



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 14/03/2013 to 14/03/2013

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
2013/03/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/03/14	2025	02/05/2013			Bond Future	113.8118	113.8118	113.9608	113.9608	0.131	0.0000	0.0000	0
2013/03/14	2025	02/05/2013	113.41	Call	Bond Future	398.1700	0.3982	547.1800	0.5472	37.424	0	0	0
2013/03/14	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	2038	02/05/2013			Bond Future	112.5649	112.5649	112.4754	112.4754	(0.080)	0.0000	0.0000	9
2013/03/14	2038	02/05/2013	111.60	Call	Bond Future	960.4600	0.9605	870.9600	0.8710	(9.318)	0	0	0
2013/03/14	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	2050	02/05/2013			Bond Future	118.7882	118.7882	118.6942	118.6942	(0.079)	0.0000	0.0000	122
2013/03/14	2050	02/05/2013	117.60	Call	Bond Future	1,190.3600	1.1904	1,096.4300	1.0964	(7.891)	0	0	0
2013/03/14	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	AL7T	02/05/2013			Index Future	493.1370	493.1370	493.4050	493.4050	0.054	0.0000	0.0000	12
2013/03/14	AL7T	01/08/2013			Index Future	499.5860	499.5860	499.8580	499.8580	0.054	0.0000	0.0000	0
2013/03/14	AL7T	07/11/2013			Index Future	506.6970	506.6970	506.9720	506.9720	0.054	0.0000	0.0000	0
2013/03/14	ALBI	02/05/2013			Index Future	438.2760	438.2760	438.8600	438.8600	0.133	0.0000	0.0000	1,017
2013/03/14	ALBI	01/08/2013			Index Future	444.0080	444.0080	444.6000	444.6000	0.133	0.0000	0.0000	79
2013/03/14	ALBI	07/11/2013			Index Future	450.3270	450.3270	450.9280	450.9280	0.133	0.0000	0.0000	85
2013/03/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	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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2013/03/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/14	EL28	02/05/2013			Bond Future	113.2590	113.2590	113.1733	113.1733	(0.076)	0.0000	0.0000	0
2013/03/14	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	EL28	02/05/2013	113.32	Put	Bond Future	57.1900	0.0572	142.8900	0.1429	149.851	0	0	0
2013/03/14	ES33	02/05/2013			Bond Future	8.9052	87.9624	8.8737	88.2267	(0.354)	0.0000	0.0000	3,363
2013/03/14	ES33	02/05/2013	91.02	Call	Bond Future	78,782.1800	78.7822	79,046.4800	79.0465	0.335	0	0	0
2013/03/14	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	ES33	01/08/2013			Bond Future	8.9975	89.1130	8.9650	89.3807	(0.361)	0.0000	0.0000	0
2013/03/14	ES33	01/08/2013	9.00	Call	Bond Future	20.7500	0.0208	288.4700	0.2885	1290.217	0	0	0
2013/03/14	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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2013/03/14	ES33	01/08/2013	91.02	Call	Bond Future	78,061.6200	78.0616	78,329.3400	78.3293	0.343	0	0	0
2013/03/14	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GOVI	02/05/2013			GOVI	438.1930	438.1930	438.7670	438.7670	0.131	0.0000	0.0000	98
2013/03/14	GOVI	02/05/2013	432.99	Call	GOVI	52,030.0000	5.2030	57,770.0000	5.7770	11.032	0	0	0
2013/03/14	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GOVI	02/05/2013	433.00	Call	GOVI	51,930.0000	5.1930	57,670.0000	5.7670	11.053	0	0	0
2013/03/14	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GOVI	02/05/2013	433.01	Call	GOVI	51,830.0000	5.1830	57,570.0000	5.7570	11.075	0	0	0
2013/03/14	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GOVI	01/08/2013			GOVI	443.9240	443.9240	444.5050	444.5050	0.131	0.0000	0.0000	280
2013/03/14	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GOVI	01/08/2013	445.99	Put	GOVI	20,660.0000	2.0660	14,850.0000	1.4850	(28.122)	0	0	0
2013/03/14	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GOVI	01/08/2013	446.00	Put	GOVI	20,760.0000	2.0760	14,950.0000	1.4950	(27.987)	0	0	0
2013/03/14	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GOVI	01/08/2013	446.01	Put	GOVI	20,860.0000	2.0860	15,050.0000	1.5050	(27.852)	0	0	0
2013/03/14	GOVI	07/11/2013			GOVI	450.2420	450.2420	450.8320	450.8320	0.131	0.0000	0.0000	0
2013/03/14	GOVI	07/11/2013	445.99	Call	GOVI	42,520.0000	4.2520	48,420.0000	4.8420	13.876	0	0	0
2013/03/14	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GOVI	07/11/2013	446.00	Call	GOVI	42,420.0000	4.2420	48,320.0000	4.8320	13.909	0	0	0
2013/03/14	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GOVI	07/11/2013	446.01	Call	GOVI	42,320.0000	4.2320	48,220.0000	4.8220	13.941	0	0	0
2013/03/14	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/14	IGOV	02/05/2013			Index Future	203.0710	203.0710	203.1090	203.1090	0.019	0.0000	0.0000	459
2013/03/14	IGOV	01/08/2013			Index Future	205.7810	205.7810	205.8200	205.8200	0.019	0.0000	0.0000	149
2013/03/14	IGOV	07/11/2013			Index Future	208.7760	208.7760	208.8150	208.8150	0.019	0.0000	0.0000	7
2013/03/14	ILBI	02/05/2013			Index Future	550.0760	550.0760	549.5300	549.5300	(0.099)	0.0000	0.0000	183
2013/03/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/14	JBAF	20/03/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	1,000
2013/03/14	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0

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2013/03/14	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0
2013/03/14	JBAF	19/06/2013			Jibar Tradeable Future	5.1100	94.8900	5.1200	94.8800	0.196	0.0000	0.0000	500
2013/03/14	JBAF	17/07/2013			Jibar Tradeable Future	5.1100	94.8900	5.1200	94.8800	0.196	0.0000	0.0000	0
2013/03/14	JBAF	21/08/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0
2013/03/14	JBAF	18/09/2013			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	2,200
2013/03/14	JBAF	18/12/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	2,000
2013/03/14	JBAF	19/03/2014			Jibar Tradeable Future	5.2400	94.7600	5.2500	94.7500	0.191	0.0000	0.0000	400
2013/03/14	JBAF	18/06/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	800
2013/03/14	JBAF	17/09/2014			Jibar Tradeable Future	5.4700	94.5300	5.4800	94.5200	0.183	0.0000	0.0000	0
2013/03/14	JBAF	17/12/2014			Jibar Tradeable Future	5.6300	94.3700	5.6400	94.3600	0.178	0.0000	0.0000	0
2013/03/14	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/14	R023	02/05/2013			Bond Future	6.8766	107.5768	6.8709	107.6188	(0.083)	0.0000	0.0000	6,470
2013/03/14	R023	02/05/2013	7.04	Call	Bond Future	1,189.0300	1.1890	1,230.9700	1.2310	3.527	0	0	0
2013/03/14	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R023	02/05/2013	7.05	Call	Bond Future	1,261.2500	1.2613	1,303.1900	1.3032	3.325	0	0	0
2013/03/14	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R023	02/05/2013	7.06	Call	Bond Future	1,333.4100	1.3334	1,375.3500	1.3753	3.145	0	0	0
2013/03/14	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R023	01/08/2013			Bond Future	6.9333	108.9838	6.9274	109.0263	(0.086)	0.0000	0.0000	0
2013/03/14	R023	01/08/2013	7.29	Call	Bond Future	2,513.9500	2.5140	2,556.4700	2.5565	1.691	0	0	0
2013/03/14	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R023	01/08/2013	7.30	Call	Bond Future	2,583.3200	2.5833	2,625.8400	2.6258	1.646	0	0	0
2013/03/14	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R023	01/08/2013	7.31	Call	Bond Future	2,652.6300	2.6526	2,695.1500	2.6951	1.603	0	0	0
2013/03/14	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R157	02/05/2013			Bond Future	5.4123	119.5923	5.3962	119.6316	(0.299)	0.0000	0.0000	6,078
2013/03/14	R157	02/05/2013	5.34	Call	Bond Future	213.2400	0.2132	226.7400	0.2267	6.331	0	0	0
2013/03/14	R157	02/05/2013	5.34	Put	Bond Future	389.1300	0.3891	363.3100	0.3633	(6.635)	0	0	0
2013/03/14	R157	02/05/2013	5.35	Call	Bond Future	223.4000	0.2234	237.4000	0.2374	6.267	0	0	0
2013/03/14	R157	02/05/2013	5.35	Put	Bond Future	374.9500	0.3749	349.6300	0.3496	(6.753)	0	0	0
2013/03/14	R157	02/05/2013	5.36	Call	Bond Future	233.8800	0.2339	248.3800	0.2484	6.200	0	0	0
2013/03/14	R157	02/05/2013	5.36	Put	Bond Future	361.1000	0.3611	336.2800	0.3363	(6.873)	0	0	0
2013/03/14	R157	01/08/2013			Bond Future	5.4242	121.1564	5.4058	121.1962	(0.338)	0.0000	0.0000	0
2013/03/14	R157	01/08/2013	116.11	Call	Bond Future	91,700.7800	91.7008	91,740.6100	91.7406	0.043	0	0	0
2013/03/14	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R157	07/11/2013			Bond Future	5.4404	116.0739	5.4190	116.1143	(0.393)	0.0000	0.0000	0
2013/03/14	R157	07/11/2013	5.59	Call	Bond Future	673.7600	0.6738	696.6900	0.6967	3.403	0	0	0
2013/03/14	R157	07/11/2013	5.59	Put	Bond Future	391.6500	0.3916	374.1800	0.3742	(4.461)	0	0	0
2013/03/14	R157	07/11/2013	5.60	Call	Bond Future	685.1600	0.6852	708.3100	0.7083	3.379	0	0	0
2013/03/14	R157	07/11/2013	5.60	Put	Bond Future	384.2300	0.3842	366.9800	0.3670	(4.489)	0	0	0
2013/03/14	R157	07/11/2013	5.61	Call	Bond Future	696.6600	0.6967	720.0400	0.7200	3.356	0	0	0
2013/03/14	R157	07/11/2013	5.61	Put	Bond Future	376.9100	0.3769	359.8900	0.3599	(4.516)	0	0	0
2013/03/14	R186	02/05/2013			Bond Future	7.4797	129.4649	7.4535	129.7255	(0.351)	0.0000	0.0000	64,898
2013/03/14	R186	02/05/2013	6.75	Call	Bond Future	177.0700	0.1771	190.4700	0.1905	7.568	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
2013/03/14	R186	02/05/2013	6.75	Put	Bond Future	7,715.7500	7.7158	7,468.5000	7.4685	(3.204)	0	0	0
2013/03/14	R186	02/05/2013	7.39	Call	Bond Future	1,662.3800	1.6624	1,758.8300	1.7588	5.802	0	0	0
2013/03/14	R186	02/05/2013	7.39	Put	Bond Future	2,556.7200	2.5567	2,392.5200	2.3925	(6.422)	0	0	0
2013/03/14	R186	02/05/2013	7.40	Call	Bond Future	1,705.7700	1.7058	1,804.1600	1.8042	5.768	0	0	2,000
2013/03/14	R186	02/05/2013	7.40	Put	Bond Future	2,499.9900	2.5000	2,337.7300	2.3377	(6.490)	0	0	150
2013/03/14	R186	02/05/2013	7.41	Call	Bond Future	1,749.8800	1.7499	1,850.2200	1.8502	5.734	0	0	0
2013/03/14	R186	02/05/2013	7.41	Put	Bond Future	2,444.0900	2.4441	2,283.7800	2.2838	(6.559)	0	0	0
2013/03/14	R186	02/05/2013	7.60	Call	Bond Future	2,724.2900	2.7243	2,862.5100	2.8625	5.074	0	0	0
2013/03/14	R186	02/05/2013	7.60	Put	Bond Future	1,539.1200	1.5391	1,416.6900	1.4167	(7.955)	0	0	2,830
2013/03/14	R186	02/05/2013	7.75	Call	Bond Future	3,663.0100	3.6630	3,829.9700	3.8300	4.558	0	0	0
2013/03/14	R186	02/05/2013	7.75	Put	Bond Future	1,021.6600	1.0217	927.9700	0.9280	(9.170)	0	0	100
2013/03/14	R186	01/08/2013			Bond Future	7.5499	125.8735	7.5228	126.1376	(0.359)	0.0000	0.0000	0
2013/03/14	R186	01/08/2013	7.25	Call	Bond Future	2,616.4500	2.6164	2,709.1000	2.7091	3.541	0	0	4,315
2013/03/14	R186	01/08/2013	7.25	Put	Bond Future	5,578.8500	5.5788	5,407.3900	5.4074	(3.073)	0	0	0
2013/03/14	R186	01/08/2013	128.26	Call	Bond Future	116,601.1300	116.6011	116,865.2400	116.8652	0.227	0	0	0
2013/03/14	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R186	07/11/2013			Bond Future	7.6265	127.6651	7.5984	127.9330	(0.369)	0.0000	0.0000	480
2013/03/14	R186	07/11/2013	8.75	Call	Bond Future	11,592.3500	11.5923	11,800.2900	11.8003	1.794	0	0	0
2013/03/14	R186	07/11/2013	8.75	Put	Bond Future	1,529.8400	1.5298	1,469.8800	1.4699	(3.919)	0	0	1,030
2013/03/14	R186	07/11/2013	8.14	Call	Bond Future	7,794.5100	7.7945	7,963.6500	7.9637	2.170	0	0	0
2013/03/14	R186	07/11/2013	8.14	Put	Bond Future	3,046.6000	3.0466	2,947.8400	2.9478	(3.242)	0	0	0
2013/03/14	R186	07/11/2013	8.15	Call	Bond Future	7,853.2300	7.8532	8,023.0700	8.0231	2.163	0	0	0
2013/03/14	R186	07/11/2013	8.15	Put	Bond Future	3,015.4000	3.0154	2,917.3400	2.9173	(3.252)	0	0	0
2013/03/14	R186	07/11/2013	8.16	Call	Bond Future	7,912.1100	7.9121	8,082.6600	8.0827	2.156	0	0	0
2013/03/14	R186	07/11/2013	8.16	Put	Bond Future	2,984.4600	2.9845	2,887.1100	2.8871	(3.262)	0	0	0
2013/03/14	R197	02/05/2013			Bond Future	292.0927	292.0927	291.8524	291.8524	(0.082)	0.0000	0.0000	2,633
2013/03/14	R197	02/05/2013	282.39	Call	Bond Future	9,702.6900	9.7027	9,462.4500	9.4625	(2.476)	0	0	0
2013/03/14	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R197	02/05/2013	282.40	Call	Bond Future	9,692.6900	9.6927	9,452.4500	9.4525	(2.479)	0	0	0
2013/03/14	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R197	02/05/2013	282.41	Call	Bond Future	9,682.6900	9.6827	9,442.4500	9.4425	(2.481)	0	0	0
2013/03/14	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R201	02/05/2013			Bond Future	5.2206	108.7094	5.2151	108.7182	(0.106)	0.0000	0.0000	4
2013/03/14	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R201	02/05/2013	4.04	Put	Bond Future	1,906.1300	1.9061	1,897.3400	1.8973	(0.461)	0	0	0
2013/03/14	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R201	02/05/2013	4.05	Put	Bond Future	1,889.8000	1.8898	1,881.0100	1.8810	(0.465)	0	0	0
2013/03/14	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R201	02/05/2013	4.06	Put	Bond Future	1,873.4600	1.8735	1,864.6700	1.8647	(0.469)	0	0	0
2013/03/14	R201	01/08/2013			Bond Future	5.2091	105.7274	5.2025	105.7363	(0.127)	0.0000	0.0000	0
2013/03/14	R201	01/08/2013	107.45	Call	Bond Future	68,481.7400	68.4817	68,490.6600	68.4907	0.013	0	0	0
2013/03/14	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R201	07/11/2013			Bond Future	5.1735	107.2322	5.1652	107.2412	(0.160)	0.0000	0.0000	0
2013/03/14	R201	07/11/2013	4.79	Call	Bond Future	108.6700	0.1087	110.6400	0.1106	1.813	0	0	0
2013/03/14	R201	07/11/2013	4.79	Put	Bond Future	529.2700	0.5293	522.1800	0.5222	(1.340)	0	0	0
2013/03/14	R201	07/11/2013	4.80	Call	Bond Future	111.9000	0.1119	113.9200	0.1139	1.805	0	0	0

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2013/03/14	R201	07/11/2013	4.80	Put	Bond Future	521.5000	0.5215	514.4600	0.5145	(1.350)	0	0	0
2013/03/14	R201	07/11/2013	4.81	Call	Bond Future	115.1900	0.1152	117.2600	0.1173	1.797	0	0	0
2013/03/14	R201	07/11/2013	4.81	Put	Bond Future	513.7900	0.5138	506.8000	0.5068	(1.360)	0	0	0
2013/03/14	R202	02/05/2013			Bond Future	219.9089	219.9089	219.7331	219.7331	(0.080)	0.0000	0.0000	49,417
2013/03/14	R202	02/05/2013	211.04	Call	Bond Future	8,868.8600	8.8689	8,693.0700	8.6931	(1.982)	0	0	0
2013/03/14	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R202	02/05/2013	211.05	Call	Bond Future	8,858.8600	8.8589	8,683.0700	8.6831	(1.984)	0	0	0
2013/03/14	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R202	02/05/2013	211.06	Call	Bond Future	8,848.8600	8.8489	8,673.0700	8.6731	(1.987)	0	0	0
2013/03/14	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R203	02/05/2013			Bond Future	5.8733	110.1950	5.8625	110.2383	(0.184)	0.0000	0.0000	10,718
2013/03/14	R203	02/05/2013	5.89	Call	Bond Future	668.0600	0.6681	684.4200	0.6844	2.449	0	0	0
2013/03/14	R203	02/05/2013	5.89	Put	Bond Future	601.1400	0.6011	574.2300	0.5742	(4.476)	0	0	0
2013/03/14	R203	02/05/2013	5.90	Call	Bond Future	689.1300	0.6891	705.9400	0.7059	2.439	0	0	0
2013/03/14	R203	02/05/2013	5.90	Put	Bond Future	582.2300	0.5822	555.7700	0.5558	(4.545)	0	0	0
2013/03/14	R203	02/05/2013	5.91	Call	Bond Future	710.5900	0.7106	727.8400	0.7278	2.428	0	0	0
2013/03/14	R203	02/05/2013	5.91	Put	Bond Future	563.7300	0.5637	537.7100	0.5377	(4.616)	0	0	0
2013/03/14	R203	01/08/2013			Bond Future	5.9122	111.6362	5.9006	111.6800	(0.196)	0.0000	0.0000	0
2013/03/14	R203	01/08/2013	109.11	Call	Bond Future	98,423.0400	98.4230	98,466.8400	98.4668	0.045	0	0	0
2013/03/14	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R203	07/11/2013			Bond Future	5.9601	109.0654	5.9476	109.1098	(0.210)	0.0000	0.0000	0
2013/03/14	R203	07/11/2013	6.01	Call	Bond Future	1,357.5000	1.3575	1,378.4500	1.3784	1.543	0	0	0
2013/03/14	R203	07/11/2013	6.01	Put	Bond Future	1,180.7200	1.1807	1,157.2100	1.1572	(1.991)	0	0	0
2013/03/14	R203	07/11/2013	571.00	Call	Bond Future	106,835.8500	106.8358	106,880.3100	106.8803	0.042	0	0	0
2013/03/14	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R203	07/11/2013	5.71	Call	Bond Future	864.2400	0.8642	879.3500	0.8794	1.748	0	0	15
2013/03/14	R203	07/11/2013	5.71	Put	Bond Future	1,756.0700	1.7561	1,726.7200	1.7267	(1.671)	0	0	0
2013/03/14	R203	07/11/2013	5.99	Call	Bond Future	1,320.1800	1.3202	1,340.7300	1.3407	1.557	0	0	0
2013/03/14	R203	07/11/2013	5.99	Put	Bond Future	1,214.2400	1.2142	1,190.3300	1.1903	(1.969)	0	0	0
2013/03/14	R203	07/11/2013	6.00	Call	Bond Future	1,338.5900	1.3386	1,359.3400	1.3593	1.550	0	0	0
2013/03/14	R203	07/11/2013	6.00	Put	Bond Future	1,197.2200	1.1972	1,173.5100	1.1735	(1.980)	0	0	0
2013/03/14	R204	02/05/2013			Bond Future	6.1440	111.7133	6.1332	111.7669	(0.177)	0.0000	0.0000	6,027
2013/03/14	R204	02/05/2013	6.29	Call	Bond Future	1,265.0800	1.2651	1,291.3100	1.2913	2.073	0	0	0
2013/03/14	R204	02/05/2013	6.29	Put	Bond Future	546.5900	0.5466	519.1300	0.5191	(5.024)	0	0	0
2013/03/14	R204	02/05/2013	6.30	Call	Bond Future	1,296.4900	1.2965	1,323.2400	1.3232	2.063	0	0	0
2013/03/14	R204	02/05/2013	6.30	Put	Bond Future	528.9900	0.5290	502.0500	0.5020	(5.093)	0	0	0
2013/03/14	R204	02/05/2013	6.31	Call	Bond Future	1,328.2900	1.3283	1,355.5600	1.3556	2.053	0	0	0
2013/03/14	R204	02/05/2013	6.31	Put	Bond Future	511.8100	0.5118	485.3900	0.4854	(5.162)	0	0	0
2013/03/14	R204	01/08/2013			Bond Future	6.1932	109.1480	6.1817	109.2024	(0.186)	0.0000	0.0000	0
2013/03/14	R204	01/08/2013	110.75	Call	Bond Future	100,264.4600	100.2645	100,318.8900	100.3189	0.054	0	0	0
2013/03/14	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R204	07/11/2013			Bond Future	6.2471	110.7014	6.2349	110.7567	(0.196)	0.0000	0.0000	0
2013/03/14	R204	07/11/2013	7.00	Call	Bond Future	3,959.5900	3.9596	3,999.4300	3.9994	1.006	0	0	0
2013/03/14	R204	07/11/2013	7.00	Put	Bond Future	626.3900	0.6264	611.0200	0.6110	(2.454)	0	0	1,270
2013/03/14	R204	07/11/2013	6.29	Call	Bond Future	1,880.3500	1.8803	1,905.7600	1.9058	1.351	0	0	0

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2013/03/14	R204	07/11/2013	6.29	Put	Bond Future	1,686.8800	1.6869	1,657.0800	1.6571	(1.767)	0	0	0
2013/03/14	R204	07/11/2013	6.30	Call	Bond Future	1,904.4400	1.9044	1,930.0700	1.9301	1.346	0	0	0
2013/03/14	R204	07/11/2013	6.30	Put	Bond Future	1,665.9500	1.6659	1,636.3700	1.6364	(1.776)	0	0	0
2013/03/14	R204	07/11/2013	6.31	Call	Bond Future	1,928.6900	1.9287	1,954.5400	1.9545	1.340	0	0	0
2013/03/14	R204	07/11/2013	6.31	Put	Bond Future	1,645.2000	1.6452	1,615.8400	1.6158	(1.785)	0	0	0
2013/03/14	R206	02/05/2013			Bond Future	5.2516	103.8146	5.2453	103.8189	(0.121)	0.0000	0.0000	23
2013/03/14	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R206	02/05/2013	3.39	Put	Bond Future	1,280.6200	1.2806	1,276.3000	1.2763	(0.337)	0	0	0
2013/03/14	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R206	02/05/2013	3.40	Put	Bond Future	1,273.6700	1.2737	1,269.3500	1.2694	(0.339)	0	0	0
2013/03/14	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R206	02/05/2013	3.41	Put	Bond Future	1,266.7200	1.2667	1,262.4000	1.2624	(0.341)	0	0	0
2013/03/14	R206	01/08/2013			Bond Future	5.1977	101.4105	5.1877	101.4149	(0.192)	0.0000	0.0000	0
2013/03/14	R206	01/08/2013	103.94	Call	Bond Future	30,412.4200	30.4124	30,416.8100	30.4168	0.014	0	0	0
2013/03/14	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R206	07/11/2013			Bond Future	4.9689	102.8539	4.9441	102.8583	(0.501)	0.0000	0.0000	0
2013/03/14	R206	07/11/2013	4.29	Call	Bond Future	7.1000	0.0071	7.6500	0.0077	7.746	0	0	0
2013/03/14	R206	07/11/2013	4.29	Put	Bond Future	128.6300	0.1286	124.7400	0.1247	(3.024)	0	0	0
2013/03/14	R206	07/11/2013	4.30	Call	Bond Future	7.3400	0.0073	7.9100	0.0079	7.766	0	0	0
2013/03/14	R206	07/11/2013	4.30	Put	Bond Future	127.0700	0.1271	123.2000	0.1232	(3.046)	0	0	0
2013/03/14	R206	07/11/2013	4.31	Call	Bond Future	7.5900	0.0076	8.1700	0.0082	7.642	0	0	0
2013/03/14	R206	07/11/2013	4.31	Put	Bond Future	125.5300	0.1255	121.6700	0.1217	(3.075)	0	0	0
2013/03/14	R207	02/05/2013			Bond Future	6.3921	106.8414	6.3812	106.9016	(0.170)	0.0000	0.0000	7,274
2013/03/14	R207	02/05/2013	6.44	Call	Bond Future	1,149.0300	1.1490	1,172.1300	1.1721	2.010	0	0	0
2013/03/14	R207	02/05/2013	6.44	Put	Bond Future	884.3900	0.8844	847.2700	0.8473	(4.197)	0	0	0
2013/03/14	R207	02/05/2013	6.45	Call	Bond Future	1,179.4700	1.1795	1,203.1100	1.2031	2.004	0	0	0
2013/03/14	R207	02/05/2013	6.45	Put	Bond Future	859.7400	0.8597	823.1600	0.8232	(4.255)	0	0	0
2013/03/14	R207	02/05/2013	6.46	Call	Bond Future	1,210.3600	1.2104	1,234.5400	1.2345	1.998	0	0	0
2013/03/14	R207	02/05/2013	6.46	Put	Bond Future	835.5800	0.8356	799.5400	0.7995	(4.313)	0	0	0
2013/03/14	R207	01/08/2013			Bond Future	6.4476	104.6023	6.4362	104.6633	(0.177)	0.0000	0.0000	0
2013/03/14	R207	01/08/2013	106.18	Call	Bond Future	97,031.1500	97.0311	97,092.1600	97.0922	0.063	0	0	0
2013/03/14	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R207	07/11/2013			Bond Future	6.5048	106.0911	6.4927	106.1530	(0.185)	0.0000	0.0000	0
2013/03/14	R207	07/11/2013	6.69	Call	Bond Future	2,710.1200	2.7101	2,741.4900	2.7415	1.158	0	0	0
2013/03/14	R207	07/11/2013	6.69	Put	Bond Future	1,764.3800	1.7644	1,733.8600	1.7339	(1.730)	0	0	0
2013/03/14	R207	07/11/2013	6.70	Call	Bond Future	2,739.8600	2.7399	2,771.4600	2.7715	1.153	0	0	0
2013/03/14	R207	07/11/2013	6.70	Put	Bond Future	1,743.3600	1.7434	1,713.0700	1.7131	(1.737)	0	0	0
2013/03/14	R207	07/11/2013	6.71	Call	Bond Future	2,769.7500	2.7698	2,801.5800	2.8016	1.149	0	0	0
2013/03/14	R207	07/11/2013	6.71	Put	Bond Future	1,722.5300	1.7225	1,692.4700	1.6925	(1.745)	0	0	0
2013/03/14	R208	02/05/2013			Bond Future	6.5346	101.9864	6.5238	102.0530	(0.166)	0.0000	0.0000	17,342
2013/03/14	R208	02/05/2013	6.64	Call	Bond Future	1,477.6500	1.4776	1,506.6600	1.5067	1.963	0	0	0
2013/03/14	R208	02/05/2013	6.64	Put	Bond Future	832.5200	0.8325	794.9500	0.7950	(4.513)	0	0	0
2013/03/14	R208	02/05/2013	6.65	Call	Bond Future	1,514.1500	1.5141	1,543.7700	1.5438	1.956	0	0	0
2013/03/14	R208	02/05/2013	6.65	Put	Bond Future	808.0700	0.8081	771.1100	0.7711	(4.574)	0	0	0
2013/03/14	R208	02/05/2013	6.66	Call	Bond Future	1,551.1100	1.5511	1,581.3500	1.5813	1.950	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
2013/03/14	R208	02/05/2013	6.66	Put	Bond Future	784.1400	0.7841	747.8000	0.7478	(4.634)	0	0	0
2013/03/14	R208	01/08/2013			Bond Future	6.5864	103.3202	6.5751	103.3877	(0.171)	0.0000	0.0000	0
2013/03/14	R208	01/08/2013	101.40	Call	Bond Future	94,275.7800	94.2758	94,343.2300	94.3432	0.072	0	0	0
2013/03/14	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R208	07/11/2013			Bond Future	6.6446	101.3947	6.6328	101.4632	(0.178)	0.0000	0.0000	0
2013/03/14	R208	07/11/2013	7.50	Call	Bond Future	5,695.8600	5.6959	5,744.9700	5.7450	0.862	0	0	0
2013/03/14	R208	07/11/2013	7.50	Put	Bond Future	894.4200	0.8944	875.0800	0.8751	(2.162)	0	0	1,520
2013/03/14	R208	07/11/2013	6.79	Call	Bond Future	3,023.0900	3.0231	3,056.4800	3.0565	1.104	0	0	0
2013/03/14	R208	07/11/2013	6.79	Put	Bond Future	2,186.3900	2.1864	2,151.3300	2.1513	(1.604)	0	0	0
2013/03/14	R208	07/11/2013	6.80	Call	Bond Future	3,055.3100	3.0553	3,088.9500	3.0889	1.101	0	0	0
2013/03/14	R208	07/11/2013	6.80	Put	Bond Future	2,161.3800	2.1614	2,126.5700	2.1266	(1.611)	0	0	0
2013/03/14	R208	07/11/2013	6.81	Call	Bond Future	3,087.7000	3.0877	3,121.5800	3.1216	1.097	0	0	0
2013/03/14	R208	07/11/2013	6.81	Put	Bond Future	2,136.5900	2.1366	2,102.0200	2.1020	(1.618)	0	0	0
2013/03/14	R209	02/05/2013			Bond Future	8.3545	79.2980	8.3232	79.5622	(0.374)	0.0000	0.0000	9,195
2013/03/14	R209	02/05/2013	7.99	Call	Bond Future	776.5600	0.7766	833.7700	0.8338	7.367	0	0	0
2013/03/14	R209	02/05/2013	7.99	Put	Bond Future	3,944.6500	3.9446	3,737.6900	3.7377	(5.247)	0	0	0
2013/03/14	R209	02/05/2013	8.00	Call	Bond Future	799.7400	0.7997	858.3900	0.8584	7.334	0	0	0
2013/03/14	R209	02/05/2013	8.00	Put	Bond Future	3,878.3000	3.8783	3,672.7800	3.6728	(5.299)	0	0	0
2013/03/14	R209	02/05/2013	8.01	Call	Bond Future	823.3100	0.8233	883.4100	0.8834	7.300	0	0	0
2013/03/14	R209	02/05/2013	8.01	Put	Bond Future	3,812.4900	3.8125	3,608.4200	3.6084	(5.353)	0	0	0
2013/03/14	R209	01/08/2013			Bond Future	8.4254	80.3352	8.3933	80.6028	(0.381)	0.0000	0.0000	0
2013/03/14	R209	01/08/2013	79.36	Call	Bond Future	70,386.0900	70.3861	70,653.6600	70.6537	0.380	0	0	0
2013/03/14	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R209	07/11/2013			Bond Future	8.5036	78.3341	8.4706	78.6055	(0.389)	0.0000	0.0000	0
2013/03/14	R209	07/11/2013	9.50	Call	Bond Future	9,366.8800	9.3669	9,567.6400	9.5676	2.143	0	0	0
2013/03/14	R209	07/11/2013	9.50	Put	Bond Future	1,832.9700	1.8330	1,762.2700	1.7623	(3.857)	0	0	980
2013/03/14	R209	07/11/2013	8.79	Call	Bond Future	5,933.4500	5.9335	6,089.7000	6.0897	2.633	0	0	0
2013/03/14	R209	07/11/2013	8.79	Put	Bond Future	3,642.9400	3.6429	3,527.7300	3.5277	(3.163)	0	0	0
2013/03/14	R209	07/11/2013	8.80	Call	Bond Future	5,978.2000	5.9782	6,135.1600	6.1352	2.626	0	0	0
2013/03/14	R209	07/11/2013	8.80	Put	Bond Future	3,609.6100	3.6096	3,495.1100	3.4951	(3.172)	0	0	0
2013/03/14	R209	07/11/2013	8.81	Call	Bond Future	6,023.0900	6.0231	6,180.7600	6.1808	2.618	0	0	0
2013/03/14	R209	07/11/2013	8.81	Put	Bond Future	3,576.5400	3.5765	3,462.7500	3.4627	(3.182)	0	0	0
2013/03/14	R210	02/05/2013			Bond Future	164.3581	164.3581	164.2264	164.2264	(0.080)	0.0000	0.0000	1,244
2013/03/14	R210	02/05/2013	161.14	Call	Bond Future	3,218.1000	3.2181	3,086.4400	3.0864	(4.091)	0	0	0
2013/03/14	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R210	02/05/2013	161.15	Call	Bond Future	3,208.1000	3.2081	3,076.4400	3.0764	(4.104)	0	0	0
2013/03/14	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R210	02/05/2013	161.16	Call	Bond Future	3,198.1000	3.1981	3,066.4400	3.0664	(4.117)	0	0	0
2013/03/14	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R211	02/05/2013			Bond Future	128.9560	128.9560	129.1335	129.1335	0.138	0.0000	0.0000	529
2013/03/14	R211	02/05/2013	125.69	Call	Bond Future	3,265.9600	3.2660	3,443.4900	3.4435	5.436	0	0	0
2013/03/14	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R211	02/05/2013	125.70	Call	Bond Future	3,255.9600	3.2560	3,433.4900	3.4335	5.452	0	0	0
2013/03/14	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R211	02/05/2013	125.71	Call	Bond Future	3,245.9600	3.2460	3,423.4900	3.4235	5.469	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
2013/03/14	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R212	02/05/2013			Bond Future	136.4883	136.4883	136.3754	136.3754	(0.083)	0.0000	0.0000	20,170
2013/03/14	R212	02/05/2013	131.09	Call	Bond Future	5,398.2900	5.3983	5,285.3900	5.2854	(2.091)	0	0	0
2013/03/14	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R212	02/05/2013	131.10	Call	Bond Future	5,388.2900	5.3883	5,275.3900	5.2754	(2.095)	0	0	0
2013/03/14	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R212	02/05/2013	131.11	Call	Bond Future	5,378.2900	5.3783	5,265.3900	5.2654	(2.099)	0	0	0
2013/03/14	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R213	02/05/2013			Bond Future	8.0537	91.3988	8.0225	91.6710	(0.388)	0.0000	0.0000	9,267
2013/03/14	R213	02/05/2013	7.84	Call	Bond Future	1,178.5900	1.1786	1,261.0900	1.2611	7.000	0	0	0
2013/03/14	R213	02/05/2013	7.84	Put	Bond Future	3,065.8600	3.0659	2,876.0900	2.8761	(6.190)	0	0	0
2013/03/14	R213	02/05/2013	7.85	Call	Bond Future	1,210.0300	1.2100	1,294.2800	1.2943	6.963	0	0	0
2013/03/14	R213	02/05/2013	7.85	Put	Bond Future	3,007.7300	3.0077	2,819.7100	2.8197	(6.251)	0	0	0
2013/03/14	R213	02/05/2013	7.86	Call	Bond Future	1,242.0300	1.2420	1,328.0400	1.3280	6.925	0	0	0
2013/03/14	R213	02/05/2013	7.86	Put	Bond Future	2,950.2800	2.9503	2,764.0200	2.7640	(6.313)	0	0	0
2013/03/14	R213	01/08/2013			Bond Future	8.1242	92.5942	8.0921	92.8700	(0.395)	0.0000	0.0000	0
2013/03/14	R213	01/08/2013	91.25	Call	Bond Future	81,979.2000	81.9792	82,254.9300	82.2549	0.336	0	0	0
2013/03/14	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R213	07/11/2013			Bond Future	8.2036	90.3749	8.1704	90.6546	(0.404)	0.0000	0.0000	0
2013/03/14	R213	07/11/2013	8.59	Call	Bond Future	6,404.6300	6.4046	6,573.3600	6.5734	2.635	0	0	0
2013/03/14	R213	07/11/2013	8.59	Put	Bond Future	3,234.3700	3.2344	3,123.3900	3.1234	(3.431)	0	0	0
2013/03/14	R213	07/11/2013	8.60	Call	Bond Future	6,453.1100	6.4531	6,622.5900	6.6226	2.626	0	0	0
2013/03/14	R213	07/11/2013	8.60	Put	Bond Future	3,202.9900	3.2030	3,092.7600	3.0928	(3.441)	0	0	0
2013/03/14	R213	07/11/2013	8.61	Call	Bond Future	6,501.7400	6.5017	6,671.9600	6.6720	2.618	0	0	0
2013/03/14	R213	07/11/2013	8.61	Put	Bond Future	3,171.8800	3.1719	3,062.3900	3.0624	(3.452)	0	0	0
2013/03/14	R214	02/05/2013			Bond Future	8.4077	80.7913	8.3664	81.1596	(0.491)	0.0000	0.0000	2,034
2013/03/14	R214	02/05/2013	84.31	Call	Bond Future	72,011.7000	72.0117	72,380.0000	72.3800	0.511	0	0	0
2013/03/14	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/14	R214	01/08/2013			Bond Future	8.4764	81.8480	8.4340	82.2211	(0.501)	0.0000	0.0000	0
2013/03/14	R214	01/08/2013	84.31	Call	Bond Future	71,400.1000	71.4001	71,773.2200	71.7732	0.523	0	0	0
2013/03/14	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>241126</b>