



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/03/2013 to 25/03/2013

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
2013/03/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/03/25	2025	02/05/2013			Bond Future	114.6563		114.6563	114.6521	114.6521	(0.004)	0.0000	0.0000	0
2013/03/25	2025	02/05/2013	113.41	Call	Bond Future	1,242.6600		1.2427	1,238.4500	1.2384	(0.339)	0	0	0
2013/03/25	2025	02/05/2013	113.41	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	2038	02/05/2013			Bond Future	112.1396		112.1396	112.1377	112.1377	(0.002)	0.0000	0.0000	9
2013/03/25	2038	02/05/2013	111.60	Call	Bond Future	535.1200		0.5351	533.1900	0.5332	(0.361)	0	0	0
2013/03/25	2038	02/05/2013	111.60	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	2050	02/05/2013			Bond Future	117.4962		117.4962	117.4948	117.4948	(0.001)	0.0000	0.0000	122
2013/03/25	2050	02/05/2013	117.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	2050	02/05/2013	117.60	Put	Bond Future	101.6000		0.1016	103.0700	0.1031	1.447	0	0	0
2013/03/25	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	AI03	09/03/2016			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	AL7T	02/05/2013			Index Future	491.0800		491.0800	491.6020	491.6020	0.106	0.0000	0.0000	12
2013/03/25	AL7T	01/08/2013			Index Future	497.5020		497.5020	498.0310	498.0310	0.106	0.0000	0.0000	0
2013/03/25	AL7T	07/11/2013			Index Future	504.5830		504.5830	505.1190	505.1190	0.106	0.0000	0.0000	0
2013/03/25	ALBI	02/05/2013			Index Future	437.2030		437.2030	437.5060	437.5060	0.069	0.0000	0.0000	1,017
2013/03/25	ALBI	01/08/2013			Index Future	442.9210		442.9210	443.2270	443.2270	0.069	0.0000	0.0000	79
2013/03/25	ALBI	07/11/2013			Index Future	449.2250		449.2250	449.5360	449.5360	0.069	0.0000	0.0000	85
2013/03/25	C023	28/02/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C025	31/01/2025			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C038	31/01/2038			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C048	28/02/2048			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C050	31/12/2050			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C157	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C186	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	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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2013/03/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/25	EL28	02/05/2013			Bond Future	112.5930	112.5930	112.5916	112.5916	(0.001)	0.0000	0.0000	0
2013/03/25	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	EL28	02/05/2013	113.32	Put	Bond Future	723.1400	0.7231	724.5400	0.7245	0.194	0	0	0
2013/03/25	ES33	02/05/2013			Bond Future	8.8759	88.2081	8.8749	88.2162	(0.011)	0.0000	0.0000	3,363
2013/03/25	ES33	02/05/2013	91.02	Call	Bond Future	79,027.8000	79.0278	79,035.9600	79.0360	0.010	0	0	0
2013/03/25	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	ES33	01/08/2013			Bond Future	8.9673	89.3617	8.9663	89.3701	(0.011)	0.0000	0.0000	0
2013/03/25	ES33	01/08/2013	9.00	Call	Bond Future	269.4500	0.2695	277.8800	0.2779	3.129	0	0	0
2013/03/25	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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2013/03/25	ES33	01/08/2013	91.02	Call	Bond Future	78,310.3200	78.3103	78,318.7500	78.3188	0.011	0	0	0
2013/03/25	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GOVI	02/05/2013			GOVI	437.0250	437.0250	437.3220	437.3220	0.068	0.0000	0.0000	98
2013/03/25	GOVI	02/05/2013	432.99	Call	GOVI	40,350.0000	4.0350	43,320.0000	4.3320	7.361	0	0	0
2013/03/25	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GOVI	02/05/2013	433.00	Call	GOVI	40,250.0000	4.0250	43,220.0000	4.3220	7.379	0	0	0
2013/03/25	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GOVI	02/05/2013	433.01	Call	GOVI	40,150.0000	4.0150	43,120.0000	4.3120	7.397	0	0	0
2013/03/25	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GOVI	01/08/2013			GOVI	442.7410	442.7410	443.0410	443.0410	0.068	0.0000	0.0000	280
2013/03/25	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GOVI	01/08/2013	445.99	Put	GOVI	32,490.0000	3.2490	29,490.0000	2.9490	(9.234)	0	0	0
2013/03/25	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GOVI	01/08/2013	446.00	Put	GOVI	32,590.0000	3.2590	29,590.0000	2.9590	(9.205)	0	0	0
2013/03/25	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GOVI	01/08/2013	446.01	Put	GOVI	32,690.0000	3.2690	29,690.0000	2.9690	(9.177)	0	0	0
2013/03/25	GOVI	07/11/2013			GOVI	449.0420	449.0420	449.3470	449.3470	0.068	0.0000	0.0000	0
2013/03/25	GOVI	07/11/2013	445.99	Call	GOVI	30,520.0000	3.0520	33,570.0000	3.3570	9.993	0	0	0
2013/03/25	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GOVI	07/11/2013	446.00	Call	GOVI	30,420.0000	3.0420	33,470.0000	3.3470	10.026	0	0	0
2013/03/25	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GOVI	07/11/2013	446.01	Call	GOVI	30,320.0000	3.0320	33,370.0000	3.3370	10.059	0	0	0
2013/03/25	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/25	IGOV	02/05/2013			Index Future	203.1010	203.1010	203.0780	203.0780	(0.011)	0.0000	0.0000	459
2013/03/25	IGOV	01/08/2013			Index Future	205.8110	205.8110	205.7870	205.7870	(0.012)	0.0000	0.0000	149
2013/03/25	IGOV	07/11/2013			Index Future	208.8070	208.8070	208.7830	208.7830	(0.011)	0.0000	0.0000	7
2013/03/25	ILBI	02/05/2013			Index Future	549.4800	549.4800	549.4800	549.4800	0.000	0.0000	0.0000	183
2013/03/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/25	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/03/25	JBAF	15/05/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0

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2013/03/25	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	500
2013/03/25	JBAF	17/07/2013			Jibar Tradeable Future	5.1500	94.8500	5.1600	94.8400	0.194	0.0000	0.0000	0
2013/03/25	JBAF	21/08/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/03/25	JBAF	18/09/2013			Jibar Tradeable Future	5.1900	94.8100	5.1700	94.8300	(0.385)	0.0000	0.0000	2,200
2013/03/25	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/03/25	JBAF	18/12/2013			Jibar Tradeable Future	5.2400	94.7600	5.2200	94.7800	(0.382)	0.0000	0.0000	3,000
2013/03/25	JBAF	19/03/2014			Jibar Tradeable Future	5.3800	94.6200	5.3500	94.6500	(0.558)	0.0000	0.0000	400
2013/03/25	JBAF	18/06/2014			Jibar Tradeable Future	5.5300	94.4700	5.4900	94.5100	(0.723)	0.0000	0.0000	800
2013/03/25	JBAF	17/09/2014			Jibar Tradeable Future	5.6800	94.3200	5.6300	94.3700	(0.880)	0.0000	0.0000	0
2013/03/25	JBAF	17/12/2014			Jibar Tradeable Future	5.8600	94.1400	5.8000	94.2000	(1.024)	0.0000	0.0000	0
2013/03/25	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/25	R023	02/05/2013			Bond Future	6.9371	107.1350	6.9212	107.2507	(0.229)	0.0000	0.0000	6,470
2013/03/25	R023	02/05/2013	7.04	Call	Bond Future	747.1600	0.7472	862.8800	0.8629	15.488	0	0	0
2013/03/25	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R023	02/05/2013	7.05	Call	Bond Future	819.3800	0.8194	935.1000	0.9351	14.123	0	0	0
2013/03/25	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R023	02/05/2013	7.06	Call	Bond Future	891.5400	0.8915	1,007.2600	1.0073	12.980	0	0	0
2013/03/25	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R023	01/08/2013			Bond Future	6.9960	108.5361	6.9796	108.6535	(0.236)	0.0000	0.0000	0
2013/03/25	R023	01/08/2013	7.29	Call	Bond Future	2,066.2600	2.0663	2,183.6600	2.1837	5.682	0	0	0
2013/03/25	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R023	01/08/2013	7.30	Call	Bond Future	2,135.6300	2.1356	2,253.0300	2.2530	5.497	0	0	0
2013/03/25	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R023	01/08/2013	7.31	Call	Bond Future	2,204.9400	2.2049	2,322.3400	2.3223	5.324	0	0	0
2013/03/25	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R157	02/05/2013			Bond Future	5.5631	119.2267	5.5260	119.3167	(0.668)	0.0000	0.0000	6,078
2013/03/25	R157	02/05/2013	5.34	Call	Bond Future	77.5700	0.0776	90.3300	0.0903	16.450	0	0	0
2013/03/25	R157	02/05/2013	5.34	Put	Bond Future	618.9800	0.6190	541.8100	0.5418	(12.467)	0	0	0
2013/03/25	R157	02/05/2013	5.35	Call	Bond Future	82.8400	0.0828	96.4200	0.0964	16.393	0	0	0
2013/03/25	R157	02/05/2013	5.35	Put	Bond Future	599.9100	0.5999	523.5600	0.5236	(12.727)	0	0	0
2013/03/25	R157	02/05/2013	5.36	Call	Bond Future	88.3800	0.0884	102.8100	0.1028	16.327	0	0	0
2013/03/25	R157	02/05/2013	5.36	Put	Bond Future	581.1200	0.5811	505.6200	0.5056	(12.992)	0	0	0
2013/03/25	R157	01/08/2013			Bond Future	5.5953	120.7860	5.5530	120.8773	(0.755)	0.0000	0.0000	0
2013/03/25	R157	01/08/2013	116.11	Call	Bond Future	91,330.3700	91.3304	91,421.6600	91.4217	0.100	0	0	0
2013/03/25	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R157	07/11/2013			Bond Future	5.6397	115.6982	5.5905	115.7908	(0.873)	0.0000	0.0000	0
2013/03/25	R157	07/11/2013	5.59	Call	Bond Future	468.1000	0.4681	509.8800	0.5099	8.925	0	0	0
2013/03/25	R157	07/11/2013	5.59	Put	Bond Future	561.6800	0.5617	510.8800	0.5109	(9.044)	0	0	0
2013/03/25	R157	07/11/2013	5.60	Call	Bond Future	477.3400	0.4773	519.6600	0.5197	8.866	0	0	0
2013/03/25	R157	07/11/2013	5.60	Put	Bond Future	552.1000	0.5521	501.8400	0.5018	(9.103)	0	0	0
2013/03/25	R157	07/11/2013	5.61	Call	Bond Future	486.6900	0.4867	529.5500	0.5295	8.806	0	0	0
2013/03/25	R157	07/11/2013	5.61	Put	Bond Future	542.6300	0.5426	492.9100	0.4929	(9.163)	0	0	0
2013/03/25	R186	02/05/2013			Bond Future	7.5031	129.2334	7.5023	129.2411	(0.010)	0.0000	0.0000	64,379
2013/03/25	R186	02/05/2013	6.75	Call	Bond Future	101.4000	0.1014	84.1500	0.0841	(17.012)	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
2013/03/25	R186	02/05/2013	6.75	Put	Bond Future	7,871.5900	7.8716	7,846.6200	7.8466	(0.317)	0	0	0
2013/03/25	R186	02/05/2013	7.39	Call	Bond Future	1,371.4100	1.3714	1,306.5000	1.3065	(4.733)	0	0	0
2013/03/25	R186	02/05/2013	7.39	Put	Bond Future	2,497.2600	2.4973	2,424.6300	2.4246	(2.908)	0	0	0
2013/03/25	R186	02/05/2013	7.40	Call	Bond Future	1,412.2300	1.4122	1,347.0500	1.3471	(4.615)	0	0	2,000
2013/03/25	R186	02/05/2013	7.40	Put	Bond Future	2,437.9600	2.4380	2,365.0600	2.3651	(2.990)	0	0	150
2013/03/25	R186	02/05/2013	7.41	Call	Bond Future	1,453.8400	1.4538	1,388.4200	1.3884	(4.500)	0	0	0
2013/03/25	R186	02/05/2013	7.41	Put	Bond Future	2,379.5600	2.3796	2,306.4200	2.3064	(3.074)	0	0	0
2013/03/25	R186	02/05/2013	7.60	Call	Bond Future	2,395.3700	2.3954	2,331.3200	2.3313	(2.674)	0	0	0
2013/03/25	R186	02/05/2013	7.60	Put	Bond Future	1,441.7100	1.4417	1,369.9400	1.3699	(4.978)	0	0	2,830
2013/03/25	R186	02/05/2013	7.75	Call	Bond Future	3,328.0300	3.3280	3,272.2000	3.2722	(1.678)	0	0	0
2013/03/25	R186	02/05/2013	7.75	Put	Bond Future	918.1900	0.9182	854.6400	0.8546	(6.921)	0	0	100
2013/03/25	R186	01/08/2013			Bond Future	7.5741	125.6390	7.5733	125.6469	(0.011)	0.0000	0.0000	0
2013/03/25	R186	01/08/2013	7.25	Call	Bond Future	2,366.8700	2.3669	2,329.4700	2.3295	(1.580)	0	0	4,315
2013/03/25	R186	01/08/2013	7.25	Put	Bond Future	5,563.8300	5.5638	5,518.4800	5.5185	(0.815)	0	0	0
2013/03/25	R186	01/08/2013	128.26	Call	Bond Future	116,366.5700	116.3666	116,374.5200	116.3745	0.007	0	0	0
2013/03/25	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R186	07/11/2013			Bond Future	7.6516	127.4271	7.6508	127.4352	(0.011)	0.0000	0.0000	480
2013/03/25	R186	07/11/2013	8.75	Call	Bond Future	11,286.8300	11.2868	11,270.3200	11.2703	(0.146)	0	0	0
2013/03/25	R186	07/11/2013	8.75	Put	Bond Future	1,462.3200	1.4623	1,437.6600	1.4377	(1.686)	0	0	1,030
2013/03/25	R186	07/11/2013	8.14	Call	Bond Future	7,442.9600	7.4430	7,418.7200	7.4187	(0.326)	0	0	0
2013/03/25	R186	07/11/2013	8.14	Put	Bond Future	2,933.0500	2.9331	2,900.6600	2.9007	(1.104)	0	0	0
2013/03/25	R186	07/11/2013	8.15	Call	Bond Future	7,501.2300	7.5012	7,477.0900	7.4771	(0.322)	0	0	0
2013/03/25	R186	07/11/2013	8.15	Put	Bond Future	2,901.4000	2.9014	2,869.1100	2.8691	(1.113)	0	0	0
2013/03/25	R186	07/11/2013	8.16	Call	Bond Future	7,559.6700	7.5597	7,535.6400	7.5356	(0.318)	0	0	0
2013/03/25	R186	07/11/2013	8.16	Put	Bond Future	2,870.0200	2.8700	2,837.8400	2.8378	(1.121)	0	0	0
2013/03/25	R197	02/05/2013			Bond Future	292.2572	292.2572	292.2443	292.2443	(0.004)	0.0000	0.0000	2,633
2013/03/25	R197	02/05/2013	282.39	Call	Bond Future	9,867.1600	9.8672	9,854.2700	9.8543	(0.131)	0	0	0
2013/03/25	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R197	02/05/2013	282.40	Call	Bond Future	9,857.1600	9.8572	9,844.2700	9.8443	(0.131)	0	0	0
2013/03/25	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R197	02/05/2013	282.41	Call	Bond Future	9,847.1600	9.8472	9,834.2700	9.8343	(0.131)	0	0	0
2013/03/25	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R201	02/05/2013			Bond Future	5.3543	108.4965	5.3165	108.5566	(0.705)	0.0000	0.0000	4
2013/03/25	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R201	02/05/2013	4.04	Put	Bond Future	2,119.0900	2.1191	2,059.0100	2.0590	(2.835)	0	0	0
2013/03/25	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R201	02/05/2013	4.05	Put	Bond Future	2,102.7600	2.1028	2,042.6800	2.0427	(2.857)	0	0	0
2013/03/25	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R201	02/05/2013	4.06	Put	Bond Future	2,086.4200	2.0864	2,026.3400	2.0263	(2.880)	0	0	0
2013/03/25	R201	01/08/2013			Bond Future	5.3687	105.5116	5.3235	105.5726	(0.842)	0.0000	0.0000	0
2013/03/25	R201	01/08/2013	107.45	Call	Bond Future	68,265.9200	68.2659	68,326.9400	68.3269	0.089	0	0	0
2013/03/25	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R201	07/11/2013			Bond Future	5.3739	107.0133	5.3172	107.0752	(1.056)	0.0000	0.0000	0
2013/03/25	R201	07/11/2013	4.79	Call	Bond Future	59.8900	0.0599	69.9300	0.0699	16.764	0	0	0
2013/03/25	R201	07/11/2013	4.79	Put	Bond Future	699.4000	0.6994	647.5400	0.6475	(7.415)	0	0	0
2013/03/25	R201	07/11/2013	4.80	Call	Bond Future	61.7600	0.0618	72.0500	0.0721	16.661	0	0	0

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2013/03/25	R201	07/11/2013	4.80	Put	Bond Future	690.2700	0.6903	638.6600	0.6387	(7.477)	0	0	0
2013/03/25	R201	07/11/2013	4.81	Call	Bond Future	63.6700	0.0637	74.2200	0.0742	16.570	0	0	0
2013/03/25	R201	07/11/2013	4.81	Put	Bond Future	681.1800	0.6812	629.8300	0.6298	(7.538)	0	0	0
2013/03/25	R202	02/05/2013			Bond Future	219.1860	219.1860	219.1816	219.1816	(0.002)	0.0000	0.0000	49,417
2013/03/25	R202	02/05/2013	211.04	Call	Bond Future	8,145.9900	8.1460	8,141.5900	8.1416	(0.054)	0	0	0
2013/03/25	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R202	02/05/2013	211.05	Call	Bond Future	8,135.9900	8.1360	8,131.5900	8.1316	(0.054)	0	0	0
2013/03/25	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R202	02/05/2013	211.06	Call	Bond Future	8,125.9900	8.1260	8,121.5900	8.1216	(0.054)	0	0	0
2013/03/25	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R203	02/05/2013			Bond Future	5.9980	109.6975	5.9717	109.8019	(0.437)	0.0000	0.0000	10,718
2013/03/25	R203	02/05/2013	5.89	Call	Bond Future	378.0400	0.3780	398.9700	0.3990	5.536	0	0	0
2013/03/25	R203	02/05/2013	5.89	Put	Bond Future	808.6900	0.8087	725.1800	0.7252	(10.327)	0	0	0
2013/03/25	R203	02/05/2013	5.90	Call	Bond Future	393.6700	0.3937	415.6100	0.4156	5.573	0	0	0
2013/03/25	R203	02/05/2013	5.90	Put	Bond Future	784.3400	0.7843	701.8400	0.7018	(10.518)	0	0	0
2013/03/25	R203	02/05/2013	5.91	Call	Bond Future	409.7300	0.4097	432.6900	0.4327	5.604	0	0	0
2013/03/25	R203	02/05/2013	5.91	Put	Bond Future	760.4400	0.7604	678.9600	0.6790	(10.715)	0	0	0
2013/03/25	R203	01/08/2013			Bond Future	6.0458	111.1320	6.0177	111.2380	(0.465)	0.0000	0.0000	0
2013/03/25	R203	01/08/2013	109.11	Call	Bond Future	97,918.8300	97.9188	98,024.7900	98.0248	0.108	0	0	0
2013/03/25	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R203	07/11/2013			Bond Future	6.1047	108.5540	6.0742	108.6615	(0.499)	0.0000	0.0000	0
2013/03/25	R203	07/11/2013	6.01	Call	Bond Future	1,080.0200	1.0800	1,122.4000	1.1224	3.924	0	0	0
2013/03/25	R203	07/11/2013	6.01	Put	Bond Future	1,414.6000	1.4146	1,349.5200	1.3495	(4.601)	0	0	0
2013/03/25	R203	07/11/2013	571.00	Call	Bond Future	106,324.4900	106.3245	106,431.9500	106.4319	0.101	0	0	0
2013/03/25	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R203	07/11/2013	5.71	Call	Bond Future	659.8400	0.6598	688.6300	0.6886	4.363	0	0	15
2013/03/25	R203	07/11/2013	5.71	Put	Bond Future	2,063.0300	2.0630	1,984.3600	1.9844	(3.813)	0	0	0
2013/03/25	R203	07/11/2013	5.99	Call	Bond Future	1,047.3400	1.0473	1,088.7600	1.0888	3.955	0	0	0
2013/03/25	R203	07/11/2013	5.99	Put	Bond Future	1,452.7600	1.4528	1,386.7200	1.3867	(4.546)	0	0	0
2013/03/25	R203	07/11/2013	6.00	Call	Bond Future	1,063.4300	1.0634	1,105.3300	1.1053	3.940	0	0	0
2013/03/25	R203	07/11/2013	6.00	Put	Bond Future	1,433.4200	1.4334	1,367.8600	1.3679	(4.574)	0	0	0
2013/03/25	R204	02/05/2013			Bond Future	6.2619	111.1325	6.2357	111.2614	(0.419)	0.0000	0.0000	5,262
2013/03/25	R204	02/05/2013	6.29	Call	Bond Future	838.5800	0.8386	880.4800	0.8805	4.997	0	0	0
2013/03/25	R204	02/05/2013	6.29	Put	Bond Future	700.8200	0.7008	613.8800	0.6139	(12.405)	0	0	0
2013/03/25	R204	02/05/2013	6.30	Call	Bond Future	864.8600	0.8649	908.1600	0.9082	5.007	0	0	0
2013/03/25	R204	02/05/2013	6.30	Put	Bond Future	678.0900	0.6781	592.5500	0.5926	(12.615)	0	0	0
2013/03/25	R204	02/05/2013	6.31	Call	Bond Future	891.6200	0.8916	936.3400	0.9363	5.016	0	0	0
2013/03/25	R204	02/05/2013	6.31	Put	Bond Future	655.8700	0.6559	571.7500	0.5717	(12.826)	0	0	0
2013/03/25	R204	01/08/2013			Bond Future	6.3178	108.5596	6.2901	108.6902	(0.439)	0.0000	0.0000	0
2013/03/25	R204	01/08/2013	110.75	Call	Bond Future	99,676.1000	99.6761	99,806.7400	99.8067	0.131	0	0	0
2013/03/25	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R204	07/11/2013			Bond Future	6.3798	110.1047	6.3502	110.2372	(0.463)	0.0000	0.0000	0
2013/03/25	R204	07/11/2013	7.00	Call	Bond Future	3,487.2200	3.4872	3,575.6500	3.5756	2.536	0	0	0
2013/03/25	R204	07/11/2013	7.00	Put	Bond Future	750.7900	0.7508	706.7100	0.7067	(5.871)	0	0	1,270
2013/03/25	R204	07/11/2013	6.29	Call	Bond Future	1,556.0800	1.5561	1,607.9000	1.6079	3.330	0	0	0

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2013/03/25	R204	07/11/2013	6.29	Put	Bond Future	1,959.3800	1.9594	1,878.6900	1.8787	(4.118)	0	0	0
2013/03/25	R204	07/11/2013	6.30	Call	Bond Future	1,577.7200	1.5777	1,630.0700	1.6301	3.318	0	0	0
2013/03/25	R204	07/11/2013	6.30	Put	Bond Future	1,936.0000	1.9360	1,855.8400	1.8558	(4.140)	0	0	0
2013/03/25	R204	07/11/2013	6.31	Call	Bond Future	1,599.5400	1.5995	1,652.4200	1.6524	3.306	0	0	0
2013/03/25	R204	07/11/2013	6.31	Put	Bond Future	1,912.8200	1.9128	1,833.1900	1.8332	(4.163)	0	0	0
2013/03/25	R206	02/05/2013			Bond Future	5.3828	103.7253	5.3415	103.7534	(0.768)	0.0000	0.0000	23
2013/03/25	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R206	02/05/2013	3.39	Put	Bond Future	1,369.8500	1.3699	1,341.7600	1.3418	(2.051)	0	0	0
2013/03/25	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R206	02/05/2013	3.40	Put	Bond Future	1,362.9000	1.3629	1,334.8100	1.3348	(2.061)	0	0	0
2013/03/25	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R206	02/05/2013	3.41	Put	Bond Future	1,355.9500	1.3559	1,327.8600	1.3279	(2.072)	0	0	0
2013/03/25	R206	01/08/2013			Bond Future	5.4036	101.3200	5.3384	101.3486	(1.205)	0.0000	0.0000	0
2013/03/25	R206	01/08/2013	103.94	Call	Bond Future	30,321.9300	30.3219	30,350.5400	30.3505	0.094	0	0	0
2013/03/25	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R206	07/11/2013			Bond Future	5.4828	102.7621	5.3202	102.7911	(2.965)	0.0000	0.0000	0
2013/03/25	R206	07/11/2013	4.29	Call	Bond Future	0.8800	0.0009	1.7200	0.0017	95.455	0	0	0
2013/03/25	R206	07/11/2013	4.29	Put	Bond Future	214.2000	0.2142	186.0200	0.1860	(13.156)	0	0	0
2013/03/25	R206	07/11/2013	4.30	Call	Bond Future	0.9200	0.0009	1.7900	0.0018	94.565	0	0	0
2013/03/25	R206	07/11/2013	4.30	Put	Bond Future	212.4400	0.2124	184.2900	0.1843	(13.251)	0	0	0
2013/03/25	R206	07/11/2013	4.31	Call	Bond Future	0.9600	0.0010	1.8700	0.0019	94.792	0	0	0
2013/03/25	R206	07/11/2013	4.31	Put	Bond Future	210.6900	0.2107	182.5800	0.1826	(13.342)	0	0	0
2013/03/25	R207	02/05/2013			Bond Future	6.4834	106.3378	6.4675	106.4256	(0.246)	0.0000	0.0000	7,774
2013/03/25	R207	02/05/2013	6.44	Call	Bond Future	790.5400	0.7905	798.1000	0.7981	0.956	0	0	0
2013/03/25	R207	02/05/2013	6.44	Put	Bond Future	1,029.4700	1.0295	949.2900	0.9493	(7.788)	0	0	0
2013/03/25	R207	02/05/2013	6.45	Call	Bond Future	816.0900	0.8161	824.4500	0.8244	1.024	0	0	0
2013/03/25	R207	02/05/2013	6.45	Put	Bond Future	999.9300	0.9999	920.5500	0.9206	(7.939)	0	0	0
2013/03/25	R207	02/05/2013	6.46	Call	Bond Future	842.1500	0.8422	851.3400	0.8513	1.091	0	0	0
2013/03/25	R207	02/05/2013	6.46	Put	Bond Future	970.9400	0.9709	892.3900	0.8924	(8.090)	0	0	0
2013/03/25	R207	01/08/2013			Bond Future	6.5435	104.0921	6.5267	104.1812	(0.257)	0.0000	0.0000	0
2013/03/25	R207	01/08/2013	106.18	Call	Bond Future	96,520.8900	96.5209	96,609.9900	96.6100	0.092	0	0	0
2013/03/25	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R207	07/11/2013			Bond Future	6.6059	105.5735	6.5882	105.6639	(0.268)	0.0000	0.0000	0
2013/03/25	R207	07/11/2013	6.69	Call	Bond Future	2,385.3600	2.3854	2,420.5100	2.4205	1.474	0	0	0
2013/03/25	R207	07/11/2013	6.69	Put	Bond Future	1,957.1700	1.9572	1,901.9500	1.9019	(2.821)	0	0	0
2013/03/25	R207	07/11/2013	6.70	Call	Bond Future	2,413.2400	2.4132	2,448.7300	2.4487	1.471	0	0	0
2013/03/25	R207	07/11/2013	6.70	Put	Bond Future	1,934.2900	1.9343	1,879.4100	1.8794	(2.837)	0	0	0
2013/03/25	R207	07/11/2013	6.71	Call	Bond Future	2,441.2800	2.4413	2,477.1100	2.4771	1.468	0	0	0
2013/03/25	R207	07/11/2013	6.71	Put	Bond Future	1,911.6100	1.9116	1,857.0700	1.8571	(2.853)	0	0	0
2013/03/25	R208	02/05/2013			Bond Future	6.6105	101.5213	6.5946	101.6183	(0.240)	0.0000	0.0000	17,339
2013/03/25	R208	02/05/2013	6.64	Call	Bond Future	1,113.7500	1.1138	1,128.3100	1.1283	1.307	0	0	0
2013/03/25	R208	02/05/2013	6.64	Put	Bond Future	933.7000	0.9337	851.2900	0.8513	(8.826)	0	0	0
2013/03/25	R208	02/05/2013	6.65	Call	Bond Future	1,146.4600	1.1465	1,162.0400	1.1620	1.359	0	0	0
2013/03/25	R208	02/05/2013	6.65	Put	Bond Future	905.4600	0.9055	824.0700	0.8241	(8.989)	0	0	0
2013/03/25	R208	02/05/2013	6.66	Call	Bond Future	1,179.7000	1.1797	1,196.3200	1.1963	1.409	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
2013/03/25	R208	02/05/2013	6.66	Put	Bond Future	877.8100	0.8778	797.4600	0.7975	(9.153)	0	0	0
2013/03/25	R208	01/08/2013			Bond Future	6.6655	102.8490	6.6489	102.9474	(0.249)	0.0000	0.0000	0
2013/03/25	R208	01/08/2013	101.40	Call	Bond Future	93,804.5200	93.8045	93,902.9700	93.9030	0.105	0	0	0
2013/03/25	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R208	07/11/2013			Bond Future	6.7275	100.9167	6.7101	101.0165	(0.258)	0.0000	0.0000	0
2013/03/25	R208	07/11/2013	7.50	Call	Bond Future	5,264.7300	5.2647	5,327.9600	5.3280	1.201	0	0	0
2013/03/25	R208	07/11/2013	7.50	Put	Bond Future	941.3000	0.9413	904.7100	0.9047	(3.887)	0	0	1,520
2013/03/25	R208	07/11/2013	6.79	Call	Bond Future	2,682.8800	2.6829	2,720.3000	2.7203	1.395	0	0	0
2013/03/25	R208	07/11/2013	6.79	Put	Bond Future	2,324.1900	2.3242	2,261.7900	2.2618	(2.685)	0	0	0
2013/03/25	R208	07/11/2013	6.80	Call	Bond Future	2,713.4600	2.7135	2,751.2600	2.7513	1.393	0	0	0
2013/03/25	R208	07/11/2013	6.80	Put	Bond Future	2,297.5400	2.2975	2,235.5200	2.2355	(2.699)	0	0	0
2013/03/25	R208	07/11/2013	6.81	Call	Bond Future	2,744.2300	2.7442	2,782.4000	2.7824	1.391	0	0	0
2013/03/25	R208	07/11/2013	6.81	Put	Bond Future	2,271.1300	2.2711	2,209.4800	2.2095	(2.715)	0	0	0
2013/03/25	R209	02/05/2013			Bond Future	8.3267	79.5322	8.3260	79.5387	(0.009)	0.0000	0.0000	9,195
2013/03/25	R209	02/05/2013	7.99	Call	Bond Future	691.2600	0.6913	639.5800	0.6396	(7.476)	0	0	0
2013/03/25	R209	02/05/2013	7.99	Put	Bond Future	3,625.1800	3.6252	3,566.9800	3.5670	(1.605)	0	0	0
2013/03/25	R209	02/05/2013	8.00	Call	Bond Future	714.0600	0.7141	661.7300	0.6617	(7.329)	0	0	0
2013/03/25	R209	02/05/2013	8.00	Put	Bond Future	3,558.4500	3.5585	3,499.6000	3.4996	(1.654)	0	0	0
2013/03/25	R209	02/05/2013	8.01	Call	Bond Future	737.4900	0.7375	684.5100	0.6845	(7.184)	0	0	0
2013/03/25	R209	02/05/2013	8.01	Put	Bond Future	3,492.5000	3.4925	3,433.0000	3.4330	(1.704)	0	0	0
2013/03/25	R209	01/08/2013			Bond Future	8.3969	80.5724	8.3961	80.5790	(0.010)	0.0000	0.0000	0
2013/03/25	R209	01/08/2013	79.36	Call	Bond Future	70,623.2500	70.6232	70,629.9300	70.6299	0.009	0	0	0
2013/03/25	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R209	07/11/2013			Bond Future	8.4743	78.5746	8.4735	78.5813	(0.010)	0.0000	0.0000	0
2013/03/25	R209	07/11/2013	9.50	Call	Bond Future	9,482.6800	9.4827	9,464.1300	9.4641	(0.196)	0	0	0
2013/03/25	R209	07/11/2013	9.50	Put	Bond Future	1,708.2500	1.7082	1,682.9600	1.6830	(1.480)	0	0	980
2013/03/25	R209	07/11/2013	8.79	Call	Bond Future	5,995.2000	5.9952	5,969.9000	5.9699	(0.422)	0	0	0
2013/03/25	R209	07/11/2013	8.79	Put	Bond Future	3,464.1700	3.4642	3,432.1300	3.4321	(0.925)	0	0	0
2013/03/25	R209	07/11/2013	8.80	Call	Bond Future	6,040.4600	6.0405	6,015.2200	6.0152	(0.418)	0	0	0
2013/03/25	R209	07/11/2013	8.80	Put	Bond Future	3,431.3500	3.4313	3,399.3700	3.3994	(0.932)	0	0	0
2013/03/25	R209	07/11/2013	8.81	Call	Bond Future	6,085.8600	6.0859	6,060.6900	6.0607	(0.414)	0	0	0
2013/03/25	R209	07/11/2013	8.81	Put	Bond Future	3,398.7900	3.3988	3,366.8800	3.3669	(0.939)	0	0	0
2013/03/25	R210	02/05/2013			Bond Future	164.1933	164.1933	164.1890	164.1890	(0.003)	0.0000	0.0000	1,244
2013/03/25	R210	02/05/2013	161.14	Call	Bond Future	3,053.3300	3.0533	3,049.0100	3.0490	(0.141)	0	0	0
2013/03/25	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R210	02/05/2013	161.15	Call	Bond Future	3,043.3300	3.0433	3,039.0100	3.0390	(0.142)	0	0	0
2013/03/25	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R210	02/05/2013	161.16	Call	Bond Future	3,033.3300	3.0333	3,029.0100	3.0290	(0.142)	0	0	0
2013/03/25	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R211	02/05/2013			Bond Future	129.2441	129.2441	129.2337	129.2337	(0.008)	0.0000	0.0000	529
2013/03/25	R211	02/05/2013	125.69	Call	Bond Future	3,554.1100	3.5541	3,543.6700	3.5437	(0.294)	0	0	0
2013/03/25	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R211	02/05/2013	125.70	Call	Bond Future	3,544.1100	3.5441	3,533.6700	3.5337	(0.295)	0	0	0
2013/03/25	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R211	02/05/2013	125.71	Call	Bond Future	3,534.1100	3.5341	3,523.6700	3.5237	(0.295)	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
2013/03/25	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R212	02/05/2013			Bond Future	136.8670	136.8670	136.8602	136.8602	(0.005)	0.0000	0.0000	20,170
2013/03/25	R212	02/05/2013	131.09	Call	Bond Future	5,777.0400	5.7770	5,770.1800	5.7702	(0.119)	0	0	0
2013/03/25	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R212	02/05/2013	131.10	Call	Bond Future	5,767.0400	5.7670	5,760.1800	5.7602	(0.119)	0	0	0
2013/03/25	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R212	02/05/2013	131.11	Call	Bond Future	5,757.0400	5.7570	5,750.1800	5.7502	(0.119)	0	0	0
2013/03/25	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R213	02/05/2013			Bond Future	8.0671	91.2829	8.0663	91.2895	(0.009)	0.0000	0.0000	9,267
2013/03/25	R213	02/05/2013	7.84	Call	Bond Future	974.7900	0.9748	916.3300	0.9163	(5.997)	0	0	0
2013/03/25	R213	02/05/2013	7.84	Put	Bond Future	2,977.9100	2.9779	2,912.8500	2.9129	(2.185)	0	0	0
2013/03/25	R213	02/05/2013	7.85	Call	Bond Future	1,004.2100	1.0042	945.2700	0.9453	(5.869)	0	0	0
2013/03/25	R213	02/05/2013	7.85	Put	Bond Future	2,917.7600	2.9178	2,852.2200	2.8522	(2.246)	0	0	0
2013/03/25	R213	02/05/2013	7.86	Call	Bond Future	1,034.2300	1.0342	974.8400	0.9748	(5.742)	0	0	0
2013/03/25	R213	02/05/2013	7.86	Put	Bond Future	2,858.3300	2.8583	2,792.3400	2.7923	(2.309)	0	0	0
2013/03/25	R213	01/08/2013			Bond Future	8.1379	92.4767	8.1371	92.4836	(0.010)	0.0000	0.0000	0
2013/03/25	R213	01/08/2013	91.25	Call	Bond Future	81,861.7100	81.8617	81,868.5500	81.8685	0.008	0	0	0
2013/03/25	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R213	07/11/2013			Bond Future	8.2177	90.2558	8.2169	90.2627	(0.010)	0.0000	0.0000	0
2013/03/25	R213	07/11/2013	8.59	Call	Bond Future	6,247.1000	6.2471	6,222.7000	6.2227	(0.391)	0	0	0
2013/03/25	R213	07/11/2013	8.59	Put	Bond Future	3,195.9700	3.1960	3,164.6800	3.1647	(0.979)	0	0	0
2013/03/25	R213	07/11/2013	8.60	Call	Bond Future	6,295.4300	6.2954	6,271.1000	6.2711	(0.386)	0	0	0
2013/03/25	R213	07/11/2013	8.60	Put	Bond Future	3,164.4400	3.1644	3,133.2200	3.1332	(0.987)	0	0	0
2013/03/25	R213	07/11/2013	8.61	Call	Bond Future	6,343.9100	6.3439	6,319.6500	6.3197	(0.382)	0	0	0
2013/03/25	R213	07/11/2013	8.61	Put	Bond Future	3,133.1800	3.1332	3,102.0300	3.1020	(0.994)	0	0	0
2013/03/25	R214	02/05/2013			Bond Future	8.3554	81.2579	8.3547	81.2643	(0.009)	0.0000	0.0000	2,034
2013/03/25	R214	02/05/2013	84.31	Call	Bond Future	72,478.2500	72.4782	72,484.7100	72.4847	0.009	0	0	0
2013/03/25	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/25	R214	01/08/2013			Bond Future	8.4227	82.3206	8.4220	82.3273	(0.009)	0.0000	0.0000	0
2013/03/25	R214	01/08/2013	84.31	Call	Bond Future	71,872.6800	71.8727	71,879.4000	71.8794	0.009	0	0	0
2013/03/25	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													240339