



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/03/2013 to 12/03/2013

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
2013/03/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	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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2013/03/12	2025	02/05/2013			Bond Future	113.8124	113.8124	113.8122	113.8122	0.000	0.0000	0.0000	0
2013/03/12	2025	02/05/2013	113.41	Call	Bond Future	398.7600	0.3988	398.5200	0.3985	(0.060)	0	0	0
2013/03/12	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	2038	02/05/2013			Bond Future	113.2083	113.2083	113.2100	113.2100	0.002	0.0000	0.0000	9
2013/03/12	2038	02/05/2013	111.60	Call	Bond Future	1,603.8200	1.6038	1,605.5400	1.6055	0.107	0	0	0
2013/03/12	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	2050	02/05/2013			Bond Future	119.6809	119.6809	119.3814	119.3814	(0.250)	0.0000	0.0000	122
2013/03/12	2050	02/05/2013	117.60	Call	Bond Future	2,083.1200	2.0831	1,783.5700	1.7836	(14.380)	0	0	0
2013/03/12	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	AL7T	02/05/2013			Index Future	493.3550	493.3550	494.1410	494.1410	0.159	0.0000	0.0000	12
2013/03/12	AL7T	01/08/2013			Index Future	499.8070	499.8070	500.6030	500.6030	0.159	0.0000	0.0000	0
2013/03/12	AL7T	07/11/2013			Index Future	506.9230	506.9230	507.7280	507.7280	0.159	0.0000	0.0000	0
2013/03/12	ALBI	02/05/2013			Index Future	439.4060	439.4060	439.6870	439.6870	0.064	0.0000	0.0000	1,017
2013/03/12	ALBI	01/08/2013			Index Future	445.1530	445.1530	445.4370	445.4370	0.064	0.0000	0.0000	79
2013/03/12	ALBI	07/11/2013			Index Future	451.4910	451.4910	451.7770	451.7770	0.063	0.0000	0.0000	85
2013/03/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	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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2013/03/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/12	EL28	02/05/2013			Bond Future	113.6811	113.6811	113.5392	113.5392	(0.125)	0.0000	0.0000	0
2013/03/12	EL28	02/05/2013	113.32	Call	Bond Future	364.8800	0.3649	223.0400	0.2230	(38.873)	0	0	0
2013/03/12	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	ES33	02/05/2013			Bond Future	8.8533	88.3989	8.8472	88.4505	(0.069)	0.0000	0.0000	3,363
2013/03/12	ES33	02/05/2013	91.02	Call	Bond Future	79,218.6600	79.2187	79,270.2600	79.2703	0.065	0	0	0
2013/03/12	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	ES33	01/08/2013			Bond Future	8.9440	89.5552	8.9377	89.6075	(0.070)	0.0000	0.0000	0
2013/03/12	ES33	01/08/2013	9.00	Call	Bond Future	463.0400	0.4630	515.3400	0.5153	11.295	0	0	0
2013/03/12	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/12	ES33	01/08/2013	91.02	Call	Bond Future	78,503.9100	78.5039	78,556.2100	78.5562	0.067	0	0	0
2013/03/12	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GOVI	02/05/2013			GOVI	439.3320	439.3320	439.5790	439.5790	0.056	0.0000	0.0000	98
2013/03/12	GOVI	02/05/2013	432.99	Call	GOVI	63,420.0000	6.3420	65,890.0000	6.5890	3.895	0	0	0
2013/03/12	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GOVI	02/05/2013	433.00	Call	GOVI	63,320.0000	6.3320	65,790.0000	6.5790	3.901	0	0	0
2013/03/12	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GOVI	02/05/2013	433.01	Call	GOVI	63,220.0000	6.3220	65,690.0000	6.5690	3.907	0	0	0
2013/03/12	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GOVI	01/08/2013			GOVI	445.0780	445.0780	445.3280	445.3280	0.056	0.0000	0.0000	280
2013/03/12	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GOVI	01/08/2013	445.99	Put	GOVI	9,120.0000	0.9120	6,620.0000	0.6620	(27.412)	0	0	0
2013/03/12	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GOVI	01/08/2013	446.00	Put	GOVI	9,220.0000	0.9220	6,720.0000	0.6720	(27.115)	0	0	0
2013/03/12	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GOVI	01/08/2013	446.01	Put	GOVI	9,320.0000	0.9320	6,820.0000	0.6820	(26.824)	0	0	0
2013/03/12	GOVI	07/11/2013			GOVI	451.4150	451.4150	451.6660	451.6660	0.056	0.0000	0.0000	0
2013/03/12	GOVI	07/11/2013	445.99	Call	GOVI	54,250.0000	5.4250	56,760.0000	5.6760	4.627	0	0	0
2013/03/12	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GOVI	07/11/2013	446.00	Call	GOVI	54,150.0000	5.4150	56,660.0000	5.6660	4.635	0	0	0
2013/03/12	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GOVI	07/11/2013	446.01	Call	GOVI	54,050.0000	5.4050	56,560.0000	5.6560	4.644	0	0	0
2013/03/12	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/12	IGOV	02/05/2013			Index Future	203.2050	203.2050	203.2670	203.2670	0.031	0.0000	0.0000	459
2013/03/12	IGOV	01/08/2013			Index Future	205.9170	205.9170	205.9790	205.9790	0.030	0.0000	0.0000	149
2013/03/12	IGOV	07/11/2013			Index Future	208.9140	208.9140	208.9770	208.9770	0.030	0.0000	0.0000	7
2013/03/12	ILBI	02/05/2013			Index Future	549.5960	549.5960	549.9590	549.9590	0.066	0.0000	0.0000	183
2013/03/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/12	JBAF	20/03/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	1,000
2013/03/12	JBAF	17/04/2013			Jibar Tradeable Future	5.1100	94.8900	5.1200	94.8800	0.196	0.0000	0.0000	0

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2013/03/12	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1200	94.8800	0.196	0.0000	0.0000	0
2013/03/12	JBAF	19/06/2013			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	500
2013/03/12	JBAF	17/07/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	0
2013/03/12	JBAF	21/08/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/03/12	JBAF	18/09/2013			Jibar Tradeable Future	5.0700	94.9300	5.0800	94.9200	0.197	0.0000	0.0000	2,200
2013/03/12	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.1200	94.8800	0.392	0.0000	0.0000	2,000
2013/03/12	JBAF	19/03/2014			Jibar Tradeable Future	5.1800	94.8200	5.2000	94.8000	0.386	0.0000	0.0000	400
2013/03/12	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.3100	94.6900	0.378	0.0000	0.0000	800
2013/03/12	JBAF	17/09/2014			Jibar Tradeable Future	5.4100	94.5900	5.4300	94.5700	0.370	0.0000	0.0000	0
2013/03/12	JBAF	17/12/2014			Jibar Tradeable Future	5.5600	94.4400	5.5900	94.4100	0.540	0.0000	0.0000	0
2013/03/12	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/12	R023	02/05/2013			Bond Future	6.8689	107.6332	6.8428	107.8252	(0.381)	0.0000	0.0000	4,970
2013/03/12	R023	02/05/2013	7.04	Call	Bond Future	1,245.4200	1.2454	1,437.3900	1.4374	15.414	0	0	0
2013/03/12	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R023	02/05/2013	7.05	Call	Bond Future	1,317.6400	1.3176	1,509.6100	1.5096	14.569	0	0	0
2013/03/12	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R023	02/05/2013	7.06	Call	Bond Future	1,389.8000	1.3898	1,581.7700	1.5818	13.813	0	0	0
2013/03/12	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R023	01/08/2013			Bond Future	6.9253	109.0411	6.8982	109.2357	(0.392)	0.0000	0.0000	0
2013/03/12	R023	01/08/2013	7.29	Call	Bond Future	2,571.3000	2.5713	2,765.8400	2.7658	7.566	0	0	0
2013/03/12	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R023	01/08/2013	7.30	Call	Bond Future	2,640.6700	2.6407	2,835.2100	2.8352	7.367	0	0	0
2013/03/12	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R023	01/08/2013	7.31	Call	Bond Future	2,709.9800	2.7100	2,904.5200	2.9045	7.179	0	0	0
2013/03/12	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R157	02/05/2013			Bond Future	5.3652	119.7067	5.3703	119.6944	0.094	0.0000	0.0000	6,078
2013/03/12	R157	02/05/2013	5.34	Call	Bond Future	268.5000	0.2685	259.9000	0.2599	(3.203)	0	0	0
2013/03/12	R157	02/05/2013	5.34	Put	Bond Future	329.9400	0.3299	333.6700	0.3337	1.131	0	0	0
2013/03/12	R157	02/05/2013	5.35	Call	Bond Future	280.3600	0.2804	271.5900	0.2716	(3.128)	0	0	0
2013/03/12	R157	02/05/2013	5.35	Put	Bond Future	317.4600	0.3175	321.0200	0.3210	1.121	0	0	0
2013/03/12	R157	02/05/2013	5.36	Call	Bond Future	292.5400	0.2925	283.5900	0.2836	(3.059)	0	0	0
2013/03/12	R157	02/05/2013	5.36	Put	Bond Future	305.3100	0.3053	308.6900	0.3087	1.107	0	0	0
2013/03/12	R157	01/08/2013			Bond Future	5.3707	121.2726	5.3764	121.2601	0.107	0.0000	0.0000	0
2013/03/12	R157	01/08/2013	116.11	Call	Bond Future	91,816.9300	91.8169	91,804.4400	91.8044	(0.014)	0	0	0
2013/03/12	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R157	07/11/2013			Bond Future	5.3777	116.1924	5.3848	116.1791	0.131	0.0000	0.0000	0
2013/03/12	R157	07/11/2013	5.59	Call	Bond Future	758.3100	0.7583	749.0300	0.7490	(1.224)	0	0	0
2013/03/12	R157	07/11/2013	5.59	Put	Bond Future	357.7400	0.3577	361.7600	0.3618	1.124	0	0	0
2013/03/12	R157	07/11/2013	5.60	Call	Bond Future	770.3000	0.7703	760.9600	0.7610	(1.213)	0	0	0
2013/03/12	R157	07/11/2013	5.60	Put	Bond Future	350.9100	0.3509	354.8700	0.3549	1.128	0	0	0
2013/03/12	R157	07/11/2013	5.61	Call	Bond Future	782.3900	0.7824	772.9800	0.7730	(1.203)	0	0	0
2013/03/12	R157	07/11/2013	5.61	Put	Bond Future	344.1800	0.3442	348.0700	0.3481	1.130	0	0	0
2013/03/12	R186	02/05/2013			Bond Future	7.4217	130.0423	7.4209	130.0499	(0.010)	0.0000	0.0000	64,898
2013/03/12	R186	02/05/2013	6.75	Call	Bond Future	280.4900	0.2805	271.5800	0.2716	(3.177)	0	0	350

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
2013/03/12	R186	02/05/2013	6.75	Put	Bond Future	7,241.7300	7.2417	7,225.2300	7.2252	(0.228)	0	0	0
2013/03/12	R186	02/05/2013	7.39	Call	Bond Future	2,054.1500	2.0541	2,036.5300	2.0365	(0.858)	0	0	0
2013/03/12	R186	02/05/2013	7.39	Put	Bond Future	2,371.0500	2.3710	2,345.8400	2.3458	(1.063)	0	0	0
2013/03/12	R186	02/05/2013	7.40	Call	Bond Future	2,102.6200	2.1026	2,085.0300	2.0850	(0.837)	0	0	380
2013/03/12	R186	02/05/2013	7.40	Put	Bond Future	2,319.4000	2.3194	2,294.2200	2.2942	(1.086)	0	0	150
2013/03/12	R186	02/05/2013	7.41	Call	Bond Future	2,151.7500	2.1518	2,134.2100	2.1342	(0.815)	0	0	0
2013/03/12	R186	02/05/2013	7.41	Put	Bond Future	2,268.5200	2.2685	2,243.3900	2.2434	(1.108)	0	0	0
2013/03/12	R186	02/05/2013	7.60	Call	Bond Future	0.0000	0.0000	3,190.0400	3.1900	100.000	0	0	0
2013/03/12	R186	02/05/2013	7.60	Put	Bond Future	0.0000	0.0000	1,419.8400	1.4198	100.000	0	0	630
2013/03/12	R186	02/05/2013	7.75	Call	Bond Future	4,187.3800	4.1874	4,174.8400	4.1748	(0.299)	0	0	0
2013/03/12	R186	02/05/2013	7.75	Put	Bond Future	968.5900	0.9686	948.4600	0.9485	(2.078)	0	0	100
2013/03/12	R186	01/08/2013			Bond Future	7.4899	126.4588	7.4891	126.4665	(0.011)	0.0000	0.0000	0
2013/03/12	R186	01/08/2013	7.25	Call	Bond Future	3,012.3000	3.0123	3,001.6300	3.0016	(0.354)	0	0	4,315
2013/03/12	R186	01/08/2013	7.25	Put	Bond Future	5,389.4700	5.3895	5,371.0700	5.3711	(0.341)	0	0	0
2013/03/12	R186	01/08/2013	128.26	Call	Bond Future	117,186.3600	117.1864	117,194.0900	117.1941	0.007	0	0	0
2013/03/12	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R186	07/11/2013			Bond Future	7.5642	128.2593	7.5635	128.2665	(0.010)	0.0000	0.0000	480
2013/03/12	R186	07/11/2013	8.75	Call	Bond Future	12,200.4400	12.2004	12,198.4200	12.1984	(0.017)	0	0	0
2013/03/12	R186	07/11/2013	8.75	Put	Bond Future	1,543.6600	1.5437	1,534.4700	1.5345	(0.595)	0	0	1,030
2013/03/12	R186	07/11/2013	8.14	Call	Bond Future	8,363.0500	8.3630	8,357.8400	8.3578	(0.062)	0	0	0
2013/03/12	R186	07/11/2013	8.14	Put	Bond Future	3,020.8700	3.0209	3,008.4900	3.0085	(0.410)	0	0	0
2013/03/12	R186	07/11/2013	8.15	Call	Bond Future	8,422.7400	8.4227	8,417.5700	8.4176	(0.061)	0	0	0
2013/03/12	R186	07/11/2013	8.15	Put	Bond Future	2,990.6400	2.9906	2,978.3000	2.9783	(0.413)	0	0	0
2013/03/12	R186	07/11/2013	8.16	Call	Bond Future	8,482.5800	8.4826	8,477.4500	8.4775	(0.060)	0	0	0
2013/03/12	R186	07/11/2013	8.16	Put	Bond Future	2,960.6600	2.9607	2,948.3600	2.9484	(0.415)	0	0	0
2013/03/12	R197	02/05/2013			Bond Future	292.3565	292.3565	292.3533	292.3533	(0.001)	0.0000	0.0000	2,633
2013/03/12	R197	02/05/2013	282.39	Call	Bond Future	9,966.4900	9.9665	9,963.2700	9.9633	(0.032)	0	0	0
2013/03/12	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R197	02/05/2013	282.40	Call	Bond Future	9,956.4900	9.9565	9,953.2700	9.9533	(0.032)	0	0	0
2013/03/12	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R197	02/05/2013	282.41	Call	Bond Future	9,946.4900	9.9465	9,943.2700	9.9433	(0.032)	0	0	0
2013/03/12	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R201	02/05/2013			Bond Future	5.1881	108.7614	5.1936	108.7526	0.106	0.0000	0.0000	4
2013/03/12	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R201	02/05/2013	4.04	Put	Bond Future	1,854.2200	1.8542	1,862.9700	1.8630	0.472	0	0	0
2013/03/12	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R201	02/05/2013	4.05	Put	Bond Future	1,837.8900	1.8379	1,846.6400	1.8466	0.476	0	0	0
2013/03/12	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R201	02/05/2013	4.06	Put	Bond Future	1,821.5500	1.8216	1,830.3000	1.8303	0.480	0	0	0
2013/03/12	R201	01/08/2013			Bond Future	5.1701	105.7802	5.1766	105.7714	0.126	0.0000	0.0000	0
2013/03/12	R201	01/08/2013	107.45	Call	Bond Future	68,534.5000	68.5345	68,525.6700	68.5257	(0.013)	0	0	0
2013/03/12	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R201	07/11/2013			Bond Future	5.1240	107.2863	5.1327	107.2768	0.170	0.0000	0.0000	0
2013/03/12	R201	07/11/2013	4.79	Call	Bond Future	130.5300	0.1305	127.2100	0.1272	(2.543)	0	0	0
2013/03/12	R201	07/11/2013	4.79	Put	Bond Future	497.0100	0.4970	503.2200	0.5032	1.249	0	0	0
2013/03/12	R201	07/11/2013	4.80	Call	Bond Future	133.8300	0.1338	130.4500	0.1304	(2.526)	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
2013/03/12	R201	07/11/2013	4.80	Put	Bond Future	489.3100	0.4893	495.4600	0.4955	1.257	0	0	0
2013/03/12	R201	07/11/2013	4.81	Call	Bond Future	137.1900	0.1372	133.7500	0.1338	(2.507)	0	0	0
2013/03/12	R201	07/11/2013	4.81	Put	Bond Future	481.6700	0.4817	487.7600	0.4878	1.264	0	0	0
2013/03/12	R202	02/05/2013			Bond Future	220.2419	220.2419	220.5878	220.5878	0.157	0.0000	0.0000	49,417
2013/03/12	R202	02/05/2013	211.04	Call	Bond Future	9,201.8900	9.2019	9,547.7900	9.5478	3.759	0	0	0
2013/03/12	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R202	02/05/2013	211.05	Call	Bond Future	9,191.8900	9.1919	9,537.7900	9.5378	3.763	0	0	0
2013/03/12	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R202	02/05/2013	211.06	Call	Bond Future	9,181.8900	9.1819	9,527.7900	9.5278	3.767	0	0	0
2013/03/12	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R203	02/05/2013			Bond Future	5.8336	110.3539	5.8227	110.3975	(0.186)	0.0000	0.0000	10,718
2013/03/12	R203	02/05/2013	5.89	Call	Bond Future	764.5600	0.7646	782.9800	0.7830	2.409	0	0	0
2013/03/12	R203	02/05/2013	5.89	Put	Bond Future	538.8000	0.5388	513.6300	0.5136	(4.671)	0	0	0
2013/03/12	R203	02/05/2013	5.90	Call	Bond Future	787.1700	0.7872	806.0400	0.8060	2.397	0	0	0
2013/03/12	R203	02/05/2013	5.90	Put	Bond Future	521.4300	0.5214	496.7100	0.4967	(4.741)	0	0	0
2013/03/12	R203	02/05/2013	5.91	Call	Bond Future	810.1600	0.8102	829.4800	0.8295	2.385	0	0	0
2013/03/12	R203	02/05/2013	5.91	Put	Bond Future	504.4600	0.5045	480.1900	0.4802	(4.811)	0	0	0
2013/03/12	R203	01/08/2013			Bond Future	5.8697	111.7973	5.8580	111.8415	(0.199)	0.0000	0.0000	0
2013/03/12	R203	01/08/2013	109.11	Call	Bond Future	98,584.1000	98.5841	98,628.3200	98.6283	0.045	0	0	0
2013/03/12	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R203	07/11/2013			Bond Future	5.9139	109.2293	5.9015	109.2736	(0.210)	0.0000	0.0000	0
2013/03/12	R203	07/11/2013	6.01	Call	Bond Future	1,454.5300	1.4545	1,476.2700	1.4763	1.495	0	0	0
2013/03/12	R203	07/11/2013	6.01	Put	Bond Future	1,113.7700	1.1138	1,091.2800	1.0913	(2.019)	0	0	0
2013/03/12	R203	07/11/2013	571.00	Call	Bond Future	106,999.8300	106.9998	107,044.0600	107.0441	0.041	0	0	0
2013/03/12	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R203	07/11/2013	5.71	Call	Bond Future	939.1600	0.9392	955.0700	0.9551	1.694	0	0	15
2013/03/12	R203	07/11/2013	5.71	Put	Bond Future	1,667.0100	1.6670	1,638.6900	1.6387	(1.699)	0	0	0
2013/03/12	R203	07/11/2013	5.99	Call	Bond Future	1,415.7800	1.4158	1,437.1200	1.4371	1.507	0	0	0
2013/03/12	R203	07/11/2013	5.99	Put	Bond Future	1,145.8600	1.1459	1,122.9700	1.1230	(1.998)	0	0	0
2013/03/12	R203	07/11/2013	6.00	Call	Bond Future	1,434.9100	1.4349	1,456.4500	1.4565	1.501	0	0	0
2013/03/12	R203	07/11/2013	6.00	Put	Bond Future	1,129.5600	1.1296	1,106.8700	1.1069	(2.009)	0	0	0
2013/03/12	R204	02/05/2013			Bond Future	6.1102	111.8806	6.1045	111.9089	(0.093)	0.0000	0.0000	6,027
2013/03/12	R204	02/05/2013	6.29	Call	Bond Future	1,403.2700	1.4033	1,414.0200	1.4140	0.766	0	0	0
2013/03/12	R204	02/05/2013	6.29	Put	Bond Future	517.4200	0.5174	499.9000	0.4999	(3.386)	0	0	0
2013/03/12	R204	02/05/2013	6.30	Call	Bond Future	1,435.8100	1.4358	1,446.8500	1.4469	0.769	0	0	0
2013/03/12	R204	02/05/2013	6.30	Put	Bond Future	500.9500	0.5009	483.7200	0.4837	(3.439)	0	0	0
2013/03/12	R204	02/05/2013	6.31	Call	Bond Future	1,468.7200	1.4687	1,480.0600	1.4801	0.772	0	0	0
2013/03/12	R204	02/05/2013	6.31	Put	Bond Future	484.8800	0.4849	467.9500	0.4680	(3.492)	0	0	0
2013/03/12	R204	01/08/2013			Bond Future	6.1574	109.3177	6.1513	109.3464	(0.098)	0.0000	0.0000	0
2013/03/12	R204	01/08/2013	110.75	Call	Bond Future	100,434.2000	100.4342	100,462.8600	100.4629	0.029	0	0	0
2013/03/12	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R204	07/11/2013			Bond Future	6.2088	110.8742	6.2025	110.9027	(0.101)	0.0000	0.0000	0
2013/03/12	R204	07/11/2013	7.00	Call	Bond Future	4,110.3900	4.1104	4,129.7500	4.1298	0.471	0	0	0
2013/03/12	R204	07/11/2013	7.00	Put	Bond Future	604.4000	0.6044	595.3200	0.5953	(1.502)	0	0	1,270
2013/03/12	R204	07/11/2013	6.29	Call	Bond Future	1,997.7500	1.9978	2,009.4000	2.0094	0.583	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
2013/03/12	R204	07/11/2013	6.29	Put	Bond Future	1,631.4900	1.6315	1,614.7000	1.6147	(1.029)	0	0	0
2013/03/12	R204	07/11/2013	6.30	Call	Bond Future	2,022.5000	2.0225	2,034.2700	2.0343	0.582	0	0	0
2013/03/12	R204	07/11/2013	6.30	Put	Bond Future	1,611.2200	1.6112	1,594.5500	1.5946	(1.035)	0	0	0
2013/03/12	R204	07/11/2013	6.31	Call	Bond Future	2,047.4200	2.0474	2,059.3000	2.0593	0.580	0	0	0
2013/03/12	R204	07/11/2013	6.31	Put	Bond Future	1,591.1400	1.5911	1,574.5800	1.5746	(1.041)	0	0	0
2013/03/12	R206	02/05/2013			Bond Future	5.2166	103.8384	5.2225	103.8344	0.113	0.0000	0.0000	23
2013/03/12	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R206	02/05/2013	3.39	Put	Bond Future	1,256.8100	1.2568	1,260.8100	1.2608	0.318	0	0	0
2013/03/12	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R206	02/05/2013	3.40	Put	Bond Future	1,249.8600	1.2499	1,253.8600	1.2539	0.320	0	0	0
2013/03/12	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R206	02/05/2013	3.41	Put	Bond Future	1,242.9100	1.2429	1,246.9100	1.2469	0.322	0	0	0
2013/03/12	R206	01/08/2013			Bond Future	5.1425	101.4348	5.1516	101.4308	0.178	0.0000	0.0000	0
2013/03/12	R206	01/08/2013	103.94	Call	Bond Future	30,436.7000	30.4367	30,432.6800	30.4327	(0.013)	0	0	0
2013/03/12	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R206	07/11/2013			Bond Future	4.8280	102.8791	4.8540	102.8744	0.539	0.0000	0.0000	0
2013/03/12	R206	07/11/2013	4.29	Call	Bond Future	9.0200	0.0090	8.2200	0.0082	(8.869)	0	0	0
2013/03/12	R206	07/11/2013	4.29	Put	Bond Future	105.3400	0.1053	109.1900	0.1092	3.655	0	0	0
2013/03/12	R206	07/11/2013	4.30	Call	Bond Future	9.3300	0.0093	8.5000	0.0085	(8.896)	0	0	0
2013/03/12	R206	07/11/2013	4.30	Put	Bond Future	103.8500	0.1038	107.6700	0.1077	3.678	0	0	0
2013/03/12	R206	07/11/2013	4.31	Call	Bond Future	9.6400	0.0096	8.7900	0.0088	(8.817)	0	0	0
2013/03/12	R206	07/11/2013	4.31	Put	Bond Future	102.3700	0.1024	106.1700	0.1062	3.712	0	0	0
2013/03/12	R207	02/05/2013			Bond Future	6.3895	106.8557	6.3580	107.0298	(0.493)	0.0000	0.0000	7,274
2013/03/12	R207	02/05/2013	6.44	Call	Bond Future	1,181.5400	1.1815	1,269.3400	1.2693	7.431	0	0	0
2013/03/12	R207	02/05/2013	6.44	Put	Bond Future	902.6400	0.9026	816.2800	0.8163	(9.567)	0	0	0
2013/03/12	R207	02/05/2013	6.45	Call	Bond Future	1,211.7200	1.2117	1,301.0100	1.3010	7.369	0	0	0
2013/03/12	R207	02/05/2013	6.45	Put	Bond Future	877.7300	0.8777	792.8600	0.7929	(9.669)	0	0	0
2013/03/12	R207	02/05/2013	6.46	Call	Bond Future	1,242.3500	1.2423	1,333.1300	1.3331	7.307	0	0	0
2013/03/12	R207	02/05/2013	6.46	Put	Bond Future	853.3100	0.8533	769.9300	0.7699	(9.771)	0	0	0
2013/03/12	R207	01/08/2013			Bond Future	6.4449	104.6170	6.4118	104.7934	(0.513)	0.0000	0.0000	0
2013/03/12	R207	01/08/2013	106.18	Call	Bond Future	97,045.7700	97.0458	97,222.2200	97.2222	0.182	0	0	0
2013/03/12	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R207	07/11/2013			Bond Future	6.5018	106.1065	6.4671	106.2849	(0.534)	0.0000	0.0000	0
2013/03/12	R207	07/11/2013	6.69	Call	Bond Future	2,739.2600	2.7393	2,839.0500	2.8390	3.643	0	0	0
2013/03/12	R207	07/11/2013	6.69	Put	Bond Future	1,778.0600	1.7781	1,699.5200	1.6995	(4.417)	0	0	0
2013/03/12	R207	07/11/2013	6.70	Call	Bond Future	2,768.6900	2.7687	2,869.1100	2.8691	3.627	0	0	0
2013/03/12	R207	07/11/2013	6.70	Put	Bond Future	1,756.7300	1.7567	1,678.8200	1.6788	(4.435)	0	0	0
2013/03/12	R207	07/11/2013	6.71	Call	Bond Future	2,798.2700	2.7983	2,899.3200	2.8993	3.611	0	0	0
2013/03/12	R207	07/11/2013	6.71	Put	Bond Future	1,735.5900	1.7356	1,658.3100	1.6583	(4.453)	0	0	0
2013/03/12	R208	02/05/2013			Bond Future	6.5268	102.0342	6.5006	102.1954	(0.401)	0.0000	0.0000	17,342
2013/03/12	R208	02/05/2013	6.64	Call	Bond Future	1,563.6400	1.5636	1,650.7400	1.6507	5.570	0	0	0
2013/03/12	R208	02/05/2013	6.64	Put	Bond Future	870.7500	0.8708	796.6000	0.7966	(8.516)	0	0	0
2013/03/12	R208	02/05/2013	6.65	Call	Bond Future	1,600.2300	1.6002	1,688.6500	1.6887	5.525	0	0	0
2013/03/12	R208	02/05/2013	6.65	Put	Bond Future	846.3900	0.8464	773.5600	0.7736	(8.605)	0	0	0
2013/03/12	R208	02/05/2013	6.66	Call	Bond Future	1,637.2600	1.6373	1,727.0100	1.7270	5.482	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
2013/03/12	R208	02/05/2013	6.66	Put	Bond Future	822.5300	0.8225	751.0300	0.7510	(8.693)	0	0	0
2013/03/12	R208	01/08/2013			Bond Future	6.5782	103.3689	6.5509	103.5323	(0.415)	0.0000	0.0000	0
2013/03/12	R208	01/08/2013	101.40	Call	Bond Future	94,324.4100	94.3244	94,487.8200	94.4878	0.173	0	0	0
2013/03/12	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R208	07/11/2013			Bond Future	6.6360	101.4446	6.6075	101.6097	(0.430)	0.0000	0.0000	0
2013/03/12	R208	07/11/2013	7.50	Call	Bond Future	5,745.4800	5.7455	5,870.4900	5.8705	2.176	0	0	0
2013/03/12	R208	07/11/2013	7.50	Put	Bond Future	894.1700	0.8942	854.0200	0.8540	(4.490)	0	0	1,520
2013/03/12	R208	07/11/2013	6.79	Call	Bond Future	3,065.8700	3.0659	3,154.9800	3.1550	2.907	0	0	0
2013/03/12	R208	07/11/2013	6.79	Put	Bond Future	2,179.3000	2.1793	2,103.2500	2.1032	(3.490)	0	0	0
2013/03/12	R208	07/11/2013	6.80	Call	Bond Future	3,098.2500	3.0982	3,187.9300	3.1879	2.895	0	0	0
2013/03/12	R208	07/11/2013	6.80	Put	Bond Future	2,154.4500	2.1544	2,078.9700	2.0790	(3.503)	0	0	0
2013/03/12	R208	07/11/2013	6.81	Call	Bond Future	3,130.7900	3.1308	3,221.0500	3.2211	2.883	0	0	0
2013/03/12	R208	07/11/2013	6.81	Put	Bond Future	2,129.8100	2.1298	2,054.9100	2.0549	(3.517)	0	0	0
2013/03/12	R209	02/05/2013			Bond Future	8.2968	79.7867	8.2909	79.8367	(0.071)	0.0000	0.0000	9,195
2013/03/12	R209	02/05/2013	7.99	Call	Bond Future	937.1000	0.9371	935.7500	0.9358	(0.144)	0	0	0
2013/03/12	R209	02/05/2013	7.99	Put	Bond Future	3,616.5300	3.6165	3,565.1900	3.5652	(1.420)	0	0	0
2013/03/12	R209	02/05/2013	8.00	Call	Bond Future	963.4800	0.9635	962.2900	0.9623	(0.124)	0	0	0
2013/03/12	R209	02/05/2013	8.00	Put	Bond Future	3,553.3800	3.5534	3,502.2000	3.5022	(1.440)	0	0	0
2013/03/12	R209	02/05/2013	8.01	Call	Bond Future	990.2600	0.9903	989.2400	0.9892	(0.103)	0	0	0
2013/03/12	R209	02/05/2013	8.01	Put	Bond Future	3,490.7800	3.4908	3,439.7700	3.4398	(1.461)	0	0	0
2013/03/12	R209	01/08/2013			Bond Future	8.3661	80.8304	8.3601	80.8811	(0.072)	0.0000	0.0000	0
2013/03/12	R209	01/08/2013	79.36	Call	Bond Future	70,881.2500	70.8813	70,931.9800	70.9320	0.072	0	0	0
2013/03/12	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R209	07/11/2013			Bond Future	8.4425	78.8368	8.4364	78.8877	(0.073)	0.0000	0.0000	0
2013/03/12	R209	07/11/2013	9.50	Call	Bond Future	9,883.6500	9.8837	9,914.9500	9.9150	0.317	0	0	0
2013/03/12	R209	07/11/2013	9.50	Put	Bond Future	1,847.0500	1.8471	1,827.3900	1.8274	(1.064)	0	0	980
2013/03/12	R209	07/11/2013	8.79	Call	Bond Future	6,405.0500	6.4050	6,426.8600	6.4269	0.341	0	0	0
2013/03/12	R209	07/11/2013	8.79	Put	Bond Future	3,611.8500	3.6119	3,582.7000	3.5827	(0.807)	0	0	0
2013/03/12	R209	07/11/2013	8.80	Call	Bond Future	6,450.5100	6.4505	6,472.4700	6.4725	0.340	0	0	0
2013/03/12	R209	07/11/2013	8.80	Put	Bond Future	3,579.2300	3.5792	3,550.2300	3.5502	(0.810)	0	0	0
2013/03/12	R209	07/11/2013	8.81	Call	Bond Future	6,496.1000	6.4961	6,518.2000	6.5182	0.340	0	0	0
2013/03/12	R209	07/11/2013	8.81	Put	Bond Future	3,546.8600	3.5469	3,518.0000	3.5180	(0.814)	0	0	0
2013/03/12	R210	02/05/2013			Bond Future	164.2495	164.2495	164.2505	164.2505	0.001	0.0000	0.0000	1,244
2013/03/12	R210	02/05/2013	161.14	Call	Bond Future	3,109.4800	3.1095	3,110.5100	3.1105	0.033	0	0	0
2013/03/12	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R210	02/05/2013	161.15	Call	Bond Future	3,099.4800	3.0995	3,100.5100	3.1005	0.033	0	0	0
2013/03/12	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R210	02/05/2013	161.16	Call	Bond Future	3,089.4800	3.0895	3,090.5100	3.0905	0.033	0	0	0
2013/03/12	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R211	02/05/2013			Bond Future	128.9790	128.9790	128.9732	128.9732	(0.005)	0.0000	0.0000	529
2013/03/12	R211	02/05/2013	125.69	Call	Bond Future	3,288.9800	3.2890	3,283.1600	3.2832	(0.177)	0	0	0
2013/03/12	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R211	02/05/2013	125.70	Call	Bond Future	3,278.9800	3.2790	3,273.1600	3.2732	(0.177)	0	0	0
2013/03/12	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R211	02/05/2013	125.71	Call	Bond Future	3,268.9800	3.2690	3,263.1600	3.2632	(0.178)	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
2013/03/12	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R212	02/05/2013			Bond Future	136.0616	136.0616	136.0595	136.0595	(0.001)	0.0000	0.0000	20,170
2013/03/12	R212	02/05/2013	131.09	Call	Bond Future	4,971.5500	4.9715	4,969.5200	4.9695	(0.041)	0	0	0
2013/03/12	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R212	02/05/2013	131.10	Call	Bond Future	4,961.5500	4.9615	4,959.5200	4.9595	(0.041)	0	0	0
2013/03/12	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R212	02/05/2013	131.11	Call	Bond Future	4,951.5500	4.9515	4,949.5200	4.9495	(0.041)	0	0	0
2013/03/12	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R213	02/05/2013			Bond Future	7.9958	91.9046	7.9900	91.9557	(0.073)	0.0000	0.0000	9,267
2013/03/12	R213	02/05/2013	7.84	Call	Bond Future	1,449.1900	1.4492	1,450.7200	1.4507	0.106	0	0	0
2013/03/12	R213	02/05/2013	7.84	Put	Bond Future	2,830.6400	2.8306	2,781.0200	2.7810	(1.753)	0	0	0
2013/03/12	R213	02/05/2013	7.85	Call	Bond Future	1,484.4300	1.4844	1,486.2300	1.4862	0.121	0	0	0
2013/03/12	R213	02/05/2013	7.85	Put	Bond Future	2,776.3100	2.7763	2,726.9600	2.7270	(1.778)	0	0	0
2013/03/12	R213	02/05/2013	7.86	Call	Bond Future	1,520.2200	1.5202	1,522.2900	1.5223	0.136	0	0	0
2013/03/12	R213	02/05/2013	7.86	Put	Bond Future	2,722.6500	2.7226	2,673.5700	2.6736	(1.803)	0	0	0
2013/03/12	R213	01/08/2013			Bond Future	8.0646	93.1067	8.0586	93.1586	(0.075)	0.0000	0.0000	0
2013/03/12	R213	01/08/2013	91.25	Call	Bond Future	82,491.6300	82.4916	82,543.5600	82.5436	0.063	0	0	0
2013/03/12	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R213	07/11/2013			Bond Future	8.1420	90.8953	8.1359	90.9474	(0.075)	0.0000	0.0000	0
2013/03/12	R213	07/11/2013	8.59	Call	Bond Future	6,915.5700	6.9156	6,939.6100	6.9396	0.348	0	0	0
2013/03/12	R213	07/11/2013	8.59	Put	Bond Future	3,224.9600	3.2250	3,196.9200	3.1969	(0.869)	0	0	0
2013/03/12	R213	07/11/2013	8.60	Call	Bond Future	6,964.9500	6.9650	6,989.1400	6.9891	0.347	0	0	0
2013/03/12	R213	07/11/2013	8.60	Put	Bond Future	3,194.4800	3.1945	3,166.5900	3.1666	(0.873)	0	0	0
2013/03/12	R213	07/11/2013	8.61	Call	Bond Future	7,014.4500	7.0145	7,038.7900	7.0388	0.347	0	0	0
2013/03/12	R213	07/11/2013	8.61	Put	Bond Future	3,164.2400	3.1642	3,136.5000	3.1365	(0.877)	0	0	0
2013/03/12	R214	02/05/2013			Bond Future	8.3447	81.3540	8.3389	81.4062	(0.070)	0.0000	0.0000	2,034
2013/03/12	R214	02/05/2013	84.31	Call	Bond Future	72,574.3700	72.5744	72,626.5900	72.6266	0.072	0	0	0
2013/03/12	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/12	R214	01/08/2013			Bond Future	8.4117	82.4182	8.4058	82.4710	(0.071)	0.0000	0.0000	0
2013/03/12	R214	01/08/2013	84.31	Call	Bond Future	71,970.3000	71.9703	72,023.1400	72.0231	0.073	0	0	0
2013/03/12	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													235806