



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 20/02/2013 to 20/02/2013

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
2013/02/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	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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2013/02/20	2025	02/05/2013			Bond Future	113.9618		113.9618			0.0000	0.0000	0
2013/02/20	2025	02/05/2013	113.41	Call	Bond Future	548.1300	0.5481	542.4000	0.5424	(1.045)	0	0	0
2013/02/20	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	2038	02/05/2013			Bond Future	112.7597		112.7597		0.001	0.0000	0.0000	0
2013/02/20	2038	02/05/2013	111.60	Call	Bond Future	1,155.2200	1.1552	1,155.8600	1.1559	0.055	0	0	0
2013/02/20	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	2050	02/05/2013			Bond Future	119.6590		119.6590		0.002	0.0000	0.0000	122
2013/02/20	2050	02/05/2013	117.60	Call	Bond Future	2,061.2000	2.0612	2,063.0000	2.0630	0.087	0	0	0
2013/02/20	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	AL7T	02/05/2013			Index Future	495.2510	495.2510	496.2170	496.2170	0.195	0.0000	0.0000	12
2013/02/20	AL7T	01/08/2013			Index Future	501.8120	501.8120	502.7890	502.7890	0.195	0.0000	0.0000	0
2013/02/20	AL7T	07/11/2013			Index Future	509.0540	509.0540	510.0450	510.0450	0.195	0.0000	0.0000	0
2013/02/20	ALBI	02/05/2013			Index Future	441.7370	441.7370	443.0230	443.0230	0.291	0.0000	0.0000	925
2013/02/20	ALBI	01/08/2013			Index Future	447.5890	447.5890	448.8910	448.8910	0.291	0.0000	0.0000	79
2013/02/20	ALBI	07/11/2013			Index Future	454.0480	454.0480	455.3690	455.3690	0.291	0.0000	0.0000	85
2013/02/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	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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2013/02/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/20	EL28	02/05/2013			Bond Future	113.6599	113.6599	113.6616	113.6616	0.002	0.0000	0.0000	0
2013/02/20	EL28	02/05/2013	113.32	Call	Bond Future	343.6700	0.3437	345.3800	0.3454	0.498	0	0	0
2013/02/20	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	ES33	02/05/2013			Bond Future	8.7659	89.1413	8.6963	89.7393	(0.794)	0.0000	0.0000	3,363
2013/02/20	ES33	02/05/2013	91.02	Call	Bond Future	79,961.0300	79.9610	80,559.0300	80.5590	0.748	0	0	0
2013/02/20	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	ES33	01/08/2013			Bond Future	8.8521	90.3224	8.7805	90.9280	(0.809)	0.0000	0.0000	0
2013/02/20	ES33	01/08/2013	9.00	Call	Bond Future	1,230.2400	1.2302	1,835.7500	1.8357	49.219	0	0	0
2013/02/20	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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2013/02/20	ES33	01/08/2013	91.02	Call	Bond Future	79,271.1100	79.2711	79,876.6200	79.8766	0.764	0	0	0
2013/02/20	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GOVI	02/05/2013			GOVI	441.6090	441.6090	442.8320	442.8320	0.277	0.0000	0.0000	97
2013/02/20	GOVI	02/05/2013	432.99	Call	GOVI	86,190.0000	8.6190	98,420.0000	9.8420	14.190	0	0	0
2013/02/20	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GOVI	02/05/2013	433.00	Call	GOVI	86,090.0000	8.6090	98,320.0000	9.8320	14.206	0	0	0
2013/02/20	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GOVI	02/05/2013	433.01	Call	GOVI	85,990.0000	8.5990	98,220.0000	9.8220	14.223	0	0	0
2013/02/20	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GOVI	01/08/2013			GOVI	447.4600	447.4600	448.6980	448.6980	0.277	0.0000	0.0000	280
2013/02/20	GOVI	01/08/2013	445.99	Call	GOVI	14,700.0000	1.4700	27,080.0000	2.7080	84.218	0	0	0
2013/02/20	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GOVI	01/08/2013	446.00	Call	GOVI	14,600.0000	1.4600	26,980.0000	2.6980	84.795	0	0	0
2013/02/20	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GOVI	01/08/2013	446.01	Call	GOVI	14,500.0000	1.4500	26,880.0000	2.6880	85.379	0	0	0
2013/02/20	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GOVI	07/11/2013			GOVI	453.9180	453.9180	455.1720	455.1720	0.276	0.0000	0.0000	0
2013/02/20	GOVI	07/11/2013	445.99	Call	GOVI	79,280.0000	7.9280	91,820.0000	9.1820	15.817	0	0	0
2013/02/20	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GOVI	07/11/2013	446.00	Call	GOVI	79,180.0000	7.9180	91,720.0000	9.1720	15.837	0	0	0
2013/02/20	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GOVI	07/11/2013	446.01	Call	GOVI	79,080.0000	7.9080	91,620.0000	9.1620	15.857	0	0	0
2013/02/20	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/20	IGOV	02/05/2013			Index Future	201.1200	201.1200	201.0950	201.0950	(0.012)	0.0000	0.0000	459
2013/02/20	IGOV	01/08/2013			Index Future	203.8090	203.8090	203.7830	203.7830	(0.013)	0.0000	0.0000	147
2013/02/20	IGOV	07/11/2013			Index Future	206.7760	206.7760	206.7500	206.7500	(0.013)	0.0000	0.0000	7
2013/02/20	ILBI	02/05/2013			Index Future	544.6190	544.6190	544.4180	544.4180	(0.037)	0.0000	0.0000	183
2013/02/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/20	JBAF	20/02/2013			Jibar Tradeable Future	5.0800	94.9200	5.0830	94.9170	0.059	0.0000	0.0000	0
2013/02/20	JBAF	20/03/2013			Jibar Tradeable Future	5.0800	94.9200	5.0700	94.9300	(0.197)	0.0000	0.0000	1,000

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2013/02/20	JBAF	17/04/2013			Jibar Tradeable Future	5.0700	94.9300	5.0400	94.9600	(0.592)	0.0000	0.0000	0
2013/02/20	JBAF	15/05/2013			Jibar Tradeable Future	5.0400	94.9600	5.0200	94.9800	(0.397)	0.0000	0.0000	0
2013/02/20	JBAF	19/06/2013			Jibar Tradeable Future	5.0300	94.9700	5.0000	95.0000	(0.596)	0.0000	0.0000	500
2013/02/20	JBAF	17/07/2013			Jibar Tradeable Future	5.0300	94.9700	4.9900	95.0100	(0.795)	0.0000	0.0000	0
2013/02/20	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	4.9800	95.0200	(0.994)	0.0000	0.0000	2,200
2013/02/20	JBAF	18/12/2013			Jibar Tradeable Future	5.0700	94.9300	5.0300	94.9700	(0.789)	0.0000	0.0000	2,000
2013/02/20	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1300	94.8700	(0.774)	0.0000	0.0000	400
2013/02/20	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.2500	94.7500	(0.943)	0.0000	0.0000	800
2013/02/20	JBAF	17/09/2014			Jibar Tradeable Future	5.4600	94.5400	5.4000	94.6000	(1.099)	0.0000	0.0000	0
2013/02/20	JBAF	17/12/2014			Jibar Tradeable Future	5.6200	94.3800	5.5500	94.4500	(1.246)	0.0000	0.0000	0
2013/02/20	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/20	R023	02/05/2013			Bond Future	6.7925	108.1960	6.7495	108.5140	(0.633)	0.0000	0.0000	3,490
2013/02/20	R023	02/05/2013	7.04	Call	Bond Future	1,808.1800	1.8082	2,126.2000	2.1262	17.588	0	0	0
2013/02/20	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R023	02/05/2013	7.05	Call	Bond Future	1,880.4000	1.8804	2,198.4200	2.1984	16.912	0	0	0
2013/02/20	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R023	02/05/2013	7.06	Call	Bond Future	1,952.5600	1.9526	2,270.5800	2.2706	16.287	0	0	0
2013/02/20	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R023	01/08/2013			Bond Future	6.8434	109.6296	6.7989	109.9513	(0.651)	0.0000	0.0000	0
2013/02/20	R023	01/08/2013	7.29	Call	Bond Future	3,159.7500	3.1598	3,481.5000	3.4815	10.183	0	0	0
2013/02/20	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R023	01/08/2013	7.30	Call	Bond Future	3,229.1200	3.2291	3,550.8700	3.5509	9.964	0	0	0
2013/02/20	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R023	01/08/2013	7.31	Call	Bond Future	3,298.4300	3.2984	3,620.1800	3.6202	9.755	0	0	0
2013/02/20	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R157	02/05/2013			Bond Future	5.3217	119.8128	5.2937	119.8808	(0.525)	0.0000	0.0000	19,469
2013/02/20	R157	02/05/2013	5.34	Call	Bond Future	390.8000	0.3908	407.9600	0.4080	4.391	0	0	0
2013/02/20	R157	02/05/2013	5.34	Put	Bond Future	346.1500	0.3462	295.2700	0.2953	(14.699)	0	0	0
2013/02/20	R157	02/05/2013	5.35	Call	Bond Future	403.9500	0.4040	421.8900	0.4219	4.441	0	0	0
2013/02/20	R157	02/05/2013	5.35	Put	Bond Future	334.9600	0.3350	284.8600	0.2849	(14.957)	0	0	0
2013/02/20	R157	02/05/2013	5.36	Call	Bond Future	417.3600	0.4174	436.0800	0.4361	4.485	0	0	0
2013/02/20	R157	02/05/2013	5.36	Put	Bond Future	324.0400	0.3240	274.7200	0.2747	(15.220)	0	0	0
2013/02/20	R157	01/08/2013			Bond Future	5.3118	121.4004	5.2804	121.4688	(0.592)	0.0000	0.0000	0
2013/02/20	R157	01/08/2013	116.11	Call	Bond Future	91,944.8000	91.9448	92,013.1900	92.0132	0.074	0	0	0
2013/02/20	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R157	07/11/2013			Bond Future	5.2971	116.3450	5.2607	116.4140	(0.688)	0.0000	0.0000	0
2013/02/20	R157	07/11/2013	5.59	Call	Bond Future	905.2400	0.9052	924.7100	0.9247	2.151	0	0	0
2013/02/20	R157	07/11/2013	5.59	Put	Bond Future	352.1100	0.3521	302.4900	0.3025	(14.092)	0	0	0
2013/02/20	R157	07/11/2013	5.60	Call	Bond Future	917.7600	0.9178	937.7000	0.9377	2.173	0	0	0
2013/02/20	R157	07/11/2013	5.60	Put	Bond Future	345.8100	0.3458	296.6600	0.2967	(14.213)	0	0	0
2013/02/20	R157	07/11/2013	5.61	Call	Bond Future	930.3800	0.9304	950.7800	0.9508	2.193	0	0	0
2013/02/20	R157	07/11/2013	5.61	Put	Bond Future	339.6100	0.3396	290.9200	0.2909	(14.337)	0	0	0
2013/02/20	R186	02/05/2013			Bond Future	7.3123	131.1413	7.2383	131.8916	(1.011)	7.2820	7.2100	68,926
2013/02/20	R186	02/05/2013	6.75	Call	Bond Future	693.8800	0.6939	820.3600	0.8204	18.228	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
2013/02/20	R186	02/05/2013	6.75	Put	Bond Future	6,556.1900	6.5562	5,932.2900	5.9323	(9.516)	0	0	0
2013/02/20	R186	02/05/2013	7.39	Call	Bond Future	3,047.6500	3.0476	3,449.7500	3.4498	13.194	0	0	0
2013/02/20	R186	02/05/2013	7.39	Put	Bond Future	2,265.6200	2.2656	1,917.3400	1.9173	(15.372)	0	0	0
2013/02/20	R186	02/05/2013	7.40	Call	Bond Future	3,102.4100	3.1024	3,509.7400	3.5097	13.129	0	0	0
2013/02/20	R186	02/05/2013	7.40	Put	Bond Future	2,220.2600	2.2203	1,877.2100	1.8772	(15.451)	0	0	150
2013/02/20	R186	02/05/2013	7.41	Call	Bond Future	3,157.7100	3.1577	3,570.2500	3.5702	13.065	0	0	0
2013/02/20	R186	02/05/2013	7.41	Put	Bond Future	2,175.5500	2.1756	1,837.7100	1.8377	(15.529)	0	0	0
2013/02/20	R186	02/05/2013	7.75	Call	Bond Future	5,342.8000	5.3428	5,900.4100	5.9004	10.437	0	0	0
2013/02/20	R186	02/05/2013	7.75	Put	Bond Future	1,025.0800	1.0251	832.3100	0.8323	(18.805)	0	0	100
2013/02/20	R186	01/08/2013			Bond Future	7.3746	127.5939	7.2982	128.3536	(1.036)	0.0000	0.0000	0
2013/02/20	R186	01/08/2013	7.25	Call	Bond Future	3,835.2300	3.8352	4,167.1900	4.1672	8.656	0	0	4,215
2013/02/20	R186	01/08/2013	7.25	Put	Bond Future	5,077.2500	5.0773	4,649.5500	4.6495	(8.424)	0	0	0
2013/02/20	R186	01/08/2013	128.26	Call	Bond Future	118,321.5100	118.3215	119,081.1700	119.0812	0.642	0	0	0
2013/02/20	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R186	07/11/2013			Bond Future	7.4421	129.4354	7.3629	130.2057	(1.063)	0.0000	0.0000	480
2013/02/20	R186	07/11/2013	8.15	Call	Bond Future	9,482.8000	9.4828	10,006.1800	10.0062	5.519	0	0	0
2013/02/20	R186	07/11/2013	8.15	Put	Bond Future	2,874.6300	2.8746	2,627.7200	2.6277	(8.589)	0	0	0
2013/02/20	R186	07/11/2013	8.16	Call	Bond Future	9,544.6400	9.5446	10,069.7900	10.0698	5.502	0	0	0
2013/02/20	R186	07/11/2013	8.16	Put	Bond Future	2,846.6500	2.8467	2,601.5100	2.6015	(8.612)	0	0	0
2013/02/20	R186	07/11/2013	8.75	Call	Bond Future	13,347.7900	13.3478	13,968.1800	13.9682	4.648	0	0	0
2013/02/20	R186	07/11/2013	8.75	Put	Bond Future	1,514.9400	1.5149	1,365.0400	1.3650	(9.895)	0	0	130
2013/02/20	R186	07/11/2013	8.14	Call	Bond Future	9,421.0900	9.4211	9,942.6900	9.9427	5.537	0	0	0
2013/02/20	R186	07/11/2013	8.14	Put	Bond Future	2,902.8400	2.9028	2,654.1500	2.6542	(8.567)	0	0	0
2013/02/20	R197	02/05/2013			Bond Future	289.4510	289.4510	289.4317	289.4317	(0.007)	0.0000	0.0000	2,633
2013/02/20	R197	02/05/2013	282.39	Call	Bond Future	7,061.0000	7.0610	7,041.6600	7.0417	(0.274)	0	0	0
2013/02/20	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R197	02/05/2013	282.40	Call	Bond Future	7,051.0000	7.0510	7,031.6600	7.0317	(0.274)	0	0	0
2013/02/20	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R197	02/05/2013	282.41	Call	Bond Future	7,041.0000	7.0410	7,021.6600	7.0217	(0.275)	0	0	0
2013/02/20	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R201	02/05/2013			Bond Future	5.2036	108.7366	5.1810	108.7727	(0.434)	0.0000	0.0000	4
2013/02/20	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R201	02/05/2013	4.04	Put	Bond Future	1,878.9500	1.8790	1,842.9200	1.8429	(1.918)	0	0	0
2013/02/20	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R201	02/05/2013	4.05	Put	Bond Future	1,862.6200	1.8626	1,826.5900	1.8266	(1.934)	0	0	0
2013/02/20	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R201	02/05/2013	4.06	Put	Bond Future	1,846.2800	1.8463	1,810.2500	1.8103	(1.951)	0	0	0
2013/02/20	R201	01/08/2013			Bond Future	5.1752	105.7732	5.1487	105.8092	(0.514)	0.0000	0.0000	0
2013/02/20	R201	01/08/2013	107.45	Call	Bond Future	68,527.5300	68.5275	68,563.5600	68.5636	0.053	0	0	0
2013/02/20	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R201	07/11/2013			Bond Future	5.1117	107.2998	5.0785	107.3361	(0.649)	0.0000	0.0000	0
2013/02/20	R201	07/11/2013	4.79	Call	Bond Future	157.4500	0.1574	159.0000	0.1590	0.984	0	0	0
2013/02/20	R201	07/11/2013	4.79	Put	Bond Future	510.4400	0.5104	475.7000	0.4757	(6.806)	0	0	0
2013/02/20	R201	07/11/2013	4.80	Call	Bond Future	160.9900	0.1610	162.6600	0.1627	1.037	0	0	0
2013/02/20	R201	07/11/2013	4.80	Put	Bond Future	502.9800	0.5030	468.3600	0.4684	(6.883)	0	0	0
2013/02/20	R201	07/11/2013	4.81	Call	Bond Future	164.5900	0.1646	166.3900	0.1664	1.094	0	0	0

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2013/02/20	R201	07/11/2013	4.81	Put	Bond Future	495.5800	0.4956	461.0900	0.4611	(6.960)	0	0	0
2013/02/20	R202	02/05/2013			Bond Future	215.4805	215.4805	215.4805	215.4805	0.000	0.0000	0.0000	49,417
2013/02/20	R202	02/05/2013	211.04	Call	Bond Future	4,440.5400	4.4405	4,440.5400	4.4405	0.000	0	0	0
2013/02/20	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R202	02/05/2013	211.05	Call	Bond Future	4,430.5400	4.4305	4,430.5400	4.4305	0.000	0	0	0
2013/02/20	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R202	02/05/2013	211.06	Call	Bond Future	4,420.5400	4.4205	4,420.5400	4.4205	0.000	0	0	0
2013/02/20	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R203	02/05/2013			Bond Future	5.7880	110.5368	5.7709	110.6056	(0.296)	0.0000	0.0000	10,716
2013/02/20	R203	02/05/2013	5.89	Call	Bond Future	991.4200	0.9914	1,015.9900	1.0160	2.478	0	0	0
2013/02/20	R203	02/05/2013	5.89	Put	Bond Future	582.6700	0.5827	538.4500	0.5384	(7.589)	0	0	0
2013/02/20	R203	02/05/2013	5.90	Call	Bond Future	1,015.1700	1.0152	1,040.5700	1.0406	2.502	0	0	0
2013/02/20	R203	02/05/2013	5.90	Put	Bond Future	566.4400	0.5664	523.0500	0.5230	(7.660)	0	0	0
2013/02/20	R203	02/05/2013	5.91	Call	Bond Future	1,039.2300	1.0392	1,065.4500	1.0655	2.523	0	0	0
2013/02/20	R203	02/05/2013	5.91	Put	Bond Future	550.5400	0.5505	507.9700	0.5080	(7.732)	0	0	0
2013/02/20	R203	01/08/2013			Bond Future	5.8159	112.0015	5.7977	112.0707	(0.313)	0.0000	0.0000	0
2013/02/20	R203	01/08/2013	109.11	Call	Bond Future	98,788.3100	98.7883	98,857.5400	98.8575	0.070	0	0	0
2013/02/20	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R203	07/11/2013			Bond Future	5.8498	109.4578	5.8301	109.5277	(0.336)	0.0000	0.0000	0
2013/02/20	R203	07/11/2013	6.01	Call	Bond Future	1,655.9300	1.6559	1,682.9200	1.6829	1.630	0	0	0
2013/02/20	R203	07/11/2013	6.01	Put	Bond Future	1,086.7600	1.0868	1,043.7700	1.0438	(3.956)	0	0	0
2013/02/20	R203	07/11/2013	571.00	Call	Bond Future	107,228.2400	107.2282	107,298.2200	107.2982	0.065	0	0	0
2013/02/20	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R203	07/11/2013	5.71	Call	Bond Future	1,110.2700	1.1103	1,117.3100	1.1173	0.634	0	0	15
2013/02/20	R203	07/11/2013	5.71	Put	Bond Future	1,609.7100	1.6097	1,546.7700	1.5468	(3.910)	0	0	0
2013/02/20	R203	07/11/2013	5.99	Call	Bond Future	1,615.4200	1.6154	1,641.4200	1.6414	1.609	0	0	0
2013/02/20	R203	07/11/2013	5.99	Put	Bond Future	1,117.0900	1.1171	1,073.1100	1.0731	(3.937)	0	0	0
2013/02/20	R203	07/11/2013	6.00	Call	Bond Future	1,635.4300	1.6354	1,662.1000	1.6621	1.631	0	0	0
2013/02/20	R203	07/11/2013	6.00	Put	Bond Future	1,101.6700	1.1017	1,058.3600	1.0584	(3.931)	0	0	0
2013/02/20	R204	02/05/2013			Bond Future	6.0664	112.0979	6.0597	112.1312	(0.110)	0.0000	0.0000	7,307
2013/02/20	R204	02/05/2013	6.29	Call	Bond Future	1,717.9500	1.7179	1,715.2900	1.7153	(0.155)	0	0	0
2013/02/20	R204	02/05/2013	6.29	Put	Bond Future	614.7700	0.6148	578.8400	0.5788	(5.844)	0	0	0
2013/02/20	R204	02/05/2013	6.30	Call	Bond Future	1,750.7100	1.7507	1,748.4700	1.7485	(0.128)	0	0	0
2013/02/20	R204	02/05/2013	6.30	Put	Bond Future	598.5200	0.5985	563.0100	0.5630	(5.933)	0	0	0
2013/02/20	R204	02/05/2013	6.31	Call	Bond Future	1,783.7700	1.7838	1,781.9400	1.7819	(0.103)	0	0	0
2013/02/20	R204	02/05/2013	6.31	Put	Bond Future	582.6000	0.5826	547.5000	0.5475	(6.025)	0	0	0
2013/02/20	R204	01/08/2013			Bond Future	6.1071	109.5566	6.1001	109.5898	(0.114)	0.0000	0.0000	0
2013/02/20	R204	01/08/2013	110.75	Call	Bond Future	100,673.0800	100.6731	100,706.2900	100.7063	0.033	0	0	0
2013/02/20	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R204	07/11/2013			Bond Future	6.1506	111.1377	6.1433	111.1712	(0.120)	0.0000	0.0000	0
2013/02/20	R204	07/11/2013	7.00	Call	Bond Future	4,422.8400	4.4228	4,426.9100	4.4269	0.092	0	0	0
2013/02/20	R204	07/11/2013	7.00	Put	Bond Future	653.3500	0.6533	623.9900	0.6240	(4.494)	0	0	180
2013/02/20	R204	07/11/2013	6.29	Call	Bond Future	2,272.4200	2.2724	2,261.6300	2.2616	(0.475)	0	0	0
2013/02/20	R204	07/11/2013	6.29	Put	Bond Future	1,642.6600	1.6427	1,598.4400	1.5984	(2.692)	0	0	0
2013/02/20	R204	07/11/2013	6.30	Call	Bond Future	2,298.0500	2.2981	2,287.4300	2.2874	(0.462)	0	0	0

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2013/02/20	R204	07/11/2013	6.30	Put	Bond Future	1,623.2700	1.6233	1,579.2200	1.5792	(2.714)	0	0	0
2013/02/20	R204	07/11/2013	6.31	Call	Bond Future	2,323.8300	2.3238	2,313.3700	2.3134	(0.450)	0	0	0
2013/02/20	R204	07/11/2013	6.31	Put	Bond Future	1,604.0500	1.6041	1,560.1600	1.5602	(2.736)	0	0	0
2013/02/20	R206	02/05/2013			Bond Future	5.2041	103.8469	5.1780	103.8647	(0.501)	0.0000	0.0000	23
2013/02/20	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R206	02/05/2013	3.39	Put	Bond Future	1,248.2700	1.2483	1,230.5000	1.2305	(1.424)	0	0	0
2013/02/20	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R206	02/05/2013	3.40	Put	Bond Future	1,241.3200	1.2413	1,223.5500	1.2236	(1.432)	0	0	0
2013/02/20	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R206	02/05/2013	3.41	Put	Bond Future	1,234.3700	1.2344	1,216.6000	1.2166	(1.440)	0	0	0
2013/02/20	R206	01/08/2013			Bond Future	5.0832	101.4609	5.0434	101.4785	(0.783)	0.0000	0.0000	0
2013/02/20	R206	01/08/2013	103.94	Call	Bond Future	30,462.8200	30.4628	30,480.3500	30.4803	0.058	0	0	0
2013/02/20	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R206	07/11/2013			Bond Future	4.5698	102.9253	4.4718	102.9428	(2.146)	0.0000	0.0000	0
2013/02/20	R206	07/11/2013	4.29	Call	Bond Future	21.3200	0.0213	27.9900	0.0280	31.285	0	0	0
2013/02/20	R206	07/11/2013	4.29	Put	Bond Future	71.4400	0.0714	60.5600	0.0606	(15.230)	0	0	0
2013/02/20	R206	07/11/2013	4.30	Call	Bond Future	21.9000	0.0219	28.6800	0.0287	30.959	0	0	0
2013/02/20	R206	07/11/2013	4.30	Put	Bond Future	70.2200	0.0702	59.4500	0.0595	(15.338)	0	0	0
2013/02/20	R206	07/11/2013	4.31	Call	Bond Future	22.4800	0.0225	29.3700	0.0294	30.649	0	0	0
2013/02/20	R206	07/11/2013	4.31	Put	Bond Future	69.0100	0.0690	58.3500	0.0584	(15.447)	0	0	0
2013/02/20	R207	02/05/2013			Bond Future	6.3220	107.2298	6.3047	107.3257	(0.273)	0.0000	0.0000	5,051
2013/02/20	R207	02/05/2013	6.44	Call	Bond Future	1,632.9500	1.6329	1,639.0400	1.6390	0.373	0	0	0
2013/02/20	R207	02/05/2013	6.44	Put	Bond Future	979.9400	0.9799	890.0800	0.8901	(9.170)	0	0	0
2013/02/20	R207	02/05/2013	6.45	Call	Bond Future	1,665.5400	1.6655	1,672.5000	1.6725	0.418	0	0	0
2013/02/20	R207	02/05/2013	6.45	Put	Bond Future	957.4400	0.9574	868.4500	0.8684	(9.295)	0	0	0
2013/02/20	R207	02/05/2013	6.46	Call	Bond Future	1,698.4700	1.6985	1,706.3000	1.7063	0.461	0	0	0
2013/02/20	R207	02/05/2013	6.46	Put	Bond Future	935.3200	0.9353	847.2000	0.8472	(9.421)	0	0	0
2013/02/20	R207	01/08/2013			Bond Future	6.3707	105.0140	6.3526	105.1107	(0.283)	0.0000	0.0000	0
2013/02/20	R207	01/08/2013	106.18	Call	Bond Future	97,442.7700	97.4428	97,539.5500	97.5395	0.099	0	0	0
2013/02/20	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R207	07/11/2013			Bond Future	6.4196	106.5296	6.4006	106.6275	(0.295)	0.0000	0.0000	0
2013/02/20	R207	07/11/2013	6.69	Call	Bond Future	3,150.2300	3.1502	3,156.6800	3.1567	0.205	0	0	0
2013/02/20	R207	07/11/2013	6.69	Put	Bond Future	1,765.9700	1.7660	1,674.5100	1.6745	(5.179)	0	0	0
2013/02/20	R207	07/11/2013	6.70	Call	Bond Future	3,181.1500	3.1812	3,188.0300	3.1880	0.216	0	0	0
2013/02/20	R207	07/11/2013	6.70	Put	Bond Future	1,746.1300	1.7461	1,655.1000	1.6551	(5.213)	0	0	0
2013/02/20	R207	07/11/2013	6.71	Call	Bond Future	3,212.2000	3.2122	3,219.5300	3.2195	0.228	0	0	0
2013/02/20	R207	07/11/2013	6.71	Put	Bond Future	1,726.4600	1.7265	1,635.8800	1.6359	(5.247)	0	0	0
2013/02/20	R208	02/05/2013			Bond Future	6.4647	102.4172	6.4372	102.5871	(0.425)	0.0000	0.0000	18,034
2013/02/20	R208	02/05/2013	6.64	Call	Bond Future	2,050.8500	2.0509	2,122.5300	2.1225	3.495	0	0	0
2013/02/20	R208	02/05/2013	6.64	Put	Bond Future	974.9400	0.9749	876.7000	0.8767	(10.077)	0	0	0
2013/02/20	R208	02/05/2013	6.65	Call	Bond Future	2,088.8800	2.0889	2,162.0300	2.1620	3.502	0	0	0
2013/02/20	R208	02/05/2013	6.65	Put	Bond Future	952.0200	0.9520	855.2500	0.8553	(10.165)	0	0	0
2013/02/20	R208	02/05/2013	6.66	Call	Bond Future	2,127.2700	2.1273	2,201.8600	2.2019	3.506	0	0	0
2013/02/20	R208	02/05/2013	6.66	Put	Bond Future	929.5200	0.9295	834.1900	0.8342	(10.256)	0	0	0
2013/02/20	R208	01/08/2013			Bond Future	6.5105	103.7743	6.4820	103.9460	(0.439)	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
2013/02/20	R208	01/08/2013	101.40	Call	Bond Future	94,729.8200	94.7298	94,901.5000	94.9015	0.181	0	0	0
2013/02/20	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R208	07/11/2013			Bond Future	6.5617	101.8756	6.5318	102.0496	(0.455)	0.0000	0.0000	0
2013/02/20	R208	07/11/2013	7.50	Call	Bond Future	6,265.4600	6.2655	6,387.2200	6.3872	1.943	0	0	0
2013/02/20	R208	07/11/2013	7.50	Put	Bond Future	983.1000	0.9831	930.9100	0.9309	(5.309)	0	0	230
2013/02/20	R208	07/11/2013	6.79	Call	Bond Future	3,540.5600	3.5406	3,624.8900	3.6249	2.382	0	0	0
2013/02/20	R208	07/11/2013	6.79	Put	Bond Future	2,222.9400	2.2229	2,133.3200	2.1333	(4.032)	0	0	0
2013/02/20	R208	07/11/2013	6.80	Call	Bond Future	3,574.3700	3.5744	3,659.2700	3.6593	2.375	0	0	0
2013/02/20	R208	07/11/2013	6.80	Put	Bond Future	2,199.5200	2.1995	2,110.4700	2.1105	(4.049)	0	0	0
2013/02/20	R208	07/11/2013	6.81	Call	Bond Future	3,608.3200	3.6083	3,693.7900	3.6938	2.369	0	0	0
2013/02/20	R208	07/11/2013	6.81	Put	Bond Future	2,176.2900	2.1763	2,087.8100	2.0878	(4.066)	0	0	0
2013/02/20	R209	02/05/2013			Bond Future	8.1839	80.7564	8.1153	81.3549	(0.838)	0.0000	0.0000	8,814
2013/02/20	R209	02/05/2013	7.99	Call	Bond Future	1,679.4100	1.6794	1,876.5000	1.8765	11.736	0	0	0
2013/02/20	R209	02/05/2013	7.99	Put	Bond Future	3,389.1100	3.3891	2,987.7300	2.9877	(11.843)	0	0	0
2013/02/20	R209	02/05/2013	8.00	Call	Bond Future	1,713.9900	1.7140	1,914.3700	1.9144	11.691	0	0	0
2013/02/20	R209	02/05/2013	8.00	Put	Bond Future	3,334.1600	3.3342	2,936.0700	2.9361	(11.940)	0	0	0
2013/02/20	R209	02/05/2013	8.01	Call	Bond Future	1,749.0000	1.7490	1,952.7000	1.9527	11.647	0	0	0
2013/02/20	R209	02/05/2013	8.01	Put	Bond Future	3,279.7900	3.2798	2,885.0200	2.8850	(12.036)	0	0	0
2013/02/20	R209	01/08/2013			Bond Future	8.2486	81.8265	8.1782	82.4326	(0.853)	0.0000	0.0000	0
2013/02/20	R209	01/08/2013	79.36	Call	Bond Future	71,877.4200	71.8774	72,483.4800	72.4835	0.843	0	0	0
2013/02/20	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R209	07/11/2013			Bond Future	8.3197	79.8627	8.2473	80.4774	(0.871)	0.0000	0.0000	0
2013/02/20	R209	07/11/2013	9.50	Call	Bond Future	11,013.1700	11.0132	11,511.8000	11.5118	4.528	0	0	0
2013/02/20	R209	07/11/2013	9.50	Put	Bond Future	1,950.6600	1.9507	1,834.5800	1.8346	(5.951)	0	0	180
2013/02/20	R209	07/11/2013	8.79	Call	Bond Future	7,454.6200	7.4546	7,924.2300	7.9242	6.300	0	0	0
2013/02/20	R209	07/11/2013	8.79	Put	Bond Future	3,635.5100	3.6355	3,490.4100	3.4904	(3.991)	0	0	0
2013/02/20	R209	07/11/2013	8.80	Call	Bond Future	7,501.9400	7.5019	7,972.9600	7.9730	6.279	0	0	0
2013/02/20	R209	07/11/2013	8.80	Put	Bond Future	3,604.7500	3.6048	3,461.0600	3.4611	(3.986)	0	0	0
2013/02/20	R209	07/11/2013	8.81	Call	Bond Future	7,549.3600	7.5494	8,021.7900	8.0218	6.258	0	0	0
2013/02/20	R209	07/11/2013	8.81	Put	Bond Future	3,574.2100	3.5742	3,431.9300	3.4319	(3.981)	0	0	0
2013/02/20	R210	02/05/2013			Bond Future	164.3669	164.3669	164.3626	164.3626	(0.003)	0.0000	0.0000	1,244
2013/02/20	R210	02/05/2013	161.14	Call	Bond Future	3,226.9400	3.2269	3,222.6200	3.2226	(0.134)	0	0	0
2013/02/20	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R210	02/05/2013	161.15	Call	Bond Future	3,216.9400	3.2169	3,212.6200	3.2126	(0.134)	0	0	0
2013/02/20	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R210	02/05/2013	161.16	Call	Bond Future	3,206.9400	3.2069	3,202.6200	3.2026	(0.135)	0	0	0
2013/02/20	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R211	02/05/2013			Bond Future	128.6340	128.6340	128.6119	128.6119	(0.017)	0.0000	0.0000	529
2013/02/20	R211	02/05/2013	125.69	Call	Bond Future	2,944.0200	2.9440	2,921.9300	2.9219	(0.750)	0	0	0
2013/02/20	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R211	02/05/2013	125.70	Call	Bond Future	2,934.0200	2.9340	2,911.9300	2.9119	(0.753)	0	0	0
2013/02/20	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R211	02/05/2013	125.71	Call	Bond Future	2,924.0200	2.9240	2,901.9300	2.9019	(0.755)	0	0	0
2013/02/20	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
2013/02/20	R212	02/05/2013			Bond Future	134.5003	134.5003	134.3822	134.3822	(0.088)	0.0000	0.0000	20,170
2013/02/20	R212	02/05/2013	131.09	Call	Bond Future	3,410.3300	3.4103	3,292.1600	3.2922	(3.465)	0	0	0
2013/02/20	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R212	02/05/2013	131.10	Call	Bond Future	3,400.3300	3.4003	3,282.1600	3.2822	(3.475)	0	0	0
2013/02/20	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R212	02/05/2013	131.11	Call	Bond Future	3,390.3300	3.3903	3,272.1600	3.2722	(3.486)	0	0	0
2013/02/20	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R213	02/05/2013			Bond Future	7.8872	92.8646	7.8134	93.5245	(0.935)	0.0000	0.0000	10,129
2013/02/20	R213	02/05/2013	7.84	Call	Bond Future	2,305.4600	2.3055	2,578.6400	2.5786	11.849	0	0	0
2013/02/20	R213	02/05/2013	7.84	Put	Bond Future	2,726.8700	2.7269	2,340.1300	2.3401	(14.183)	0	0	0
2013/02/20	R213	02/05/2013	7.85	Call	Bond Future	2,347.5600	2.3476	2,624.5500	2.6245	11.799	0	0	0
2013/02/20	R213	02/05/2013	7.85	Put	Bond Future	2,679.4000	2.6794	2,296.4700	2.2965	(14.292)	0	0	0
2013/02/20	R213	02/05/2013	7.86	Call	Bond Future	2,390.1200	2.3901	2,670.9100	2.6709	11.748	0	0	0
2013/02/20	R213	02/05/2013	7.86	Put	Bond Future	2,632.5100	2.6325	2,253.3800	2.2534	(14.402)	0	0	0
2013/02/20	R213	01/08/2013			Bond Future	7.9511	94.0951	7.8753	94.7634	(0.953)	0.0000	0.0000	0
2013/02/20	R213	01/08/2013	91.25	Call	Bond Future	83,480.1000	83.4801	84,148.3400	84.1483	0.800	0	0	0
2013/02/20	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R213	07/11/2013			Bond Future	8.0229	91.9155	7.9448	92.5932	(0.973)	0.0000	0.0000	0
2013/02/20	R213	07/11/2013	8.59	Call	Bond Future	7,832.4100	7.8324	8,271.9700	8.2720	5.612	0	0	0
2013/02/20	R213	07/11/2013	8.59	Put	Bond Future	3,121.5700	3.1216	2,883.4600	2.8835	(7.628)	0	0	0
2013/02/20	R213	07/11/2013	8.60	Call	Bond Future	7,883.6200	7.8836	8,324.7600	8.3248	5.596	0	0	0
2013/02/20	R213	07/11/2013	8.60	Put	Bond Future	3,092.9200	3.0929	2,856.3900	2.8564	(7.647)	0	0	0
2013/02/20	R213	07/11/2013	8.61	Call	Bond Future	7,934.9400	7.9349	8,377.6400	8.3776	5.579	0	0	0
2013/02/20	R213	07/11/2013	8.61	Put	Bond Future	3,064.5000	3.0645	2,829.5300	2.8295	(7.667)	0	0	0
2013/02/20	R214	02/05/2013			Bond Future	8.2104	82.5753	8.1471	83.1621	(0.772)	0.0000	0.0000	2,034
2013/02/20	R214	02/05/2013	84.31	Call	Bond Future	73,795.6400	73.7956	74,382.5000	74.3825	0.795	0	0	0
2013/02/20	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/20	R214	01/08/2013			Bond Future	8.2723	83.6694	8.2073	84.2636	(0.786)	0.0000	0.0000	0
2013/02/20	R214	01/08/2013	84.31	Call	Bond Future	73,221.5000	73.2215	73,815.7200	73.8157	0.812	0	0	0
2013/02/20	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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