



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 12/04/2013 to 12/04/2013

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
2013/04/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/12	2025	02/05/2013			Bond Future	116.9413	116.9413	117.8073	117.8073	0.741	0.0000	0.0000	0
2013/04/12	2025	02/05/2013	113.41	Call	Bond Future	3,527.6300	3.5276	4,393.6300	4.3936	24.549	0	0	0
2013/04/12	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	2038	02/05/2013			Bond Future	112.9053	112.9053	113.9931	113.9931	0.963	0.0000	0.0000	9
2013/04/12	2038	02/05/2013	111.60	Call	Bond Future	1,300.8000	1.3008	2,388.6100	2.3886	83.626	0	0	0
2013/04/12	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	2050	02/05/2013			Bond Future	117.6666	117.6666	118.7058	118.7058	0.883	0.0000	0.0000	122
2013/04/12	2050	02/05/2013	117.60	Call	Bond Future	68.7900	0.0688	1,108.0200	1.1080	1510.728	0	0	0
2013/04/12	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	AL7T	02/05/2013			Index Future	503.5640	503.5640	504.0280	504.0280	0.092	0.0000	0.0000	11
2013/04/12	AL7T	01/08/2013			Index Future	510.1260	510.1260	510.5960	510.5960	0.092	0.0000	0.0000	0
2013/04/12	AL7T	07/11/2013			Index Future	517.4580	517.4580	517.9350	517.9350	0.092	0.0000	0.0000	0
2013/04/12	ALBI	02/05/2013			Index Future	448.4440	448.4440	448.8520	448.8520	0.091	0.0000	0.0000	945
2013/04/12	ALBI	01/08/2013			Index Future	454.2880	454.2880	454.7010	454.7010	0.091	0.0000	0.0000	159
2013/04/12	ALBI	07/11/2013			Index Future	460.8170	460.8170	461.2360	461.2360	0.091	0.0000	0.0000	85
2013/04/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	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
2013/04/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/04/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/04/12	EL28	02/05/2013			Bond Future	112.6862	112.6862	113.1848	113.1848	0.442	0.0000	0.0000	0
2013/04/12	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	EL28	02/05/2013	113.32	Put	Bond Future	629.9800	0.6300	131.4100	0.1314	(79.141)	0	0	0
2013/04/12	ES33	02/05/2013			Bond Future	8.4480	91.9254	8.4421	91.9782	(0.070)	0.0000	0.0000	3,363
2013/04/12	ES33	02/05/2013	91.02	Call	Bond Future	82,745.1500	82.7451	82,797.9000	82.7979	0.064	0	0	0
2013/04/12	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	ES33	01/08/2013			Bond Future	8.5271	93.1233	8.5210	93.1768	(0.071)	0.0000	0.0000	0
2013/04/12	ES33	01/08/2013	9.00	Call	Bond Future	4,031.0800	4.0311	4,084.5900	4.0846	1.327	0	0	0
2013/04/12	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	ES33	01/08/2013	91.02	Call	Bond Future	82,071.9500	82.0719	82,125.4600	82.1255	0.065	0	0	0
2013/04/12	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
2013/04/12	GOVI	02/05/2013			GOVI	447.7930	447.7930	448.2330	448.2330	0.098	0.0000	0.0000	97
2013/04/12	GOVI	02/05/2013	432.99	Call	GOVI	148,030.0000	14.8030	152,430.0000	15.2430	2.972	0	0	0
2013/04/12	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	GOVI	02/05/2013	433.00	Call	GOVI	147,930.0000	14.7930	152,330.0000	15.2330	2.974	0	0	0
2013/04/12	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	GOVI	02/05/2013	433.01	Call	GOVI	147,830.0000	14.7830	152,230.0000	15.2230	2.976	0	0	0
2013/04/12	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	GOVI	01/08/2013			GOVI	453.6280	453.6280	454.0740	454.0740	0.098	0.0000	0.0000	280
2013/04/12	GOVI	01/08/2013	445.99	Call	GOVI	76,380.0000	7.6380	80,840.0000	8.0840	5.839	0	0	0
2013/04/12	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	GOVI	01/08/2013	446.00	Call	GOVI	76,280.0000	7.6280	80,740.0000	8.0740	5.847	0	0	0
2013/04/12	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	GOVI	01/08/2013	446.01	Call	GOVI	76,180.0000	7.6180	80,640.0000	8.0640	5.855	0	0	0
2013/04/12	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	GOVI	07/11/2013			GOVI	460.1480	460.1480	460.6010	460.6010	0.098	0.0000	0.0000	0
2013/04/12	GOVI	07/11/2013	445.99	Call	GOVI	141,580.0000	14.1580	146,110.0000	14.6110	3.200	0	0	0
2013/04/12	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	GOVI	07/11/2013	446.00	Call	GOVI	141,480.0000	14.1480	146,010.0000	14.6010	3.202	0	0	0
2013/04/12	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	GOVI	07/11/2013	446.01	Call	GOVI	141,380.0000	14.1380	145,910.0000	14.5910	3.204	0	0	0
2013/04/12	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/04/12	IGOV	02/05/2013			Index Future	205.8680	205.8680	206.6920	206.6920	0.400	0.0000	0.0000	558
2013/04/12	IGOV	01/08/2013			Index Future	208.6300	208.6300	209.4650	209.4650	0.400	0.0000	0.0000	252
2013/04/12	IGOV	07/11/2013			Index Future	211.6810	211.6810	212.5280	212.5280	0.400	0.0000	0.0000	7
2013/04/12	ILBI	02/05/2013			Index Future	556.0840	556.0840	557.0870	557.0870	0.180	0.0000	0.0000	183
2013/04/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/04/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/04/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/04/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/04/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/04/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/04/12	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/12	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/04/12	JBAF	19/06/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	500
2013/04/12	JBAF	17/07/2013			Jibar Tradeable Future	5.1100	94.8900	5.1000	94.9000	(0.196)	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
2013/04/12	JBAF	21/08/2013			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	0
2013/04/12	JBAF	18/09/2013			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	1,700
2013/04/12	JBAF	16/10/2013			Jibar Tradeable Future	5.0900	94.9100	5.0800	94.9200	(0.196)	0.0000	0.0000	0
2013/04/12	JBAF	18/12/2013			Jibar Tradeable Future	5.0900	94.9100	5.0800	94.9200	(0.196)	0.0000	0.0000	1,500
2013/04/12	JBAF	19/03/2014			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	0
2013/04/12	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	800
2013/04/12	JBAF	17/09/2014			Jibar Tradeable Future	5.3300	94.6700	5.3200	94.6800	(0.188)	0.0000	0.0000	0
2013/04/12	JBAF	17/12/2014			Jibar Tradeable Future	5.4600	94.5400	5.4600	94.5400	0.000	0.0000	0.0000	0
2013/04/12	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/04/12	R023	02/05/2013			Bond Future	6.5000	110.3842	6.4945	110.4261	(0.085)	0.0000	0.0000	6,470
2013/04/12	R023	02/05/2013	7.04	Call	Bond Future	3,996.4100	3.9964	4,038.2600	4.0383	1.047	0	0	0
2013/04/12	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R023	02/05/2013	7.05	Call	Bond Future	4,068.6300	4.0686	4,110.4800	4.1105	1.029	0	0	0
2013/04/12	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R023	02/05/2013	7.06	Call	Bond Future	4,140.7900	4.1408	4,182.6400	4.1826	1.011	0	0	0
2013/04/12	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R023	01/08/2013			Bond Future	6.5433	111.8226	6.5376	111.8650	(0.087)	0.0000	0.0000	0
2013/04/12	R023	01/08/2013	7.29	Call	Bond Future	5,352.8300	5.3528	5,395.1800	5.3952	0.791	0	0	0
2013/04/12	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R023	01/08/2013	7.30	Call	Bond Future	5,422.2000	5.4222	5,464.5500	5.4646	0.781	0	0	0
2013/04/12	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R023	01/08/2013	7.31	Call	Bond Future	5,491.5100	5.4915	5,533.8600	5.5339	0.771	0	0	0
2013/04/12	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R157	02/05/2013			Bond Future	5.2910	119.8874	5.2807	119.9126	(0.195)	0.0000	0.0000	6,037
2013/04/12	R157	02/05/2013	5.34	Call	Bond Future	258.9000	0.2589	269.7300	0.2697	4.183	0	0	0
2013/04/12	R157	02/05/2013	5.34	Put	Bond Future	139.6300	0.1396	125.3100	0.1253	(10.256)	0	0	0
2013/04/12	R157	02/05/2013	5.35	Call	Bond Future	273.7600	0.2738	285.1400	0.2851	4.157	0	0	0
2013/04/12	R157	02/05/2013	5.35	Put	Bond Future	130.1500	0.1302	116.3800	0.1164	(10.580)	0	0	0
2013/04/12	R157	02/05/2013	5.36	Call	Bond Future	289.0800	0.2891	301.0100	0.3010	4.127	0	0	0
2013/04/12	R157	02/05/2013	5.36	Put	Bond Future	121.1400	0.1211	107.9200	0.1079	(10.913)	0	0	0
2013/04/12	R157	01/08/2013			Bond Future	5.2892	121.4497	5.2775	121.4752	(0.221)	0.0000	0.0000	0
2013/04/12	R157	01/08/2013	116.11	Call	Bond Future	91,994.1100	91.9941	92,019.5500	92.0195	0.028	0	0	0
2013/04/12	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R157	07/11/2013			Bond Future	5.2743	116.3883	5.2607	116.4140	(0.257)	0.0000	0.0000	0
2013/04/12	R157	07/11/2013	5.59	Call	Bond Future	846.8200	0.8468	863.5900	0.8636	1.980	0	0	0
2013/04/12	R157	07/11/2013	5.59	Put	Bond Future	250.3500	0.2504	241.3700	0.2414	(3.587)	0	0	0
2013/04/12	R157	07/11/2013	5.60	Call	Bond Future	860.0500	0.8600	876.9600	0.8770	1.966	0	0	0
2013/04/12	R157	07/11/2013	5.60	Put	Bond Future	244.7600	0.2448	235.9200	0.2359	(3.612)	0	0	0
2013/04/12	R157	07/11/2013	5.61	Call	Bond Future	873.3800	0.8734	890.4300	0.8904	1.952	0	0	0
2013/04/12	R157	07/11/2013	5.61	Put	Bond Future	239.2700	0.2393	230.5700	0.2306	(3.636)	0	0	0
2013/04/12	R157	06/02/2014			Bond Future	5.2522	117.9575	5.2362	117.9835	(0.304)	0.0000	0.0000	0
2013/04/12	R157	06/02/2014	5.66	Call	Bond Future	928.2100	0.9282	945.5900	0.9456	1.872	0	0	0
2013/04/12	R157	06/02/2014	5.66	Put	Bond Future	265.1100	0.2651	256.4100	0.2564	(3.282)	0	0	0
2013/04/12	R157	06/02/2014	5.64	Call	Bond Future	905.2900	0.9053	922.4400	0.9224	1.894	0	0	0
2013/04/12	R157	06/02/2014	5.64	Put	Bond Future	274.5800	0.2746	265.6500	0.2657	(3.252)	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
2013/04/12	R157	06/02/2014	5.65	Call	Bond Future	916.7200	0.9167	933.9800	0.9340	1.883	0	0	0
2013/04/12	R157	06/02/2014	5.65	Put	Bond Future	269.8100	0.2698	260.9900	0.2610	(3.269)	0	0	0
2013/04/12	R186	02/05/2013			Bond Future	7.0533	133.7960	7.0325	134.0123	(0.295)	0.0000	0.0000	62,544
2013/04/12	R186	02/05/2013	6.75	Call	Bond Future	238.1900	0.2382	254.5500	0.2545	6.868	0	0	350
2013/04/12	R186	02/05/2013	6.75	Put	Bond Future	3,445.8000	3.4458	3,245.8300	3.2458	(5.803)	0	0	0
2013/04/12	R186	02/05/2013	7.39	Call	Bond Future	3,642.4400	3.6424	3,817.6900	3.8177	4.811	0	0	0
2013/04/12	R186	02/05/2013	7.39	Put	Bond Future	205.7100	0.2057	164.6300	0.1646	(19.970)	0	0	0
2013/04/12	R186	02/05/2013	7.40	Call	Bond Future	3,729.6500	3.7296	3,906.8700	3.9069	4.752	0	0	2,000
2013/04/12	R186	02/05/2013	7.40	Put	Bond Future	192.8000	0.1928	153.6900	0.1537	(20.285)	0	0	150
2013/04/12	R186	02/05/2013	7.41	Call	Bond Future	3,817.4400	3.8174	3,996.5500	3.9965	4.692	0	0	0
2013/04/12	R186	02/05/2013	7.41	Put	Bond Future	180.5800	0.1806	143.3600	0.1434	(20.611)	0	0	0
2013/04/12	R186	02/05/2013	7.60	Call	Bond Future	5,561.8000	5.5618	5,765.8000	5.7658	3.668	0	0	0
2013/04/12	R186	02/05/2013	7.60	Put	Bond Future	45.5600	0.0456	33.2300	0.0332	(27.063)	0	0	2,830
2013/04/12	R186	02/05/2013	7.75	Call	Bond Future	6,985.2800	6.9853	7,197.4300	7.1974	3.037	0	0	0
2013/04/12	R186	02/05/2013	7.75	Put	Bond Future	12.8600	0.0129	8.6800	0.0087	(32.504)	0	0	100
2013/04/12	R186	01/08/2013			Bond Future	7.1098	130.2549	7.0883	130.4741	(0.302)	0.0000	0.0000	3,000
2013/04/12	R186	01/08/2013	7.25	Call	Bond Future	3,863.7800	3.8638	3,979.4000	3.9794	2.992	0	0	4,315
2013/04/12	R186	01/08/2013	7.25	Put	Bond Future	2,444.8100	2.4448	2,341.2800	2.3413	(4.235)	0	0	0
2013/04/12	R186	01/08/2013	128.26	Call	Bond Future	120,982.5000	120.9825	121,201.6500	121.2017	0.181	0	0	0
2013/04/12	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R186	07/11/2013			Bond Future	7.1684	132.1274	7.1462	132.3495	(0.310)	0.0000	0.0000	540
2013/04/12	R186	07/11/2013	8.75	Call	Bond Future	14,942.9500	14.9430	15,143.9500	15.1439	1.345	0	0	0
2013/04/12	R186	07/11/2013	8.75	Put	Bond Future	418.1200	0.4181	396.9700	0.3970	(5.058)	0	0	1,030
2013/04/12	R186	07/11/2013	8.14	Call	Bond Future	10,390.7200	10.3907	10,565.2800	10.5653	1.680	0	0	0
2013/04/12	R186	07/11/2013	8.14	Put	Bond Future	1,180.4900	1.1805	1,132.9000	1.1329	(4.031)	0	0	0
2013/04/12	R186	07/11/2013	8.15	Call	Bond Future	10,463.3100	10.4633	10,638.4000	10.6384	1.673	0	0	0
2013/04/12	R186	07/11/2013	8.15	Put	Bond Future	1,163.1600	1.1632	1,116.1000	1.1161	(4.046)	0	0	0
2013/04/12	R186	07/11/2013	8.16	Call	Bond Future	10,536.2800	10.5363	10,711.8900	10.7119	1.667	0	0	0
2013/04/12	R186	07/11/2013	8.16	Put	Bond Future	1,146.3100	1.1463	1,099.7700	1.0998	(4.060)	0	0	0
2013/04/12	R186	06/02/2014			Bond Future	7.2242	128.6183	7.2012	128.8435	(0.318)	0.0000	0.0000	0
2013/04/12	R186	06/02/2014	7.74	Call	Bond Future	7,957.1500	7.9572	8,100.2800	8.1003	1.799	0	0	0
2013/04/12	R186	06/02/2014	7.74	Put	Bond Future	3,045.6100	3.0456	2,963.5300	2.9635	(2.695)	0	0	0
2013/04/12	R186	06/02/2014	7.75	Call	Bond Future	8,018.1200	8.0181	8,161.8400	8.1618	1.792	0	0	0
2013/04/12	R186	06/02/2014	7.75	Put	Bond Future	3,013.9800	3.0140	2,932.4900	2.9325	(2.704)	0	0	0
2013/04/12	R186	06/02/2014	7.76	Call	Bond Future	8,078.8400	8.0788	8,223.1700	8.2232	1.787	0	0	0
2013/04/12	R186	06/02/2014	7.76	Put	Bond Future	2,982.1900	2.9822	2,901.3100	2.9013	(2.712)	0	0	0
2013/04/12	R197	02/05/2013			Bond Future	297.9311	297.9311	298.4347	298.4347	0.169	0.0000	0.0000	2,633
2013/04/12	R197	02/05/2013	282.39	Call	Bond Future	15,541.1100	15.5411	16,044.7100	16.0447	3.240	0	0	0
2013/04/12	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R197	02/05/2013	282.40	Call	Bond Future	15,531.1100	15.5311	16,034.7100	16.0347	3.243	0	0	0
2013/04/12	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R197	02/05/2013	282.41	Call	Bond Future	15,521.1100	15.5211	16,024.7100	16.0247	3.245	0	0	0
2013/04/12	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R201	02/05/2013			Bond Future	5.2106	108.7255	5.2002	108.7420	(0.199)	0.0000	0.0000	4
2013/04/12	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
2013/04/12	R201	02/05/2013	4.04	Put	Bond Future	1,890.1300	1.8901	1,873.5500	1.8735	(0.877)	0	0	0
2013/04/12	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R201	02/05/2013	4.05	Put	Bond Future	1,873.8000	1.8738	1,857.2200	1.8572	(0.885)	0	0	0
2013/04/12	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R201	02/05/2013	4.06	Put	Bond Future	1,857.4600	1.8575	1,840.8800	1.8409	(0.893)	0	0	0
2013/04/12	R201	01/08/2013			Bond Future	5.2009	105.7384	5.1885	105.7552	(0.238)	0.0000	0.0000	0
2013/04/12	R201	01/08/2013	107.45	Call	Bond Future	68,492.7700	68.4928	68,509.5500	68.5095	0.024	0	0	0
2013/04/12	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R201	07/11/2013			Bond Future	5.1494	107.2585	5.1339	107.2755	(0.301)	0.0000	0.0000	0
2013/04/12	R201	07/11/2013	4.79	Call	Bond Future	104.2900	0.1043	108.4200	0.1084	3.960	0	0	0
2013/04/12	R201	07/11/2013	4.79	Put	Bond Future	498.5800	0.4986	485.7500	0.4858	(2.573)	0	0	0
2013/04/12	R201	07/11/2013	4.80	Call	Bond Future	107.2600	0.1073	111.4800	0.1115	3.934	0	0	0
2013/04/12	R201	07/11/2013	4.80	Put	Bond Future	490.5500	0.4905	477.8100	0.4778	(2.597)	0	0	0
2013/04/12	R201	07/11/2013	4.81	Call	Bond Future	110.2900	0.1103	114.6100	0.1146	3.917	0	0	0
2013/04/12	R201	07/11/2013	4.81	Put	Bond Future	482.5800	0.4826	469.9400	0.4699	(2.619)	0	0	0
2013/04/12	R201	06/02/2014			Bond Future	5.0606	104.2959	5.0405	104.3130	(0.399)	0.0000	0.0000	0
2013/04/12	R201	06/02/2014	5.26	Call	Bond Future	357.9500	0.3580	367.9400	0.3679	2.791	0	0	0
2013/04/12	R201	06/02/2014	5.26	Put	Bond Future	188.5300	0.1885	181.3600	0.1814	(3.803)	0	0	0
2013/04/12	R201	06/02/2014	5.24	Call	Bond Future	347.4800	0.3475	357.3100	0.3573	2.829	0	0	0
2013/04/12	R201	06/02/2014	5.24	Put	Bond Future	195.0400	0.1950	187.7100	0.1877	(3.758)	0	0	0
2013/04/12	R201	06/02/2014	5.25	Call	Bond Future	352.5100	0.3525	362.4200	0.3624	2.811	0	0	0
2013/04/12	R201	06/02/2014	5.25	Put	Bond Future	191.5800	0.1916	184.3300	0.1843	(3.784)	0	0	0
2013/04/12	R202	02/05/2013			Bond Future	221.0616	221.0616	222.0937	222.0937	0.467	0.0000	0.0000	44,017
2013/04/12	R202	02/05/2013	211.04	Call	Bond Future	10,021.6400	10.0216	11,053.7000	11.0537	10.298	0	0	0
2013/04/12	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R202	02/05/2013	211.05	Call	Bond Future	10,011.6400	10.0116	11,043.7000	11.0437	10.309	0	0	0
2013/04/12	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R202	02/05/2013	211.06	Call	Bond Future	10,001.6400	10.0016	11,033.7000	11.0337	10.319	0	0	0
2013/04/12	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R203	02/05/2013			Bond Future	5.6713	111.0069	5.6710	111.0081	(0.005)	0.0000	0.0000	5,837
2013/04/12	R203	02/05/2013	5.89	Call	Bond Future	985.1600	0.9852	979.6200	0.9796	(0.562)	0	0	0
2013/04/12	R203	02/05/2013	5.89	Put	Bond Future	106.3700	0.1064	99.5800	0.0996	(6.383)	0	0	0
2013/04/12	R203	02/05/2013	5.90	Call	Bond Future	1,017.7900	1.0178	1,012.4900	1.0125	(0.521)	0	0	0
2013/04/12	R203	02/05/2013	5.90	Put	Bond Future	99.0200	0.0990	92.4700	0.0925	(6.615)	0	0	0
2013/04/12	R203	02/05/2013	5.91	Call	Bond Future	1,050.8100	1.0508	1,045.7600	1.0458	(0.481)	0	0	0
2013/04/12	R203	02/05/2013	5.91	Put	Bond Future	92.0800	0.0921	85.7800	0.0858	(6.842)	0	0	0
2013/04/12	R203	01/08/2013			Bond Future	5.6973	112.4534	5.6969	112.4547	(0.006)	0.0000	0.0000	5,000
2013/04/12	R203	01/08/2013	109.11	Call	Bond Future	99,240.2500	99.2402	99,241.4800	99.2415	0.001	0	0	0
2013/04/12	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R203	07/11/2013			Bond Future	5.7232	109.9099	5.7229	109.9111	(0.006)	0.0000	0.0000	0
2013/04/12	R203	07/11/2013	6.01	Call	Bond Future	1,740.8100	1.7408	1,738.9700	1.7390	(0.106)	0	0	0
2013/04/12	R203	07/11/2013	6.01	Put	Bond Future	719.4900	0.7195	716.4700	0.7165	(0.420)	0	0	0
2013/04/12	R203	07/11/2013	571.00	Call	Bond Future	107,680.3900	107.6804	107,681.5700	107.6816	0.001	0	0	0
2013/04/12	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R203	07/11/2013	5.71	Call	Bond Future	1,122.5000	1.1225	1,120.3600	1.1204	(0.191)	0	0	15
2013/04/12	R203	07/11/2013	5.71	Put	Bond Future	1,169.7900	1.1698	1,166.4700	1.1665	(0.284)	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
2013/04/12	R203	07/11/2013	5.99	Call	Bond Future	1,695.0900	1.6951	1,693.2200	1.6932	(0.110)	0	0	0
2013/04/12	R203	07/11/2013	5.99	Put	Bond Future	744.6100	0.7446	741.5600	0.7416	(0.410)	0	0	0
2013/04/12	R203	07/11/2013	6.00	Call	Bond Future	1,717.8800	1.7179	1,716.0200	1.7160	(0.108)	0	0	0
2013/04/12	R203	07/11/2013	6.00	Put	Bond Future	731.9700	0.7320	728.9300	0.7289	(0.415)	0	0	0
2013/04/12	R203	06/02/2014			Bond Future	5.7495	111.3917	5.7492	111.3929	(0.006)	0.0000	0.0000	0
2013/04/12	R203	06/02/2014	6.16	Call	Bond Future	2,120.2000	2.1202	2,118.9600	2.1190	(0.058)	0	0	0
2013/04/12	R203	06/02/2014	6.16	Put	Bond Future	752.8800	0.7529	750.4600	0.7505	(0.321)	0	0	0
2013/04/12	R203	06/02/2014	5.95	Call	Bond Future	1,678.7200	1.6787	1,677.2700	1.6773	(0.086)	0	0	16
2013/04/12	R203	06/02/2014	5.95	Put	Bond Future	1,008.2300	1.0082	1,005.6000	1.0056	(0.261)	0	0	0
2013/04/12	R203	06/02/2014	6.14	Call	Bond Future	2,075.7100	2.0757	2,074.4400	2.0744	(0.061)	0	0	0
2013/04/12	R203	06/02/2014	6.14	Put	Bond Future	774.5200	0.7745	772.0700	0.7721	(0.316)	0	0	0
2013/04/12	R203	06/02/2014	6.15	Call	Bond Future	2,097.9000	2.0979	2,096.6500	2.0966	(0.060)	0	0	0
2013/04/12	R203	06/02/2014	6.15	Put	Bond Future	763.6400	0.7636	761.2100	0.7612	(0.318)	0	0	0
2013/04/12	R204	02/05/2013			Bond Future	5.9393	112.7308	5.9186	112.8343	(0.348)	0.0000	0.0000	5,663
2013/04/12	R204	02/05/2013	6.29	Call	Bond Future	1,794.6900	1.7947	1,884.4000	1.8844	4.999	0	0	0
2013/04/12	R204	02/05/2013	6.29	Put	Bond Future	58.6500	0.0587	44.8700	0.0449	(23.495)	0	0	0
2013/04/12	R204	02/05/2013	6.30	Call	Bond Future	1,839.2500	1.8393	1,929.8000	1.9298	4.923	0	0	0
2013/04/12	R204	02/05/2013	6.30	Put	Bond Future	54.2000	0.0542	41.2600	0.0413	(23.875)	0	0	0
2013/04/12	R204	02/05/2013	6.31	Call	Bond Future	1,884.0700	1.8841	1,975.4100	1.9754	4.848	0	0	0
2013/04/12	R204	02/05/2013	6.31	Put	Bond Future	50.0400	0.0500	37.8900	0.0379	(24.281)	0	0	0
2013/04/12	R204	01/08/2013			Bond Future	5.9778	110.1735	5.9560	110.2783	(0.366)	0.0000	0.0000	0
2013/04/12	R204	01/08/2013	110.75	Call	Bond Future	101,290.0000	101.2900	101,394.8200	101.3948	0.103	0	0	0
2013/04/12	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R204	07/11/2013			Bond Future	6.0145	111.7573	5.9913	111.8635	(0.387)	0.0000	0.0000	0
2013/04/12	R204	07/11/2013	7.00	Call	Bond Future	4,675.2100	4.6752	4,765.3300	4.7653	1.928	0	0	0
2013/04/12	R204	07/11/2013	7.00	Put	Bond Future	286.1900	0.2862	270.0600	0.2701	(5.636)	0	0	1,270
2013/04/12	R204	07/11/2013	6.29	Call	Bond Future	2,271.2200	2.2712	2,335.3200	2.3353	2.822	0	0	0
2013/04/12	R204	07/11/2013	6.29	Put	Bond Future	1,021.9300	1.0219	979.7800	0.9798	(4.125)	0	0	0
2013/04/12	R204	07/11/2013	6.30	Call	Bond Future	2,300.0900	2.3001	2,364.6500	2.3647	2.807	0	0	0
2013/04/12	R204	07/11/2013	6.30	Put	Bond Future	1,005.7800	1.0058	964.0900	0.9641	(4.145)	0	0	0
2013/04/12	R204	07/11/2013	6.31	Call	Bond Future	2,329.1400	2.3291	2,394.1700	2.3942	2.792	0	0	0
2013/04/12	R204	07/11/2013	6.31	Put	Bond Future	989.8300	0.9898	948.6100	0.9486	(4.164)	0	0	0
2013/04/12	R204	06/02/2014			Bond Future	6.0498	109.2332	6.0251	109.3408	(0.408)	0.0000	0.0000	0
2013/04/12	R204	06/02/2014	6.40	Call	Bond Future	2,731.7600	2.7318	2,797.5500	2.7975	2.408	0	0	0
2013/04/12	R204	06/02/2014	6.40	Put	Bond Future	1,218.7100	1.2187	1,176.8300	1.1768	(3.436)	0	0	0
2013/04/12	R204	06/02/2014	6.41	Call	Bond Future	2,759.4000	2.7594	2,825.5700	2.8256	2.398	0	0	0
2013/04/12	R204	06/02/2014	6.41	Put	Bond Future	1,203.5200	1.2035	1,162.0200	1.1620	(3.448)	0	0	0
2013/04/12	R204	06/02/2014	6.39	Call	Bond Future	2,704.2400	2.7042	2,769.6600	2.7697	2.419	0	0	0
2013/04/12	R204	06/02/2014	6.39	Put	Bond Future	1,234.0400	1.2340	1,191.7900	1.1918	(3.424)	0	0	0
2013/04/12	R206	02/05/2013			Bond Future	5.2627	103.8070	5.2515	103.8147	(0.213)	0.0000	0.0000	23
2013/04/12	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R206	02/05/2013	3.39	Put	Bond Future	1,288.1600	1.2882	1,280.5200	1.2805	(0.593)	0	0	0
2013/04/12	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R206	02/05/2013	3.40	Put	Bond Future	1,281.2100	1.2812	1,273.5700	1.2736	(0.596)	0	0	0
2013/04/12	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R206	02/05/2013	3.41	Put	Bond Future	1,274.2600	1.2743	1,266.6200	1.2666	(0.600)	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
2013/04/12	R206	01/08/2013			Bond Future	5.2263	101.3980	5.2088	101.4057	(0.336)	0.0000	0.0000	0
2013/04/12	R206	01/08/2013	103.94	Call	Bond Future	30,399.8400	30.3998	30,407.5600	30.4076	0.025	0	0	0
2013/04/12	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R206	07/11/2013			Bond Future	4.9590	102.8556	4.9156	102.8634	(0.875)	0.0000	0.0000	0
2013/04/12	R206	07/11/2013	4.29	Call	Bond Future	5.9300	0.0059	6.8600	0.0069	15.683	0	0	0
2013/04/12	R206	07/11/2013	4.29	Put	Bond Future	125.6900	0.1257	118.8600	0.1189	(5.434)	0	0	0
2013/04/12	R206	07/11/2013	4.30	Call	Bond Future	6.1500	0.0062	7.1100	0.0071	15.610	0	0	0
2013/04/12	R206	07/11/2013	4.30	Put	Bond Future	124.1100	0.1241	117.3100	0.1173	(5.479)	0	0	0
2013/04/12	R206	07/11/2013	4.31	Call	Bond Future	6.3700	0.0064	7.3600	0.0074	15.542	0	0	0
2013/04/12	R206	07/11/2013	4.31	Put	Bond Future	122.5400	0.1225	115.7700	0.1158	(5.525)	0	0	0
2013/04/12	R207	02/05/2013			Bond Future	6.1203	108.3570	6.0996	108.4736	(0.338)	0.0000	0.0000	7,812
2013/04/12	R207	02/05/2013	6.44	Call	Bond Future	1,873.1300	1.8731	1,969.6800	1.9697	5.154	0	0	0
2013/04/12	R207	02/05/2013	6.44	Put	Bond Future	92.8300	0.0928	72.8500	0.0729	(21.523)	0	0	0
2013/04/12	R207	02/05/2013	6.45	Call	Bond Future	1,921.7400	1.9217	2,019.3700	2.0194	5.080	0	0	0
2013/04/12	R207	02/05/2013	6.45	Put	Bond Future	86.3500	0.0863	67.4500	0.0675	(21.888)	0	0	0
2013/04/12	R207	02/05/2013	6.46	Call	Bond Future	1,970.6900	1.9707	2,069.3600	2.0694	5.007	0	0	0
2013/04/12	R207	02/05/2013	6.46	Put	Bond Future	80.2500	0.0803	62.3900	0.0624	(22.255)	0	0	0
2013/04/12	R207	01/08/2013			Bond Future	6.1634	106.1326	6.1416	106.2507	(0.352)	0.0000	0.0000	113
2013/04/12	R207	01/08/2013	106.18	Call	Bond Future	98,561.4400	98.5614	98,679.4900	98.6795	0.120	0	0	0
2013/04/12	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R207	07/11/2013			Bond Future	6.2023	107.6584	6.1794	107.7781	(0.369)	0.0000	0.0000	0
2013/04/12	R207	07/11/2013	6.69	Call	Bond Future	3,428.8500	3.4288	3,510.0800	3.5101	2.369	0	0	0
2013/04/12	R207	07/11/2013	6.69	Put	Bond Future	915.8000	0.9158	877.3600	0.8774	(4.197)	0	0	0
2013/04/12	R207	07/11/2013	6.70	Call	Bond Future	3,464.8900	3.4649	3,546.5700	3.5466	2.357	0	0	0
2013/04/12	R207	07/11/2013	6.70	Put	Bond Future	901.0800	0.9011	863.0900	0.8631	(4.216)	0	0	0
2013/04/12	R207	07/11/2013	6.71	Call	Bond Future	3,501.0900	3.5011	3,583.2100	3.5832	2.346	0	0	0
2013/04/12	R207	07/11/2013	6.71	Put	Bond Future	886.5600	0.8866	849.0100	0.8490	(4.235)	0	0	0
2013/04/12	R207	06/02/2014			Bond Future	6.2406	105.4703	6.2165	105.5916	(0.386)	0.0000	0.0000	0
2013/04/12	R207	06/02/2014	6.66	Call	Bond Future	3,459.8100	3.4598	3,536.0400	3.5360	2.203	0	0	0
2013/04/12	R207	06/02/2014	6.66	Put	Bond Future	1,372.8700	1.3729	1,327.8300	1.3278	(3.281)	0	0	0
2013/04/12	R207	06/02/2014	6.64	Call	Bond Future	3,395.0100	3.3950	3,470.4500	3.4705	2.222	0	0	0
2013/04/12	R207	06/02/2014	6.64	Put	Bond Future	1,406.4300	1.4064	1,360.6000	1.3606	(3.259)	0	0	0
2013/04/12	R207	06/02/2014	6.65	Call	Bond Future	3,427.3500	3.4274	3,503.1800	3.5032	2.212	0	0	0
2013/04/12	R207	06/02/2014	6.65	Put	Bond Future	1,389.5700	1.3896	1,344.1300	1.3441	(3.270)	0	0	0
2013/04/12	R208	02/05/2013			Bond Future	6.2292	103.8848	6.2086	104.0145	(0.331)	0.0000	0.0000	14,192
2013/04/12	R208	02/05/2013	6.64	Call	Bond Future	2,596.2900	2.5963	2,712.9100	2.7129	4.492	0	0	0
2013/04/12	R208	02/05/2013	6.64	Put	Bond Future	52.7800	0.0528	39.7200	0.0397	(24.744)	0	0	0
2013/04/12	R208	02/05/2013	6.65	Call	Bond Future	2,653.1700	2.6532	2,770.6200	2.7706	4.427	0	0	0
2013/04/12	R208	02/05/2013	6.65	Put	Bond Future	48.7100	0.0487	36.4800	0.0365	(25.108)	0	0	0
2013/04/12	R208	02/05/2013	6.66	Call	Bond Future	2,710.2700	2.7103	2,828.4900	2.8285	4.362	0	0	0
2013/04/12	R208	02/05/2013	6.66	Put	Bond Future	44.9200	0.0449	33.4600	0.0335	(25.512)	0	0	0
2013/04/12	R208	01/08/2013			Bond Future	6.2688	105.2385	6.2474	105.3699	(0.343)	0.0000	0.0000	3,000
2013/04/12	R208	01/08/2013	101.40	Call	Bond Future	96,194.0600	96.1941	96,325.4400	96.3254	0.137	0	0	0
2013/04/12	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R208	07/11/2013			Bond Future	6.3096	103.3550	6.2872	103.4882	(0.356)	0.0000	0.0000	0
2013/04/12	R208	07/11/2013	7.50	Call	Bond Future	7,098.0600	7.0981	7,213.7300	7.2137	1.630	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
2013/04/12	R208	07/11/2013	7.50	Put	Bond Future	336.3300	0.3363	318.8200	0.3188	(5.206)	0	0	1,520
2013/04/12	R208	07/11/2013	6.79	Call	Bond Future	3,941.9900	3.9420	4,030.7200	4.0307	2.251	0	0	0
2013/04/12	R208	07/11/2013	6.79	Put	Bond Future	1,145.0000	1.1450	1,100.5500	1.1006	(3.882)	0	0	0
2013/04/12	R208	07/11/2013	6.80	Call	Bond Future	3,981.9900	3.9820	4,071.1900	4.0712	2.240	0	0	0
2013/04/12	R208	07/11/2013	6.80	Put	Bond Future	1,127.7700	1.1278	1,083.7900	1.0838	(3.900)	0	0	0
2013/04/12	R208	07/11/2013	6.81	Call	Bond Future	4,022.1500	4.0221	4,111.8300	4.1118	2.230	0	0	0
2013/04/12	R208	07/11/2013	6.81	Put	Bond Future	1,110.7500	1.1108	1,067.2500	1.0672	(3.916)	0	0	0
2013/04/12	R208	06/02/2014			Bond Future	6.3486	104.7484	6.3251	104.8834	(0.370)	0.0000	0.0000	0
2013/04/12	R208	06/02/2014	6.75	Call	Bond Future	3,958.3100	3.9583	4,041.7500	4.0418	2.108	0	0	0
2013/04/12	R208	06/02/2014	6.75	Put	Bond Future	1,683.8600	1.6839	1,632.3000	1.6323	(3.062)	0	0	0
2013/04/12	R208	06/02/2014	6.76	Call	Bond Future	3,994.5000	3.9945	4,078.3600	4.0784	2.099	0	0	0
2013/04/12	R208	06/02/2014	6.76	Put	Bond Future	1,664.1800	1.6642	1,613.0400	1.6130	(3.073)	0	0	0
2013/04/12	R208	06/02/2014	6.74	Call	Bond Future	3,922.2700	3.9223	4,005.2800	4.0053	2.116	0	0	0
2013/04/12	R208	06/02/2014	6.74	Put	Bond Future	1,703.7300	1.7037	1,651.7400	1.6517	(3.052)	0	0	0
2013/04/12	R209	02/05/2013			Bond Future	7.8784	83.4755	7.8727	83.5273	(0.072)	0.0000	0.0000	10,551
2013/04/12	R209	02/05/2013	7.99	Call	Bond Future	1,792.5700	1.7926	1,797.9700	1.7980	0.301	0	0	0
2013/04/12	R209	02/05/2013	7.99	Put	Bond Future	783.2000	0.7832	736.8100	0.7368	(5.923)	0	0	0
2013/04/12	R209	02/05/2013	8.00	Call	Bond Future	1,849.2100	1.8492	1,855.4800	1.8555	0.339	0	0	0
2013/04/12	R209	02/05/2013	8.00	Put	Bond Future	750.3100	0.7503	704.7900	0.7048	(6.067)	0	0	0
2013/04/12	R209	02/05/2013	8.01	Call	Bond Future	1,906.6600	1.9067	1,913.8200	1.9138	0.376	0	0	0
2013/04/12	R209	02/05/2013	8.01	Put	Bond Future	718.3800	0.7184	673.7500	0.6738	(6.213)	0	0	0
2013/04/12	R209	01/08/2013			Bond Future	7.9371	84.5632	7.9313	84.6157	(0.073)	0.0000	0.0000	0
2013/04/12	R209	01/08/2013	79.36	Call	Bond Future	74,614.1100	74.6141	74,666.6100	74.6666	0.070	0	0	0
2013/04/12	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R209	07/11/2013			Bond Future	7.9998	82.6341	7.9938	82.6873	(0.075)	0.0000	0.0000	0
2013/04/12	R209	07/11/2013	9.50	Call	Bond Future	12,475.1100	12.4751	12,517.3600	12.5174	0.339	0	0	0
2013/04/12	R209	07/11/2013	9.50	Put	Bond Future	641.1700	0.6412	630.2100	0.6302	(1.709)	0	0	980
2013/04/12	R209	07/11/2013	8.79	Call	Bond Future	8,305.1900	8.3052	8,337.1600	8.3372	0.385	0	0	0
2013/04/12	R209	07/11/2013	8.79	Put	Bond Future	1,714.6500	1.7147	1,693.4100	1.6934	(1.239)	0	0	0
2013/04/12	R209	07/11/2013	8.80	Call	Bond Future	8,362.3800	8.3624	8,394.5100	8.3945	0.384	0	0	0
2013/04/12	R209	07/11/2013	8.80	Put	Bond Future	1,693.7600	1.6938	1,672.6800	1.6727	(1.245)	0	0	0
2013/04/12	R209	07/11/2013	8.81	Call	Bond Future	8,419.6700	8.4197	8,451.9700	8.4520	0.384	0	0	0
2013/04/12	R209	07/11/2013	8.81	Put	Bond Future	1,673.0900	1.6731	1,652.1800	1.6522	(1.250)	0	0	0
2013/04/12	R209	06/02/2014			Bond Future	8.0590	83.7482	8.0528	83.8021	(0.076)	0.0000	0.0000	0
2013/04/12	R209	06/02/2014	8.55	Call	Bond Future	7,428.6100	7.4286	7,455.9900	7.4560	0.369	0	0	0
2013/04/12	R209	06/02/2014	8.55	Put	Bond Future	3,285.2000	3.2852	3,258.7300	3.2587	(0.806)	0	0	0
2013/04/12	R209	06/02/2014	8.56	Call	Bond Future	7,479.0300	7.4790	7,506.5600	7.5066	0.368	0	0	0
2013/04/12	R209	06/02/2014	8.56	Put	Bond Future	3,254.6300	3.2546	3,228.3100	3.2283	(0.809)	0	0	0
2013/04/12	R209	06/02/2014	8.54	Call	Bond Future	7,378.3000	7.3783	7,405.5300	7.4055	0.369	0	0	0
2013/04/12	R209	06/02/2014	8.54	Put	Bond Future	3,316.0200	3.3160	3,289.4000	3.2894	(0.803)	0	0	0
2013/04/12	R210	02/05/2013			Bond Future	167.9426	167.9426	169.5400	169.5400	0.951	0.0000	0.0000	1,244
2013/04/12	R210	02/05/2013	161.14	Call	Bond Future	6,802.6000	6.8026	8,400.0000	8.4000	23.482	0	0	0
2013/04/12	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R210	02/05/2013	161.15	Call	Bond Future	6,792.6000	6.7926	8,390.0000	8.3900	23.517	0	0	0
2013/04/12	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R210	02/05/2013	161.16	Call	Bond Future	6,782.6000	6.7826	8,380.0000	8.3800	23.551	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/04/12	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R211	02/05/2013			Bond Future		129.8930	129.8930	129.8851	129.8851	(0.006)	0.0000	0.0000	529
2013/04/12	R211	02/05/2013	125.69	Call	Bond Future		4,202.9900	4.2030	4,195.1000	4.1951	(0.188)	0	0	0
2013/04/12	R211	02/05/2013	125.69	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R211	02/05/2013	125.70	Call	Bond Future		4,192.9900	4.1930	4,185.1000	4.1851	(0.188)	0	0	0
2013/04/12	R211	02/05/2013	125.70	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R211	02/05/2013	125.71	Call	Bond Future		4,182.9900	4.1830	4,175.1000	4.1751	(0.189)	0	0	0
2013/04/12	R211	02/05/2013	125.71	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R212	02/05/2013			Bond Future		138.3643	138.3643	138.6341	138.6341	0.195	0.0000	0.0000	21,870
2013/04/12	R212	02/05/2013	131.09	Call	Bond Future		7,274.3300	7.2743	7,544.1200	7.5441	3.709	0	0	0
2013/04/12	R212	02/05/2013	131.09	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R212	02/05/2013	131.10	Call	Bond Future		7,264.3300	7.2643	7,534.1200	7.5341	3.714	0	0	0
2013/04/12	R212	02/05/2013	131.10	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R212	02/05/2013	131.11	Call	Bond Future		7,254.3300	7.2543	7,524.1200	7.5241	3.719	0	0	0
2013/04/12	R212	02/05/2013	131.11	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R213	02/05/2013			Bond Future		7.6083	95.3966	7.5825	95.6359	(0.339)	0.0000	0.0000	8,299
2013/04/12	R213	02/05/2013	7.84	Call	Bond Future		2,502.3800	2.5024	2,670.1800	2.6702	6.706	0	0	0
2013/04/12	R213	02/05/2013	7.84	Put	Bond Future		391.7700	0.3918	320.3200	0.3203	(18.238)	0	0	0
2013/04/12	R213	02/05/2013	7.85	Call	Bond Future		2,571.4700	2.5715	2,741.9400	2.7419	6.629	0	0	0
2013/04/12	R213	02/05/2013	7.85	Put	Bond Future		371.2900	0.3713	302.5100	0.3025	(18.525)	0	0	0
2013/04/12	R213	02/05/2013	7.86	Call	Bond Future		2,641.3000	2.6413	2,814.3800	2.8144	6.553	0	0	0
2013/04/12	R213	02/05/2013	7.86	Put	Bond Future		351.6700	0.3517	285.5000	0.2855	(18.816)	0	0	0
2013/04/12	R213	01/08/2013			Bond Future		7.6667	96.6398	7.6402	96.8821	(0.346)	0.0000	0.0000	0
2013/04/12	R213	01/08/2013	91.25	Call	Bond Future		86,024.7800	86.0248	86,267.0800	86.2671	0.282	0	0	0
2013/04/12	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R213	07/11/2013			Bond Future		7.7304	94.4916	7.7031	94.7373	(0.353)	0.0000	0.0000	0
2013/04/12	R213	07/11/2013	8.59	Call	Bond Future		8,714.0400	8.7140	8,898.8700	8.8989	2.121	0	0	0
2013/04/12	R213	07/11/2013	8.59	Put	Bond Future		1,427.0900	1.4271	1,366.2500	1.3663	(4.263)	0	0	0
2013/04/12	R213	07/11/2013	8.60	Call	Bond Future		8,775.0600	8.7751	8,960.5000	8.9605	2.113	0	0	0
2013/04/12	R213	07/11/2013	8.60	Put	Bond Future		1,408.2500	1.4082	1,348.0200	1.3480	(4.277)	0	0	0
2013/04/12	R213	07/11/2013	8.61	Call	Bond Future		8,836.1800	8.8362	9,022.2200	9.0222	2.105	0	0	0
2013/04/12	R213	07/11/2013	8.61	Put	Bond Future		1,389.6300	1.3896	1,330.0000	1.3300	(4.291)	0	0	0
2013/04/12	R213	06/02/2014			Bond Future		7.7917	95.7655	7.7636	96.0145	(0.360)	0.0000	0.0000	0
2013/04/12	R213	06/02/2014	8.31	Call	Bond Future		7,465.2000	7.4652	7,623.8400	7.6238	2.125	0	0	0
2013/04/12	R213	06/02/2014	8.31	Put	Bond Future		3,035.1900	3.0352	2,944.8100	2,9448	(2.978)	0	0	0
2013/04/12	R213	06/02/2014	8.29	Call	Bond Future		7,359.5900	7.3596	7,516.9900	7.5170	2.139	0	0	0
2013/04/12	R213	06/02/2014	8.29	Put	Bond Future		3,094.8300	3.0948	3,003.2100	3.0032	(2.960)	0	0	0
2013/04/12	R213	06/02/2014	8.30	Call	Bond Future		7,412.3300	7.4123	7,570.3500	7.5703	2.132	0	0	0
2013/04/12	R213	06/02/2014	8.30	Put	Bond Future		3,064.8900	3.0649	2,973.8900	2.9739	(2.969)	0	0	0
2013/04/12	R214	02/05/2013			Bond Future		7.9279	85.2470	7.9223	85.3018	(0.071)	0.0000	0.0000	1,904
2013/04/12	R214	02/05/2013	84.31	Call	Bond Future		76,467.3800	76.4674	76,522.1700	76.5222	0.072	0	0	0
2013/04/12	R214	02/05/2013	84.31	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/04/12	R214	01/08/2013			Bond Future		7.9843	86.3579	7.9786	86.4134	(0.073)	0.0000	0.0000	0
2013/04/12	R214	01/08/2013	84.31	Call	Bond Future		75,909.9600	75.9100	75,965.5100	75.9655	0.073	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
2013/04/12	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>236429</b>	