/08/2013	7.25	Put	Bond Future	2,395.4100	2.3954	2,444.8100	2.4448	2.062	0	0	0
2013/04/11	R186	01/08/2013	128.26	Call	Bond Future	121,135.2500	121.1352	120,982.5000	120.9825	(0.126)	0	0	0
2013/04/11	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R186	07/11/2013			Bond Future	7.1529	132.2824	7.1684	132.1274	0.217	0.0000	0.0000	540
2013/04/11	R186	07/11/2013	8.75	Call	Bond Future	15,089.7400	15.0897	14,942.9500	14.9430	(0.973)	0	0	0
2013/04/11	R186	07/11/2013	8.75	Put	Bond Future	409.8700	0.4099	418.1200	0.4181	2.013	0	0	1,030
2013/04/11	R186	07/11/2013	8.14	Call	Bond Future	10,524.3600	10.5244	10,390.7200	10.3907	(1.270)	0	0	0
2013/04/11	R186	07/11/2013	8.14	Put	Bond Future	1,159.0900	1.1591	1,180.4900	1.1805	1.846	0	0	0
2013/04/11	R186	07/11/2013	8.15	Call	Bond Future	10,597.2300	10.5972	10,463.3100	10.4633	(1.264)	0	0	0
2013/04/11	R186	07/11/2013	8.15	Put	Bond Future	1,142.0400	1.1420	1,163.1600	1.1632	1.849	0	0	0
2013/04/11	R186	07/11/2013	8.16	Call	Bond Future	10,670.4800	10.6705	10,536.2800	10.5363	(1.258)	0	0	0
2013/04/11	R186	07/11/2013	8.16	Put	Bond Future	1,125.4700	1.1255	1,146.3100	1.1463	1.852	0	0	0
2013/04/11	R186	06/02/2014			Bond Future	7.2081	128.7754	7.2242	128.6183	0.223	0.0000	0.0000	0
2013/04/11	R186	06/02/2014	7.74	Call	Bond Future	8,070.2000	8.0702	7,957.1500	7.9572	(1.401)	0	0	0
2013/04/11	R186	06/02/2014	7.74	Put	Bond Future	3,001.5900	3.0016	3,045.6100	3.0456	1.467	0	0	0
2013/04/11	R186	06/02/2014	7.75	Call	Bond Future	8,131.5500	8.1315	8,018.1200	8.0181	(1.395)	0	0	0
2013/04/11	R186	06/02/2014	7.75	Put	Bond Future	2,970.3400	2.9703	3,013.9800	3.0140	1.469	0	0	0
2013/04/11	R186	06/02/2014	7.76	Call	Bond Future	8,192.6600	8.1927	8,078.8400	8.0788	(1.389)	0	0	0
2013/04/11	R186	06/02/2014	7.76	Put	Bond Future	2,938.9400	2.9389	2,982.1900	2.9822	1.472	0	0	0
2013/04/11	R197	02/05/2013			Bond Future	297.4280	297.4280	297.9311	297.9311	0.169	0.0000	0.0000	2,633
2013/04/11	R197	02/05/2013	282.39	Call	Bond Future	15,038.0300	15.0380	15,541.1100	15.5411	3.345	0	0	0
2013/04/11	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R197	02/05/2013	282.40	Call	Bond Future	15,028.0300	15.0280	15,531.1100	15.5311	3.348	0	0	0
2013/04/11	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R197	02/05/2013	282.41	Call	Bond Future	15,018.0300	15.0180	15,521.1100	15.5211	3.350	0	0	0
2013/04/11	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R201	02/05/2013			Bond Future	5.2158	108.7171	5.2106	108.7255	(0.101)	0.0000	0.0000	4
2013/04/11	R201	02/05/2013	4.04	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/11	R201	02/05/2013	4.04	Put	Bond Future	1,898.5100	1.8985	1,890.1300	1.8901	(0.441)	0	0	0
2013/04/11	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R201	02/05/2013	4.05	Put	Bond Future	1,882.1800	1.8822	1,873.8000	1.8738	(0.445)	0	0	0
2013/04/11	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R201	02/05/2013	4.06	Put	Bond Future	1,865.8400	1.8658	1,857.4600	1.8575	(0.449)	0	0	0
2013/04/11	R201	01/08/2013			Bond Future	5.2072	105.7300	5.2009	105.7384	(0.120)	0.0000	0.0000	0
2013/04/11	R201	01/08/2013	107.45	Call	Bond Future	68,484.3100	68.4843	68,492.7700	68.4928	0.012	0	0	0
2013/04/11	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R201	07/11/2013			Bond Future	5.1572	107.2500	5.1494	107.2585	(0.151)	0.0000	0.0000	0
2013/04/11	R201	07/11/2013	4.79	Call	Bond Future	102.5200	0.1025	104.2900	0.1043	1.726	0	0	0
2013/04/11	R201	07/11/2013	4.79	Put	Bond Future	505.3100	0.5053	498.5800	0.4986	(1.332)	0	0	0
2013/04/11	R201	07/11/2013	4.80	Call	Bond Future	105.4500	0.1054	107.2600	0.1073	1.716	0	0	0
2013/04/11	R201	07/11/2013	4.80	Put	Bond Future	497.2400	0.4972	490.5500	0.4905	(1.345)	0	0	0
2013/04/11	R201	07/11/2013	4.81	Call	Bond Future	108.4300	0.1084	110.2900	0.1103	1.715	0	0	0
2013/04/11	R201	07/11/2013	4.81	Put	Bond Future	489.2200	0.4892	482.5800	0.4826	(1.357)	0	0	0
2013/04/11	R201	06/02/2014			Bond Future	5.0708	104.2873	5.0606	104.2959	(0.200)	0.0000	0.0000	0
2013/04/11	R201	06/02/2014	5.26	Call	Bond Future	353.2100	0.3532	357.9500	0.3580	1.342	0	0	0
2013/04/11	R201	06/02/2014	5.26	Put	Bond Future	192.4000	0.1924	188.5300	0.1885	(2.011)	0	0	0
2013/04/11	R201	06/02/2014	5.24	Call	Bond Future	342.8300	0.3428	347.4800	0.3475	1.356	0	0	0
2013/04/11	R201	06/02/2014	5.24	Put	Bond Future	199.0000	0.1990	195.0400	0.1950	(1.990)	0	0	0
2013/04/11	R201	06/02/2014	5.25	Call	Bond Future	347.8200	0.3478	352.5100	0.3525	1.348	0	0	0
2013/04/11	R201	06/02/2014	5.25	Put	Bond Future	195.5000	0.1955	191.5800	0.1916	(2.005)	0	0	0
2013/04/11	R202	02/05/2013			Bond Future	221.0613	221.0613	221.0616	221.0616	0.000	0.0000	0.0000	44,017
2013/04/11	R202	02/05/2013	211.04	Call	Bond Future	10,021.2900	10.0213	10,021.6400	10.0216	0.003	0	0	0
2013/04/11	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R202	02/05/2013	211.05	Call	Bond Future	10,011.2900	10.0113	10,011.6400	10.0116	0.003	0	0	0
2013/04/11	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R202	02/05/2013	211.06	Call	Bond Future	10,001.2900	10.0013	10,001.6400	10.0016	0.003	0	0	0
2013/04/11	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R203	02/05/2013			Bond Future	5.6564	111.0672	5.6713	111.0069	0.264	0.0000	0.0000	5,837
2013/04/11	R203	02/05/2013	5.89	Call	Bond Future	1,040.6600	1.0407	985.1600	0.9852	(5.333)	0	0	0
2013/04/11	R203	02/05/2013	5.89	Put	Bond Future	101.5600	0.1016	106.3700	0.1064	4.736	0	0	0
2013/04/11	R203	02/05/2013	5.90	Call	Bond Future	1,073.6900	1.0737	1,017.7900	1.0178	(5.206)	0	0	0
2013/04/11	R203	02/05/2013	5.90	Put	Bond Future	94.6100	0.0946	99.0200	0.0990	4.661	0	0	0
2013/04/11	R203	02/05/2013	5.91	Call	Bond Future	1,107.0900	1.1071	1,050.8100	1.0508	(5.084)	0	0	0
2013/04/11	R203	02/05/2013	5.91	Put	Bond Future	88.0500	0.0880	92.0800	0.0921	4.577	0	0	0
2013/04/11	R203	01/08/2013			Bond Future	5.6813	112.5146	5.6973	112.4534	0.282	0.0000	0.0000	5,000
2013/04/11	R203	01/08/2013	109.11	Call	Bond Future	99,301.3800	99.3014	99,240.2500	99.2402	(0.062)	0	0	0
2013/04/11	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R203	07/11/2013			Bond Future	5.7059	109.9720	5.7232	109.9099	0.304	0.0000	0.0000	0
2013/04/11	R203	07/11/2013	6.01	Call	Bond Future	1,783.5200	1.7835	1,740.8100	1.7408	(2.395)	0	0	0
2013/04/11	R203	07/11/2013	6.01	Put	Bond Future	700.1100	0.7001	719.4900	0.7195	2.768	0	0	0
2013/04/11	R203	07/11/2013	571.00	Call	Bond Future	107,742.4800	107.7425	107,680.3900	107.6804	(0.058)	0	0	0
2013/04/11	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R203	07/11/2013	5.71	Call	Bond Future	1,156.4600	1.1565	1,122.5000	1.1225	(2.937)	0	0	15
2013/04/11	R203	07/11/2013	5.71	Put	Bond Future	1,141.6600	1.1417	1,169.7900	1.1698	2.464	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
2013/04/11	R203	07/11/2013	5.99	Call	Bond Future	1,737.2500	1.7372	1,695.0900	1.6951	(2.427)	0	0	0
2013/04/11	R203	07/11/2013	5.99	Put	Bond Future	724.6800	0.7247	744.6100	0.7446	2.750	0	0	0
2013/04/11	R203	07/11/2013	6.00	Call	Bond Future	1,760.3100	1.7603	1,717.8800	1.7179	(2.410)	0	0	0
2013/04/11	R203	07/11/2013	6.00	Put	Bond Future	712.3100	0.7123	731.9700	0.7320	2.760	0	0	0
2013/04/11	R203	06/02/2014			Bond Future	5.7308	111.4547	5.7495	111.3917	0.327	0.0000	0.0000	0
2013/04/11	R203	06/02/2014	6.16	Call	Bond Future	2,164.2900	2.1643	2,120.2000	2.1202	(2.037)	0	0	0
2013/04/11	R203	06/02/2014	6.16	Put	Bond Future	734.0300	0.7340	752.8800	0.7529	2.568	0	0	0
2013/04/11	R203	06/02/2014	5.95	Call	Bond Future	1,717.9900	1.7180	1,678.7200	1.6787	(2.286)	0	0	16
2013/04/11	R203	06/02/2014	5.95	Put	Bond Future	984.5600	0.9846	1,008.2300	1.0082	2.404	0	0	0
2013/04/11	R203	06/02/2014	6.14	Call	Bond Future	2,119.3600	2.1194	2,075.7100	2.0757	(2.060)	0	0	0
2013/04/11	R203	06/02/2014	6.14	Put	Bond Future	755.2300	0.7552	774.5200	0.7745	2.554	0	0	0
2013/04/11	R203	06/02/2014	6.15	Call	Bond Future	2,141.7700	2.1418	2,097.9000	2.0979	(2.048)	0	0	0
2013/04/11	R203	06/02/2014	6.15	Put	Bond Future	744.5700	0.7446	763.6400	0.7636	2.561	0	0	0
2013/04/11	R204	02/05/2013			Bond Future	5.9144	112.8553	5.9393	112.7308	0.421	0.0000	0.0000	5,663
2013/04/11	R204	02/05/2013	6.29	Call	Bond Future	1,913.2000	1.9132	1,794.6900	1.7947	(6.194)	0	0	0
2013/04/11	R204	02/05/2013	6.29	Put	Bond Future	52.6500	0.0526	58.6500	0.0587	11.396	0	0	0
2013/04/11	R204	02/05/2013	6.30	Call	Bond Future	1,958.2200	1.9582	1,839.2500	1.8393	(6.075)	0	0	0
2013/04/11	R204	02/05/2013	6.30	Put	Bond Future	48.6600	0.0487	54.2000	0.0542	11.385	0	0	0
2013/04/11	R204	02/05/2013	6.31	Call	Bond Future	2,003.4800	2.0035	1,884.0700	1.8841	(5.960)	0	0	0
2013/04/11	R204	02/05/2013	6.31	Put	Bond Future	44.9400	0.0449	50.0400	0.0500	11.348	0	0	0
2013/04/11	R204	01/08/2013			Bond Future	5.9515	110.2996	5.9778	110.1735	0.442	0.0000	0.0000	0
2013/04/11	R204	01/08/2013	110.75	Call	Bond Future	101,416.1200	101.4161	101,290.0000	101.2900	(0.124)	0	0	0
2013/04/11	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R204	07/11/2013			Bond Future	5.9865	111.8853	6.0145	111.7573	0.468	0.0000	0.0000	0
2013/04/11	R204	07/11/2013	7.00	Call	Bond Future	4,788.4300	4.7884	4,675.2100	4.6752	(2.364)	0	0	0
2013/04/11	R204	07/11/2013	7.00	Put	Bond Future	271.4000	0.2714	286.1900	0.2862	5.450	0	0	1,270
2013/04/11	R204	07/11/2013	6.29	Call	Bond Future	2,356.3300	2.3563	2,271.2200	2.2712	(3.612)	0	0	0
2013/04/11	R204	07/11/2013	6.29	Put	Bond Future	979.0300	0.9790	1,021.9300	1.0219	4.382	0	0	0
2013/04/11	R204	07/11/2013	6.30	Call	Bond Future	2,385.7300	2.3857	2,300.0900	2.3001	(3.590)	0	0	0
2013/04/11	R204	07/11/2013	6.30	Put	Bond Future	963.4100	0.9634	1,005.7800	1.0058	4.398	0	0	0
2013/04/11	R204	07/11/2013	6.31	Call	Bond Future	2,415.3100	2.4153	2,329.1400	2.3291	(3.568)	0	0	0
2013/04/11	R204	07/11/2013	6.31	Put	Bond Future	947.9900	0.9480	989.8300	0.9898	4.414	0	0	0
2013/04/11	R204	06/02/2014			Bond Future	6.0201	109.3629	6.0498	109.2332	0.494	0.0000	0.0000	0
2013/04/11	R204	06/02/2014	6.40	Call	Bond Future	2,817.6500	2.8176	2,731.7600	2.7318	(3.048)	0	0	0
2013/04/11	R204	06/02/2014	6.40	Put	Bond Future	1,174.8400	1.1748	1,218.7100	1.2187	3.734	0	0	0
2013/04/11	R204	06/02/2014	6.41	Call	Bond Future	2,845.7200	2.8457	2,759.4000	2.7594	(3.033)	0	0	0
2013/04/11	R204	06/02/2014	6.41	Put	Bond Future	1,160.0800	1.1601	1,203.5200	1.2035	3.745	0	0	0
2013/04/11	R204	06/02/2014	6.39	Call	Bond Future	2,789.7000	2.7897	2,704.2400	2.7042	(3.063)	0	0	0
2013/04/11	R204	06/02/2014	6.39	Put	Bond Future	1,189.7400	1.1897	1,234.0400	1.2340	3.724	0	0	0
2013/04/11	R206	02/05/2013			Bond Future	5.2686	103.8031	5.2627	103.8070	(0.111)	0.0000	0.0000	23
2013/04/11	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R206	02/05/2013	3.39	Put	Bond Future	1,292.1400	1.2921	1,288.1600	1.2882	(0.308)	0	0	0
2013/04/11	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R206	02/05/2013	3.40	Put	Bond Future	1,285.1900	1.2852	1,281.2100	1.2812	(0.310)	0	0	0
2013/04/11	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R206	02/05/2013	3.41	Put	Bond Future	1,278.2400	1.2782	1,274.2600	1.2743	(0.311)	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
2013/04/11	R206	01/08/2013			Bond Future	5.2354	101.3939	5.2263	101.3980	(0.174)	0.0000	0.0000	0
2013/04/11	R206	01/08/2013	103.94	Call	Bond Future	30,395.8300	30.3958	30,399.8400	30.3998	0.013	0	0	0
2013/04/11	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R206	07/11/2013			Bond Future	4.9814	102.8517	4.9590	102.8556	(0.448)	0.0000	0.0000	0
2013/04/11	R206	07/11/2013	4.29	Call	Bond Future	5.5200	0.0055	5.9300	0.0059	7.428	0	0	0
2013/04/11	R206	07/11/2013	4.29	Put	Bond Future	129.2700	0.1293	125.6900	0.1257	(2.769)	0	0	0
2013/04/11	R206	07/11/2013	4.30	Call	Bond Future	5.7200	0.0057	6.1500	0.0062	7.517	0	0	0
2013/04/11	R206	07/11/2013	4.30	Put	Bond Future	127.6700	0.1277	124.1100	0.1241	(2.788)	0	0	0
2013/04/11	R206	07/11/2013	4.31	Call	Bond Future	5.9300	0.0059	6.3700	0.0064	7.420	0	0	0
2013/04/11	R206	07/11/2013	4.31	Put	Bond Future	126.0900	0.1261	122.5400	0.1225	(2.815)	0	0	0
2013/04/11	R207	02/05/2013			Bond Future	6.1106	108.4112	6.1203	108.3570	0.157	0.0000	0.0000	7,827
2013/04/11	R207	02/05/2013	6.44	Call	Bond Future	1,928.0400	1.9280	1,873.1300	1.8731	(2.848)	0	0	0
2013/04/11	R207	02/05/2013	6.44	Put	Bond Future	93.6000	0.0936	92.8300	0.0928	(0.823)	0	0	0
2013/04/11	R207	02/05/2013	6.45	Call	Bond Future	1,976.7300	1.9767	1,921.7400	1.9217	(2.782)	0	0	0
2013/04/11	R207	02/05/2013	6.45	Put	Bond Future	87.2000	0.0872	86.3500	0.0863	(0.975)	0	0	0
2013/04/11	R207	02/05/2013	6.46	Call	Bond Future	2,025.7500	2.0257	1,970.6900	1.9707	(2.718)	0	0	0
2013/04/11	R207	02/05/2013	6.46	Put	Bond Future	81.1700	0.0812	80.2500	0.0803	(1.133)	0	0	0
2013/04/11	R207	01/08/2013			Bond Future	6.1533	106.1875	6.1634	106.1326	0.164	0.0000	0.0000	113
2013/04/11	R207	01/08/2013	106.18	Call	Bond Future	98,616.3200	98.6163	98,561.4400	98.5614	(0.056)	0	0	0
2013/04/11	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R207	07/11/2013			Bond Future	6.1916	107.7142	6.2023	107.6584	0.172	0.0000	0.0000	0
2013/04/11	R207	07/11/2013	6.69	Call	Bond Future	3,472.3500	3.4724	3,428.8500	3.4288	(1.253)	0	0	0
2013/04/11	R207	07/11/2013	6.69	Put	Bond Future	903.5400	0.9035	915.8000	0.9158	1.357	0	0	0
2013/04/11	R207	07/11/2013	6.70	Call	Bond Future	3,508.5700	3.5086	3,464.8900	3.4649	(1.245)	0	0	0
2013/04/11	R207	07/11/2013	6.70	Put	Bond Future	889.0000	0.8890	901.0800	0.9011	1.359	0	0	0
2013/04/11	R207	07/11/2013	6.71	Call	Bond Future	3,544.9500	3.5450	3,501.0900	3.5011	(1.237)	0	0	0
2013/04/11	R207	07/11/2013	6.71	Put	Bond Future	874.6600	0.8747	886.5600	0.8866	1.361	0	0	0
2013/04/11	R207	06/02/2014			Bond Future	6.2294	105.5268	6.2406	105.4703	0.180	0.0000	0.0000	0
2013/04/11	R207	06/02/2014	6.66	Call	Bond Future	3,500.3600	3.5004	3,459.8100	3.4598	(1.158)	0	0	0
2013/04/11	R207	06/02/2014	6.66	Put	Bond Future	1,356.8900	1.3569	1,372.8700	1.3729	1.178	0	0	0
2013/04/11	R207	06/02/2014	6.64	Call	Bond Future	3,435.2200	3.4352	3,395.0100	3.3950	(1.171)	0	0	0
2013/04/11	R207	06/02/2014	6.64	Put	Bond Future	1,390.1100	1.3901	1,406.4300	1.4064	1.174	0	0	0
2013/04/11	R207	06/02/2014	6.65	Call	Bond Future	3,467.7200	3.4677	3,427.3500	3.4274	(1.164)	0	0	0
2013/04/11	R207	06/02/2014	6.65	Put	Bond Future	1,373.4100	1.3734	1,389.5700	1.3896	1.177	0	0	0
2013/04/11	R208	02/05/2013			Bond Future	6.2296	103.8820	6.2292	103.8848	(0.007)	0.0000	0.0000	14,192
2013/04/11	R208	02/05/2013	6.64	Call	Bond Future	2,599.2700	2.5993	2,596.2900	2.5963	(0.115)	0	0	0
2013/04/11	R208	02/05/2013	6.64	Put	Bond Future	58.5200	0.0585	52.7800	0.0528	(9.809)	0	0	0
2013/04/11	R208	02/05/2013	6.65	Call	Bond Future	2,655.8600	2.6559	2,653.1700	2.6532	(0.101)	0	0	0
2013/04/11	R208	02/05/2013	6.65	Put	Bond Future	54.1600	0.0542	48.7100	0.0487	(10.063)	0	0	0
2013/04/11	R208	02/05/2013	6.66	Call	Bond Future	2,712.6800	2.7127	2,710.2700	2.7103	(0.089)	0	0	0
2013/04/11	R208	02/05/2013	6.66	Put	Bond Future	50.0900	0.0501	44.9200	0.0449	(10.321)	0	0	0
2013/04/11	R208	01/08/2013			Bond Future	6.2693	105.2357	6.2688	105.2385	(0.007)	0.0000	0.0000	3,000
2013/04/11	R208	01/08/2013	101.40	Call	Bond Future	96,191.2500	96.1913	96,194.0600	96.1941	0.003	0	0	0
2013/04/11	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R208	07/11/2013			Bond Future	6.3101	103.3522	6.3096	103.3550	(0.007)	0.0000	0.0000	0
2013/04/11	R208	07/11/2013	7.50	Call	Bond Future	7,098.3200	7.0983	7,098.0600	7.0981	(0.004)	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
2013/04/11	R208	07/11/2013	7.50	Put	Bond Future	339.3700	0.3394	336.3300	0.3363	(0.896)	0	0	1,520
2013/04/11	R208	07/11/2013	6.79	Call	Bond Future	3,944.8500	3.9449	3,941.9900	3.9420	(0.072)	0	0	0
2013/04/11	R208	07/11/2013	6.79	Put	Bond Future	1,150.6400	1.1506	1,145.0000	1.1450	(0.490)	0	0	0
2013/04/11	R208	07/11/2013	6.80	Call	Bond Future	3,984.8200	3.9848	3,981.9900	3.9820	(0.071)	0	0	0
2013/04/11	R208	07/11/2013	6.80	Put	Bond Future	1,133.3800	1.1334	1,127.7700	1.1278	(0.495)	0	0	0
2013/04/11	R208	07/11/2013	6.81	Call	Bond Future	4,024.9500	4.0250	4,022.1500	4.0221	(0.070)	0	0	0
2013/04/11	R208	07/11/2013	6.81	Put	Bond Future	1,116.3300	1.1163	1,110.7500	1.1108	(0.500)	0	0	0
2013/04/11	R208	06/02/2014			Bond Future	6.3491	104.7456	6.3486	104.7484	(0.008)	0.0000	0.0000	0
2013/04/11	R208	06/02/2014	6.75	Call	Bond Future	3,960.6800	3.9607	3,958.3100	3.9583	(0.060)	0	0	0
2013/04/11	R208	06/02/2014	6.75	Put	Bond Future	1,689.0400	1.6890	1,683.8600	1.6839	(0.307)	0	0	0
2013/04/11	R208	06/02/2014	6.76	Call	Bond Future	3,996.8500	3.9969	3,994.5000	3.9945	(0.059)	0	0	0
2013/04/11	R208	06/02/2014	6.76	Put	Bond Future	1,669.3400	1.6693	1,664.1800	1.6642	(0.309)	0	0	0
2013/04/11	R208	06/02/2014	6.74	Call	Bond Future	3,924.6500	3.9246	3,922.2700	3.9223	(0.061)	0	0	0
2013/04/11	R208	06/02/2014	6.74	Put	Bond Future	1,708.9200	1.7089	1,703.7300	1.7037	(0.304)	0	0	0
2013/04/11	R209	02/05/2013			Bond Future	7.8640	83.6076	7.8784	83.4755	0.184	0.0000	0.0000	10,551
2013/04/11	R209	02/05/2013	7.99	Call	Bond Future	1,904.5400	1.9045	1,792.5700	1.7926	(5.879)	0	0	0
2013/04/11	R209	02/05/2013	7.99	Put	Bond Future	763.0800	0.7631	783.2000	0.7832	2.637	0	0	0
2013/04/11	R209	02/05/2013	8.00	Call	Bond Future	1,962.3100	1.9623	1,849.2100	1.8492	(5.764)	0	0	0
2013/04/11	R209	02/05/2013	8.00	Put	Bond Future	731.3200	0.7313	750.3100	0.7503	2.597	0	0	0
2013/04/11	R209	02/05/2013	8.01	Call	Bond Future	2,020.8600	2.0209	1,906.6600	1.9067	(5.651)	0	0	0
2013/04/11	R209	02/05/2013	8.01	Put	Bond Future	700.4900	0.7005	718.3800	0.7184	2.554	0	0	0
2013/04/11	R209	01/08/2013			Bond Future	7.9223	84.6971	7.9371	84.5632	0.187	0.0000	0.0000	0
2013/04/11	R209	01/08/2013	79.36	Call	Bond Future	74,747.9700	74.7480	74,614.1100	74.6141	(0.179)	0	0	0
2013/04/11	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R209	07/11/2013			Bond Future	7.9845	82.7700	7.9998	82.6341	0.191	0.0000	0.0000	0
2013/04/11	R209	07/11/2013	9.50	Call	Bond Future	12,600.9000	12.6009	12,475.1100	12.4751	(0.998)	0	0	0
2013/04/11	R209	07/11/2013	9.50	Put	Bond Future	631.0800	0.6311	641.1700	0.6412	1.599	0	0	980
2013/04/11	R209	07/11/2013	8.79	Call	Bond Future	8,416.2100	8.4162	8,305.1900	8.3052	(1.319)	0	0	0
2013/04/11	R209	07/11/2013	8.79	Put	Bond Future	1,689.7900	1.6898	1,714.6500	1.7147	1.471	0	0	0
2013/04/11	R209	07/11/2013	8.80	Call	Bond Future	8,473.6800	8.4737	8,362.3800	8.3624	(1.313)	0	0	0
2013/04/11	R209	07/11/2013	8.80	Put	Bond Future	1,669.1800	1.6692	1,693.7600	1.6938	1.473	0	0	0
2013/04/11	R209	07/11/2013	8.81	Call	Bond Future	8,531.2500	8.5313	8,419.6700	8.4197	(1.308)	0	0	0
2013/04/11	R209	07/11/2013	8.81	Put	Bond Future	1,648.7900	1.6488	1,673.0900	1.6731	1.474	0	0	0
2013/04/11	R209	06/02/2014			Bond Future	8.0433	83.8858	8.0590	83.7482	0.195	0.0000	0.0000	0
2013/04/11	R209	06/02/2014	8.55	Call	Bond Future	7,527.1700	7.5272	7,428.6100	7.4286	(1.309)	0	0	0
2013/04/11	R209	06/02/2014	8.55	Put	Bond Future	3,246.1600	3.2462	3,285.2000	3.2852	1.203	0	0	0
2013/04/11	R209	06/02/2014	8.56	Call	Bond Future	7,577.9000	7.5779	7,479.0300	7.4790	(1.305)	0	0	0
2013/04/11	R209	06/02/2014	8.56	Put	Bond Future	3,215.9000	3.2159	3,254.6300	3.2546	1.204	0	0	0
2013/04/11	R209	06/02/2014	8.54	Call	Bond Future	7,476.5500	7.4765	7,378.3000	7.3783	(1.314)	0	0	0
2013/04/11	R209	06/02/2014	8.54	Put	Bond Future	3,276.6700	3.2767	3,316.0200	3.3160	1.201	0	0	0
2013/04/11	R210	02/05/2013			Bond Future	166.9924	166.9924	167.9426	167.9426	0.569	0.0000	0.0000	1,244
2013/04/11	R210	02/05/2013	161.14	Call	Bond Future	5,852.4200	5.8524	6,802.6000	6.8026	16.236	0	0	0
2013/04/11	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R210	02/05/2013	161.15	Call	Bond Future	5,842.4200	5.8424	6,792.6000	6.7926	16.263	0	0	0
2013/04/11	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R210	02/05/2013	161.16	Call	Bond Future	5,832.4200	5.8324	6,782.6000	6.7826	16.291	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
2013/04/11	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R211	02/05/2013			Bond Future	129.5221	129.5221	129.8930	129.8930	0.286	0.0000	0.0000	529
2013/04/11	R211	02/05/2013	125.69	Call	Bond Future	3,832.1100	3.8321	4,202.9900	4.2030	9.678	0	0	0
2013/04/11	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R211	02/05/2013	125.70	Call	Bond Future	3,822.1100	3.8221	4,192.9900	4.1930	9.704	0	0	0
2013/04/11	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R211	02/05/2013	125.71	Call	Bond Future	3,812.1100	3.8121	4,182.9900	4.1830	9.729	0	0	0
2013/04/11	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R212	02/05/2013			Bond Future	138.2043	138.2043	138.3643	138.3643	0.116	0.0000	0.0000	21,870
2013/04/11	R212	02/05/2013	131.09	Call	Bond Future	7,114.2700	7.1143	7,274.3300	7.2743	2.250	0	0	0
2013/04/11	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R212	02/05/2013	131.10	Call	Bond Future	7,104.2700	7.1043	7,264.3300	7.2643	2.253	0	0	0
2013/04/11	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R212	02/05/2013	131.11	Call	Bond Future	7,094.2700	7.0943	7,254.3300	7.2543	2.256	0	0	0
2013/04/11	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R213	02/05/2013			Bond Future	7.5888	95.5774	7.6083	95.3966	0.257	0.0000	0.0000	8,753
2013/04/11	R213	02/05/2013	7.84	Call	Bond Future	2,663.5600	2.6636	2,502.3800	2.5024	(6.051)	0	0	0
2013/04/11	R213	02/05/2013	7.84	Put	Bond Future	372.2300	0.3722	391.7700	0.3918	5.249	0	0	0
2013/04/11	R213	02/05/2013	7.85	Call	Bond Future	2,733.8000	2.7338	2,571.4700	2.5715	(5.938)	0	0	0
2013/04/11	R213	02/05/2013	7.85	Put	Bond Future	352.9000	0.3529	371.2900	0.3713	5.211	0	0	0
2013/04/11	R213	02/05/2013	7.86	Call	Bond Future	2,804.7300	2.8047	2,641.3000	2.6413	(5.827)	0	0	0
2013/04/11	R213	02/05/2013	7.86	Put	Bond Future	334.3800	0.3344	351.6700	0.3517	5.171	0	0	0
2013/04/11	R213	01/08/2013			Bond Future	7.6466	96.8230	7.6667	96.6398	0.262	0.0000	0.0000	0
2013/04/11	R213	01/08/2013	91.25	Call	Bond Future	86,207.9300	86.2079	86,024.7800	86.0248	(0.212)	0	0	0
2013/04/11	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R213	07/11/2013			Bond Future	7.7097	94.6774	7.7304	94.4916	0.268	0.0000	0.0000	0
2013/04/11	R213	07/11/2013	8.59	Call	Bond Future	8,866.7100	8.8667	8,714.0400	8.7140	(1.722)	0	0	0
2013/04/11	R213	07/11/2013	8.59	Put	Bond Future	1,393.9500	1.3940	1,427.0900	1.4271	2.377	0	0	0
2013/04/11	R213	07/11/2013	8.60	Call	Bond Future	8,928.1100	8.9281	8,775.0600	8.7751	(1.714)	0	0	0
2013/04/11	R213	07/11/2013	8.60	Put	Bond Future	1,375.4900	1.3755	1,408.2500	1.4082	2.382	0	0	0
2013/04/11	R213	07/11/2013	8.61	Call	Bond Future	8,989.6200	8.9896	8,836.1800	8.8362	(1.707)	0	0	0
2013/04/11	R213	07/11/2013	8.61	Put	Bond Future	1,357.2600	1.3573	1,389.6300	1.3896	2.385	0	0	0
2013/04/11	R213	06/02/2014			Bond Future	7.7704	95.9539	7.7917	95.7655	0.273	0.0000	0.0000	0
2013/04/11	R213	06/02/2014	8.31	Call	Bond Future	7,598.4600	7.5985	7,465.2000	7.4652	(1.754)	0	0	0
2013/04/11	R213	06/02/2014	8.31	Put	Bond Future	2,980.0900	2.9801	3,035.1900	3.0352	1.849	0	0	0
2013/04/11	R213	06/02/2014	8.29	Call	Bond Future	7,491.9700	7.4920	7,359.5900	7.3596	(1.767)	0	0	0
2013/04/11	R213	06/02/2014	8.29	Put	Bond Future	3,038.8500	3.0388	3,094.8300	3.0948	1.842	0	0	0
2013/04/11	R213	06/02/2014	8.30	Call	Bond Future	7,545.1500	7.5451	7,412.3300	7.4123	(1.760)	0	0	0
2013/04/11	R213	06/02/2014	8.30	Put	Bond Future	3,009.3500	3.0094	3,064.8900	3.0649	1.846	0	0	0
2013/04/11	R214	02/05/2013			Bond Future	7.9084	85.4367	7.9279	85.2470	0.247	0.0000	0.0000	1,904
2013/04/11	R214	02/05/2013	84.31	Call	Bond Future	76,657.0400	76.6570	76,467.3800	76.4674	(0.247)	0	0	0
2013/04/11	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/11	R214	01/08/2013			Bond Future	7.9643	86.5501	7.9843	86.3579	0.251	0.0000	0.0000	0
2013/04/11	R214	01/08/2013	84.31	Call	Bond Future	76,102.1900	76.1022	75,909.9600	75.9100	(0.253)	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
2013/04/11	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total												236899	