



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/03/2013 to 19/03/2013

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
2013/03/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	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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2013/03/19	2025	02/05/2013			Bond Future	114.0700	114.0700	113.8776	113.8776	(0.169)	0.0000	0.0000	0
2013/03/19	2025	02/05/2013	113.41	Call	Bond Future	656.3100	0.6563	463.9200	0.4639	(29.314)	0	0	0
2013/03/19	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	2038	02/05/2013			Bond Future	112.6867	112.6867	112.1426	112.1426	(0.483)	0.0000	0.0000	9
2013/03/19	2038	02/05/2013	111.60	Call	Bond Future	1,082.1900	1.0822	538.1100	0.5381	(50.276)	0	0	0
2013/03/19	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	2050	02/05/2013			Bond Future	118.6901	118.6901	117.6463	117.6463	(0.879)	0.0000	0.0000	122
2013/03/19	2050	02/05/2013	117.60	Call	Bond Future	1,092.2600	1.0923	48.5000	0.0485	(95.560)	0	0	0
2013/03/19	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	AL7T	02/05/2013			Index Future	494.1620	494.1620	493.0810	493.0810	(0.219)	0.0000	0.0000	12
2013/03/19	AL7T	01/08/2013			Index Future	500.6250	500.6250	499.5300	499.5300	(0.219)	0.0000	0.0000	0
2013/03/19	AL7T	07/11/2013			Index Future	507.7500	507.7500	506.6390	506.6390	(0.219)	0.0000	0.0000	0
2013/03/19	ALBI	02/05/2013			Index Future	439.5910	439.5910	438.5030	438.5030	(0.248)	0.0000	0.0000	1,017
2013/03/19	ALBI	01/08/2013			Index Future	445.3410	445.3410	444.2380	444.2380	(0.248)	0.0000	0.0000	79
2013/03/19	ALBI	07/11/2013			Index Future	451.6790	451.6790	450.5610	450.5610	(0.248)	0.0000	0.0000	85
2013/03/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	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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2013/03/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/19	EL28	02/05/2013			Bond Future	113.1695	113.1695	112.6665	112.6665	(0.444)	0.0000	0.0000	0
2013/03/19	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	EL28	02/05/2013	113.32	Put	Bond Future	146.7100	0.1467	649.7200	0.6497	342.860	0	0	0
2013/03/19	ES33	02/05/2013			Bond Future	8.8352	88.5515	8.8677	88.2768	0.368	0.0000	0.0000	3,363
2013/03/19	ES33	02/05/2013	91.02	Call	Bond Future	79,371.2200	79.3712	79,096.5700	79.0966	(0.346)	0	0	0
2013/03/19	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	ES33	01/08/2013			Bond Future	8.9254	89.7097	8.9589	89.4312	0.376	0.0000	0.0000	0
2013/03/19	ES33	01/08/2013	9.00	Call	Bond Future	617.5200	0.6175	339.0400	0.3390	(45.097)	0	0	0
2013/03/19	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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2013/03/19	ES33	01/08/2013	91.02	Call	Bond Future	78,658.3900	78.6584	78,379.9100	78.3799	(0.354)	0	0	0
2013/03/19	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GOVI	02/05/2013			GOVI	439.4500	439.4500	438.3530	438.3530	(0.250)	0.0000	0.0000	98
2013/03/19	GOVI	02/05/2013	432.99	Call	GOVI	64,600.0000	6.4600	53,630.0000	5.3630	(16.981)	0	0	0
2013/03/19	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GOVI	02/05/2013	433.00	Call	GOVI	64,500.0000	6.4500	53,530.0000	5.3530	(17.008)	0	0	0
2013/03/19	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GOVI	02/05/2013	433.01	Call	GOVI	64,400.0000	6.4400	53,430.0000	5.3430	(17.034)	0	0	0
2013/03/19	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GOVI	01/08/2013			GOVI	445.1980	445.1980	444.0860	444.0860	(0.250)	0.0000	0.0000	280
2013/03/19	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GOVI	01/08/2013	445.99	Put	GOVI	7,920.0000	0.7920	19,040.0000	1.9040	140.404	0	0	0
2013/03/19	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GOVI	01/08/2013	446.00	Put	GOVI	8,020.0000	0.8020	19,140.0000	1.9140	138.653	0	0	0
2013/03/19	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GOVI	01/08/2013	446.01	Put	GOVI	8,120.0000	0.8120	19,240.0000	1.9240	136.946	0	0	0
2013/03/19	GOVI	07/11/2013			GOVI	451.5340	451.5340	450.4070	450.4070	(0.250)	0.0000	0.0000	0
2013/03/19	GOVI	07/11/2013	445.99	Call	GOVI	55,440.0000	5.5440	44,170.0000	4.4170	(20.328)	0	0	0
2013/03/19	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GOVI	07/11/2013	446.00	Call	GOVI	55,340.0000	5.5340	44,070.0000	4.4070	(20.365)	0	0	0
2013/03/19	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GOVI	07/11/2013	446.01	Call	GOVI	55,240.0000	5.5240	43,970.0000	4.3970	(20.402)	0	0	0
2013/03/19	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/19	IGOV	02/05/2013			Index Future	203.0570	203.0570	202.8570	202.8570	(0.098)	0.0000	0.0000	459
2013/03/19	IGOV	01/08/2013			Index Future	205.7660	205.7660	205.5640	205.5640	(0.098)	0.0000	0.0000	149
2013/03/19	IGOV	07/11/2013			Index Future	208.7610	208.7610	208.5560	208.5560	(0.098)	0.0000	0.0000	7
2013/03/19	ILBI	02/05/2013			Index Future	549.4910	549.4910	549.4800	549.4800	(0.002)	0.0000	0.0000	183
2013/03/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/19	JBAF	20/03/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	1,000
2013/03/19	JBAF	17/04/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0

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2013/03/19	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0
2013/03/19	JBAF	19/06/2013			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	500
2013/03/19	JBAF	17/07/2013			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	0
2013/03/19	JBAF	21/08/2013			Jibar Tradeable Future	5.0800	94.9200	5.0900	94.9100	0.197	0.0000	0.0000	0
2013/03/19	JBAF	18/09/2013			Jibar Tradeable Future	5.0800	94.9200	5.0900	94.9100	0.197	0.0000	0.0000	2,200
2013/03/19	JBAF	18/12/2013			Jibar Tradeable Future	5.1100	94.8900	5.1300	94.8700	0.391	0.0000	0.0000	2,000
2013/03/19	JBAF	19/03/2014			Jibar Tradeable Future	5.2000	94.8000	5.2300	94.7700	0.577	0.0000	0.0000	400
2013/03/19	JBAF	18/06/2014			Jibar Tradeable Future	5.3100	94.6900	5.3500	94.6500	0.753	0.0000	0.0000	800
2013/03/19	JBAF	17/09/2014			Jibar Tradeable Future	5.4400	94.5600	5.4800	94.5200	0.735	0.0000	0.0000	0
2013/03/19	JBAF	17/12/2014			Jibar Tradeable Future	5.6000	94.4000	5.6300	94.3700	0.536	0.0000	0.0000	0
2013/03/19	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/19	R023	02/05/2013			Bond Future	6.8436	107.8193	6.8722	107.6089	0.419	0.0000	0.0000	6,470
2013/03/19	R023	02/05/2013	7.04	Call	Bond Future	1,431.5000	1.4315	1,221.1400	1.2211	(14.695)	0	0	0
2013/03/19	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R023	02/05/2013	7.05	Call	Bond Future	1,503.7200	1.5037	1,293.3600	1.2934	(13.989)	0	0	0
2013/03/19	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R023	02/05/2013	7.06	Call	Bond Future	1,575.8800	1.5759	1,365.5200	1.3655	(13.349)	0	0	0
2013/03/19	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R023	01/08/2013			Bond Future	6.8990	109.2295	6.9288	109.0162	0.431	0.0000	0.0000	0
2013/03/19	R023	01/08/2013	7.29	Call	Bond Future	2,759.7300	2.7597	2,546.3800	2.5464	(7.731)	0	0	0
2013/03/19	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R023	01/08/2013	7.30	Call	Bond Future	2,829.1000	2.8291	2,615.7500	2.6157	(7.541)	0	0	0
2013/03/19	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R023	01/08/2013	7.31	Call	Bond Future	2,898.4100	2.8984	2,685.0600	2.6851	(7.361)	0	0	0
2013/03/19	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R157	02/05/2013			Bond Future	5.3956	119.6329	5.4424	119.5192	0.868	0.0000	0.0000	6,078
2013/03/19	R157	02/05/2013	5.34	Call	Bond Future	215.4300	0.2154	167.8800	0.1679	(22.072)	0	0	0
2013/03/19	R157	02/05/2013	5.34	Put	Bond Future	350.6900	0.3507	416.8600	0.4169	18.869	0	0	0
2013/03/19	R157	02/05/2013	5.35	Call	Bond Future	226.0300	0.2260	176.9100	0.1769	(21.732)	0	0	0
2013/03/19	R157	02/05/2013	5.35	Put	Bond Future	336.9500	0.3370	401.5500	0.4016	19.172	0	0	0
2013/03/19	R157	02/05/2013	5.36	Call	Bond Future	236.9600	0.2370	186.2600	0.1863	(21.396)	0	0	0
2013/03/19	R157	02/05/2013	5.36	Put	Bond Future	323.5500	0.3235	386.5700	0.3866	19.478	0	0	0
2013/03/19	R157	01/08/2013			Bond Future	5.4051	121.1977	5.4584	121.0822	0.985	0.0000	0.0000	0
2013/03/19	R157	01/08/2013	116.11	Call	Bond Future	91,742.0700	91.7421	91,626.5800	91.6266	(0.126)	0	0	0
2013/03/19	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R157	07/11/2013			Bond Future	5.4182	116.1158	5.4803	115.9986	1.145	0.0000	0.0000	0
2013/03/19	R157	07/11/2013	5.59	Call	Bond Future	693.3200	0.6933	623.8600	0.6239	(10.018)	0	0	0
2013/03/19	R157	07/11/2013	5.59	Put	Bond Future	369.3400	0.3693	417.0400	0.4170	12.915	0	0	0
2013/03/19	R157	07/11/2013	5.60	Call	Bond Future	704.9700	0.7050	634.8500	0.6348	(9.947)	0	0	0
2013/03/19	R157	07/11/2013	5.60	Put	Bond Future	362.1700	0.3622	409.2100	0.4092	12.988	0	0	0
2013/03/19	R157	07/11/2013	5.61	Call	Bond Future	716.7200	0.7167	645.9400	0.6459	(9.876)	0	0	0
2013/03/19	R157	07/11/2013	5.61	Put	Bond Future	355.1000	0.3551	401.4800	0.4015	13.061	0	0	0
2013/03/19	R186	02/05/2013			Bond Future	7.4206	130.0528	7.4691	129.5702	0.653	0.0000	0.0000	64,379
2013/03/19	R186	02/05/2013	6.75	Call	Bond Future	185.4100	0.1854	140.9600	0.1410	(23.974)	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
2013/03/19	R186	02/05/2013	6.75	Put	Bond Future	7,136.1700	7.1362	7,574.3400	7.5743	6.140	0	0	0
2013/03/19	R186	02/05/2013	7.39	Call	Bond Future	1,827.3700	1.8274	1,581.9100	1.5819	(13.432)	0	0	0
2013/03/19	R186	02/05/2013	7.39	Put	Bond Future	2,133.7900	2.1338	2,370.9500	2.3709	11.114	0	0	0
2013/03/19	R186	02/05/2013	7.40	Call	Bond Future	1,875.1600	1.8752	1,625.7400	1.6257	(13.301)	0	0	2,000
2013/03/19	R186	02/05/2013	7.40	Put	Bond Future	2,081.4600	2.0815	2,314.6600	2.3147	11.204	0	0	150
2013/03/19	R186	02/05/2013	7.41	Call	Bond Future	1,923.7000	1.9237	1,670.3400	1.6703	(13.170)	0	0	0
2013/03/19	R186	02/05/2013	7.41	Put	Bond Future	2,029.9900	2.0300	2,259.2500	2.2593	11.294	0	0	0
2013/03/19	R186	02/05/2013	7.60	Call	Bond Future	2,987.8200	2.9878	2,663.0800	2.6631	(10.869)	0	0	0
2013/03/19	R186	02/05/2013	7.60	Put	Bond Future	1,214.7300	1.2147	1,372.6100	1.3726	12.997	0	0	2,830
2013/03/19	R186	02/05/2013	7.75	Call	Bond Future	3,998.6200	3.9986	3,625.9600	3.6260	(9.320)	0	0	0
2013/03/19	R186	02/05/2013	7.75	Put	Bond Future	769.3500	0.7694	879.3100	0.8793	14.293	0	0	100
2013/03/19	R186	01/08/2013			Bond Future	7.4888	126.4693	7.5390	125.9800	0.670	0.0000	0.0000	0
2013/03/19	R186	01/08/2013	7.25	Call	Bond Future	2,791.4200	2.7914	2,578.1100	2.5781	(7.642)	0	0	4,315
2013/03/19	R186	01/08/2013	7.25	Put	Bond Future	5,158.0200	5.1580	5,434.0400	5.4340	5.351	0	0	0
2013/03/19	R186	01/08/2013	128.26	Call	Bond Future	117,196.9300	117.1969	116,707.6000	116.7076	(0.418)	0	0	0
2013/03/19	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R186	07/11/2013			Bond Future	7.5632	128.2693	7.6152	127.7731	0.688	0.0000	0.0000	480
2013/03/19	R186	07/11/2013	8.75	Call	Bond Future	12,043.3800	12.0434	11,633.1700	11.6332	(3.406)	0	0	0
2013/03/19	R186	07/11/2013	8.75	Put	Bond Future	1,376.6500	1.3766	1,462.6500	1.4626	6.247	0	0	1,030
2013/03/19	R186	07/11/2013	8.14	Call	Bond Future	8,152.1200	8.1521	7,806.9500	7.8070	(4.234)	0	0	0
2013/03/19	R186	07/11/2013	8.14	Put	Bond Future	2,799.9900	2.8000	2,951.0300	2.9510	5.394	0	0	0
2013/03/19	R186	07/11/2013	8.15	Call	Bond Future	8,212.5100	8.2125	7,866.1000	7.8661	(4.218)	0	0	0
2013/03/19	R186	07/11/2013	8.15	Put	Bond Future	2,770.4600	2.7705	2,920.2600	2.9203	5.407	0	0	0
2013/03/19	R186	07/11/2013	8.16	Call	Bond Future	8,273.0600	8.2731	7,925.4100	7.9254	(4.202)	0	0	0
2013/03/19	R186	07/11/2013	8.16	Put	Bond Future	2,741.1900	2.7412	2,889.7500	2.8898	5.420	0	0	0
2013/03/19	R197	02/05/2013			Bond Future	291.5648	291.5648	291.0285	291.0285	(0.184)	0.0000	0.0000	2,633
2013/03/19	R197	02/05/2013	282.39	Call	Bond Future	9,174.8000	9.1748	8,638.5200	8.6385	(5.845)	0	0	0
2013/03/19	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R197	02/05/2013	282.40	Call	Bond Future	9,164.8000	9.1648	8,628.5200	8.6285	(5.852)	0	0	0
2013/03/19	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R197	02/05/2013	282.41	Call	Bond Future	9,154.8000	9.1548	8,618.5200	8.6185	(5.858)	0	0	0
2013/03/19	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R201	02/05/2013			Bond Future	5.2150	108.7184	5.2524	108.6588	0.717	0.0000	0.0000	4
2013/03/19	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R201	02/05/2013	4.04	Put	Bond Future	1,897.1500	1.8972	1,956.8100	1.9568	3.145	0	0	0
2013/03/19	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R201	02/05/2013	4.05	Put	Bond Future	1,880.8200	1.8808	1,940.4800	1.9405	3.172	0	0	0
2013/03/19	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R201	02/05/2013	4.06	Put	Bond Future	1,864.4800	1.8645	1,924.1400	1.9241	3.200	0	0	0
2013/03/19	R201	01/08/2013			Bond Future	5.2022	105.7367	5.2471	105.6759	0.862	0.0000	0.0000	0
2013/03/19	R201	01/08/2013	107.45	Call	Bond Future	68,490.9700	68.4910	68,430.2500	68.4302	(0.089)	0	0	0
2013/03/19	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R201	07/11/2013			Bond Future	5.1649	107.2416	5.2212	107.1800	1.091	0.0000	0.0000	0
2013/03/19	R201	07/11/2013	4.79	Call	Bond Future	108.8600	0.1089	92.7600	0.0928	(14.790)	0	0	0
2013/03/19	R201	07/11/2013	4.79	Put	Bond Future	520.0900	0.5201	565.5800	0.5656	8.747	0	0	0
2013/03/19	R201	07/11/2013	4.80	Call	Bond Future	112.1100	0.1121	95.6700	0.0957	(14.664)	0	0	0

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2013/03/19	R201	07/11/2013	4.80	Put	Bond Future	512.3400	0.5123	557.4900	0.5575	8.813	0	0	0
2013/03/19	R201	07/11/2013	4.81	Call	Bond Future	115.4300	0.1154	98.6400	0.0986	(14.546)	0	0	0
2013/03/19	R201	07/11/2013	4.81	Put	Bond Future	504.6600	0.5047	549.4600	0.5495	8.877	0	0	0
2013/03/19	R202	02/05/2013			Bond Future	219.7195	219.7195	219.7066	219.7066	(0.006)	0.0000	0.0000	49,417
2013/03/19	R202	02/05/2013	211.04	Call	Bond Future	8,679.5100	8.6795	8,666.6300	8.6666	(0.148)	0	0	0
2013/03/19	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R202	02/05/2013	211.05	Call	Bond Future	8,669.5100	8.6695	8,656.6300	8.6566	(0.149)	0	0	0
2013/03/19	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R202	02/05/2013	211.06	Call	Bond Future	8,659.5100	8.6595	8,646.6300	8.6466	(0.149)	0	0	0
2013/03/19	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R203	02/05/2013			Bond Future	5.8508	110.2849	5.8907	110.1252	0.682	0.0000	0.0000	10,718
2013/03/19	R203	02/05/2013	5.89	Call	Bond Future	683.3700	0.6834	593.1600	0.5932	(13.201)	0	0	0
2013/03/19	R203	02/05/2013	5.89	Put	Bond Future	526.6100	0.5266	596.0400	0.5960	13.184	0	0	0
2013/03/19	R203	02/05/2013	5.90	Call	Bond Future	705.4300	0.7054	613.5300	0.6135	(13.028)	0	0	0
2013/03/19	R203	02/05/2013	5.90	Put	Bond Future	508.6900	0.5087	576.4300	0.5764	13.317	0	0	0
2013/03/19	R203	02/05/2013	5.91	Call	Bond Future	727.8900	0.7279	634.3100	0.6343	(12.856)	0	0	0
2013/03/19	R203	02/05/2013	5.91	Put	Bond Future	491.1900	0.4912	557.2500	0.5573	13.449	0	0	0
2013/03/19	R203	01/08/2013			Bond Future	5.8881	111.7274	5.9310	111.5653	0.727	0.0000	0.0000	0
2013/03/19	R203	01/08/2013	109.11	Call	Bond Future	98,514.1800	98.5142	98,352.1500	98.3522	(0.164)	0	0	0
2013/03/19	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R203	07/11/2013			Bond Future	5.9341	109.1578	5.9804	108.9935	0.780	0.0000	0.0000	0
2013/03/19	R203	07/11/2013	6.01	Call	Bond Future	1,393.5500	1.3935	1,303.8700	1.3039	(6.435)	0	0	0
2013/03/19	R203	07/11/2013	6.01	Put	Bond Future	1,124.3400	1.1243	1,198.9800	1.1990	6.639	0	0	0
2013/03/19	R203	07/11/2013	571.00	Call	Bond Future	106,928.2800	106.9283	106,763.9600	106.7640	(0.154)	0	0	0
2013/03/19	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R203	07/11/2013	5.71	Call	Bond Future	888.3900	0.8884	821.0300	0.8210	(7.582)	0	0	15
2013/03/19	R203	07/11/2013	5.71	Put	Bond Future	1,687.7900	1.6878	1,784.7500	1.7847	5.745	0	0	0
2013/03/19	R203	07/11/2013	5.99	Call	Bond Future	1,355.4000	1.3554	1,267.1900	1.2672	(6.508)	0	0	0
2013/03/19	R203	07/11/2013	5.99	Put	Bond Future	1,157.0300	1.1570	1,233.1400	1.2331	6.578	0	0	0
2013/03/19	R203	07/11/2013	6.00	Call	Bond Future	1,374.2200	1.3742	1,285.2900	1.2853	(6.471)	0	0	0
2013/03/19	R203	07/11/2013	6.00	Put	Bond Future	1,140.4200	1.1404	1,215.8100	1.2158	6.611	0	0	0
2013/03/19	R204	02/05/2013			Bond Future	6.1212	111.8260	6.1606	111.6316	0.643	0.0000	0.0000	5,262
2013/03/19	R204	02/05/2013	6.29	Call	Bond Future	1,296.9800	1.2970	1,163.1600	1.1632	(10.318)	0	0	0
2013/03/19	R204	02/05/2013	6.29	Put	Bond Future	465.7300	0.4657	526.3200	0.5263	13.010	0	0	0
2013/03/19	R204	02/05/2013	6.30	Call	Bond Future	1,329.7000	1.3297	1,194.2300	1.1942	(10.188)	0	0	0
2013/03/19	R204	02/05/2013	6.30	Put	Bond Future	449.4400	0.4494	508.3800	0.5084	13.114	0	0	0
2013/03/19	R204	02/05/2013	6.31	Call	Bond Future	1,362.8300	1.3628	1,225.7200	1.2257	(10.061)	0	0	0
2013/03/19	R204	02/05/2013	6.31	Put	Bond Future	433.5900	0.4336	490.8900	0.4909	13.215	0	0	0
2013/03/19	R204	01/08/2013			Bond Future	6.1690	109.2624	6.2107	109.0651	0.675	0.0000	0.0000	0
2013/03/19	R204	01/08/2013	110.75	Call	Bond Future	100,378.8500	100.3789	100,181.6300	100.1816	(0.196)	0	0	0
2013/03/19	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R204	07/11/2013			Bond Future	6.2214	110.8175	6.2657	110.6174	0.712	0.0000	0.0000	0
2013/03/19	R204	07/11/2013	7.00	Call	Bond Future	4,035.1800	4.0352	3,876.9700	3.8770	(3.921)	0	0	0
2013/03/19	R204	07/11/2013	7.00	Put	Bond Future	585.9700	0.5860	627.8000	0.6278	7.139	0	0	1,270
2013/03/19	R204	07/11/2013	6.29	Call	Bond Future	1,923.1900	1.9232	1,814.0400	1.8140	(5.675)	0	0	0

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2013/03/19	R204	07/11/2013	6.29	Put	Bond Future	1,613.7100	1.6137	1,704.6000	1.7046	5.632	0	0	0
2013/03/19	R204	07/11/2013	6.30	Call	Bond Future	1,947.7500	1.9478	1,837.7800	1.8378	(5.646)	0	0	0
2013/03/19	R204	07/11/2013	6.30	Put	Bond Future	1,593.2500	1.5932	1,683.3200	1.6833	5.653	0	0	0
2013/03/19	R204	07/11/2013	6.31	Call	Bond Future	1,972.4700	1.9725	1,861.7000	1.8617	(5.616)	0	0	0
2013/03/19	R204	07/11/2013	6.31	Put	Bond Future	1,572.9700	1.5730	1,662.2400	1.6622	5.675	0	0	0
2013/03/19	R206	02/05/2013			Bond Future	5.2445	103.8194	5.2843	103.7923	0.760	0.0000	0.0000	23
2013/03/19	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R206	02/05/2013	3.39	Put	Bond Future	1,275.7500	1.2758	1,302.8700	1.3029	2.126	0	0	0
2013/03/19	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R206	02/05/2013	3.40	Put	Bond Future	1,268.8000	1.2688	1,295.9200	1.2959	2.137	0	0	0
2013/03/19	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R206	02/05/2013	3.41	Put	Bond Future	1,261.8500	1.2619	1,288.9700	1.2890	2.149	0	0	0
2013/03/19	R206	01/08/2013			Bond Future	5.1862	101.4156	5.2493	101.3878	1.216	0.0000	0.0000	0
2013/03/19	R206	01/08/2013	103.94	Call	Bond Future	30,417.4600	30.4175	30,389.7300	30.3897	(0.091)	0	0	0
2013/03/19	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R206	07/11/2013			Bond Future	4.9403	102.8590	5.0977	102.8309	3.185	0.0000	0.0000	0
2013/03/19	R206	07/11/2013	4.29	Call	Bond Future	7.5500	0.0076	4.3500	0.0044	(42.384)	0	0	0
2013/03/19	R206	07/11/2013	4.29	Put	Bond Future	123.9700	0.1240	148.8900	0.1489	20.102	0	0	0
2013/03/19	R206	07/11/2013	4.30	Call	Bond Future	7.8000	0.0078	4.5100	0.0045	(42.179)	0	0	0
2013/03/19	R206	07/11/2013	4.30	Put	Bond Future	122.4200	0.1224	147.2500	0.1472	20.283	0	0	0
2013/03/19	R206	07/11/2013	4.31	Call	Bond Future	8.0600	0.0081	4.6800	0.0047	(41.935)	0	0	0
2013/03/19	R206	07/11/2013	4.31	Put	Bond Future	120.8900	0.1209	145.6300	0.1456	20.465	0	0	0
2013/03/19	R207	02/05/2013			Bond Future	6.3639	106.9969	6.4081	106.7529	0.693	0.0000	0.0000	7,774
2013/03/19	R207	02/05/2013	6.44	Call	Bond Future	1,184.6600	1.1847	1,038.8700	1.0389	(12.306)	0	0	0
2013/03/19	R207	02/05/2013	6.44	Put	Bond Future	764.5500	0.7645	862.7400	0.8627	12.843	0	0	0
2013/03/19	R207	02/05/2013	6.45	Call	Bond Future	1,216.6100	1.2166	1,068.6400	1.0686	(12.162)	0	0	0
2013/03/19	R207	02/05/2013	6.45	Put	Bond Future	741.4100	0.7414	837.4200	0.8374	12.950	0	0	0
2013/03/19	R207	02/05/2013	6.46	Call	Bond Future	1,249.0300	1.2490	1,098.8900	1.0989	(12.021)	0	0	0
2013/03/19	R207	02/05/2013	6.46	Put	Bond Future	718.7800	0.7188	812.6200	0.8126	13.055	0	0	0
2013/03/19	R207	01/08/2013			Bond Future	6.4181	104.7600	6.4645	104.5125	0.722	0.0000	0.0000	0
2013/03/19	R207	01/08/2013	106.18	Call	Bond Future	97,188.8100	97.1888	96,941.3500	96.9414	(0.255)	0	0	0
2013/03/19	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R207	07/11/2013			Bond Future	6.4737	106.2510	6.5225	106.0000	0.755	0.0000	0.0000	0
2013/03/19	R207	07/11/2013	6.69	Call	Bond Future	2,780.7200	2.7807	2,630.2400	2.6302	(5.412)	0	0	0
2013/03/19	R207	07/11/2013	6.69	Put	Bond Future	1,675.1000	1.6751	1,775.5900	1.7756	5.999	0	0	0
2013/03/19	R207	07/11/2013	6.70	Call	Bond Future	2,811.0600	2.8111	2,659.6800	2.6597	(5.385)	0	0	0
2013/03/19	R207	07/11/2013	6.70	Put	Bond Future	1,654.6800	1.6547	1,754.2700	1.7543	6.019	0	0	0
2013/03/19	R207	07/11/2013	6.71	Call	Bond Future	2,841.5600	2.8416	2,689.2900	2.6893	(5.359)	0	0	0
2013/03/19	R207	07/11/2013	6.71	Put	Bond Future	1,634.4600	1.6345	1,733.1600	1.7332	6.039	0	0	0
2013/03/19	R208	02/05/2013			Bond Future	6.5014	102.1907	6.5404	101.9508	0.600	0.0000	0.0000	17,339
2013/03/19	R208	02/05/2013	6.64	Call	Bond Future	1,547.1000	1.5471	1,388.5700	1.3886	(10.247)	0	0	0
2013/03/19	R208	02/05/2013	6.64	Put	Bond Future	697.6400	0.6976	779.0100	0.7790	11.664	0	0	0
2013/03/19	R208	02/05/2013	6.65	Call	Bond Future	1,585.6500	1.5856	1,425.1100	1.4251	(10.125)	0	0	0
2013/03/19	R208	02/05/2013	6.65	Put	Bond Future	675.2400	0.6752	754.6000	0.7546	11.753	0	0	0
2013/03/19	R208	02/05/2013	6.66	Call	Bond Future	1,624.6800	1.6247	1,462.1500	1.4622	(10.004)	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
2013/03/19	R208	02/05/2013	6.66	Put	Bond Future	653.3800	0.6534	730.7500	0.7308	11.842	0	0	0
2013/03/19	R208	01/08/2013			Bond Future	6.5517	103.5274	6.5924	103.2841	0.621	0.0000	0.0000	0
2013/03/19	R208	01/08/2013	101.40	Call	Bond Future	94,482.9100	94.4829	94,239.6000	94.2396	(0.258)	0	0	0
2013/03/19	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R208	07/11/2013			Bond Future	6.6083	101.6048	6.6509	101.3580	0.645	0.0000	0.0000	0
2013/03/19	R208	07/11/2013	7.50	Call	Bond Future	5,839.4700	5.8395	5,641.9200	5.6419	(3.383)	0	0	0
2013/03/19	R208	07/11/2013	7.50	Put	Bond Future	827.9300	0.8279	877.2000	0.8772	5.951	0	0	1,520
2013/03/19	R208	07/11/2013	6.79	Call	Bond Future	3,116.1000	3.1161	2,970.0600	2.9701	(4.687)	0	0	0
2013/03/19	R208	07/11/2013	6.79	Put	Bond Future	2,069.3000	2.0693	2,170.0800	2.1701	4.870	0	0	0
2013/03/19	R208	07/11/2013	6.80	Call	Bond Future	3,149.0800	3.1491	3,002.1800	3.0022	(4.665)	0	0	0
2013/03/19	R208	07/11/2013	6.80	Put	Bond Future	2,045.0500	2.0450	2,144.9700	2.1450	4.886	0	0	0
2013/03/19	R208	07/11/2013	6.81	Call	Bond Future	3,182.2400	3.1822	3,034.4700	3.0345	(4.644)	0	0	0
2013/03/19	R208	07/11/2013	6.81	Put	Bond Future	2,021.0300	2.0210	2,120.0800	2.1201	4.901	0	0	0
2013/03/19	R209	02/05/2013			Bond Future	8.2850	79.8866	8.3182	79.6049	0.400	0.0000	0.0000	9,195
2013/03/19	R209	02/05/2013	7.99	Call	Bond Future	859.9900	0.8600	760.7100	0.7607	(11.544)	0	0	0
2013/03/19	R209	02/05/2013	7.99	Put	Bond Future	3,439.4700	3.4395	3,621.9000	3.6219	5.304	0	0	0
2013/03/19	R209	02/05/2013	8.00	Call	Bond Future	885.9900	0.8860	784.6700	0.7847	(11.436)	0	0	0
2013/03/19	R209	02/05/2013	8.00	Put	Bond Future	3,375.9400	3.3759	3,556.3300	3.5563	5.343	0	0	0
2013/03/19	R209	02/05/2013	8.01	Call	Bond Future	912.4200	0.9124	809.0600	0.8091	(11.328)	0	0	0
2013/03/19	R209	02/05/2013	8.01	Put	Bond Future	3,312.9900	3.3130	3,491.3400	3.4913	5.383	0	0	0
2013/03/19	R209	01/08/2013			Bond Future	8.3541	80.9315	8.3881	80.6459	0.408	0.0000	0.0000	0
2013/03/19	R209	01/08/2013	79.36	Call	Bond Future	70,982.4300	70.9824	70,696.8100	70.6968	(0.402)	0	0	0
2013/03/19	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R209	07/11/2013			Bond Future	8.4302	78.9389	8.4653	78.6492	0.416	0.0000	0.0000	0
2013/03/19	R209	07/11/2013	9.50	Call	Bond Future	9,795.5200	9.7955	9,562.2800	9.5623	(2.381)	0	0	0
2013/03/19	R209	07/11/2013	9.50	Put	Bond Future	1,656.7800	1.6568	1,713.1900	1.7132	3.405	0	0	980
2013/03/19	R209	07/11/2013	8.79	Call	Bond Future	6,258.1800	6.2582	6,068.3200	6.0683	(3.034)	0	0	0
2013/03/19	R209	07/11/2013	8.79	Put	Bond Future	3,362.8400	3.3628	3,462.6300	3.4626	2.967	0	0	0
2013/03/19	R209	07/11/2013	8.80	Call	Bond Future	6,304.5500	6.3046	6,113.9700	6.1140	(3.023)	0	0	0
2013/03/19	R209	07/11/2013	8.80	Put	Bond Future	3,331.1300	3.3311	3,430.2000	3.4302	2.974	0	0	0
2013/03/19	R209	07/11/2013	8.81	Call	Bond Future	6,351.0600	6.3511	6,159.7600	6.1598	(3.012)	0	0	0
2013/03/19	R209	07/11/2013	8.81	Put	Bond Future	3,299.6800	3.2997	3,398.0300	3.3980	2.981	0	0	0
2013/03/19	R210	02/05/2013			Bond Future	164.2135	164.2135	164.2016	164.2016	(0.007)	0.0000	0.0000	1,244
2013/03/19	R210	02/05/2013	161.14	Call	Bond Future	3,073.4900	3.0735	3,061.5600	3.0616	(0.388)	0	0	0
2013/03/19	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R210	02/05/2013	161.15	Call	Bond Future	3,063.4900	3.0635	3,051.5600	3.0516	(0.389)	0	0	0
2013/03/19	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R210	02/05/2013	161.16	Call	Bond Future	3,053.4900	3.0535	3,041.5600	3.0416	(0.391)	0	0	0
2013/03/19	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R211	02/05/2013			Bond Future	129.1031	129.1031	129.0732	129.0732	(0.023)	0.0000	0.0000	529
2013/03/19	R211	02/05/2013	125.69	Call	Bond Future	3,413.1400	3.4131	3,383.2200	3.3832	(0.877)	0	0	0
2013/03/19	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R211	02/05/2013	125.70	Call	Bond Future	3,403.1400	3.4031	3,373.2200	3.3732	(0.879)	0	0	0
2013/03/19	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R211	02/05/2013	125.71	Call	Bond Future	3,393.1400	3.3931	3,363.2200	3.3632	(0.882)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/03/19	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R212	02/05/2013			Bond Future	136.4646	136.4646	136.4453	136.4453	(0.014)	0.0000	0.0000	20,170
2013/03/19	R212	02/05/2013	131.09	Call	Bond Future	5,374.5700	5.3746	5,355.3200	5.3553	(0.358)	0	0	0
2013/03/19	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R212	02/05/2013	131.10	Call	Bond Future	5,364.5700	5.3646	5,345.3200	5.3453	(0.359)	0	0	0
2013/03/19	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R212	02/05/2013	131.11	Call	Bond Future	5,354.5700	5.3546	5,335.3200	5.3353	(0.360)	0	0	0
2013/03/19	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R213	02/05/2013			Bond Future	7.9898	91.9573	8.0382	91.5340	0.606	0.0000	0.0000	9,267
2013/03/19	R213	02/05/2013	7.84	Call	Bond Future	1,294.6100	1.2946	1,113.4100	1.1134	(13.996)	0	0	0
2013/03/19	R213	02/05/2013	7.84	Put	Bond Future	2,623.3300	2.6233	2,865.4300	2.8654	9.229	0	0	0
2013/03/19	R213	02/05/2013	7.85	Call	Bond Future	1,329.4300	1.3294	1,145.0300	1.1450	(13.871)	0	0	0
2013/03/19	R213	02/05/2013	7.85	Put	Bond Future	2,568.5800	2.5686	2,807.4800	2.8075	9.301	0	0	0
2013/03/19	R213	02/05/2013	7.86	Call	Bond Future	1,364.8500	1.3649	1,177.2500	1.1772	(13.745)	0	0	0
2013/03/19	R213	02/05/2013	7.86	Put	Bond Future	2,514.5500	2.5146	2,750.2500	2.7502	9.373	0	0	0
2013/03/19	R213	01/08/2013			Bond Future	8.0584	93.1601	8.1082	92.7311	0.618	0.0000	0.0000	0
2013/03/19	R213	01/08/2013	91.25	Call	Bond Future	82,545.1100	82.5451	82,116.0500	82.1160	(0.520)	0	0	0
2013/03/19	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R213	07/11/2013			Bond Future	8.1357	90.9489	8.1871	90.5137	0.632	0.0000	0.0000	0
2013/03/19	R213	07/11/2013	8.59	Call	Bond Future	6,726.1500	6.7262	6,436.3200	6.4363	(4.309)	0	0	0
2013/03/19	R213	07/11/2013	8.59	Put	Bond Future	2,981.9300	2.9819	3,127.2900	3.1273	4.875	0	0	0
2013/03/19	R213	07/11/2013	8.60	Call	Bond Future	6,776.2200	6.7762	6,485.2800	6.4853	(4.294)	0	0	0
2013/03/19	R213	07/11/2013	8.60	Put	Bond Future	2,952.1400	2.9521	3,096.3900	3.0964	4.886	0	0	0
2013/03/19	R213	07/11/2013	8.61	Call	Bond Future	6,826.4200	6.8264	6,534.3800	6.5344	(4.278)	0	0	0
2013/03/19	R213	07/11/2013	8.61	Put	Bond Future	2,922.6000	2.9226	3,065.7500	3.0657	4.898	0	0	0
2013/03/19	R214	02/05/2013			Bond Future	8.3338	81.4523	8.3518	81.2902	0.216	0.0000	0.0000	2,034
2013/03/19	R214	02/05/2013	84.31	Call	Bond Future	72,672.6500	72.6727	72,510.5400	72.5105	(0.223)	0	0	0
2013/03/19	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/19	R214	01/08/2013			Bond Future	8.4005	82.5176	8.4190	82.3532	0.221	0.0000	0.0000	0
2013/03/19	R214	01/08/2013	84.31	Call	Bond Future	72,069.7200	72.0697	71,905.3100	71.9053	(0.228)	0	0	0
2013/03/19	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													240339