



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 22/01/2013 to 22/01/2013

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
2013/01/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	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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2013/01/22	2025	07/02/2013			Bond Future	113.7874	113.7874	113.7973	113.7973	0.009	0.0000	0.0000	0
2013/01/22	2025	07/02/2013	110.99	Call	Bond Future	2,797.4000	2.7974	2,807.2800	2.8073	0.353	0	0	0
2013/01/22	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	2025	07/02/2013	111.00	Call	Bond Future	2,787.4000	2.7874	2,797.2800	2.7973	0.354	0	0	0
2013/01/22	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	2025	07/02/2013	111.01	Call	Bond Future	2,777.4000	2.7774	2,787.2800	2.7873	0.356	0	0	0
2013/01/22	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	2038	07/02/2013			Bond Future	113.9445	113.9445	113.5143	113.5143	(0.377)	0.0000	0.0000	0
2013/01/22	2038	07/02/2013	105.99	Call	Bond Future	7,954.4600	7.9545	7,524.3500	7.5243	(5.407)	0	0	0
2013/01/22	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	2038	07/02/2013	106.00	Call	Bond Future	7,944.4600	7.9445	7,514.3500	7.5143	(5.414)	0	0	0
2013/01/22	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	2038	07/02/2013	106.01	Call	Bond Future	7,934.4600	7.9345	7,504.3500	7.5043	(5.421)	0	0	0
2013/01/22	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	2050	07/02/2013			Bond Future	120.5551	120.5551	119.6488	119.6488	(0.752)	0.0000	0.0000	122
2013/01/22	2050	07/02/2013	112.99	Call	Bond Future	7,565.0700	7.5651	6,658.7500	6.6588	(11.980)	0	0	0
2013/01/22	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	2050	07/02/2013	113.00	Call	Bond Future	7,555.0700	7.5551	6,648.7500	6.6488	(11.996)	0	0	0
2013/01/22	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	2050	07/02/2013	113.01	Call	Bond Future	7,545.0700	7.5451	6,638.7500	6.6388	(12.012)	0	0	0
2013/01/22	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	AL7T	07/02/2013			Index Future	490.1550	490.1550	490.7460	490.7460	0.121	0.0000	0.0000	12
2013/01/22	AL7T	02/05/2013			Index Future	496.3330	496.3330	496.9320	496.9320	0.121	0.0000	0.0000	0
2013/01/22	ALBI	07/02/2013			Index Future	437.3020	437.3020	437.2450	437.2450	(0.013)	0.0000	0.0000	984
2013/01/22	ALBI	02/05/2013			Index Future	442.8140	442.8140	442.7560	442.7560	(0.013)	0.0000	0.0000	80
2013/01/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/01/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/01/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/01/22	EL28	07/02/2013			Bond Future	114.6898	114.6898	114.2669	114.2669	(0.369)	0.0000	0.0000	0
2013/01/22	EL28	07/02/2013	113.01	Call	Bond Future	1,679.7900	1.6798	1,256.9100	1.2569	(25.175)	0	0	0
2013/01/22	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	EL28	07/02/2013	112.99	Call	Bond Future	1,699.7900	1.6998	1,276.9100	1.2769	(24.878)	0	0	0
2013/01/22	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	EL28	07/02/2013	113.00	Call	Bond Future	1,689.7900	1.6898	1,266.9100	1.2669	(25.026)	0	0	0
2013/01/22	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	ES33	07/02/2013			Bond Future	8.6429	92.1892	8.6571	92.0657	0.164	0.0000	0.0000	303
2013/01/22	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	ES33	07/02/2013	8.54	Put	Bond Future	906.7400	0.9067	1,030.2700	1.0303	13.624	0	0	0
2013/01/22	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	ES33	07/02/2013	8.55	Put	Bond Future	818.0500	0.8181	941.5800	0.9416	15.101	0	0	0
2013/01/22	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	ES33	07/02/2013	8.56	Put	Bond Future	729.4900	0.7295	853.0200	0.8530	16.934	0	0	0
2013/01/22	GOVI	07/02/2013			GOVI	437.2740	437.2740	437.1710	437.1710	(0.024)	0.0000	0.0000	335
2013/01/22	GOVI	07/02/2013	432.99	Call	GOVI	42,840.0000	4.2840	41,810.0000	4.1810	(2.404)	0	0	0
2013/01/22	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	GOVI	07/02/2013	433.00	Call	GOVI	42,740.0000	4.2740	41,710.0000	4.1710	(2.410)	0	0	0
2013/01/22	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	GOVI	07/02/2013	433.01	Call	GOVI	42,640.0000	4.2640	41,610.0000	4.1610	(2.416)	0	0	0
2013/01/22	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	GOVI	02/05/2013			GOVI	442.7850	442.7850	442.6810	442.6810	(0.023)	0.0000	0.0000	0
2013/01/22	GOVI	02/05/2013	432.99	Call	GOVI	97,950.0000	9.7950	96,910.0000	9.6910	(1.062)	0	0	0
2013/01/22	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	GOVI	02/05/2013	433.00	Call	GOVI	97,850.0000	9.7850	96,810.0000	9.6810	(1.063)	0	0	0
2013/01/22	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	GOVI	02/05/2013	433.01	Call	GOVI	97,750.0000	9.7750	96,710.0000	9.6710	(1.064)	0	0	0
2013/01/22	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/01/22	IGOV	07/02/2013			Index Future	200.7100	200.7100	200.4590	200.4590	(0.125)	0.0000	0.0000	585
2013/01/22	IGOV	02/05/2013			Index Future	203.2400	203.2400	202.9860	202.9860	(0.125)	0.0000	0.0000	23
2013/01/22	ILBI	07/02/2013			Index Future	543.7830	543.7830	543.3580	543.3580	(0.078)	0.0000	0.0000	183
2013/01/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/01/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/01/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/01/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0

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2013/01/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/01/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/01/22	JBAF	20/02/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0
2013/01/22	JBAF	20/03/2013			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	1,000
2013/01/22	JBAF	17/04/2013			Jibar Tradeable Future	5.0100	94.9900	4.9900	95.0100	(0.399)	0.0000	0.0000	0
2013/01/22	JBAF	15/05/2013			Jibar Tradeable Future	5.0000	95.0000	4.9800	95.0200	(0.400)	0.0000	0.0000	0
2013/01/22	JBAF	19/06/2013			Jibar Tradeable Future	4.9800	95.0200	4.9600	95.0400	(0.402)	0.0000	0.0000	500
2013/01/22	JBAF	17/07/2013			Jibar Tradeable Future	4.9700	95.0300	4.9400	95.0600	(0.604)	0.0000	0.0000	0
2013/01/22	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9500	95.0500	(0.202)	0.0000	0.0000	2,200
2013/01/22	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.0000	95.0000	(0.398)	0.0000	0.0000	2,000
2013/01/22	JBAF	19/03/2014			Jibar Tradeable Future	5.1200	94.8800	5.0900	94.9100	(0.586)	0.0000	0.0000	1,500
2013/01/22	JBAF	18/06/2014			Jibar Tradeable Future	5.2400	94.7600	5.2000	94.8000	(0.763)	0.0000	0.0000	800
2013/01/22	JBAF	17/09/2014			Jibar Tradeable Future	5.3800	94.6200	5.3400	94.6600	(0.743)	0.0000	0.0000	0
2013/01/22	JBAF	17/12/2014			Jibar Tradeable Future	5.5600	94.4400	5.4900	94.5100	(1.259)	0.0000	0.0000	0
2013/01/22	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/01/22	R023	07/02/2013			Bond Future	6.7258	110.9193	6.7051	111.0760	(0.308)	0.0000	0.0000	1,632
2013/01/22	R023	07/02/2013	7.04	Call	Bond Future	2,340.6200	2.3406	2,497.2500	2.4972	6.692	0	0	0
2013/01/22	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R023	07/02/2013	7.05	Call	Bond Future	2,414.0400	2.4140	2,570.6700	2.5707	6.488	0	0	0
2013/01/22	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R023	07/02/2013	7.06	Call	Bond Future	2,487.3900	2.4874	2,644.0200	2.6440	6.297	0	0	0
2013/01/22	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R023	02/05/2013			Bond Future	6.7726	108.3429	6.7512	108.5017	(0.317)	0.0000	0.0000	2
2013/01/22	R023	02/05/2013	7.05	Call	Bond Future	2,027.3500	2.0274	2,186.1100	2.1861	7.831	0	0	0
2013/01/22	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R023	02/05/2013	7.06	Call	Bond Future	2,099.5100	2.0995	2,258.2700	2.2583	7.562	0	0	0
2013/01/22	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R023	02/05/2013	7.04	Call	Bond Future	1,955.1300	1.9551	2,113.8900	2.1139	8.120	0	0	0
2013/01/22	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R023	01/08/2013			Bond Future	6.8242	109.7686	6.8019	109.9295	(0.326)	0.0000	0.0000	0
2013/01/22	R023	01/08/2013	7.29	Call	Bond Future	3,298.7900	3.2988	3,459.7100	3.4597	4.878	0	0	0
2013/01/22	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R023	01/08/2013	7.30	Call	Bond Future	3,368.1600	3.3682	3,529.0800	3.5291	4.778	0	0	0
2013/01/22	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R023	01/08/2013	7.31	Call	Bond Future	3,437.4700	3.4375	3,598.3900	3.5984	4.681	0	0	0
2013/01/22	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R157	07/02/2013			Bond Future	5.3315	125.0698	5.3416	125.0426	0.190	0.0000	0.0000	6,033
2013/01/22	R157	07/02/2013	6.28	Call	Bond Future	2,503.6400	2.5036	2,476.5100	2.4765	(1.084)	0	0	0
2013/01/22	R157	07/02/2013	6.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R157	07/02/2013	6.50	Call	Bond Future	3,074.6600	3.0747	3,047.5300	3.0475	(0.882)	0	0	0
2013/01/22	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R157	07/02/2013	6.70	Call	Bond Future	3,590.6700	3.5907	3,563.5400	3.5635	(0.756)	0	0	0
2013/01/22	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/01/22	R157	07/02/2013	6.75	Call	Bond Future	3,719.2100	3.7192	3,692.0800	3.6921	(0.729)	0	0	0
2013/01/22	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R157	07/02/2013	6.80	Call	Bond Future	3,847.5700	3.8476	3,820.4400	3.8204	(0.705)	0	0	0
2013/01/22	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R157	02/05/2013			Bond Future	5.3371	119.7753	5.3483	119.7481	0.210	0.0000	0.0000	13,241
2013/01/22	R157	02/05/2013	5.35	Call	Bond Future	481.3600	0.4814	465.2100	0.4652	(3.355)	0	0	0
2013/01/22	R157	02/05/2013	5.35	Put	Bond Future	449.8900	0.4499	460.9800	0.4610	2.465	0	0	0
2013/01/22	R157	02/05/2013	5.36	Call	Bond Future	494.0900	0.4941	477.7100	0.4777	(3.315)	0	0	0
2013/01/22	R157	02/05/2013	5.36	Put	Bond Future	438.2900	0.4383	449.1500	0.4491	2.478	0	0	0
2013/01/22	R157	02/05/2013	5.34	Call	Bond Future	468.8200	0.4688	452.9000	0.4529	(3.396)	0	0	0
2013/01/22	R157	02/05/2013	5.34	Put	Bond Future	461.6900	0.4617	473.0100	0.4730	2.452	0	0	0
2013/01/22	R157	07/11/2013			Bond Future	5.3489	116.2469	5.3636	116.2192	0.274	0.0000	0.0000	0
2013/01/22	R157	07/11/2013	5.61	Call	Bond Future	952.4100	0.9524	934.2500	0.9342	(1.907)	0	0	0
2013/01/22	R157	07/11/2013	5.61	Put	Bond Future	459.6600	0.4597	469.2600	0.4693	2.089	0	0	0
2013/01/22	R157	07/11/2013	5.59	Call	Bond Future	928.7700	0.9288	910.8300	0.9108	(1.932)	0	0	0
2013/01/22	R157	07/11/2013	5.59	Put	Bond Future	473.6600	0.4737	483.4800	0.4835	2.073	0	0	0
2013/01/22	R157	07/11/2013	5.60	Call	Bond Future	940.5500	0.9406	922.5000	0.9225	(1.919)	0	0	0
2013/01/22	R157	07/11/2013	5.60	Put	Bond Future	466.6200	0.4666	476.3300	0.4763	2.081	0	0	0
2013/01/22	R186	07/02/2013			Bond Future	7.2473	129.6521	7.2517	129.6070	0.060	0.0000	0.0000	60,997
2013/01/22	R186	07/02/2013	7.00	Call	Bond Future	381.8400	0.3818	345.2700	0.3453	(9.577)	0	0	10,300
2013/01/22	R186	07/02/2013	7.00	Put	Bond Future	2,965.1700	2.9652	2,973.7000	2.9737	0.288	0	0	0
2013/01/22	R186	07/02/2013	7.25	Call	Bond Future	1,291.7100	1.2917	1,230.7600	1.2308	(4.719)	0	0	670
2013/01/22	R186	07/02/2013	7.25	Put	Bond Future	1,264.3100	1.2643	1,248.4600	1.2485	(1.254)	0	0	0
2013/01/22	R186	07/02/2013	7.29	Call	Bond Future	1,509.5000	1.5095	1,446.5300	1.4465	(4.172)	0	0	0
2013/01/22	R186	07/02/2013	7.29	Put	Bond Future	1,071.1500	1.0711	1,053.2800	1.0533	(1.668)	0	0	100
2013/01/22	R186	07/02/2013	7.75	Call	Bond Future	5,116.0700	5.1161	5,062.4700	5.0625	(1.048)	0	0	1,000
2013/01/22	R186	07/02/2013	7.75	Put	Bond Future	81.6000	0.0816	73.1000	0.0731	(10.417)	0	0	0
2013/01/22	R186	07/02/2013	8.00	Call	Bond Future	7,447.0700	7.4471	7,399.8500	7.3999	(0.634)	0	0	0
2013/01/22	R186	07/02/2013	8.00	Put	Bond Future	11.7700	0.0118	9.6500	0.0097	(18.012)	0	0	150
2013/01/22	R186	07/02/2013	8.45	Call	Bond Future	11,592.9200	11.5929	11,547.7800	11.5478	(0.389)	0	0	0
2013/01/22	R186	07/02/2013	8.45	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2013/01/22	R186	07/02/2013	8.47	Call	Bond Future	11,772.9300	11.7729	11,727.7900	11.7278	(0.383)	0	0	0
2013/01/22	R186	07/02/2013	8.47	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2013/01/22	R186	07/02/2013	7.50	Call	Bond Future	2,952.4100	2.9524	2,888.9700	2.8890	(2.149)	0	0	540
2013/01/22	R186	07/02/2013	7.50	Put	Bond Future	386.5100	0.3865	368.1700	0.3682	(4.745)	0	0	0
2013/01/22	R186	07/02/2013	8.50	Call	Bond Future	12,042.2100	12.0422	11,997.0800	11.9971	(0.375)	0	0	0
2013/01/22	R186	07/02/2013	8.50	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2013/01/22	R186	07/02/2013	8.55	Call	Bond Future	12,489.0500	12.4890	12,443.9300	12.4439	(0.361)	0	0	0
2013/01/22	R186	07/02/2013	8.55	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2013/01/22	R186	07/02/2013	8.32	Call	Bond Future	10,413.4300	10.4134	10,368.1700	10.3682	(0.435)	0	0	0
2013/01/22	R186	07/02/2013	8.32	Put	Bond Future	0.5500	0.0006	0.3900	0.0004	(29.091)	0	0	2,000
2013/01/22	R186	02/05/2013			Bond Future	7.3050	131.2142	7.3095	131.1689	0.061	0.0000	0.0000	3,850
2013/01/22	R186	02/05/2013	7.39	Call	Bond Future	3,685.8000	3.6858	3,644.7000	3.6447	(1.115)	0	0	0
2013/01/22	R186	02/05/2013	7.39	Put	Bond Future	2,830.7800	2.8308	2,835.0800	2.8351	0.152	0	0	0
2013/01/22	R186	02/05/2013	7.40	Call	Bond Future	3,740.7000	3.7407	3,699.3900	3.6994	(1.104)	0	0	0
2013/01/22	R186	02/05/2013	7.40	Put	Bond Future	2,785.5600	2.7856	2,789.6500	2.7896	0.147	0	0	0
2013/01/22	R186	02/05/2013	7.41	Call	Bond Future	3,796.0300	3.7960	3,754.5200	3.7545	(1.094)	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
2013/01/22	R186	02/05/2013	7.41	Put	Bond Future	2,740.8800	2.7409	2,744.7700	2.7448	0.142	0	0	0
2013/01/22	R186	02/05/2013	6.75	Call	Bond Future	1,149.3800	1.1494	1,125.6200	1.1256	(2.067)	0	0	350
2013/01/22	R186	02/05/2013	6.75	Put	Bond Future	6,938.7000	6.9387	6,960.3400	6.9603	0.312	0	0	0
2013/01/22	R186	07/11/2013			Bond Future	7.4409	129.4466	7.4457	129.4001	0.064	0.0000	0.0000	0
2013/01/22	R186	07/11/2013	8.15	Call	Bond Future	9,629.3600	9.6294	9,588.1100	9.5881	(0.428)	0	0	0
2013/01/22	R186	07/11/2013	8.15	Put	Bond Future	3,010.0500	3.0100	3,015.2200	3.0152	0.172	0	0	0
2013/01/22	R186	07/11/2013	8.16	Call	Bond Future	9,690.8900	9.6909	9,649.5700	9.6496	(0.426)	0	0	0
2013/01/22	R186	07/11/2013	8.16	Put	Bond Future	2,981.7600	2.9818	2,986.8600	2.9869	0.171	0	0	0
2013/01/22	R186	07/11/2013	8.75	Call	Bond Future	13,468.1700	13.4682	13,423.5000	13.4235	(0.332)	0	0	0
2013/01/22	R186	07/11/2013	8.75	Put	Bond Future	1,624.1800	1.6242	1,625.9300	1.6259	0.108	0	0	130
2013/01/22	R186	07/11/2013	8.14	Call	Bond Future	9,567.9600	9.5680	9,526.7900	9.5268	(0.430)	0	0	0
2013/01/22	R186	07/11/2013	8.14	Put	Bond Future	3,038.5700	3.0386	3,043.8200	3.0438	0.173	0	0	0
2013/01/22	R189	07/02/2013			Bond Future	217.9017	217.9017	217.9112	217.9112	0.004	0.0000	0.0000	154
2013/01/22	R189	07/02/2013	212.99	Call	Bond Future	4,911.6900	4.9117	4,921.2100	4.9212	0.194	0	0	0
2013/01/22	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R189	07/02/2013	213.00	Call	Bond Future	4,901.6900	4.9017	4,911.2100	4.9112	0.194	0	0	0
2013/01/22	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R189	07/02/2013	213.01	Call	Bond Future	4,891.6900	4.8917	4,901.2100	4.9012	0.195	0	0	0
2013/01/22	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R197	07/02/2013			Bond Future	287.2121	287.2121	286.9846	286.9846	(0.079)	0.0000	0.0000	2,633
2013/01/22	R197	07/02/2013	278.99	Call	Bond Future	8,222.1400	8.2221	7,994.6000	7.9946	(2.767)	0	0	0
2013/01/22	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R197	07/02/2013	279.00	Call	Bond Future	8,212.1400	8.2121	7,984.6000	7.9846	(2.771)	0	0	0
2013/01/22	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R197	07/02/2013	279.01	Call	Bond Future	8,202.1400	8.2021	7,974.6000	7.9746	(2.774)	0	0	0
2013/01/22	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R197	02/05/2013			Bond Future	290.8319	290.8319	290.6015	290.6015	(0.079)	0.0000	0.0000	40
2013/01/22	R197	02/05/2013	282.39	Call	Bond Future	8,441.8800	8.4419	8,211.4700	8.2115	(2.729)	0	0	0
2013/01/22	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R197	02/05/2013	282.40	Call	Bond Future	8,431.8800	8.4319	8,201.4700	8.2015	(2.733)	0	0	0
2013/01/22	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R197	02/05/2013	282.41	Call	Bond Future	8,421.8800	8.4219	8,191.4700	8.1915	(2.736)	0	0	0
2013/01/22	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R201	07/02/2013			Bond Future	5.0632	107.7109	5.0687	107.7009	0.108	0.0000	0.0000	1,540
2013/01/22	R201	07/02/2013	4.98	Call	Bond Future	52.9500	0.0529	47.2000	0.0472	(10.859)	0	0	0
2013/01/22	R201	07/02/2013	4.98	Put	Bond Future	204.8300	0.2048	209.0900	0.2091	2.080	0	0	0
2013/01/22	R201	07/02/2013	5.60	Call	Bond Future	973.5200	0.9735	963.5000	0.9635	(1.029)	0	0	0
2013/01/22	R201	07/02/2013	5.60	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2013/01/22	R201	07/02/2013	6.20	Call	Bond Future	2,047.7300	2.0477	2,037.7200	2.0377	(0.489)	0	0	0
2013/01/22	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R201	07/02/2013	6.25	Call	Bond Future	2,136.6000	2.1366	2,126.5900	2.1266	(0.469)	0	0	0
2013/01/22	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R201	07/02/2013	6.30	Call	Bond Future	2,225.3700	2.2254	2,215.3600	2.2154	(0.450)	0	0	0
2013/01/22	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R201	02/05/2013			Bond Future	5.0333	109.0088	5.0395	108.9988	0.124	0.0000	0.0000	4

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	
2013/01/22	R201	02/05/2013	4.05	Call	Bond Future		0.5900	0.0006	0.5300	0.0005	(10.169)	0	0	0
2013/01/22	R201	02/05/2013	4.05	Put	Bond Future	1,591.0400		1.5910	1,600.9400	1.6009	0.622	0	0	0
2013/01/22	R201	02/05/2013	4.06	Call	Bond Future		0.6500	0.0007	0.5900	0.0006	(9.231)	0	0	0
2013/01/22	R201	02/05/2013	4.06	Put	Bond Future	1,574.7600		1.5748	1,584.6600	1.5847	0.629	0	0	0
2013/01/22	R201	02/05/2013	4.04	Call	Bond Future		0.5300	0.0005	0.4800	0.0005	(9.434)	0	0	0
2013/01/22	R201	02/05/2013	4.04	Put	Bond Future	1,607.3100		1.6073	1,617.2200	1.6172	0.617	0	0	0
2013/01/22	R201	07/11/2013			Bond Future	4.9049		107.5264	4.9141	107.5164	0.186	0.0000	0.0000	0
2013/01/22	R201	07/11/2013	4.80	Call	Bond Future	287.4400		0.2874	282.3900	0.2824	(1.757)	0	0	0
2013/01/22	R201	07/11/2013	4.80	Put	Bond Future	402.7800		0.4028	407.7500	0.4077	1.234	0	0	0
2013/01/22	R201	07/11/2013	4.81	Call	Bond Future	292.7400		0.2927	287.6300	0.2876	(1.746)	0	0	0
2013/01/22	R201	07/11/2013	4.81	Put	Bond Future	397.0800		0.3971	401.9900	0.4020	1.237	0	0	0
2013/01/22	R201	07/11/2013	4.79	Call	Bond Future	282.1900		0.2822	277.1900	0.2772	(1.772)	0	0	0
2013/01/22	R201	07/11/2013	4.79	Put	Bond Future	408.5300		0.4085	413.5500	0.4135	1.229	0	0	0
2013/01/22	R202	07/02/2013			Bond Future	217.8091		217.8091	217.1478	217.1478	(0.304)	0.0000	0.0000	50,656
2013/01/22	R202	07/02/2013	204.99	Call	Bond Future	12,819.0900		12.8191	12,157.7500	12.1578	(5.159)	0	0	0
2013/01/22	R202	07/02/2013	204.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R202	07/02/2013	205.00	Call	Bond Future	12,809.0900		12.8091	12,147.7500	12.1478	(5.163)	0	0	0
2013/01/22	R202	07/02/2013	205.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R202	07/02/2013	205.01	Call	Bond Future	12,799.0900		12.7991	12,137.7500	12.1378	(5.167)	0	0	0
2013/01/22	R202	07/02/2013	205.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R202	02/05/2013			Bond Future	220.5544		220.5544	219.8844	219.8844	(0.304)	0.0000	0.0000	1
2013/01/22	R202	02/05/2013	211.04	Call	Bond Future	9,514.4300		9.5144	8,844.4400	8.8444	(7.042)	0	0	0
2013/01/22	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R202	02/05/2013	211.05	Call	Bond Future	9,504.4300		9.5044	8,834.4400	8.8344	(7.049)	0	0	0
2013/01/22	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R202	02/05/2013	211.06	Call	Bond Future	9,494.4300		9.4944	8,824.4400	8.8244	(7.057)	0	0	0
2013/01/22	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R203	07/02/2013			Bond Future	5.7617		113.3136	5.7715	113.2725	0.170	0.0000	0.0000	19,398
2013/01/22	R203	07/02/2013	5.54	Call	Bond Future	86.2200		0.0862	72.6800	0.0727	(15.704)	0	0	10,000
2013/01/22	R203	07/02/2013	5.54	Put	Bond Future	1,025.9000		1.0259	1,053.5500	1.0536	2.695	0	0	0
2013/01/22	R203	07/02/2013	6.11	Call	Bond Future	1,488.3200		1.4883	1,446.0000	1.4460	(2.843)	0	0	12,600
2013/01/22	R203	07/02/2013	6.11	Put	Bond Future	31.4900		0.0315	30.3600	0.0304	(3.588)	0	0	3,254
2013/01/22	R203	07/02/2013	6.45	Call	Bond Future	2,856.9100		2.8569	2,815.6100	2.8156	(1.446)	0	0	0
2013/01/22	R203	07/02/2013	6.45	Put	Bond Future	0.7000		0.0007	0.5900	0.0006	(15.714)	0	0	0
2013/01/22	R203	07/02/2013	6.55	Call	Bond Future	3,263.7600		3.2638	3,222.5300	3.2225	(1.263)	0	0	0
2013/01/22	R203	07/02/2013	6.55	Put	Bond Future	0.1800		0.0002	0.1400	0.0001	(22.222)	0	0	0
2013/01/22	R203	07/02/2013	6.65	Call	Bond Future	3,669.1000		3.6691	3,627.9000	3.6279	(1.123)	0	0	0
2013/01/22	R203	07/02/2013	6.65	Put	Bond Future	0.0400		0.0000	0.0300	0.0000	(25.000)	0	0	30,250
2013/01/22	R203	07/02/2013	6.94	Call	Bond Future	4,834.3300		4.8343	4,793.1400	4.7931	(0.852)	0	0	0
2013/01/22	R203	07/02/2013	6.94	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R203	07/02/2013	7.15	Call	Bond Future	5,668.3900		5.6684	5,627.2000	5.6272	(0.727)	0	0	0
2013/01/22	R203	07/02/2013	7.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R203	07/02/2013	6.50	Call	Bond Future	3,060.4900		3.0605	3,019.2300	3.0192	(1.348)	0	0	0
2013/01/22	R203	07/02/2013	6.50	Put	Bond Future	0.3600		0.0004	0.2900	0.0003	(19.444)	0	0	0
2013/01/22	R203	02/05/2013			Bond Future	5.7916		110.5225	5.8019	110.4811	0.178	0.0000	0.0000	22
2013/01/22	R203	02/05/2013	5.90	Call	Bond Future	1,181.1500		1.1811	1,152.7300	1.1527	(2.406)	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
2013/01/22	R203	02/05/2013	5.90	Put	Bond Future	746.7200	0.7467	759.7800	0.7598	1.749	0	0	0
2013/01/22	R203	02/05/2013	5.91	Call	Bond Future	1,204.4400	1.2044	1,175.7600	1.1758	(2.381)	0	0	0
2013/01/22	R203	02/05/2013	5.91	Put	Bond Future	730.0500	0.7300	742.8500	0.7428	1.753	0	0	0
2013/01/22	R203	02/05/2013	5.89	Call	Bond Future	1,158.1000	1.1581	1,129.9400	1.1299	(2.432)	0	0	0
2013/01/22	R203	02/05/2013	5.89	Put	Bond Future	763.6500	0.7636	776.9700	0.7770	1.744	0	0	0
2013/01/22	R203	07/11/2013			Bond Future	5.8693	109.3883	5.8812	109.3459	0.203	0.0000	0.0000	0
2013/01/22	R203	07/11/2013	571.00	Call	Bond Future	107,158.7800	107.1588	107,116.3400	107.1163	(0.040)	0	0	0
2013/01/22	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R203	07/11/2013	5.99	Call	Bond Future	1,752.7400	1.7527	1,726.8000	1.7268	(1.480)	0	0	0
2013/01/22	R203	07/11/2013	5.99	Put	Bond Future	1,323.8700	1.3239	1,340.3700	1.3404	1.246	0	0	0
2013/01/22	R203	07/11/2013	6.00	Call	Bond Future	1,772.6200	1.7726	1,746.5300	1.7465	(1.472)	0	0	0
2013/01/22	R203	07/11/2013	6.00	Put	Bond Future	1,308.3200	1.3083	1,324.6700	1.3247	1.250	0	0	0
2013/01/22	R203	07/11/2013	6.01	Call	Bond Future	1,792.6200	1.7926	1,766.3800	1.7664	(1.464)	0	0	0
2013/01/22	R203	07/11/2013	6.01	Put	Bond Future	1,292.9100	1.2929	1,309.1100	1.3091	1.253	0	0	0
2013/01/22	R203	07/11/2013	5.71	Call	Bond Future	1,243.7200	1.2437	1,222.2600	1.2223	(1.725)	0	0	15
2013/01/22	R203	07/11/2013	5.71	Put	Bond Future	1,812.6200	1.8126	1,833.6000	1.8336	1.157	0	0	0
2013/01/22	R204	07/02/2013			Bond Future	6.0178	110.8128	6.0224	110.7889	0.077	0.0000	0.0000	16,672
2013/01/22	R204	07/02/2013	7.29	Call	Bond Future	6,327.7900	6.3278	6,303.8600	6.3039	(0.378)	0	0	0
2013/01/22	R204	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R204	07/02/2013	7.45	Call	Bond Future	7,091.4700	7.0915	7,067.5400	7.0675	(0.337)	0	0	0
2013/01/22	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R204	07/02/2013	7.95	Call	Bond Future	9,433.6000	9.4336	9,409.6700	9.4097	(0.254)	0	0	0
2013/01/22	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R204	07/02/2013	8.00	Call	Bond Future	9,664.1600	9.6642	9,640.2300	9.6402	(0.248)	0	0	0
2013/01/22	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R204	07/02/2013	8.05	Call	Bond Future	9,894.0800	9.8941	9,870.1500	9.8701	(0.242)	0	0	0
2013/01/22	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R204	02/05/2013			Bond Future	6.0563	112.1481	6.0611	112.1241	0.080	0.0000	0.0000	24
2013/01/22	R204	02/05/2013	6.30	Call	Bond Future	1,984.8100	1.9848	1,963.2100	1.9632	(1.088)	0	0	0
2013/01/22	R204	02/05/2013	6.30	Put	Bond Future	782.4700	0.7825	784.9000	0.7849	0.311	0	0	0
2013/01/22	R204	02/05/2013	6.31	Call	Bond Future	2,016.8900	2.0169	1,995.1900	1.9952	(1.076)	0	0	0
2013/01/22	R204	02/05/2013	6.31	Put	Bond Future	765.5700	0.7656	767.9000	0.7679	0.304	0	0	0
2013/01/22	R204	02/05/2013	6.29	Call	Bond Future	1,952.9700	1.9530	1,931.4800	1.9315	(1.100)	0	0	0
2013/01/22	R204	02/05/2013	6.29	Put	Bond Future	799.6400	0.7996	802.1800	0.8022	0.318	0	0	0
2013/01/22	R204	07/11/2013			Bond Future	6.1513	111.1346	6.1567	111.1101	0.088	0.0000	0.0000	0
2013/01/22	R204	07/11/2013	6.30	Call	Bond Future	2,490.9900	2.4910	2,473.6500	2.4737	(0.696)	0	0	0
2013/01/22	R204	07/11/2013	6.30	Put	Bond Future	1,819.3800	1.8194	1,826.5300	1.8265	0.393	0	0	0
2013/01/22	R204	07/11/2013	6.31	Call	Bond Future	2,516.9400	2.5169	2,499.5200	2.4995	(0.692)	0	0	0
2013/01/22	R204	07/11/2013	6.31	Put	Bond Future	1,800.3300	1.8003	1,807.4000	1.8074	0.393	0	0	0
2013/01/22	R204	07/11/2013	7.00	Call	Bond Future	4,575.9800	4.5760	4,554.3600	4.5544	(0.472)	0	0	0
2013/01/22	R204	07/11/2013	7.00	Put	Bond Future	809.6600	0.8097	812.5300	0.8125	0.354	0	0	180
2013/01/22	R204	07/11/2013	6.29	Call	Bond Future	2,465.1800	2.4652	2,447.9100	2.4479	(0.701)	0	0	0
2013/01/22	R204	07/11/2013	6.29	Put	Bond Future	1,838.5900	1.8386	1,845.8100	1.8458	0.393	0	0	0
2013/01/22	R206	07/02/2013			Bond Future	5.0903	102.7194	5.1013	102.7093	0.217	0.0000	0.0000	1,120
2013/01/22	R206	07/02/2013	4.76	Call	Bond Future	0.1000	0.0001	0.0500	0.0001	(50.000)	0	0	0
2013/01/22	R206	07/02/2013	4.76	Put	Bond Future	300.1000	0.3001	310.0600	0.3101	3.319	0	0	0

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2013/01/22	R206	07/02/2013	5.00	Call	Bond Future	14.8400	0.0148	11.7500	0.0118	(20.822)	0	0	0
2013/01/22	R206	07/02/2013	5.00	Put	Bond Future	96.6900	0.0967	103.6100	0.1036	7.157	0	0	0
2013/01/22	R206	07/02/2013	5.95	Call	Bond Future	774.6100	0.7746	764.6000	0.7646	(1.292)	0	0	0
2013/01/22	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R206	07/02/2013	6.00	Call	Bond Future	819.3700	0.8194	809.3600	0.8094	(1.222)	0	0	0
2013/01/22	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R206	07/02/2013	6.05	Call	Bond Future	864.1100	0.8641	854.1000	0.8541	(1.158)	0	0	0
2013/01/22	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R206	02/05/2013			Bond Future	5.0425	103.9570	5.0571	103.9471	0.289	0.0000	0.0000	23
2013/01/22	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R206	02/05/2013	3.40	Put	Bond Future	1,131.1900	1.1312	1,141.1300	1.1411	0.879	0	0	0
2013/01/22	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R206	02/05/2013	3.41	Put	Bond Future	1,124.2400	1.1242	1,134.1800	1.1342	0.884	0	0	0
2013/01/22	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R206	02/05/2013	3.39	Put	Bond Future	1,138.1400	1.1381	1,148.0800	1.1481	0.873	0	0	0
2013/01/22	R206	07/11/2013			Bond Future	4.2215	102.9877	4.2775	102.9776	1.324	0.0000	0.0000	0
2013/01/22	R206	07/11/2013	4.30	Call	Bond Future	54.9700	0.0550	49.5700	0.0496	(9.824)	0	0	0
2013/01/22	R206	07/11/2013	4.30	Put	Bond Future	40.9100	0.0409	45.5200	0.0455	11.269	0	0	0
2013/01/22	R206	07/11/2013	4.31	Call	Bond Future	55.9500	0.0559	50.5000	0.0505	(9.741)	0	0	0
2013/01/22	R206	07/11/2013	4.31	Put	Bond Future	40.1000	0.0401	44.6600	0.0447	11.372	0	0	0
2013/01/22	R206	07/11/2013	4.29	Call	Bond Future	53.9900	0.0540	48.6600	0.0487	(9.872)	0	0	0
2013/01/22	R206	07/11/2013	4.29	Put	Bond Future	41.7300	0.0417	46.4100	0.0464	11.215	0	0	0
2013/01/22	R207	07/02/2013			Bond Future	6.2542	106.0799	6.2436	106.1406	(0.169)	0.0000	0.0000	4,309
2013/01/22	R207	07/02/2013	7.66	Call	Bond Future	7,699.4900	7.6995	7,760.2000	7.7602	0.788	0	0	0
2013/01/22	R207	07/02/2013	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R207	07/02/2013	7.80	Call	Bond Future	8,427.7700	8.4278	8,488.4800	8.4885	0.720	0	0	0
2013/01/22	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R207	07/02/2013	8.20	Call	Bond Future	10,471.9500	10.4719	10,532.6600	10.5327	0.580	0	0	0
2013/01/22	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R207	07/02/2013	8.25	Call	Bond Future	10,723.7100	10.7237	10,784.4200	10.7844	0.566	0	0	0
2013/01/22	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R207	07/02/2013	8.30	Call	Bond Future	10,974.6500	10.9746	11,035.3600	11.0354	0.553	0	0	0
2013/01/22	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R207	02/05/2013			Bond Future	6.2989	107.3581	6.2878	107.4197	(0.176)	0.0000	0.0000	0
2013/01/22	R207	02/05/2013	6.45	Call	Bond Future	2,031.3800	2.0314	2,060.3600	2.0604	1.427	0	0	0
2013/01/22	R207	02/05/2013	6.45	Put	Bond Future	1,194.9700	1.1950	1,162.3100	1.1623	(2.733)	0	0	0
2013/01/22	R207	02/05/2013	6.46	Call	Bond Future	2,064.1400	2.0641	2,093.4800	2.0935	1.421	0	0	0
2013/01/22	R207	02/05/2013	6.46	Put	Bond Future	1,172.6800	1.1727	1,140.3800	1.1404	(2.754)	0	0	0
2013/01/22	R207	02/05/2013	6.44	Call	Bond Future	1,998.8900	1.9989	2,027.5200	2.0275	1.432	0	0	0
2013/01/22	R207	02/05/2013	6.44	Put	Bond Future	1,217.5700	1.2176	1,184.5600	1.1846	(2.711)	0	0	0
2013/01/22	R207	07/11/2013			Bond Future	6.4042	106.6090	6.3919	106.6725	(0.192)	0.0000	0.0000	0
2013/01/22	R207	07/11/2013	6.70	Call	Bond Future	3,486.9800	3.4870	3,520.8600	3.5209	0.972	0	0	0
2013/01/22	R207	07/11/2013	6.70	Put	Bond Future	1,972.5500	1.9725	1,942.9200	1.9429	(1.502)	0	0	0
2013/01/22	R207	07/11/2013	6.71	Call	Bond Future	3,517.8100	3.5178	3,551.8800	3.5519	0.969	0	0	0
2013/01/22	R207	07/11/2013	6.71	Put	Bond Future	1,952.6600	1.9527	1,923.2200	1.9232	(1.508)	0	0	0
2013/01/22	R207	07/11/2013	6.69	Call	Bond Future	3,456.2700	3.4563	3,489.9600	3.4900	0.975	0	0	0
2013/01/22	R207	07/11/2013	6.69	Put	Bond Future	1,992.6000	1.9926	1,962.7800	1.9628	(1.497)	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
2013/01/22	R208	07/02/2013			Bond Future	6.3941	104.7225	6.3735	104.8537	(0.323)	0.0000	0.0000	19,911
2013/01/22	R208	07/02/2013	8.00	Call	Bond Future	9,598.5100	9.5985	9,729.6900	9.7297	1.367	0	0	0
2013/01/22	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R208	07/02/2013	8.05	Call	Bond Future	9,878.9600	9.8790	10,010.1400	10.0101	1.328	0	0	0
2013/01/22	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R208	07/02/2013	8.83	Call	Bond Future	14,119.6500	14.1196	14,250.8300	14.2508	0.929	0	0	0
2013/01/22	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R208	07/02/2013	6.00	Call	Bond Future	55.5600	0.0556	58.1600	0.0582	4.680	0	0	12,250
2013/01/22	R208	07/02/2013	6.00	Put	Bond Future	2,596.5900	2.5966	2,468.0100	2.4680	(4.952)	0	0	0
2013/01/22	R208	07/02/2013	7.78	Call	Bond Future	8,351.8400	8.3518	8,483.0200	8.4830	1.571	0	0	0
2013/01/22	R208	07/02/2013	7.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R208	07/02/2013	7.85	Call	Bond Future	8,750.7600	8.7508	8,881.9400	8.8819	1.499	0	0	0
2013/01/22	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R208	07/02/2013	7.95	Call	Bond Future	9,317.0000	9.3170	9,448.1800	9.4482	1.408	0	0	0
2013/01/22	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R208	02/05/2013			Bond Future	6.4365	102.5913	6.4151	102.7243	(0.333)	0.0000	0.0000	47
2013/01/22	R208	02/05/2013	6.66	Call	Bond Future	2,522.0900	2.5221	2,598.5100	2.5985	3.030	0	0	0
2013/01/22	R208	02/05/2013	6.66	Put	Bond Future	1,150.2100	1.1502	1,093.6800	1.0937	(4.915)	0	0	0
2013/01/22	R208	02/05/2013	6.64	Call	Bond Future	2,446.2300	2.4462	2,521.1900	2.5212	3.064	0	0	0
2013/01/22	R208	02/05/2013	6.64	Put	Bond Future	1,196.1900	1.1962	1,138.2000	1.1382	(4.848)	0	0	0
2013/01/22	R208	02/05/2013	6.65	Call	Bond Future	2,484.0200	2.4840	2,559.7100	2.5597	3.047	0	0	0
2013/01/22	R208	02/05/2013	6.65	Put	Bond Future	1,173.0300	1.1730	1,115.7700	1.1158	(4.881)	0	0	0
2013/01/22	R208	07/11/2013			Bond Future	6.5397	102.0036	6.5162	102.1404	(0.359)	0.0000	0.0000	0
2013/01/22	R208	07/11/2013	6.81	Call	Bond Future	3,889.9100	3.8899	3,966.7300	3.9667	1.975	0	0	0
2013/01/22	R208	07/11/2013	6.81	Put	Bond Future	2,329.9100	2.3299	2,269.9300	2.2699	(2.574)	0	0	0
2013/01/22	R208	07/11/2013	7.50	Call	Bond Future	6,526.6200	6.5266	6,628.0300	6.6280	1.554	0	0	0
2013/01/22	R208	07/11/2013	7.50	Put	Bond Future	1,116.2900	1.1163	1,080.9000	1.0809	(3.170)	0	0	230
2013/01/22	R208	07/11/2013	6.79	Call	Bond Future	3,822.6500	3.8226	3,898.6600	3.8987	1.988	0	0	0
2013/01/22	R208	07/11/2013	6.79	Put	Bond Future	2,377.0600	2.3771	2,316.2700	2.3163	(2.557)	0	0	0
2013/01/22	R208	07/11/2013	6.80	Call	Bond Future	3,856.2100	3.8562	3,932.6300	3.9326	1.982	0	0	0
2013/01/22	R208	07/11/2013	6.80	Put	Bond Future	2,353.3900	2.3534	2,293.0100	2.2930	(2.566)	0	0	0
2013/01/22	R209	07/02/2013			Bond Future	8.0379	83.6568	8.0523	83.5286	0.179	0.0000	0.0000	8,087
2013/01/22	R209	07/02/2013	8.63	Call	Bond Future	5,056.2600	5.0563	4,926.2400	4.9262	(2.571)	0	0	0
2013/01/22	R209	07/02/2013	8.63	Put	Bond Future	33.8800	0.0339	32.0300	0.0320	(5.460)	0	0	11,000
2013/01/22	R209	07/02/2013	8.83	Call	Bond Future	6,616.4900	6.6165	6,487.6100	6.4876	(1.948)	0	0	0
2013/01/22	R209	07/02/2013	8.83	Put	Bond Future	6.3900	0.0064	5.6800	0.0057	(11.111)	0	0	14,000
2013/01/22	R209	07/02/2013	8.95	Call	Bond Future	7,539.9800	7.5400	7,411.4900	7.4115	(1.704)	0	0	0
2013/01/22	R209	07/02/2013	8.95	Put	Bond Future	2.0900	0.0021	1.7700	0.0018	(15.311)	0	0	0
2013/01/22	R209	07/02/2013	9.06	Call	Bond Future	8,373.1400	8.3731	8,244.8400	8.2448	(1.532)	0	0	0
2013/01/22	R209	07/02/2013	9.06	Put	Bond Future	0.6800	0.0007	0.5500	0.0006	(19.118)	0	0	0
2013/01/22	R209	07/02/2013	9.10	Call	Bond Future	8,672.6700	8.6727	8,544.4100	8.5444	(1.479)	0	0	0
2013/01/22	R209	07/02/2013	9.10	Put	Bond Future	0.4400	0.0004	0.3500	0.0004	(20.455)	0	0	0
2013/01/22	R209	07/02/2013	9.00	Call	Bond Future	7,920.3800	7.9204	7,792.0000	7.7920	(1.621)	0	0	0
2013/01/22	R209	07/02/2013	9.00	Put	Bond Future	1.2700	0.0013	1.0600	0.0011	(16.535)	0	0	0
2013/01/22	R209	07/02/2013	9.05	Call	Bond Future	8,297.9600	8.2980	8,169.6500	8.1697	(1.546)	0	0	0
2013/01/22	R209	07/02/2013	9.05	Put	Bond Future	0.7500	0.0008	0.6100	0.0006	(18.667)	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
2013/01/22	R209	02/05/2013			Bond Future	8.0962	81.5232	8.1109	81.3936	0.182	0.0000	0.0000	97
2013/01/22	R209	02/05/2013	8.01	Call	Bond Future	2,528.9500	2.5290	2,453.5300	2.4535	(2.982)	0	0	0
2013/01/22	R209	02/05/2013	8.01	Put	Bond Future	3,292.9700	3.2930	3,347.1400	3.3471	1.645	0	0	0
2013/01/22	R209	02/05/2013	7.99	Call	Bond Future	2,448.7800	2.4488	2,374.6700	2.3747	(3.026)	0	0	0
2013/01/22	R209	02/05/2013	7.99	Put	Bond Future	3,391.7100	3.3917	3,447.1900	3.4472	1.636	0	0	0
2013/01/22	R209	02/05/2013	8.00	Call	Bond Future	2,488.4300	2.4884	2,413.6600	2.4137	(3.005)	0	0	0
2013/01/22	R209	02/05/2013	8.00	Put	Bond Future	3,341.8300	3.3418	3,396.6500	3.3967	1.640	0	0	0
2013/01/22	R209	07/11/2013			Bond Future	8.2317	80.6102	8.2473	80.4773	0.189	0.0000	0.0000	0
2013/01/22	R209	07/11/2013	8.81	Call	Bond Future	8,212.8800	8.2129	8,115.5700	8.1156	(1.185)	0	0	0
2013/01/22	R209	07/11/2013	8.81	Put	Bond Future	3,490.1800	3.4902	3,525.7900	3.5258	1.020	0	0	0
2013/01/22	R209	07/11/2013	9.50	Call	Bond Future	11,702.6900	11.7027	11,590.5300	11.5905	(0.958)	0	0	0
2013/01/22	R209	07/11/2013	9.50	Put	Bond Future	1,892.6300	1.8926	1,913.3900	1.9134	1.097	0	0	180
2013/01/22	R209	07/11/2013	8.79	Call	Bond Future	8,115.5300	8.1155	8,018.7400	8.0187	(1.193)	0	0	0
2013/01/22	R209	07/11/2013	8.79	Put	Bond Future	3,548.8700	3.5489	3,585.0000	3.5850	1.018	0	0	0
2013/01/22	R209	07/11/2013	8.80	Call	Bond Future	8,164.1600	8.1642	8,067.1100	8.0671	(1.189)	0	0	0
2013/01/22	R209	07/11/2013	8.80	Put	Bond Future	3,519.4200	3.5194	3,555.2900	3.5553	1.019	0	0	0
2013/01/22	R210	07/02/2013			Bond Future	166.1414	166.1414	166.1572	166.1572	0.009	0.0000	0.0000	1,237
2013/01/22	R210	07/02/2013	156.99	Call	Bond Future	9,151.4100	9.1514	9,167.1600	9.1672	0.172	0	0	0
2013/01/22	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R210	07/02/2013	157.00	Call	Bond Future	9,141.4100	9.1414	9,157.1600	9.1572	0.172	0	0	0
2013/01/22	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R210	07/02/2013	157.01	Call	Bond Future	9,131.4100	9.1314	9,147.1600	9.1472	0.172	0	0	0
2013/01/22	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R210	02/05/2013			Bond Future	166.3780	166.3780	166.3941	166.3941	0.010	0.0000	0.0000	7
2013/01/22	R210	02/05/2013	161.14	Call	Bond Future	5,238.0100	5.2380	5,254.0800	5.2541	0.307	0	0	0
2013/01/22	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R210	02/05/2013	161.15	Call	Bond Future	5,228.0100	5.2280	5,244.0800	5.2441	0.307	0	0	0
2013/01/22	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R210	02/05/2013	161.16	Call	Bond Future	5,218.0100	5.2180	5,234.0800	5.2341	0.308	0	0	0
2013/01/22	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R211	07/02/2013			Bond Future	126.1822	126.1822	126.2865	126.2865	0.083	0.0000	0.0000	522
2013/01/22	R211	07/02/2013	122.99	Call	Bond Future	3,192.1600	3.1922	3,296.5300	3.2965	3.270	0	0	0
2013/01/22	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R211	07/02/2013	123.00	Call	Bond Future	3,182.1600	3.1822	3,286.5300	3.2865	3.280	0	0	0
2013/01/22	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R211	07/02/2013	123.01	Call	Bond Future	3,172.1600	3.1722	3,276.5300	3.2765	3.290	0	0	0
2013/01/22	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R211	02/05/2013			Bond Future	127.7725	127.7725	127.8782	127.8782	0.083	0.0000	0.0000	7
2013/01/22	R211	02/05/2013	125.69	Call	Bond Future	2,082.5100	2.0825	2,188.1700	2.1882	5.074	0	0	0
2013/01/22	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R211	02/05/2013	125.70	Call	Bond Future	2,072.5100	2.0725	2,178.1700	2.1782	5.098	0	0	0
2013/01/22	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R211	02/05/2013	125.71	Call	Bond Future	2,062.5100	2.0625	2,168.1700	2.1682	5.123	0	0	0
2013/01/22	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R212	07/02/2013			Bond Future	133.1605	133.1605	133.1712	133.1712	0.008	0.0000	0.0000	10,659

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
2013/01/22	R212	07/02/2013	128.99	Call	Bond Future	4,170.5400	4.1705	4,181.1600	4.1812	0.255	0	0	0
2013/01/22	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R212	07/02/2013	129.00	Call	Bond Future	4,160.5400	4.1605	4,171.1600	4.1712	0.255	0	0	0
2013/01/22	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R212	07/02/2013	129.01	Call	Bond Future	4,150.5400	4.1505	4,161.1600	4.1612	0.256	0	0	0
2013/01/22	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R212	02/05/2013			Bond Future	134.8389	134.8389	134.8495	134.8495	0.008	0.0000	0.0000	2,511
2013/01/22	R212	02/05/2013	131.09	Call	Bond Future	3,748.8900	3.7489	3,759.5500	3.7595	0.284	0	0	0
2013/01/22	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R212	02/05/2013	131.10	Call	Bond Future	3,738.8900	3.7389	3,749.5500	3.7495	0.285	0	0	0
2013/01/22	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R212	02/05/2013	131.11	Call	Bond Future	3,728.8900	3.7289	3,739.5500	3.7395	0.286	0	0	0
2013/01/22	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/01/22	R213	07/02/2013			Bond Future	7.7834	95.6580	7.7978	95.5275	0.185	0.0000	0.0000	10,414
2013/01/22	R213	07/02/2013	8.90	Call	Bond Future	9,386.7100	9.3867	9,256.0600	9.2561	(1.392)	0	0	0
2013/01/22	R213	07/02/2013	8.90	Put	Bond Future	0.8300	0.0008	0.6600	0.0007	(20.482)	0	0	0
2013/01/22	R213	07/02/2013	8.95	Call	Bond Future	9,773.4400	9.7734	9,642.8500	9.6428	(1.336)	0	0	0
2013/01/22	R213	07/02/2013	8.95	Put	Bond Future	0.5000	0.0005	0.3900	0.0004	(22.000)	0	0	0
2013/01/22	R213	07/02/2013	9.00	Call	Bond Future	10,157.6300	10.1576	10,027.0800	10.0271	(1.285)	0	0	0
2013/01/22	R213	07/02/2013	9.00	Put	Bond Future	0.3000	0.0003	0.2300	0.0002	(23.333)	0	0	0
2013/01/22	R213	07/02/2013	9.05	Call	Bond Future	10,539.2600	10.5393	10,408.7300	10.4087	(1.239)	0	0	0
2013/01/22	R213	07/02/2013	9.05	Put	Bond Future	0.1800	0.0002	0.1300	0.0001	(27.778)	0	0	0
2013/01/22	R213	02/05/2013			Bond Future	7.8411	93.2764	7.8558	93.1445	0.188	0.0000	0.0000	5
2013/01/22	R213	02/05/2013	7.86	Call	Bond Future	3,233.1400	3.2331	3,148.6800	3.1487	(2.612)	0	0	0
2013/01/22	R213	02/05/2013	7.86	Put	Bond Future	3,063.8000	3.0638	3,111.2200	3.1112	1.548	0	0	0
2013/01/22	R213	02/05/2013	7.84	Call	Bond Future	3,143.5800	3.1436	3,060.3200	3.0603	(2.649)	0	0	0
2013/01/22	R213	02/05/2013	7.84	Put	Bond Future	3,153.2600	3.1533	3,201.8800	3.2019	1.542	0	0	0
2013/01/22	R213	02/05/2013	7.85	Call	Bond Future	3,188.1900	3.1882	3,104.3200	3.1043	(2.631)	0	0	0
2013/01/22	R213	02/05/2013	7.85	Put	Bond Future	3,108.3000	3.1083	3,156.3100	3.1563	1.545	0	0	0
2013/01/22	R213	07/11/2013			Bond Future	7.9793	92.2926	7.9949	92.1574	0.195	0.0000	0.0000	0
2013/01/22	R213	07/11/2013	8.61	Call	Bond Future	8,554.2100	8.5542	8,454.1900	8.4542	(1.169)	0	0	0
2013/01/22	R213	07/11/2013	8.61	Put	Bond Future	3,306.6500	3.3067	3,341.8600	3.3419	1.065	0	0	0
2013/01/22	R213	07/11/2013	8.59	Call	Bond Future	8,451.7900	8.4518	8,352.3000	8.3523	(1.177)	0	0	0
2013/01/22	R213	07/11/2013	8.59	Put	Bond Future	3,363.8300	3.3638	3,399.5700	3.3996	1.062	0	0	0
2013/01/22	R213	07/11/2013	8.60	Call	Bond Future	8,502.9500	8.5029	8,403.2000	8.4032	(1.173)	0	0	0
2013/01/22	R213	07/11/2013	8.60	Put	Bond Future	3,335.1300	3.3351	3,370.6100	3.3706	1.064	0	0	0
2013/01/22	R214	07/02/2013			Bond Future	8.0778	85.5442	8.0973	85.3609	0.241	0.0000	0.0000	1,714
2013/01/22	R214	07/02/2013	8.59	Call	Bond Future	4,704.9800	4.7050	4,521.6400	4.5216	(3.897)	0	0	0
2013/01/22	R214	07/02/2013	8.59	Put	Bond Future	87.6400	0.0876	87.6300	0.0876	(0.011)	0	0	0
2013/01/22	R214	07/02/2013	8.60	Call	Bond Future	4,785.3200	4.7853	4,601.8300	4.6018	(3.834)	0	0	0
2013/01/22	R214	07/02/2013	8.60	Put	Bond Future	82.1000	0.0821	81.9400	0.0819	(0.195)	0	0	0
2013/01/22	R214	07/02/2013	8.61	Call	Bond Future	4,865.8000	4.8658	4,682.1900	4.6822	(3.773)	0	0	0
2013/01/22	R214	07/02/2013	8.61	Put	Bond Future	76.8700	0.0769	76.5900	0.0766	(0.364)	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
<b>Total</b>											<b>357395</b>	