



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/02/2013 to 14/02/2013

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
2013/02/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	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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2013/02/14	2025	02/05/2013			Bond Future	114.0972	114.0972	114.0948	114.0948	(0.002)	0.0000	0.0000	0
2013/02/14	2025	02/05/2013	113.41	Call	Bond Future	683.5000	0.6835	681.1100	0.6811	(0.350)	0	0	0
2013/02/14	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	2038	02/05/2013			Bond Future	112.5474	112.5474	112.9822	112.9822	0.386	0.0000	0.0000	0
2013/02/14	2038	02/05/2013	111.60	Call	Bond Future	942.8700	0.9429	1,377.7400	1.3777	46.122	0	0	0
2013/02/14	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	2050	02/05/2013			Bond Future	119.6629	119.6629	120.2715	120.2715	0.509	0.0000	0.0000	122
2013/02/14	2050	02/05/2013	117.60	Call	Bond Future	2,065.1000	2.0651	2,673.6500	2.6737	29.468	0	0	0
2013/02/14	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	AL7T	02/05/2013			Index Future	495.7440	495.7440	494.3930	494.3930	(0.273)	0.0000	0.0000	12
2013/02/14	AL7T	01/08/2013			Index Future	502.2550	502.2550	500.8880	500.8880	(0.272)	0.0000	0.0000	0
2013/02/14	AL7T	07/11/2013			Index Future	509.3780	509.3780	507.9920	507.9920	(0.272)	0.0000	0.0000	0
2013/02/14	ALBI	02/05/2013			Index Future	441.2530	441.2530	440.3980	440.3980	(0.194)	0.0000	0.0000	913
2013/02/14	ALBI	01/08/2013			Index Future	447.0480	447.0480	446.1830	446.1830	(0.193)	0.0000	0.0000	79
2013/02/14	ALBI	07/11/2013			Index Future	453.3890	453.3890	452.5120	452.5120	(0.193)	0.0000	0.0000	85
2013/02/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	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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2013/02/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/14	EL28	02/05/2013			Bond Future	113.6635	113.6635	113.9538	113.9538	0.255	0.0000	0.0000	0
2013/02/14	EL28	02/05/2013	113.32	Call	Bond Future	347.3700	0.3474	637.6100	0.6376	83.554	0	0	0
2013/02/14	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	ES33	02/05/2013			Bond Future	8.8104	88.7614	8.8300	88.5958	0.222	0.0000	0.0000	3,363
2013/02/14	ES33	02/05/2013	91.02	Call	Bond Future	79,581.1600	79.5812	79,415.5900	79.4156	(0.208)	0	0	0
2013/02/14	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	ES33	01/08/2013			Bond Future	8.8993	89.9271	8.9194	89.7598	0.225	0.0000	0.0000	0
2013/02/14	ES33	01/08/2013	9.00	Call	Bond Future	834.8600	0.8349	667.5500	0.6675	(20.040)	0	0	0
2013/02/14	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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2013/02/14	ES33	01/08/2013	91.02	Call	Bond Future	78,875.7300	78.8757	78,708.4200	78.7084	(0.212)	0	0	0
2013/02/14	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GOVI	02/05/2013			GOVI	441.1330	441.1330	440.3220	440.3220	(0.184)	0.0000	0.0000	97
2013/02/14	GOVI	02/05/2013	432.99	Call	GOVI	81,430.0000	8.1430	73,320.0000	7.3320	(9.959)	0	0	0
2013/02/14	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GOVI	02/05/2013	433.00	Call	GOVI	81,330.0000	8.1330	73,220.0000	7.3220	(9.972)	0	0	0
2013/02/14	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GOVI	02/05/2013	433.01	Call	GOVI	81,230.0000	8.1230	73,120.0000	7.3120	(9.984)	0	0	0
2013/02/14	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GOVI	01/08/2013			GOVI	446.9260	446.9260	446.1060	446.1060	(0.183)	0.0000	0.0000	280
2013/02/14	GOVI	01/08/2013	445.99	Call	GOVI	9,360.0000	0.9360	1,160.0000	0.1160	(87.607)	0	0	0
2013/02/14	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GOVI	01/08/2013	446.00	Call	GOVI	9,260.0000	0.9260	1,060.0000	0.1060	(88.553)	0	0	0
2013/02/14	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GOVI	01/08/2013	446.01	Call	GOVI	9,160.0000	0.9160	960.0000	0.0960	(89.520)	0	0	0
2013/02/14	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GOVI	07/11/2013			GOVI	453.2650	453.2650	452.4340	452.4340	(0.183)	0.0000	0.0000	0
2013/02/14	GOVI	07/11/2013	445.99	Call	GOVI	72,750.0000	7.2750	64,440.0000	6.4440	(11.423)	0	0	0
2013/02/14	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GOVI	07/11/2013	446.00	Call	GOVI	72,650.0000	7.2650	64,340.0000	6.4340	(11.438)	0	0	0
2013/02/14	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GOVI	07/11/2013	446.01	Call	GOVI	72,550.0000	7.2550	64,240.0000	6.4240	(11.454)	0	0	0
2013/02/14	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/14	IGOV	02/05/2013			Index Future	200.6990	200.6990	201.3650	201.3650	0.332	0.0000	0.0000	459
2013/02/14	IGOV	01/08/2013			Index Future	203.3600	203.3600	204.0350	204.0350	0.332	0.0000	0.0000	147
2013/02/14	IGOV	07/11/2013			Index Future	206.2700	206.2700	206.9550	206.9550	0.332	0.0000	0.0000	7
2013/02/14	ILBI	02/05/2013			Index Future	543.5140	543.5140	543.2650	543.2650	(0.046)	0.0000	0.0000	183
2013/02/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/14	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2013/02/14	JBAF	20/03/2013			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	1,000

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2013/02/14	JBAF	17/04/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	0
2013/02/14	JBAF	15/05/2013			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	0
2013/02/14	JBAF	19/06/2013			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	500
2013/02/14	JBAF	17/07/2013			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	0
2013/02/14	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	2,200
2013/02/14	JBAF	18/12/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	2,000
2013/02/14	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	400
2013/02/14	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.2900	94.7100	0.000	0.0000	0.0000	800
2013/02/14	JBAF	17/09/2014			Jibar Tradeable Future	5.4300	94.5700	5.4400	94.5600	0.184	0.0000	0.0000	0
2013/02/14	JBAF	17/12/2014			Jibar Tradeable Future	5.5800	94.4200	5.6000	94.4000	0.358	0.0000	0.0000	0
2013/02/14	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/14	R023	02/05/2013			Bond Future	6.7787	108.2975	6.8297	107.9214	0.752	0.0000	0.0000	3,490
2013/02/14	R023	02/05/2013	7.04	Call	Bond Future	1,909.7100	1.9097	1,533.6100	1.5336	(19.694)	0	0	0
2013/02/14	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R023	02/05/2013	7.05	Call	Bond Future	1,981.9300	1.9819	1,605.8300	1.6058	(18.976)	0	0	0
2013/02/14	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R023	02/05/2013	7.06	Call	Bond Future	2,054.0900	2.0541	1,677.9900	1.6780	(18.310)	0	0	0
2013/02/14	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R023	01/08/2013			Bond Future	6.8309	109.7198	6.8838	109.3392	0.773	0.0000	0.0000	0
2013/02/14	R023	01/08/2013	7.29	Call	Bond Future	3,249.9600	3.2500	2,869.4200	2.8694	(11.709)	0	0	0
2013/02/14	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R023	01/08/2013	7.30	Call	Bond Future	3,319.3300	3.3193	2,938.7900	2.9388	(11.464)	0	0	0
2013/02/14	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R023	01/08/2013	7.31	Call	Bond Future	3,388.6400	3.3886	3,008.1000	3.0081	(11.230)	0	0	0
2013/02/14	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R157	02/05/2013			Bond Future	5.3309	119.7902	5.3585	119.7232	0.517	0.0000	0.0000	19,451
2013/02/14	R157	02/05/2013	5.34	Call	Bond Future	394.1600	0.3942	358.4100	0.3584	(9.070)	0	0	0
2013/02/14	R157	02/05/2013	5.34	Put	Bond Future	372.1100	0.3721	403.3800	0.4034	8.403	0	0	0
2013/02/14	R157	02/05/2013	5.35	Call	Bond Future	407.0800	0.4071	370.6400	0.3706	(8.952)	0	0	0
2013/02/14	R157	02/05/2013	5.35	Put	Bond Future	360.6900	0.3607	391.2700	0.3913	8.478	0	0	0
2013/02/14	R157	02/05/2013	5.36	Call	Bond Future	420.2400	0.4202	383.1200	0.3831	(8.833)	0	0	0
2013/02/14	R157	02/05/2013	5.36	Put	Bond Future	349.5200	0.3495	379.4200	0.3794	8.555	0	0	0
2013/02/14	R157	01/08/2013			Bond Future	5.3288	121.3634	5.3599	121.2960	0.582	0.0000	0.0000	0
2013/02/14	R157	01/08/2013	116.11	Call	Bond Future	91,907.7900	91.9078	91,840.3500	91.8403	(0.073)	0	0	0
2013/02/14	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R157	07/11/2013			Bond Future	5.3328	116.2774	5.3689	116.2091	0.677	0.0000	0.0000	0
2013/02/14	R157	07/11/2013	5.59	Call	Bond Future	868.3600	0.8684	824.8400	0.8248	(5.012)	0	0	0
2013/02/14	R157	07/11/2013	5.59	Put	Bond Future	382.7700	0.3828	407.5500	0.4076	6.474	0	0	0
2013/02/14	R157	07/11/2013	5.60	Call	Bond Future	880.5500	0.8806	836.7100	0.8367	(4.979)	0	0	0
2013/02/14	R157	07/11/2013	5.60	Put	Bond Future	376.1400	0.3761	400.6000	0.4006	6.503	0	0	0
2013/02/14	R157	07/11/2013	5.61	Call	Bond Future	892.8300	0.8928	848.6700	0.8487	(4.946)	0	0	0
2013/02/14	R157	07/11/2013	5.61	Put	Bond Future	369.6000	0.3696	393.7400	0.3937	6.531	0	0	0
2013/02/14	R186	02/05/2013			Bond Future	7.3350	130.9117	7.3755	130.5047	0.552	0.0000	0.0000	68,926
2013/02/14	R186	02/05/2013	6.75	Call	Bond Future	722.4200	0.7224	634.3200	0.6343	(12.195)	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
2013/02/14	R186	02/05/2013	6.75	Put	Bond Future	6,814.3100	6.8143	7,133.1800	7.1332	4.679	0	0	0
2013/02/14	R186	02/05/2013	7.39	Call	Bond Future	3,028.5800	3.0286	2,795.0000	2.7950	(7.713)	0	0	0
2013/02/14	R186	02/05/2013	7.39	Put	Bond Future	2,476.1300	2.4761	2,649.5200	2.6495	7.002	0	0	0
2013/02/14	R186	02/05/2013	7.40	Call	Bond Future	3,081.8100	3.0818	2,845.8700	2.8459	(7.656)	0	0	0
2013/02/14	R186	02/05/2013	7.40	Put	Bond Future	2,429.2400	2.4292	2,600.2700	2.6003	7.040	0	0	150
2013/02/14	R186	02/05/2013	7.41	Call	Bond Future	3,135.5500	3.1356	2,897.2700	2.8973	(7.599)	0	0	0
2013/02/14	R186	02/05/2013	7.41	Put	Bond Future	2,382.9700	2.3830	2,551.6600	2.5517	7.079	0	0	0
2013/02/14	R186	02/05/2013	7.75	Call	Bond Future	5,261.3100	5.2613	4,951.8800	4.9519	(5.881)	0	0	0
2013/02/14	R186	02/05/2013	7.75	Put	Bond Future	1,173.1700	1.1732	1,270.7100	1.2707	8.314	0	0	100
2013/02/14	R186	01/08/2013			Bond Future	7.3996	127.3460	7.4414	126.9343	0.565	0.0000	0.0000	0
2013/02/14	R186	01/08/2013	7.25	Call	Bond Future	3,799.1000	3.7991	3,597.5000	3.5975	(5.307)	0	0	4,215
2013/02/14	R186	01/08/2013	7.25	Put	Bond Future	5,288.9900	5.2890	5,499.1400	5.4991	3.973	0	0	0
2013/02/14	R186	01/08/2013	128.26	Call	Bond Future	118,073.6400	118.0736	117,661.8900	117.6619	(0.349)	0	0	0
2013/02/14	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R186	07/11/2013			Bond Future	7.4714	129.1517	7.5147	128.7342	0.580	0.0000	0.0000	480
2013/02/14	R186	07/11/2013	8.15	Call	Bond Future	9,342.0700	9.3421	9,045.2500	9.0452	(3.177)	0	0	0
2013/02/14	R186	07/11/2013	8.15	Put	Bond Future	3,017.6300	3.0176	3,138.2800	3.1383	3.998	0	0	0
2013/02/14	R186	07/11/2013	8.16	Call	Bond Future	9,403.1200	9.4031	9,105.3900	9.1054	(3.166)	0	0	0
2013/02/14	R186	07/11/2013	8.16	Put	Bond Future	2,988.8600	2.9889	3,108.6000	3.1086	4.006	0	0	0
2013/02/14	R186	07/11/2013	8.75	Call	Bond Future	13,161.0400	13.1610	12,816.5600	12.8166	(2.617)	0	0	0
2013/02/14	R186	07/11/2013	8.75	Put	Bond Future	1,611.9200	1.6119	1,684.9100	1.6849	4.528	0	0	130
2013/02/14	R186	07/11/2013	8.14	Call	Bond Future	9,281.1500	9.2812	8,985.2600	8.9853	(3.188)	0	0	0
2013/02/14	R186	07/11/2013	8.14	Put	Bond Future	3,046.6300	3.0466	3,168.2100	3.1682	3.991	0	0	0
2013/02/14	R197	02/05/2013			Bond Future	289.2405	289.2405	289.9867	289.9867	0.258	0.0000	0.0000	2,633
2013/02/14	R197	02/05/2013	282.39	Call	Bond Future	6,850.5100	6.8505	7,596.6500	7.5966	10.892	0	0	0
2013/02/14	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R197	02/05/2013	282.40	Call	Bond Future	6,840.5100	6.8405	7,586.6500	7.5866	10.908	0	0	0
2013/02/14	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R197	02/05/2013	282.41	Call	Bond Future	6,830.5100	6.8305	7,576.6500	7.5766	10.924	0	0	0
2013/02/14	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R201	02/05/2013			Bond Future	5.1373	108.8425	5.1775	108.7782	0.784	0.0000	0.0000	4
2013/02/14	R201	02/05/2013	4.04	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2013/02/14	R201	02/05/2013	4.04	Put	Bond Future	1,773.1100	1.7731	1,837.4100	1.8374	3.626	0	0	0
2013/02/14	R201	02/05/2013	4.05	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2013/02/14	R201	02/05/2013	4.05	Put	Bond Future	1,756.7800	1.7568	1,821.0800	1.8211	3.660	0	0	0
2013/02/14	R201	02/05/2013	4.06	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2013/02/14	R201	02/05/2013	4.06	Put	Bond Future	1,740.4400	1.7404	1,804.7400	1.8047	3.694	0	0	0
2013/02/14	R201	01/08/2013			Bond Future	5.1054	105.8679	5.1532	105.8031	0.935	0.0000	0.0000	0
2013/02/14	R201	01/08/2013	107.45	Call	Bond Future	68,622.1800	68.6222	68,557.4200	68.5574	(0.094)	0	0	0
2013/02/14	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R201	07/11/2013			Bond Future	5.0485	107.3689	5.1084	107.3033	1.186	0.0000	0.0000	0
2013/02/14	R201	07/11/2013	4.79	Call	Bond Future	184.0600	0.1841	161.1900	0.1612	(12.425)	0	0	0
2013/02/14	R201	07/11/2013	4.79	Put	Bond Future	467.9000	0.4679	510.6200	0.5106	9.130	0	0	0
2013/02/14	R201	07/11/2013	4.80	Call	Bond Future	187.9800	0.1880	164.7600	0.1648	(12.352)	0	0	0
2013/02/14	R201	07/11/2013	4.80	Put	Bond Future	460.8200	0.4608	503.1900	0.5032	9.194	0	0	0
2013/02/14	R201	07/11/2013	4.81	Call	Bond Future	191.9600	0.1920	168.3900	0.1684	(12.279)	0	0	0

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2013/02/14	R201	07/11/2013	4.81	Put	Bond Future	453.8000	0.4538	495.8200	0.4958	9.260	0	0	0
2013/02/14	R202	02/05/2013			Bond Future	213.9873	213.9873	215.4908	215.4908	0.703	0.0000	0.0000	49,442
2013/02/14	R202	02/05/2013	211.04	Call	Bond Future	2,947.3300	2.9473	4,450.7900	4.4508	51.011	0	0	0
2013/02/14	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R202	02/05/2013	211.05	Call	Bond Future	2,937.3300	2.9373	4,440.7900	4.4408	51.185	0	0	0
2013/02/14	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R202	02/05/2013	211.06	Call	Bond Future	2,927.3300	2.9273	4,430.7900	4.4308	51.359	0	0	0
2013/02/14	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R203	02/05/2013			Bond Future	5.8148	110.4291	5.8409	110.3246	0.448	0.0000	0.0000	10,716
2013/02/14	R203	02/05/2013	5.89	Call	Bond Future	960.3900	0.9604	897.4900	0.8975	(6.549)	0	0	0
2013/02/14	R203	02/05/2013	5.89	Put	Bond Future	659.3500	0.6594	700.9500	0.7009	6.309	0	0	0
2013/02/14	R203	02/05/2013	5.90	Call	Bond Future	983.1800	0.9832	919.4700	0.9195	(6.480)	0	0	0
2013/02/14	R203	02/05/2013	5.90	Put	Bond Future	642.1600	0.6422	682.9500	0.6830	6.352	0	0	0
2013/02/14	R203	02/05/2013	5.91	Call	Bond Future	1,006.2700	1.0063	941.7500	0.9417	(6.412)	0	0	0
2013/02/14	R203	02/05/2013	5.91	Put	Bond Future	625.2900	0.6253	665.2700	0.6653	6.394	0	0	0
2013/02/14	R203	01/08/2013			Bond Future	5.8480	111.8794	5.8759	111.7740	0.475	0.0000	0.0000	0
2013/02/14	R203	01/08/2013	109.11	Call	Bond Future	98,666.1800	98.6662	98,560.7500	98.5608	(0.107)	0	0	0
2013/02/14	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R203	07/11/2013			Bond Future	5.8923	109.3062	5.9224	109.1993	0.510	0.0000	0.0000	0
2013/02/14	R203	07/11/2013	6.01	Call	Bond Future	1,585.7600	1.5858	1,524.5900	1.5246	(3.857)	0	0	0
2013/02/14	R203	07/11/2013	6.01	Put	Bond Future	1,168.1900	1.1682	1,213.8900	1.2139	3.912	0	0	0
2013/02/14	R203	07/11/2013	571.00	Call	Bond Future	107,076.6400	107.0766	106,969.7700	106.9698	(0.100)	0	0	0
2013/02/14	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R203	07/11/2013	5.71	Call	Bond Future	1,058.9000	1.0589	1,011.0800	1.0111	(4.516)	0	0	15
2013/02/14	R203	07/11/2013	5.71	Put	Bond Future	1,709.9400	1.7099	1,768.9900	1.7690	3.453	0	0	0
2013/02/14	R203	07/11/2013	5.99	Call	Bond Future	1,546.5300	1.5465	1,486.2300	1.4862	(3.899)	0	0	0
2013/02/14	R203	07/11/2013	5.99	Put	Bond Future	1,199.8000	1.1998	1,246.3700	1.2464	3.881	0	0	0
2013/02/14	R203	07/11/2013	6.00	Call	Bond Future	1,565.8900	1.5659	1,505.1600	1.5052	(3.878)	0	0	0
2013/02/14	R203	07/11/2013	6.00	Put	Bond Future	1,183.7300	1.1837	1,229.8700	1.2299	3.898	0	0	0
2013/02/14	R204	02/05/2013			Bond Future	6.0724	112.0678	6.0982	111.9401	0.424	0.0000	0.0000	6,807
2013/02/14	R204	02/05/2013	6.29	Call	Bond Future	1,738.7900	1.7388	1,649.6400	1.6496	(5.127)	0	0	0
2013/02/14	R204	02/05/2013	6.29	Put	Bond Future	665.7800	0.6658	704.3100	0.7043	5.787	0	0	0
2013/02/14	R204	02/05/2013	6.30	Call	Bond Future	1,771.0800	1.7711	1,681.1500	1.6812	(5.078)	0	0	0
2013/02/14	R204	02/05/2013	6.30	Put	Bond Future	649.0600	0.6491	686.8100	0.6868	5.816	0	0	0
2013/02/14	R204	02/05/2013	6.31	Call	Bond Future	1,803.6600	1.8037	1,712.9600	1.7130	(5.029)	0	0	0
2013/02/14	R204	02/05/2013	6.31	Put	Bond Future	632.6600	0.6327	669.6400	0.6696	5.845	0	0	0
2013/02/14	R204	01/08/2013			Bond Future	6.1162	109.5130	6.1434	109.3841	0.444	0.0000	0.0000	0
2013/02/14	R204	01/08/2013	110.75	Call	Bond Future	100,629.4600	100.6295	100,500.5500	100.5006	(0.128)	0	0	0
2013/02/14	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R204	07/11/2013			Bond Future	6.1665	111.0658	6.1954	110.9351	0.468	0.0000	0.0000	0
2013/02/14	R204	07/11/2013	7.00	Call	Bond Future	4,384.2200	4.3842	4,280.5700	4.2806	(2.364)	0	0	0
2013/02/14	R204	07/11/2013	7.00	Put	Bond Future	686.6700	0.6867	713.7000	0.7137	3.936	0	0	180
2013/02/14	R204	07/11/2013	6.29	Call	Bond Future	2,254.3700	2.2544	2,179.0100	2.1790	(3.343)	0	0	0
2013/02/14	R204	07/11/2013	6.29	Put	Bond Future	1,696.5500	1.6966	1,751.8700	1.7519	3.261	0	0	0
2013/02/14	R204	07/11/2013	6.30	Call	Bond Future	2,279.7200	2.2797	2,203.8900	2.2039	(3.326)	0	0	0

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2013/02/14	R204	07/11/2013	6.30	Put	Bond Future	1,676.8800	1.6769	1,731.7300	1.7317	3.271	0	0	0
2013/02/14	R204	07/11/2013	6.31	Call	Bond Future	2,305.2200	2.3052	2,228.9200	2.2289	(3.310)	0	0	0
2013/02/14	R204	07/11/2013	6.31	Put	Bond Future	1,657.3800	1.6574	1,711.7600	1.7118	3.281	0	0	0
2013/02/14	R206	02/05/2013			Bond Future	5.1307	103.8969	5.1906	103.8561	1.167	0.0000	0.0000	23
2013/02/14	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R206	02/05/2013	3.39	Put	Bond Future	1,198.2800	1.1983	1,239.0700	1.2391	3.404	0	0	0
2013/02/14	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R206	02/05/2013	3.40	Put	Bond Future	1,191.3300	1.1913	1,232.1200	1.2321	3.424	0	0	0
2013/02/14	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R206	02/05/2013	3.41	Put	Bond Future	1,184.3800	1.1844	1,225.1700	1.2252	3.444	0	0	0
2013/02/14	R206	01/08/2013			Bond Future	4.9957	101.4995	5.0886	101.4585	1.860	0.0000	0.0000	0
2013/02/14	R206	01/08/2013	103.94	Call	Bond Future	30,501.3800	30.5014	30,460.4400	30.4604	(0.134)	0	0	0
2013/02/14	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R206	07/11/2013			Bond Future	4.4953	102.9386	4.7269	102.8972	5.151	0.0000	0.0000	0
2013/02/14	R206	07/11/2013	4.29	Call	Bond Future	26.2900	0.0263	14.0200	0.0140	(46.672)	0	0	0
2013/02/14	R206	07/11/2013	4.29	Put	Bond Future	63.0700	0.0631	92.2600	0.0923	46.282	0	0	0
2013/02/14	R206	07/11/2013	4.30	Call	Bond Future	26.9500	0.0269	14.4400	0.0144	(46.419)	0	0	0
2013/02/14	R206	07/11/2013	4.30	Put	Bond Future	61.9300	0.0619	90.8800	0.0909	46.746	0	0	0
2013/02/14	R206	07/11/2013	4.31	Call	Bond Future	27.6200	0.0276	14.8600	0.0149	(46.198)	0	0	0
2013/02/14	R206	07/11/2013	4.31	Put	Bond Future	60.8100	0.0608	89.5100	0.0895	47.196	0	0	0
2013/02/14	R207	02/05/2013			Bond Future	6.3128	107.2803	6.3488	107.0810	0.569	0.0000	0.0000	5,051
2013/02/14	R207	02/05/2013	6.44	Call	Bond Future	1,713.8400	1.7138	1,590.2100	1.5902	(7.214)	0	0	0
2013/02/14	R207	02/05/2013	6.44	Put	Bond Future	1,010.2800	1.0103	1,085.9400	1.0859	7.489	0	0	0
2013/02/14	R207	02/05/2013	6.45	Call	Bond Future	1,746.5900	1.7466	1,621.7000	1.6217	(7.151)	0	0	0
2013/02/14	R207	02/05/2013	6.45	Put	Bond Future	987.9400	0.9879	1,062.3400	1.0623	7.531	0	0	0
2013/02/14	R207	02/05/2013	6.46	Call	Bond Future	1,779.6700	1.7797	1,653.5200	1.6535	(7.088)	0	0	0
2013/02/14	R207	02/05/2013	6.46	Put	Bond Future	965.9700	0.9660	1,039.1100	1.0391	7.572	0	0	0
2013/02/14	R207	01/08/2013			Bond Future	6.3634	105.0527	6.4010	104.8512	0.591	0.0000	0.0000	0
2013/02/14	R207	01/08/2013	106.18	Call	Bond Future	97,481.5400	97.4815	97,280.0000	97.2800	(0.207)	0	0	0
2013/02/14	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R207	07/11/2013			Bond Future	6.4171	106.5423	6.4568	106.3379	0.618	0.0000	0.0000	0
2013/02/14	R207	07/11/2013	6.69	Call	Bond Future	3,184.4900	3.1845	3,058.3500	3.0583	(3.961)	0	0	0
2013/02/14	R207	07/11/2013	6.69	Put	Bond Future	1,787.5800	1.7876	1,865.7500	1.8657	4.373	0	0	0
2013/02/14	R207	07/11/2013	6.70	Call	Bond Future	3,215.4100	3.2154	3,088.6200	3.0886	(3.943)	0	0	0
2013/02/14	R207	07/11/2013	6.70	Put	Bond Future	1,767.7400	1.7677	1,845.2600	1.8453	4.385	0	0	0
2013/02/14	R207	07/11/2013	6.71	Call	Bond Future	3,246.4600	3.2465	3,119.0200	3.1190	(3.926)	0	0	0
2013/02/14	R207	07/11/2013	6.71	Put	Bond Future	1,748.0700	1.7481	1,824.9400	1.8249	4.397	0	0	0
2013/02/14	R208	02/05/2013			Bond Future	6.4453	102.5367	6.4863	102.2840	0.635	0.0000	0.0000	15,418
2013/02/14	R208	02/05/2013	6.64	Call	Bond Future	2,182.2800	2.1823	2,016.6300	2.0166	(7.591)	0	0	0
2013/02/14	R208	02/05/2013	6.64	Put	Bond Future	986.8800	0.9869	1,073.9200	1.0739	8.820	0	0	0
2013/02/14	R208	02/05/2013	6.65	Call	Bond Future	2,220.7800	2.2208	2,053.6300	2.0536	(7.527)	0	0	0
2013/02/14	R208	02/05/2013	6.65	Put	Bond Future	964.4300	0.9644	1,049.9700	1.0500	8.869	0	0	0
2013/02/14	R208	02/05/2013	6.66	Call	Bond Future	2,259.6100	2.2596	2,090.9600	2.0910	(7.464)	0	0	0
2013/02/14	R208	02/05/2013	6.66	Put	Bond Future	942.3700	0.9424	1,026.4100	1.0264	8.918	0	0	0
2013/02/14	R208	01/08/2013			Bond Future	6.4924	103.8833	6.5350	103.6277	0.656	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
2013/02/14	R208	01/08/2013	101.40	Call	Bond Future	94,838.8200	94.8388	94,583.1900	94.5832	(0.270)	0	0	0
2013/02/14	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R208	07/11/2013			Bond Future	6.5471	101.9603	6.5917	101.7012	0.681	0.0000	0.0000	0
2013/02/14	R208	07/11/2013	7.50	Call	Bond Future	6,356.6700	6.3567	6,151.7900	6.1518	(3.223)	0	0	0
2013/02/14	R208	07/11/2013	7.50	Put	Bond Future	989.6200	0.9896	1,043.8900	1.0439	5.484	0	0	230
2013/02/14	R208	07/11/2013	6.79	Call	Bond Future	3,622.2600	3.6223	3,465.5600	3.4656	(4.326)	0	0	0
2013/02/14	R208	07/11/2013	6.79	Put	Bond Future	2,219.9500	2.2200	2,322.4000	2.3224	4.615	0	0	0
2013/02/14	R208	07/11/2013	6.80	Call	Bond Future	3,656.2800	3.6563	3,498.7900	3.4988	(4.307)	0	0	0
2013/02/14	R208	07/11/2013	6.80	Put	Bond Future	2,196.7400	2.1967	2,298.4000	2.2984	4.628	0	0	0
2013/02/14	R208	07/11/2013	6.81	Call	Bond Future	3,690.4500	3.6905	3,532.1700	3.5322	(4.289)	0	0	0
2013/02/14	R208	07/11/2013	6.81	Put	Bond Future	2,173.7300	2.1737	2,274.6000	2.2746	4.640	0	0	0
2013/02/14	R209	02/05/2013			Bond Future	8.2274	80.3809	8.2471	80.2113	0.240	0.0000	0.0000	8,814
2013/02/14	R209	02/05/2013	7.99	Call	Bond Future	1,625.9700	1.6260	1,546.0800	1.5461	(4.913)	0	0	0
2013/02/14	R209	02/05/2013	7.99	Put	Bond Future	3,711.2100	3.7112	3,800.9400	3.8009	2.418	0	0	0
2013/02/14	R209	02/05/2013	8.00	Call	Bond Future	1,658.8500	1.6588	1,577.9800	1.5780	(4.875)	0	0	0
2013/02/14	R209	02/05/2013	8.00	Put	Bond Future	3,654.5600	3.6546	3,743.3100	3.7433	2.428	0	0	0
2013/02/14	R209	02/05/2013	8.01	Call	Bond Future	1,692.1500	1.6922	1,610.3000	1.6103	(4.837)	0	0	0
2013/02/14	R209	02/05/2013	8.01	Put	Bond Future	3,598.4800	3.5985	3,686.2500	3.6863	2.439	0	0	0
2013/02/14	R209	01/08/2013			Bond Future	8.2943	81.4365	8.3146	81.2650	0.244	0.0000	0.0000	0
2013/02/14	R209	01/08/2013	79.36	Call	Bond Future	71,487.3600	71.4874	71,315.8700	71.3159	(0.240)	0	0	0
2013/02/14	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R209	07/11/2013			Bond Future	8.3692	79.4467	8.3900	79.2729	0.249	0.0000	0.0000	0
2013/02/14	R209	07/11/2013	9.50	Call	Bond Future	10,739.5200	10.7395	10,598.0600	10.5981	(1.317)	0	0	0
2013/02/14	R209	07/11/2013	9.50	Put	Bond Future	2,092.9300	2.0929	2,125.3200	2.1253	1.548	0	0	180
2013/02/14	R209	07/11/2013	8.79	Call	Bond Future	7,247.4500	7.2475	7,128.1100	7.1281	(1.647)	0	0	0
2013/02/14	R209	07/11/2013	8.79	Put	Bond Future	3,844.2600	3.8443	3,898.7700	3.8988	1.418	0	0	0
2013/02/14	R209	07/11/2013	8.80	Call	Bond Future	7,293.7600	7.2938	7,174.0500	7.1740	(1.641)	0	0	0
2013/02/14	R209	07/11/2013	8.80	Put	Bond Future	3,812.4900	3.8125	3,866.6300	3.8666	1.420	0	0	0
2013/02/14	R209	07/11/2013	8.81	Call	Bond Future	7,340.1700	7.3402	7,220.0900	7.2201	(1.636)	0	0	0
2013/02/14	R209	07/11/2013	8.81	Put	Bond Future	3,780.9400	3.7809	3,834.7100	3.8347	1.422	0	0	0
2013/02/14	R210	02/05/2013			Bond Future	164.2762	164.2762	164.3789	164.3789	0.062	0.0000	0.0000	1,244
2013/02/14	R210	02/05/2013	161.14	Call	Bond Future	3,136.2200	3.1362	3,238.8800	3.2389	3.273	0	0	0
2013/02/14	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R210	02/05/2013	161.15	Call	Bond Future	3,126.2200	3.1262	3,228.8800	3.2289	3.284	0	0	0
2013/02/14	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R210	02/05/2013	161.16	Call	Bond Future	3,116.2200	3.1162	3,218.8800	3.2189	3.294	0	0	0
2013/02/14	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R211	02/05/2013			Bond Future	128.3284	128.3284	128.6621	128.6621	0.260	0.0000	0.0000	529
2013/02/14	R211	02/05/2013	125.69	Call	Bond Future	2,638.3700	2.6384	2,972.1200	2.9721	12.650	0	0	0
2013/02/14	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R211	02/05/2013	125.70	Call	Bond Future	2,628.3700	2.6284	2,962.1200	2.9621	12.698	0	0	0
2013/02/14	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R211	02/05/2013	125.71	Call	Bond Future	2,618.3700	2.6184	2,952.1200	2.9521	12.746	0	0	0
2013/02/14	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/02/14	R212	02/05/2013			Bond Future	134.7375	134.7375	134.8417	134.8417	0.077	0.0000	0.0000	20,170
2013/02/14	R212	02/05/2013	131.09	Call	Bond Future	3,647.4600	3.6475	3,751.7400	3.7517	2.859	0	0	0
2013/02/14	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R212	02/05/2013	131.10	Call	Bond Future	3,637.4600	3.6375	3,741.7400	3.7417	2.867	0	0	0
2013/02/14	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R212	02/05/2013	131.11	Call	Bond Future	3,627.4600	3.6275	3,731.7400	3.7317	2.875	0	0	0
2013/02/14	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R213	02/05/2013			Bond Future	7.9152	92.6155	7.9452	92.3501	0.379	0.0000	0.0000	10,514
2013/02/14	R213	02/05/2013	7.84	Call	Bond Future	2,287.9500	2.2879	2,147.9200	2.1479	(6.120)	0	0	0
2013/02/14	R213	02/05/2013	7.84	Put	Bond Future	2,958.4600	2.9585	3,083.8600	3.0839	4.239	0	0	0
2013/02/14	R213	02/05/2013	7.85	Call	Bond Future	2,328.7500	2.3288	2,187.2500	2.1872	(6.076)	0	0	0
2013/02/14	R213	02/05/2013	7.85	Put	Bond Future	2,909.6900	2.9097	3,033.6200	3.0336	4.259	0	0	0
2013/02/14	R213	02/05/2013	7.86	Call	Bond Future	2,369.9900	2.3700	2,227.0200	2.2270	(6.033)	0	0	0
2013/02/14	R213	02/05/2013	7.86	Put	Bond Future	2,861.4800	2.8615	2,983.9400	2.9839	4.280	0	0	0
2013/02/14	R213	01/08/2013			Bond Future	7.9811	93.8319	8.0119	93.5633	0.386	0.0000	0.0000	0
2013/02/14	R213	01/08/2013	91.25	Call	Bond Future	83,216.8500	83.2168	82,948.2500	82.9483	(0.323)	0	0	0
2013/02/14	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R213	07/11/2013			Bond Future	8.0566	91.6254	8.0883	91.3530	0.394	0.0000	0.0000	0
2013/02/14	R213	07/11/2013	8.59	Call	Bond Future	7,694.6100	7.6946	7,506.6600	7.5067	(2.443)	0	0	0
2013/02/14	R213	07/11/2013	8.59	Put	Bond Future	3,273.9100	3.2739	3,358.3400	3.3583	2.579	0	0	0
2013/02/14	R213	07/11/2013	8.60	Call	Bond Future	7,745.0500	7.7450	7,556.4900	7.5565	(2.435)	0	0	0
2013/02/14	R213	07/11/2013	8.60	Put	Bond Future	3,244.4900	3.2445	3,328.3100	3.3283	2.583	0	0	0
2013/02/14	R213	07/11/2013	8.61	Call	Bond Future	7,795.5900	7.7956	7,606.4400	7.6064	(2.426)	0	0	0
2013/02/14	R213	07/11/2013	8.61	Put	Bond Future	3,215.2900	3.2153	3,298.5200	3.2985	2.589	0	0	0
2013/02/14	R214	02/05/2013			Bond Future	8.2589	82.1314	8.2735	81.9980	0.177	0.0000	0.0000	2,034
2013/02/14	R214	02/05/2013	84.31	Call	Bond Future	73,351.8100	73.3518	73,218.3800	73.2184	(0.182)	0	0	0
2013/02/14	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/14	R214	01/08/2013			Bond Future	8.3231	83.2101	8.3380	83.0752	0.180	0.0000	0.0000	0
2013/02/14	R214	01/08/2013	84.31	Call	Bond Future	72,762.1600	72.7622	72,627.3500	72.6273	(0.185)	0	0	0
2013/02/14	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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