



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/01/2013 to 03/01/2013

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

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2013/01/03	2025	07/02/2013			Bond Future	114.4814	114.4814	114.4912	114.4912	0.009	0.0000	0.0000	0
2013/01/03	2025	07/02/2013	110.99	Call	Bond Future	3,491.4000	3.4914	3,501.2200	3.5012	0.281	0	0	0
2013/01/03	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	2025	07/02/2013	111.00	Call	Bond Future	3,481.4000	3.4814	3,491.2200	3.4912	0.282	0	0	0
2013/01/03	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	2025	07/02/2013	111.01	Call	Bond Future	3,471.4000	3.4714	3,481.2200	3.4812	0.283	0	0	0
2013/01/03	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	2038	07/02/2013			Bond Future	114.1838	114.1838	114.1958	114.1958	0.010	0.0000	0.0000	0
2013/01/03	2038	07/02/2013	105.99	Call	Bond Future	8,193.8300	8.1938	8,205.7900	8.2058	0.146	0	0	0
2013/01/03	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	2038	07/02/2013	106.00	Call	Bond Future	8,183.8300	8.1838	8,195.7900	8.1958	0.146	0	0	0
2013/01/03	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	2038	07/02/2013	106.01	Call	Bond Future	8,173.8300	8.1738	8,185.7900	8.1858	0.146	0	0	0
2013/01/03	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	2050	07/02/2013			Bond Future	119.4116	119.4116	119.4247	119.4247	0.011	0.0000	0.0000	122
2013/01/03	2050	07/02/2013	112.99	Call	Bond Future	6,421.6300	6.4216	6,434.6800	6.4347	0.203	0	0	0
2013/01/03	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	2050	07/02/2013	113.00	Call	Bond Future	6,411.6300	6.4116	6,424.6800	6.4247	0.204	0	0	0
2013/01/03	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	2050	07/02/2013	113.01	Call	Bond Future	6,401.6300	6.4016	6,414.6800	6.4147	0.204	0	0	0
2013/01/03	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	AL7T	07/02/2013			Index Future	489.8170	489.8170	488.1640	488.1640	(0.337)	0.0000	0.0000	12
2013/01/03	AL7T	02/05/2013			Index Future	495.9860	495.9860	494.3130	494.3130	(0.337)	0.0000	0.0000	0
2013/01/03	ALBI	07/02/2013			Index Future	436.9770	436.9770	435.4070	435.4070	(0.359)	0.0000	0.0000	1,070
2013/01/03	ALBI	02/05/2013			Index Future	442.4800	442.4800	440.8920	440.8920	(0.359)	0.0000	0.0000	0
2013/01/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/03	EL28	07/02/2013			Bond Future	114.0404	114.0404	114.0531	114.0531	0.011	0.0000	0.0000	0
2013/01/03	EL28	07/02/2013	112.99	Call	Bond Future	1,050.3800	1.0504	1,063.0500	1.0631	1.206	0	0	0
2013/01/03	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	EL28	07/02/2013	113.00	Call	Bond Future	1,040.3800	1.0404	1,053.0500	1.0531	1.218	0	0	0
2013/01/03	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	EL28	07/02/2013	113.01	Call	Bond Future	1,030.3800	1.0304	1,043.0500	1.0431	1.230	0	0	0
2013/01/03	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	ES33	07/02/2013			Bond Future	8.6642	92.0041	8.7340	91.3987	0.806	0.0000	0.0000	303
2013/01/03	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/01/03	ES33	07/02/2013	8.54	Put	Bond Future	1,091.8100	1.0918	1,697.2300	1.6972	55.451	0	0	0
2013/01/03	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	ES33	07/02/2013	8.55	Put	Bond Future	1,003.1200	1.0031	1,608.5400	1.6085	60.354	0	0	0
2013/01/03	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	ES33	07/02/2013	8.56	Put	Bond Future	914.5600	0.9146	1,519.9800	1.5200	66.198	0	0	0
2013/01/03	GOVI	07/02/2013			GOVI	437.0780	437.0780	435.5290	435.5290	(0.354)	0.0000	0.0000	335
2013/01/03	GOVI	07/02/2013	432.99	Call	GOVI	40,880.0000	4.0880	25,390.0000	2.5390	(37.891)	0	0	0
2013/01/03	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	GOVI	07/02/2013	433.00	Call	GOVI	40,780.0000	4.0780	25,290.0000	2.5290	(37.984)	0	0	0
2013/01/03	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	GOVI	07/02/2013	433.01	Call	GOVI	40,680.0000	4.0680	25,190.0000	2.5190	(38.078)	0	0	0
2013/01/03	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	GOVI	02/05/2013			GOVI	442.5820	442.5820	441.0150	441.0150	(0.354)	0.0000	0.0000	0
2013/01/03	GOVI	02/05/2013	432.99	Call	GOVI	95,920.0000	9.5920	80,250.0000	8.0250	(16.337)	0	0	0
2013/01/03	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	GOVI	02/05/2013	433.00	Call	GOVI	95,820.0000	9.5820	80,150.0000	8.0150	(16.354)	0	0	0
2013/01/03	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	GOVI	02/05/2013	433.01	Call	GOVI	95,720.0000	9.5720	80,050.0000	8.0050	(16.371)	0	0	0
2013/01/03	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/03	IGOV	07/02/2013			Index Future	200.4290	200.4290	200.4470	200.4470	0.009	0.0000	0.0000	610
2013/01/03	IGOV	02/05/2013			Index Future	202.9530	202.9530	202.9720	202.9720	0.009	0.0000	0.0000	0
2013/01/03	ILBI	07/02/2013			Index Future	542.7610	542.7610	542.8110	542.8110	0.009	0.0000	0.0000	183
2013/01/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/01/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/03	JBAF	16/01/2013			Jibar Tradeable Future	5.0400	94.9600	5.1000	94.9000	1.190	0.0000	0.0000	0
2013/01/03	JBAF	20/02/2013			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	0
2013/01/03	JBAF	20/03/2013			Jibar Tradeable Future	4.9800	95.0200	4.9900	95.0100	0.201	0.0000	0.0000	1,000
2013/01/03	JBAF	17/04/2013			Jibar Tradeable Future	4.9500	95.0500	4.9600	95.0400	0.202	0.0000	0.0000	0
2013/01/03	JBAF	15/05/2013			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	0
2013/01/03	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.9200	95.0800	0.408	0.0000	0.0000	500
2013/01/03	JBAF	18/09/2013			Jibar Tradeable Future	4.9000	95.1000	4.9100	95.0900	0.204	0.0000	0.0000	2,200

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2013/01/03	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9500	95.0500	0.202	0.0000	0.0000	2,000
2013/01/03	JBAF	19/03/2014			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	1,000
2013/01/03	JBAF	18/06/2014			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	800
2013/01/03	JBAF	17/09/2014			Jibar Tradeable Future	5.2900	94.7100	5.3000	94.7000	0.189	0.0000	0.0000	0
2013/01/03	JBAF	17/12/2014			Jibar Tradeable Future	5.4300	94.5700	5.4400	94.5600	0.184	0.0000	0.0000	0
2013/01/03	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/03	R023	07/02/2013			Bond Future	6.7813	110.5015	6.8415	110.0497	0.889	0.0000	0.0000	1,630
2013/01/03	R023	07/02/2013	7.04	Call	Bond Future	1,922.7700	1.9228	1,470.9400	1.4709	(23.499)	0	0	0
2013/01/03	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R023	07/02/2013	7.05	Call	Bond Future	1,996.1900	1.9962	1,544.3600	1.5444	(22.635)	0	0	0
2013/01/03	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R023	07/02/2013	7.06	Call	Bond Future	2,069.5400	2.0695	1,617.7100	1.6177	(21.832)	0	0	0
2013/01/03	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R023	02/05/2013			Bond Future	6.8293	107.9243	6.8916	107.4674	0.911	0.0000	0.0000	2
2013/01/03	R023	02/05/2013	7.04	Call	Bond Future	1,536.4800	1.5365	1,079.5800	1.0796	(29.737)	0	0	0
2013/01/03	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R023	02/05/2013	7.05	Call	Bond Future	1,608.7000	1.6087	1,151.8000	1.1518	(28.402)	0	0	0
2013/01/03	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R023	02/05/2013	7.06	Call	Bond Future	1,680.8600	1.6809	1,223.9600	1.2240	(27.183)	0	0	0
2013/01/03	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R023	01/08/2013			Bond Future	6.8818	109.3534	6.9464	108.8898	0.940	0.0000	0.0000	0
2013/01/03	R023	01/08/2013	7.29	Call	Bond Future	2,883.5800	2.8836	2,419.9600	2.4200	(16.078)	0	0	0
2013/01/03	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R023	01/08/2013	7.30	Call	Bond Future	2,952.9500	2.9530	2,489.3300	2.4893	(15.700)	0	0	0
2013/01/03	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R023	01/08/2013	7.31	Call	Bond Future	3,022.2600	3.0223	2,558.6400	2.5586	(15.340)	0	0	0
2013/01/03	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R157	07/02/2013			Bond Future	5.3174	125.1074	5.3591	124.9959	0.784	0.0000	0.0000	7,467
2013/01/03	R157	07/02/2013	6.28	Call	Bond Future	2,541.4700	2.5415	2,430.0500	2.4300	(4.384)	0	0	0
2013/01/03	R157	07/02/2013	6.28	Put	Bond Future	0.2000	0.0002	0.2800	0.0003	40.000	0	0	0
2013/01/03	R157	07/02/2013	6.50	Call	Bond Future	3,112.3000	3.1123	3,000.8100	3.0008	(3.582)	0	0	0
2013/01/03	R157	07/02/2013	6.50	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2013/01/03	R157	07/02/2013	6.70	Call	Bond Future	3,628.3000	3.6283	3,516.8000	3.5168	(3.073)	0	0	0
2013/01/03	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R157	07/02/2013	6.75	Call	Bond Future	3,756.8400	3.7568	3,645.3400	3.6453	(2.968)	0	0	0
2013/01/03	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R157	07/02/2013	6.80	Call	Bond Future	3,885.2000	3.8852	3,773.7000	3.7737	(2.870)	0	0	0
2013/01/03	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R157	02/05/2013			Bond Future	5.3195	119.8181	5.3657	119.7057	0.868	0.0000	0.0000	13,141
2013/01/03	R157	02/05/2013	5.35	Call	Bond Future	588.1000	0.5881	528.7800	0.5288	(10.087)	0	0	0
2013/01/03	R157	02/05/2013	5.35	Put	Bond Future	513.8500	0.5138	566.9000	0.5669	10.324	0	0	0
2013/01/03	R157	02/05/2013	5.36	Call	Bond Future	601.0900	0.6011	540.9800	0.5410	(10.000)	0	0	0
2013/01/03	R157	02/05/2013	5.36	Put	Bond Future	502.5100	0.5025	554.7700	0.5548	10.400	0	0	0
2013/01/03	R157	02/05/2013	5.34	Call	Bond Future	575.2800	0.5753	516.7400	0.5167	(10.176)	0	0	0
2013/01/03	R157	02/05/2013	5.34	Put	Bond Future	525.3700	0.5254	579.2000	0.5792	10.246	0	0	0

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2013/01/03	R157	07/11/2013			Bond Future	5.3191	116.3032	5.3802	116.1877	1.148	0.0000	0.0000	0
2013/01/03	R157	07/11/2013	5.60	Call	Bond Future	1,086.2400	1.0862	1,015.9600	1.0160	(6.470)	0	0	0
2013/01/03	R157	07/11/2013	5.60	Put	Bond Future	556.0000	0.5560	601.3000	0.6013	8.147	0	0	0
2013/01/03	R157	07/11/2013	5.61	Call	Bond Future	1,098.0200	1.0980	1,027.3100	1.0273	(6.440)	0	0	0
2013/01/03	R157	07/11/2013	5.61	Put	Bond Future	548.9600	0.5490	593.8300	0.5938	8.174	0	0	0
2013/01/03	R157	07/11/2013	5.59	Call	Bond Future	1,074.5400	1.0745	1,004.6700	1.0047	(6.502)	0	0	0
2013/01/03	R157	07/11/2013	5.59	Put	Bond Future	563.1200	0.5631	608.8300	0.6088	8.117	0	0	0
2013/01/03	R186	07/02/2013			Bond Future	7.2534	129.5897	7.3186	128.9214	0.898	0.0000	0.0000	55,188
2013/01/03	R186	07/02/2013	7.00	Call	Bond Future	960.1000	0.9601	747.9800	0.7480	(22.094)	0	0	10,300
2013/01/03	R186	07/02/2013	7.00	Put	Bond Future	3,605.8300	3.6058	4,061.9500	4.0619	12.650	0	0	0
2013/01/03	R186	07/02/2013	7.25	Call	Bond Future	1,989.5000	1.9895	1,642.0500	1.6421	(17.464)	0	0	670
2013/01/03	R186	07/02/2013	7.25	Put	Bond Future	2,024.5000	2.0245	2,345.2900	2.3453	15.845	0	0	0
2013/01/03	R186	07/02/2013	7.29	Call	Bond Future	2,201.2200	2.2012	1,831.7600	1.8318	(16.784)	0	0	0
2013/01/03	R186	07/02/2013	7.29	Put	Bond Future	1,825.2700	1.8253	2,124.0500	2.1241	16.369	0	0	100
2013/01/03	R186	07/02/2013	8.50	Call	Bond Future	11,994.1100	11.9941	11,330.2300	11.3302	(5.535)	0	0	0
2013/01/03	R186	07/02/2013	8.50	Put	Bond Future	14.3700	0.0144	18.7300	0.0187	30.341	0	0	0
2013/01/03	R186	07/02/2013	8.55	Call	Bond Future	12,437.4100	12.4374	11,772.4900	11.7725	(5.346)	0	0	0
2013/01/03	R186	07/02/2013	8.55	Put	Bond Future	10.8000	0.0108	14.1200	0.0141	30.741	0	0	0
2013/01/03	R186	07/02/2013	8.32	Call	Bond Future	10,388.5000	10.3885	9,731.0800	9.7311	(6.328)	0	0	0
2013/01/03	R186	07/02/2013	8.32	Put	Bond Future	38.0200	0.0380	48.8400	0.0488	28.459	0	0	2,000
2013/01/03	R186	07/02/2013	8.45	Call	Bond Future	11,549.4000	11.5494	10,886.8300	10.8868	(5.737)	0	0	0
2013/01/03	R186	07/02/2013	8.45	Put	Bond Future	19.0000	0.0190	24.6700	0.0247	29.842	0	0	0
2013/01/03	R186	07/02/2013	8.47	Call	Bond Future	11,727.4400	11.7274	11,064.3000	11.0643	(5.655)	0	0	0
2013/01/03	R186	07/02/2013	8.47	Put	Bond Future	17.0100	0.0170	22.1100	0.0221	29.982	0	0	0
2013/01/03	R186	07/02/2013	7.50	Call	Bond Future	3,506.0900	3.5061	3,029.6800	3.0297	(13.588)	0	0	575
2013/01/03	R186	07/02/2013	7.50	Put	Bond Future	1,002.5900	1.0026	1,194.4200	1.1944	19.133	0	0	0
2013/01/03	R186	07/02/2013	7.75	Call	Bond Future	5,405.9500	5.4060	4,834.6000	4.8346	(10.569)	0	0	1,000
2013/01/03	R186	07/02/2013	7.75	Put	Bond Future	433.8800	0.4339	530.7700	0.5308	22.331	0	0	0
2013/01/03	R186	07/02/2013	8.00	Call	Bond Future	7,536.7800	7.5368	6,909.8800	6.9099	(8.318)	0	0	0
2013/01/03	R186	07/02/2013	8.00	Put	Bond Future	163.8800	0.1639	205.2200	0.2052	25.226	0	0	150
2013/01/03	R186	02/05/2013			Bond Future	7.3108	131.1562	7.3779	130.4804	0.918	0.0000	0.0000	12
2013/01/03	R186	02/05/2013	7.40	Call	Bond Future	4,216.5000	4.2165	3,837.3100	3.8373	(8.993)	0	0	0
2013/01/03	R186	02/05/2013	7.40	Put	Bond Future	3,319.3900	3.3194	3,615.9900	3.6160	8.935	0	0	0
2013/01/03	R186	02/05/2013	7.41	Call	Bond Future	4,269.9800	4.2700	3,887.9300	3.8879	(8.947)	0	0	0
2013/01/03	R186	02/05/2013	7.41	Put	Bond Future	3,272.8600	3.2729	3,566.6000	3.5666	8.975	0	0	0
2013/01/03	R186	02/05/2013	7.39	Call	Bond Future	4,163.3900	4.1634	3,787.0600	3.7871	(9.039)	0	0	0
2013/01/03	R186	02/05/2013	7.39	Put	Bond Future	3,366.4000	3.3664	3,665.8600	3.6659	8.896	0	0	0
2013/01/03	R186	07/11/2013			Bond Future	7.4457	129.4003	7.5176	128.7059	0.966	0.0000	0.0000	0
2013/01/03	R186	07/11/2013	8.15	Call	Bond Future	10,157.9200	10.1579	9,679.2900	9.6793	(4.712)	0	0	0
2013/01/03	R186	07/11/2013	8.15	Put	Bond Future	3,584.8300	3.5848	3,800.5900	3.8006	6.019	0	0	0
2013/01/03	R186	07/11/2013	8.16	Call	Bond Future	10,217.7700	10.2178	9,737.7500	9.7377	(4.698)	0	0	0
2013/01/03	R186	07/11/2013	8.16	Put	Bond Future	3,554.8600	3.5549	3,769.2300	3.7692	6.030	0	0	0
2013/01/03	R186	07/11/2013	8.75	Call	Bond Future	13,877.1100	13.8771	13,323.9600	13.3240	(3.986)	0	0	0
2013/01/03	R186	07/11/2013	8.75	Put	Bond Future	2,079.3400	2.0793	2,220.5800	2.2206	6.793	0	0	130
2013/01/03	R186	07/11/2013	8.14	Call	Bond Future	10,098.1800	10.0982	9,620.9500	9.6210	(4.726)	0	0	0
2013/01/03	R186	07/11/2013	8.14	Put	Bond Future	3,615.0100	3.6150	3,832.1700	3.8322	6.007	0	0	0

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2013/01/03	R189	07/02/2013			Bond Future	217.9113	217.9113	217.9190	217.9190	0.004	0.0000	0.0000	154
2013/01/03	R189	07/02/2013	212.99	Call	Bond Future	4,921.3200	4.9213	4,928.9900	4.9290	0.156	0	0	0
2013/01/03	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R189	07/02/2013	213.00	Call	Bond Future	4,911.3200	4.9113	4,918.9900	4.9190	0.156	0	0	0
2013/01/03	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R189	07/02/2013	213.01	Call	Bond Future	4,901.3200	4.9013	4,908.9900	4.9090	0.156	0	0	0
2013/01/03	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R197	07/02/2013			Bond Future	287.0585	287.0585	287.0825	287.0825	0.008	0.0000	0.0000	2,633
2013/01/03	R197	07/02/2013	278.99	Call	Bond Future	8,068.5100	8.0685	8,092.4800	8.0925	0.297	0	0	0
2013/01/03	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R197	07/02/2013	279.00	Call	Bond Future	8,058.5100	8.0585	8,082.4800	8.0825	0.297	0	0	0
2013/01/03	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R197	07/02/2013	279.01	Call	Bond Future	8,048.5100	8.0485	8,072.4800	8.0725	0.298	0	0	0
2013/01/03	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R197	02/05/2013			Bond Future	290.6736	290.6736	290.6987	290.6987	0.009	0.0000	0.0000	40
2013/01/03	R197	02/05/2013	282.39	Call	Bond Future	8,283.5700	8.2836	8,308.6800	8.3087	0.303	0	0	0
2013/01/03	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R197	02/05/2013	282.40	Call	Bond Future	8,273.5700	8.2736	8,298.6800	8.2987	0.303	0	0	0
2013/01/03	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R197	02/05/2013	282.41	Call	Bond Future	8,263.5700	8.2636	8,288.6800	8.2887	0.304	0	0	0
2013/01/03	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R201	07/02/2013			Bond Future	5.0257	107.7793	5.0577	107.7208	0.637	0.0000	0.0000	1,540
2013/01/03	R201	07/02/2013	4.98	Call	Bond Future	147.3600	0.1474	121.1800	0.1212	(17.766)	0	0	0
2013/01/03	R201	07/02/2013	4.98	Put	Bond Future	230.8900	0.2309	263.1700	0.2632	13.981	0	0	0
2013/01/03	R201	07/02/2013	5.60	Call	Bond Future	1,044.7400	1.0447	987.0500	0.9870	(5.522)	0	0	0
2013/01/03	R201	07/02/2013	5.60	Put	Bond Future	2.9100	0.0029	3.6800	0.0037	26.460	0	0	0
2013/01/03	R201	07/02/2013	6.20	Call	Bond Future	2,116.0800	2.1161	2,057.6200	2.0576	(2.763)	0	0	0
2013/01/03	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R201	07/02/2013	6.25	Call	Bond Future	2,204.9500	2.2050	2,146.4900	2.1465	(2.651)	0	0	0
2013/01/03	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R201	07/02/2013	6.30	Call	Bond Future	2,293.7200	2.2937	2,235.2600	2.2353	(2.549)	0	0	0
2013/01/03	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R201	02/05/2013			Bond Future	4.9875	109.0822	5.0242	109.0234	0.735	0.0000	0.0000	4
2013/01/03	R201	02/05/2013	4.05	Call	Bond Future	4.8700	0.0049	3.7600	0.0038	(22.793)	0	0	0
2013/01/03	R201	02/05/2013	4.05	Put	Bond Future	1,521.9400	1.5219	1,579.5900	1.5796	3.788	0	0	0
2013/01/03	R201	02/05/2013	4.06	Call	Bond Future	5.2000	0.0052	4.0300	0.0040	(22.500)	0	0	0
2013/01/03	R201	02/05/2013	4.06	Put	Bond Future	1,505.9300	1.5059	1,563.5200	1.5635	3.824	0	0	0
2013/01/03	R201	02/05/2013	4.04	Call	Bond Future	4.5500	0.0046	3.5100	0.0035	(22.857)	0	0	0
2013/01/03	R201	02/05/2013	4.04	Put	Bond Future	1,537.9500	1.5379	1,595.6700	1.5957	3.753	0	0	0
2013/01/03	R201	07/11/2013			Bond Future	4.8261	107.6131	4.8811	107.5526	1.140	0.0000	0.0000	0
2013/01/03	R201	07/11/2013	4.80	Call	Bond Future	394.3100	0.3943	364.6800	0.3647	(7.514)	0	0	0
2013/01/03	R201	07/11/2013	4.80	Put	Bond Future	423.0000	0.4230	453.8500	0.4538	7.293	0	0	0
2013/01/03	R201	07/11/2013	4.81	Call	Bond Future	400.0800	0.4001	370.2000	0.3702	(7.469)	0	0	0
2013/01/03	R201	07/11/2013	4.81	Put	Bond Future	417.7700	0.4178	448.3700	0.4484	7.325	0	0	0
2013/01/03	R201	07/11/2013	4.79	Call	Bond Future	388.5800	0.3886	359.2200	0.3592	(7.556)	0	0	0
2013/01/03	R201	07/11/2013	4.79	Put	Bond Future	428.2700	0.4283	459.3900	0.4594	7.266	0	0	0

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2013/01/03	R202	07/02/2013			Bond Future	217.7729	217.7729	217.7951	217.7951	0.010	0.0000	0.0000	51,536
2013/01/03	R202	07/02/2013	204.99	Call	Bond Future	12,782.9100	12.7829	12,805.0900	12.8051	0.174	0	0	0
2013/01/03	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R202	07/02/2013	205.00	Call	Bond Future	12,772.9100	12.7729	12,795.0900	12.7951	0.174	0	0	0
2013/01/03	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R202	07/02/2013	205.01	Call	Bond Future	12,762.9100	12.7629	12,785.0900	12.7851	0.174	0	0	0
2013/01/03	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R202	02/05/2013			Bond Future	220.5153	220.5153	220.5388	220.5388	0.011	0.0000	0.0000	1
2013/01/03	R202	02/05/2013	211.04	Call	Bond Future	9,475.2900	9.4753	9,498.7700	9.4988	0.248	0	0	0
2013/01/03	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R202	02/05/2013	211.05	Call	Bond Future	9,465.2900	9.4653	9,488.7700	9.4888	0.248	0	0	0
2013/01/03	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R202	02/05/2013	211.06	Call	Bond Future	9,455.2900	9.4553	9,478.7700	9.4788	0.248	0	0	0
2013/01/03	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R203	07/02/2013			Bond Future	5.7678	113.2877	5.8085	113.1165	0.705	0.0000	0.0000	19,398
2013/01/03	R203	07/02/2013	5.54	Call	Bond Future	226.0100	0.2260	178.9600	0.1790	(20.818)	0	0	10,000
2013/01/03	R203	07/02/2013	5.54	Put	Bond Future	1,191.6200	1.1916	1,315.7700	1.3158	10.419	0	0	0
2013/01/03	R203	07/02/2013	6.11	Call	Bond Future	1,565.7200	1.5657	1,419.9100	1.4199	(9.313)	0	0	12,600
2013/01/03	R203	07/02/2013	6.11	Put	Bond Future	134.8200	0.1348	160.2100	0.1602	18.833	0	0	3,254
2013/01/03	R203	07/02/2013	6.45	Call	Bond Future	2,848.5500	2.8486	2,681.5100	2.6815	(5.864)	0	0	0
2013/01/03	R203	07/02/2013	6.45	Put	Bond Future	18.2700	0.0183	22.4300	0.0224	22.770	0	0	0
2013/01/03	R203	07/02/2013	6.94	Call	Bond Future	4,808.8000	4.8088	4,637.7000	4.6377	(3.558)	0	0	0
2013/01/03	R203	07/02/2013	6.94	Put	Bond Future	0.4000	0.0004	0.5000	0.0005	25.000	0	0	0
2013/01/03	R203	07/02/2013	7.15	Call	Bond Future	5,642.5100	5.6425	5,471.3200	5.4713	(3.034)	0	0	0
2013/01/03	R203	07/02/2013	7.15	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2013/01/03	R203	07/02/2013	6.50	Call	Bond Future	3,047.2300	3.0472	2,879.0500	2.8790	(5.519)	0	0	0
2013/01/03	R203	07/02/2013	6.50	Put	Bond Future	13.0300	0.0130	16.0500	0.0161	23.177	0	0	0
2013/01/03	R203	07/02/2013	6.55	Call	Bond Future	3,246.8000	3.2468	3,077.7600	3.0778	(5.206)	0	0	0
2013/01/03	R203	07/02/2013	6.55	Put	Bond Future	9.1500	0.0092	11.3100	0.0113	23.607	0	0	0
2013/01/03	R203	07/02/2013	6.65	Call	Bond Future	3,647.4900	3.6475	3,477.3500	3.4774	(4.665)	0	0	0
2013/01/03	R203	07/02/2013	6.65	Put	Bond Future	4.3600	0.0044	5.4200	0.0054	24.312	0	0	30,250
2013/01/03	R203	02/05/2013			Bond Future	5.7970	110.5006	5.8401	110.3278	0.743	0.0000	0.0000	22
2013/01/03	R203	02/05/2013	5.90	Call	Bond Future	1,304.5400	1.3045	1,204.5400	1.2045	(7.666)	0	0	0
2013/01/03	R203	02/05/2013	5.90	Put	Bond Future	892.0400	0.8920	964.8500	0.9648	8.162	0	0	0
2013/01/03	R203	02/05/2013	5.91	Call	Bond Future	1,327.3500	1.3274	1,226.3500	1.2264	(7.609)	0	0	0
2013/01/03	R203	02/05/2013	5.91	Put	Bond Future	874.8900	0.8749	946.7000	0.9467	8.208	0	0	0
2013/01/03	R203	02/05/2013	5.89	Call	Bond Future	1,281.9500	1.2819	1,182.9500	1.1830	(7.723)	0	0	0
2013/01/03	R203	02/05/2013	5.89	Put	Bond Future	909.4300	0.9094	983.2400	0.9832	8.116	0	0	0
2013/01/03	R203	07/11/2013			Bond Future	5.8723	109.3773	5.9223	109.1996	0.851	0.0000	0.0000	0
2013/01/03	R203	07/11/2013	6.00	Call	Bond Future	1,982.7500	1.9828	1,883.7700	1.8838	(4.992)	0	0	0
2013/01/03	R203	07/11/2013	6.00	Put	Bond Future	1,529.4200	1.5294	1,608.1300	1.6081	5.146	0	0	0
2013/01/03	R203	07/11/2013	6.01	Call	Bond Future	2,002.4800	2.0025	1,902.9400	1.9029	(4.971)	0	0	0
2013/01/03	R203	07/11/2013	6.01	Put	Bond Future	1,513.7400	1.5137	1,591.8900	1.5919	5.163	0	0	0
2013/01/03	R203	07/11/2013	5.99	Call	Bond Future	1,963.5100	1.9635	1,865.1100	1.8651	(5.011)	0	0	0
2013/01/03	R203	07/11/2013	5.99	Put	Bond Future	1,545.6100	1.5456	1,624.9000	1.6249	5.130	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
2013/01/03	R204	07/02/2013			Bond Future	6.0096	110.8552	6.0500	110.6470	0.672	0.0000	0.0000	16,672
2013/01/03	R204	07/02/2013	7.29	Call	Bond Future	6,370.8500	6.3709	6,162.7600	6.1628	(3.266)	0	0	0
2013/01/03	R204	07/02/2013	7.29	Put	Bond Future	0.6600	0.0007	0.7900	0.0008	19.697	0	0	0
2013/01/03	R204	07/02/2013	7.45	Call	Bond Future	7,134.0300	7.1340	6,925.8400	6.9258	(2.918)	0	0	0
2013/01/03	R204	07/02/2013	7.45	Put	Bond Future	0.1600	0.0002	0.1900	0.0002	18.750	0	0	0
2013/01/03	R204	07/02/2013	7.95	Call	Bond Future	9,476.0000	9.4760	9,267.7800	9.2678	(2.197)	0	0	0
2013/01/03	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R204	07/02/2013	8.00	Call	Bond Future	9,706.5600	9.7066	9,498.3400	9.4983	(2.145)	0	0	0
2013/01/03	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R204	07/02/2013	8.05	Call	Bond Future	9,936.4800	9.9365	9,728.2600	9.7283	(2.096)	0	0	0
2013/01/03	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R204	02/05/2013			Bond Future	6.0467	112.1953	6.0891	111.9850	0.701	0.0000	0.0000	24
2013/01/03	R204	02/05/2013	6.30	Call	Bond Future	2,228.2000	2.2282	2,090.7700	2.0908	(6.168)	0	0	0
2013/01/03	R204	02/05/2013	6.30	Put	Bond Future	978.6200	0.9786	1,051.4800	1.0515	7.445	0	0	0
2013/01/03	R204	02/05/2013	6.31	Call	Bond Future	2,259.5000	2.2595	2,121.0800	2.1211	(6.126)	0	0	0
2013/01/03	R204	02/05/2013	6.31	Put	Bond Future	960.9400	0.9609	1,032.8100	1.0328	7.479	0	0	0
2013/01/03	R204	02/05/2013	6.29	Call	Bond Future	2,197.1100	2.1971	2,060.6900	2.0607	(6.209)	0	0	0
2013/01/03	R204	02/05/2013	6.29	Put	Bond Future	996.5400	0.9965	1,070.4100	1.0704	7.413	0	0	0
2013/01/03	R204	07/11/2013			Bond Future	6.1381	111.1948	6.1858	110.9786	0.777	0.0000	0.0000	0
2013/01/03	R204	07/11/2013	6.30	Call	Bond Future	2,838.4400	2.8384	2,715.2800	2.7153	(4.339)	0	0	0
2013/01/03	R204	07/11/2013	6.30	Put	Bond Future	2,106.6300	2.1066	2,199.6700	2.1997	4.417	0	0	0
2013/01/03	R204	07/11/2013	6.31	Call	Bond Future	2,863.8500	2.8638	2,740.0700	2.7401	(4.322)	0	0	0
2013/01/03	R204	07/11/2013	6.31	Put	Bond Future	2,087.0400	2.0870	2,179.4600	2.1795	4.428	0	0	0
2013/01/03	R204	07/11/2013	7.00	Call	Bond Future	4,877.4300	4.8774	4,715.7200	4.7157	(3.315)	0	0	0
2013/01/03	R204	07/11/2013	7.00	Put	Bond Future	1,050.9100	1.0509	1,105.4000	1.1054	5.185	0	0	180
2013/01/03	R204	07/11/2013	6.29	Call	Bond Future	2,813.1500	2.8131	2,690.6100	2.6906	(4.356)	0	0	0
2013/01/03	R204	07/11/2013	6.29	Put	Bond Future	2,126.3600	2.1264	2,220.0200	2.2200	4.405	0	0	0
2013/01/03	R206	07/02/2013			Bond Future	5.0192	102.7838	5.0588	102.7479	0.789	0.0000	0.0000	1,120
2013/01/03	R206	07/02/2013	4.76	Call	Bond Future	11.1800	0.0112	7.1800	0.0072	(35.778)	0	0	0
2013/01/03	R206	07/02/2013	4.76	Put	Bond Future	246.7300	0.2467	278.6500	0.2786	12.937	0	0	0
2013/01/03	R206	07/02/2013	5.00	Call	Bond Future	71.4500	0.0714	54.9100	0.0549	(23.149)	0	0	0
2013/01/03	R206	07/02/2013	5.00	Put	Bond Future	88.8500	0.0888	108.2300	0.1082	21.812	0	0	0
2013/01/03	R206	07/02/2013	5.95	Call	Bond Future	839.0600	0.8391	803.1400	0.8031	(4.281)	0	0	0
2013/01/03	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R206	07/02/2013	6.00	Call	Bond Future	883.8200	0.8838	847.9000	0.8479	(4.064)	0	0	0
2013/01/03	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R206	07/02/2013	6.05	Call	Bond Future	928.5600	0.9286	892.6400	0.8926	(3.868)	0	0	0
2013/01/03	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R206	02/05/2013			Bond Future	4.9410	104.0263	4.9937	103.9903	1.066	0.0000	0.0000	23
2013/01/03	R206	02/05/2013	3.40	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2013/01/03	R206	02/05/2013	3.40	Put	Bond Future	1,061.9300	1.0619	1,097.9000	1.0979	3.387	0	0	0
2013/01/03	R206	02/05/2013	3.41	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2013/01/03	R206	02/05/2013	3.41	Put	Bond Future	1,054.9800	1.0550	1,090.9500	1.0909	3.410	0	0	0
2013/01/03	R206	02/05/2013	3.39	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2013/01/03	R206	02/05/2013	3.39	Put	Bond Future	1,068.8800	1.0689	1,104.8500	1.1048	3.365	0	0	0
2013/01/03	R206	07/11/2013			Bond Future	3.7645	103.0697	3.9710	103.0326	5.484	0.0000	0.0000	0
2013/01/03	R206	07/11/2013	4.30	Call	Bond Future	114.8400	0.1148	88.1900	0.0882	(23.206)	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
2013/01/03	R206	07/11/2013	4.30	Put	Bond Future	18.7900	0.0188	29.1800	0.0292	55.295	0	0	0
2013/01/03	R206	07/11/2013	4.31	Call	Bond Future	116.2100	0.1162	89.4000	0.0894	(23.070)	0	0	0
2013/01/03	R206	07/11/2013	4.31	Put	Bond Future	18.3700	0.0184	28.6000	0.0286	55.689	0	0	0
2013/01/03	R206	07/11/2013	4.29	Call	Bond Future	113.4800	0.1135	86.9900	0.0870	(23.343)	0	0	0
2013/01/03	R206	07/11/2013	4.29	Put	Bond Future	19.2300	0.0192	29.7800	0.0298	54.862	0	0	0
2013/01/03	R207	07/02/2013			Bond Future	6.2724	105.9759	6.3279	105.6585	0.885	0.0000	0.0000	11,309
2013/01/03	R207	07/02/2013	7.66	Call	Bond Future	7,595.9600	7.5960	7,278.6300	7.2786	(4.178)	0	0	0
2013/01/03	R207	07/02/2013	7.66	Put	Bond Future	0.4200	0.0004	0.5600	0.0006	33.333	0	0	0
2013/01/03	R207	07/02/2013	7.80	Call	Bond Future	8,323.9400	8.3239	8,006.5100	8.0065	(3.813)	0	0	0
2013/01/03	R207	07/02/2013	7.80	Put	Bond Future	0.1200	0.0001	0.1600	0.0002	33.333	0	0	0
2013/01/03	R207	07/02/2013	8.20	Call	Bond Future	10,368.0000	10.3680	10,050.5300	10.0505	(3.062)	0	0	0
2013/01/03	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R207	07/02/2013	8.25	Call	Bond Future	10,619.7600	10.6198	10,302.2900	10.3023	(2.989)	0	0	0
2013/01/03	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R207	07/02/2013	8.30	Call	Bond Future	10,870.7000	10.8707	10,553.2300	10.5532	(2.920)	0	0	0
2013/01/03	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R207	02/05/2013			Bond Future	6.3170	107.2570	6.3749	106.9361	0.916	0.0000	0.0000	0
2013/01/03	R207	02/05/2013	6.45	Call	Bond Future	2,166.8500	2.1669	1,979.8600	1.9799	(8.630)	0	0	0
2013/01/03	R207	02/05/2013	6.45	Put	Bond Future	1,431.4800	1.4315	1,565.4400	1.5654	9.358	0	0	0
2013/01/03	R207	02/05/2013	6.46	Call	Bond Future	2,198.1500	2.1981	2,009.6100	2.0096	(8.577)	0	0	0
2013/01/03	R207	02/05/2013	6.46	Put	Bond Future	1,407.7300	1.4077	1,540.1400	1.5401	9.406	0	0	0
2013/01/03	R207	02/05/2013	6.44	Call	Bond Future	2,135.7900	2.1358	1,950.3700	1.9504	(8.682)	0	0	0
2013/01/03	R207	02/05/2013	6.44	Put	Bond Future	1,455.5100	1.4555	1,591.0400	1.5910	9.312	0	0	0
2013/01/03	R207	07/11/2013			Bond Future	6.4222	106.5163	6.4862	106.1865	0.997	0.0000	0.0000	0
2013/01/03	R207	07/11/2013	6.70	Call	Bond Future	3,686.5000	3.6865	3,489.9700	3.4900	(5.331)	0	0	0
2013/01/03	R207	07/11/2013	6.70	Put	Bond Future	2,264.7400	2.2647	2,398.0200	2.3980	5.885	0	0	0
2013/01/03	R207	07/11/2013	6.71	Call	Bond Future	3,716.6700	3.7167	3,519.2500	3.5193	(5.312)	0	0	0
2013/01/03	R207	07/11/2013	6.71	Put	Bond Future	2,244.1900	2.2442	2,376.5800	2.3766	5.899	0	0	0
2013/01/03	R207	07/11/2013	6.69	Call	Bond Future	3,656.4500	3.6564	3,460.8000	3.4608	(5.351)	0	0	0
2013/01/03	R207	07/11/2013	6.69	Put	Bond Future	2,285.4500	2.2854	2,419.6100	2.4196	5.870	0	0	0
2013/01/03	R208	07/02/2013			Bond Future	6.3769	104.8315	6.4374	104.4479	0.948	0.0000	0.0000	19,911
2013/01/03	R208	07/02/2013	6.00	Call	Bond Future	267.4700	0.2675	194.6200	0.1946	(27.237)	0	0	12,250
2013/01/03	R208	07/02/2013	6.00	Put	Bond Future	2,699.5100	2.6995	3,010.2500	3.0102	11.511	0	0	0
2013/01/03	R208	07/02/2013	7.78	Call	Bond Future	8,461.6000	8.4616	8,078.2900	8.0783	(4.530)	0	0	0
2013/01/03	R208	07/02/2013	7.78	Put	Bond Future	0.7700	0.0008	1.0500	0.0011	36.364	0	0	0
2013/01/03	R208	07/02/2013	7.85	Call	Bond Future	8,860.1900	8.8602	8,476.7600	8.4768	(4.328)	0	0	0
2013/01/03	R208	07/02/2013	7.85	Put	Bond Future	0.4400	0.0004	0.6000	0.0006	36.364	0	0	0
2013/01/03	R208	07/02/2013	8.83	Call	Bond Future	14,228.6400	14.2286	13,845.0500	13.8451	(2.696)	0	0	0
2013/01/03	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R208	07/02/2013	7.95	Call	Bond Future	9,426.1800	9.4262	9,042.6600	9.0427	(4.069)	0	0	0
2013/01/03	R208	07/02/2013	7.95	Put	Bond Future	0.1900	0.0002	0.2600	0.0003	36.842	0	0	0
2013/01/03	R208	07/02/2013	8.00	Call	Bond Future	9,707.6200	9.7076	9,324.0800	9.3241	(3.951)	0	0	0
2013/01/03	R208	07/02/2013	8.00	Put	Bond Future	0.1200	0.0001	0.1700	0.0002	41.667	0	0	0
2013/01/03	R208	07/02/2013	8.05	Call	Bond Future	9,988.0300	9.9880	9,604.4700	9.6045	(3.840)	0	0	0
2013/01/03	R208	07/02/2013	8.05	Put	Bond Future	0.0800	0.0001	0.1100	0.0001	37.500	0	0	0
2013/01/03	R208	02/05/2013			Bond Future	6.4180	102.7057	6.4808	102.3179	0.977	0.0000	0.0000	47

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/03	R208	02/05/2013	6.66	Call	Bond Future	2,875.9600	2.8760	2,631.3900	2.6314	(8.504)	0	0	0
2013/01/03	R208	02/05/2013	6.66	Put	Bond Future	1,389.6700	1.3897	1,532.9100	1.5329	10.307	0	0	0
2013/01/03	R208	02/05/2013	6.64	Call	Bond Future	2,801.1000	2.8011	2,560.0300	2.5600	(8.606)	0	0	0
2013/01/03	R208	02/05/2013	6.64	Put	Bond Future	1,436.6500	1.4366	1,583.3900	1.5834	10.214	0	0	0
2013/01/03	R208	02/05/2013	6.65	Call	Bond Future	2,838.4100	2.8384	2,595.5800	2.5956	(8.555)	0	0	0
2013/01/03	R208	02/05/2013	6.65	Put	Bond Future	1,413.0100	1.4130	1,557.9900	1.5580	10.260	0	0	0
2013/01/03	R208	07/11/2013			Bond Future	6.5177	102.1319	6.5862	101.7333	1.051	0.0000	0.0000	0
2013/01/03	R208	07/11/2013	6.81	Call	Bond Future	4,324.5700	4.3246	4,085.6800	4.0857	(5.524)	0	0	0
2013/01/03	R208	07/11/2013	6.81	Put	Bond Future	2,636.2300	2.6362	2,795.9400	2.7959	6.058	0	0	0
2013/01/03	R208	07/11/2013	7.50	Call	Bond Future	6,917.1800	6.9172	6,615.5600	6.6156	(4.360)	0	0	0
2013/01/03	R208	07/11/2013	7.50	Put	Bond Future	1,378.5100	1.3785	1,475.4900	1.4755	7.035	0	0	230
2013/01/03	R208	07/11/2013	6.79	Call	Bond Future	4,257.7000	4.2577	4,020.8800	4.0209	(5.562)	0	0	0
2013/01/03	R208	07/11/2013	6.79	Put	Bond Future	2,683.7700	2.6838	2,845.5500	2.8456	6.028	0	0	0
2013/01/03	R208	07/11/2013	6.80	Call	Bond Future	4,291.0800	4.2911	4,053.2200	4.0532	(5.543)	0	0	0
2013/01/03	R208	07/11/2013	6.80	Put	Bond Future	2,659.9200	2.6599	2,820.6600	2.8207	6.043	0	0	0
2013/01/03	R209	07/02/2013			Bond Future	8.0546	83.5083	8.1247	82.8896	0.869	0.0000	0.0000	11,334
2013/01/03	R209	07/02/2013	8.63	Call	Bond Future	5,088.5100	5.0885	4,532.4700	4.5325	(10.927)	0	0	0
2013/01/03	R209	07/02/2013	8.63	Put	Bond Future	214.6500	0.2146	277.2500	0.2773	29.164	0	0	11,000
2013/01/03	R209	07/02/2013	8.83	Call	Bond Future	6,548.8500	6.5488	5,958.6800	5.9587	(9.012)	0	0	0
2013/01/03	R209	07/02/2013	8.83	Put	Bond Future	87.2700	0.0873	115.7400	0.1157	32.623	0	0	14,000
2013/01/03	R209	07/02/2013	8.95	Call	Bond Future	7,437.7800	7.4378	6,835.8800	6.8359	(8.092)	0	0	0
2013/01/03	R209	07/02/2013	8.95	Put	Bond Future	48.4100	0.0484	65.1500	0.0651	34.580	0	0	0
2013/01/03	R209	07/02/2013	9.10	Call	Bond Future	8,545.7800	8.5458	7,935.2700	7.9353	(7.144)	0	0	0
2013/01/03	R209	07/02/2013	9.10	Put	Bond Future	22.0700	0.0221	30.2000	0.0302	36.837	0	0	0
2013/01/03	R209	07/02/2013	9.00	Call	Bond Future	7,808.0500	7.8080	7,202.6600	7.2027	(7.753)	0	0	0
2013/01/03	R209	07/02/2013	9.00	Put	Bond Future	37.4600	0.0375	50.7100	0.0507	35.371	0	0	0
2013/01/03	R209	07/02/2013	9.05	Call	Bond Future	8,177.5300	8.1775	7,569.3100	7.5693	(7.438)	0	0	0
2013/01/03	R209	07/02/2013	9.05	Put	Bond Future	28.8400	0.0288	39.2600	0.0393	36.130	0	0	0
2013/01/03	R209	07/02/2013	9.06	Call	Bond Future	8,251.2900	8.2513	7,642.5700	7.6426	(7.377)	0	0	0
2013/01/03	R209	07/02/2013	9.06	Put	Bond Future	27.3500	0.0273	37.2700	0.0373	36.271	0	0	0
2013/01/03	R209	02/05/2013			Bond Future	8.1129	81.3760	8.1846	80.7502	0.884	0.0000	0.0000	33
2013/01/03	R209	02/05/2013	8.01	Call	Bond Future	2,882.4100	2.8824	2,580.0300	2.5800	(10.491)	0	0	0
2013/01/03	R209	02/05/2013	8.01	Put	Bond Future	3,793.5800	3.7936	4,116.9800	4.1170	8.525	0	0	0
2013/01/03	R209	02/05/2013	7.99	Call	Bond Future	2,803.4300	2.8034	2,506.4300	2.5064	(10.594)	0	0	0
2013/01/03	R209	02/05/2013	7.99	Put	Bond Future	3,893.5100	3.8935	4,222.2900	4.2223	8.444	0	0	0
2013/01/03	R209	02/05/2013	8.00	Call	Bond Future	2,842.8600	2.8429	2,543.1700	2.5432	(10.542)	0	0	0
2013/01/03	R209	02/05/2013	8.00	Put	Bond Future	3,843.4100	3.8434	4,169.5000	4.1695	8.484	0	0	0
2013/01/03	R209	07/11/2013			Bond Future	8.2484	80.4676	8.3242	79.8245	0.919	0.0000	0.0000	0
2013/01/03	R209	07/11/2013	8.81	Call	Bond Future	8,687.0200	8.6870	8,261.7500	8.2617	(4.895)	0	0	0
2013/01/03	R209	07/11/2013	8.81	Put	Bond Future	4,106.8900	4.1069	4,324.7200	4.3247	5.304	0	0	0
2013/01/03	R209	07/11/2013	9.50	Call	Bond Future	12,050.9100	12.0509	11,551.4800	11.5515	(4.144)	0	0	0
2013/01/03	R209	07/11/2013	9.50	Put	Bond Future	2,383.4200	2.3834	2,527.0900	2.5271	6.028	0	0	180
2013/01/03	R209	07/11/2013	8.79	Call	Bond Future	8,592.6000	8.5926	8,169.7800	8.1698	(4.921)	0	0	0
2013/01/03	R209	07/11/2013	8.79	Put	Bond Future	4,168.5100	4.1685	4,388.7900	4.3888	5.284	0	0	0
2013/01/03	R209	07/11/2013	8.80	Call	Bond Future	8,639.7700	8.6398	8,215.7200	8.2157	(4.908)	0	0	0
2013/01/03	R209	07/11/2013	8.80	Put	Bond Future	4,137.6000	4.1376	4,356.6500	4.3567	5.294	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
2013/01/03	R210	07/02/2013			Bond Future	166.2941		166.2941	166.3101	0.010	0.0000	0.0000	1,212
2013/01/03	R210	07/02/2013	156.99	Call	Bond Future	9,304.1200	9.3041	9,320.1000	9.3201	0.172	0	0	0
2013/01/03	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R210	07/02/2013	157.00	Call	Bond Future	9,294.1200	9.2941	9,310.1000	9.3101	0.172	0	0	0
2013/01/03	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R210	07/02/2013	157.01	Call	Bond Future	9,284.1200	9.2841	9,300.1000	9.3001	0.172	0	0	0
2013/01/03	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R210	02/05/2013			Bond Future	166.5313	166.5313	166.5478	166.5478	0.010	0.0000	0.0000	7
2013/01/03	R210	02/05/2013	161.14	Call	Bond Future	5,391.2700	5.3913	5,407.7700	5.4078	0.306	0	0	0
2013/01/03	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R210	02/05/2013	161.15	Call	Bond Future	5,381.2700	5.3813	5,397.7700	5.3978	0.307	0	0	0
2013/01/03	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R210	02/05/2013	161.16	Call	Bond Future	5,371.2700	5.3713	5,387.7700	5.3878	0.307	0	0	0
2013/01/03	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R211	07/02/2013			Bond Future	126.2584	126.2584	126.2655	126.2655	0.006	0.0000	0.0000	522
2013/01/03	R211	07/02/2013	122.99	Call	Bond Future	3,268.4400	3.2684	3,275.4600	3.2755	0.215	0	0	0
2013/01/03	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R211	07/02/2013	123.00	Call	Bond Future	3,258.4400	3.2584	3,265.4600	3.2655	0.215	0	0	0
2013/01/03	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R211	07/02/2013	123.01	Call	Bond Future	3,248.4400	3.2484	3,255.4600	3.2555	0.216	0	0	0
2013/01/03	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R211	02/05/2013			Bond Future	127.8485	127.8485	127.8559	127.8559	0.006	0.0000	0.0000	7
2013/01/03	R211	02/05/2013	125.69	Call	Bond Future	2,158.5000	2.1585	2,165.9300	2.1659	0.344	0	0	0
2013/01/03	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R211	02/05/2013	125.70	Call	Bond Future	2,148.5000	2.1485	2,155.9300	2.1559	0.346	0	0	0
2013/01/03	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R211	02/05/2013	125.71	Call	Bond Future	2,138.5000	2.1385	2,145.9300	2.1459	0.347	0	0	0
2013/01/03	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R212	07/02/2013			Bond Future	132.2736	132.2736	132.2846	132.2846	0.008	0.0000	0.0000	7,064
2013/01/03	R212	07/02/2013	128.99	Call	Bond Future	3,283.5600	3.2836	3,294.6400	3.2946	0.337	0	0	0
2013/01/03	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R212	07/02/2013	129.00	Call	Bond Future	3,273.5600	3.2736	3,284.6400	3.2846	0.338	0	0	0
2013/01/03	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R212	07/02/2013	129.01	Call	Bond Future	3,263.5600	3.2636	3,274.6400	3.2746	0.340	0	0	0
2013/01/03	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R212	02/05/2013			Bond Future	133.9394	133.9394	133.9509	133.9509	0.009	0.0000	0.0000	11
2013/01/03	R212	02/05/2013	131.09	Call	Bond Future	2,849.4300	2.8494	2,860.9400	2.8609	0.404	0	0	0
2013/01/03	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R212	02/05/2013	131.10	Call	Bond Future	2,839.4300	2.8394	2,850.9400	2.8509	0.405	0	0	0
2013/01/03	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R212	02/05/2013	131.11	Call	Bond Future	2,829.4300	2.8294	2,840.9400	2.8409	0.407	0	0	0
2013/01/03	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/03	R213	07/02/2013			Bond Future	7.7651	95.8242	7.8301	95.2349	0.837	0.0000	0.0000	10,414
2013/01/03	R213	07/02/2013	8.90	Call	Bond Future	9,576.5400	9.5765	8,994.3000	8.9943	(6.080)	0	0	0
2013/01/03	R213	07/02/2013	8.90	Put	Bond Future	24.4100	0.0244	31.4600	0.0315	28.882	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
2013/01/03	R213	07/02/2013	8.95	Call	Bond Future	9,957.9100	9.9579	9,374.1200	9.3741	(5.863)	0	0	0
2013/01/03	R213	07/02/2013	8.95	Put	Bond Future	18.7200	0.0187	24.2200	0.0242	29.380	0	0	0
2013/01/03	R213	07/02/2013	9.00	Call	Bond Future	10,337.8400	10.3378	9,752.8200	9.7528	(5.659)	0	0	0
2013/01/03	R213	07/02/2013	9.00	Put	Bond Future	14.2600	0.0143	18.5300	0.0185	29.944	0	0	0
2013/01/03	R213	07/02/2013	9.05	Call	Bond Future	10,716.1300	10.7161	10,130.1100	10.1301	(5.469)	0	0	0
2013/01/03	R213	07/02/2013	9.05	Put	Bond Future	10.8000	0.0108	14.0700	0.0141	30.278	0	0	0
2013/01/03	R213	02/05/2013			Bond Future	7.8219	93.4483	7.8886	92.8522	0.852	0.0000	0.0000	5
2013/01/03	R213	02/05/2013	7.86	Call	Bond Future	3,648.6900	3.6487	3,323.9000	3.3239	(8.902)	0	0	0
2013/01/03	R213	02/05/2013	7.86	Put	Bond Future	3,307.4100	3.3074	3,578.7500	3.5788	8.204	0	0	0
2013/01/03	R213	02/05/2013	7.84	Call	Bond Future	3,558.7500	3.5588	3,238.8400	3.2388	(8.989)	0	0	0
2013/01/03	R213	02/05/2013	7.84	Put	Bond Future	3,396.4900	3.3965	3,672.7100	3.6727	8.133	0	0	0
2013/01/03	R213	02/05/2013	7.85	Call	Bond Future	3,603.5600	3.6036	3,281.2200	3.2812	(8.945)	0	0	0
2013/01/03	R213	02/05/2013	7.85	Put	Bond Future	3,351.7300	3.3517	3,625.5200	3.6255	8.169	0	0	0
2013/01/03	R213	07/11/2013			Bond Future	7.9579	92.4790	8.0286	91.8665	0.888	0.0000	0.0000	0
2013/01/03	R213	07/11/2013	8.61	Call	Bond Future	9,017.7000	9.0177	8,600.7300	8.6007	(4.624)	0	0	0
2013/01/03	R213	07/11/2013	8.61	Put	Bond Future	3,583.7800	3.5838	3,779.3000	3.7793	5.456	0	0	0
2013/01/03	R213	07/11/2013	8.59	Call	Bond Future	8,916.0800	8.9161	8,501.5100	8.5015	(4.650)	0	0	0
2013/01/03	R213	07/11/2013	8.59	Put	Bond Future	3,641.7600	3.6418	3,839.6800	3.8397	5.435	0	0	0
2013/01/03	R213	07/11/2013	8.60	Call	Bond Future	8,966.8400	8.9668	8,551.0700	8.5511	(4.637)	0	0	0
2013/01/03	R213	07/11/2013	8.60	Put	Bond Future	3,612.6600	3.6127	3,809.3800	3.8094	5.445	0	0	0
2013/01/03	R214	07/02/2013			Bond Future	8.0995	85.3398	8.1696	84.6847	0.865	0.0000	0.0000	1,714
2013/01/03	R214	07/02/2013	8.59	Call	Bond Future	4,785.5700	4.7856	4,225.6600	4.2257	(11.700)	0	0	0
2013/01/03	R214	07/02/2013	8.59	Put	Bond Future	372.6500	0.3727	467.8000	0.4678	25.533	0	0	0
2013/01/03	R214	07/02/2013	8.60	Call	Bond Future	4,857.6800	4.8577	4,294.8300	4.2948	(11.587)	0	0	0
2013/01/03	R214	07/02/2013	8.60	Put	Bond Future	358.8800	0.3589	451.0900	0.4511	25.694	0	0	0
2013/01/03	R214	07/02/2013	8.61	Call	Bond Future	4,930.0600	4.9301	4,364.3300	4.3643	(11.475)	0	0	0
2013/01/03	R214	07/02/2013	8.61	Put	Bond Future	345.5500	0.3455	434.8800	0.4349	25.852	0	0	0
Total													353201