



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 21/02/2013 to 21/02/2013

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
2013/02/21	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	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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2013/02/21	2025	02/05/2013			Bond Future	113.9561	113.9561	113.9539	113.9539	(0.002)	0.0000	0.0000	0
2013/02/21	2025	02/05/2013	113.41	Call	Bond Future	542.4000	0.5424	540.2600	0.5403	(0.395)	0	0	0
2013/02/21	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	2038	02/05/2013			Bond Future	112.7603	112.7603	112.7603	112.7603	0.000	0.0000	0.0000	0
2013/02/21	2038	02/05/2013	111.60	Call	Bond Future	1,155.8600	1.1559	1,155.8600	1.1559	0.000	0	0	0
2013/02/21	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	2050	02/05/2013			Bond Future	119.6608	119.6608	119.6611	119.6611	0.000	0.0000	0.0000	122
2013/02/21	2050	02/05/2013	117.60	Call	Bond Future	2,063.0000	2.0630	2,063.3000	2.0633	0.015	0	0	0
2013/02/21	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	AL7T	02/05/2013			Index Future	496.2170	496.2170	496.5440	496.5440	0.066	0.0000	0.0000	12
2013/02/21	AL7T	01/08/2013			Index Future	502.7890	502.7890	503.1200	503.1200	0.066	0.0000	0.0000	0
2013/02/21	AL7T	07/11/2013			Index Future	510.0450	510.0450	510.3780	510.3780	0.065	0.0000	0.0000	0
2013/02/21	ALBI	02/05/2013			Index Future	443.0230	443.0230	442.5130	442.5130	(0.115)	0.0000	0.0000	925
2013/02/21	ALBI	01/08/2013			Index Future	448.8910	448.8910	448.3730	448.3730	(0.115)	0.0000	0.0000	79
2013/02/21	ALBI	07/11/2013			Index Future	455.3690	455.3690	454.8420	454.8420	(0.116)	0.0000	0.0000	85
2013/02/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	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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2013/02/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/21	EL28	02/05/2013			Bond Future	113.6616	113.6616	113.6618	113.6618	0.000	0.0000	0.0000	0
2013/02/21	EL28	02/05/2013	113.32	Call	Bond Future	345.3800	0.3454	345.6700	0.3457	0.084	0	0	0
2013/02/21	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	ES33	02/05/2013			Bond Future	8.6963	89.7393	8.7260	89.4832	0.342	0.0000	0.0000	3,363
2013/02/21	ES33	02/05/2013	91.02	Call	Bond Future	80,559.0300	80.5590	80,302.9800	80.3030	(0.318)	0	0	0
2013/02/21	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	ES33	01/08/2013			Bond Future	8.7805	90.9280	8.8112	90.6683	0.349	0.0000	0.0000	0
2013/02/21	ES33	01/08/2013	9.00	Call	Bond Future	1,835.7500	1.8357	1,576.0500	1.5760	(14.147)	0	0	0
2013/02/21	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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2013/02/21	ES33	01/08/2013	91.02	Call	Bond Future	79,876.6200	79.8766	79,616.9200	79.6169	(0.325)	0	0	0
2013/02/21	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GOVI	02/05/2013			GOVI	442.8320	442.8320	442.3080	442.3080	(0.118)	0.0000	0.0000	97
2013/02/21	GOVI	02/05/2013	432.99	Call	GOVI	98,420.0000	9.8420	93,180.0000	9.3180	(5.324)	0	0	0
2013/02/21	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GOVI	02/05/2013	433.00	Call	GOVI	98,320.0000	9.8320	93,080.0000	9.3080	(5.330)	0	0	0
2013/02/21	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GOVI	02/05/2013	433.01	Call	GOVI	98,220.0000	9.8220	92,980.0000	9.2980	(5.335)	0	0	0
2013/02/21	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GOVI	01/08/2013			GOVI	448.6980	448.6980	448.1650	448.1650	(0.119)	0.0000	0.0000	280
2013/02/21	GOVI	01/08/2013	445.99	Call	GOVI	27,080.0000	2.7080	21,750.0000	2.1750	(19.682)	0	0	0
2013/02/21	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GOVI	01/08/2013	446.00	Call	GOVI	26,980.0000	2.6980	21,650.0000	2.1650	(19.755)	0	0	0
2013/02/21	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GOVI	01/08/2013	446.01	Call	GOVI	26,880.0000	2.6880	21,550.0000	2.1550	(19.829)	0	0	0
2013/02/21	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GOVI	07/11/2013			GOVI	455.1720	455.1720	454.6310	454.6310	(0.119)	0.0000	0.0000	0
2013/02/21	GOVI	07/11/2013	445.99	Call	GOVI	91,820.0000	9.1820	86,410.0000	8.6410	(5.892)	0	0	0
2013/02/21	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GOVI	07/11/2013	446.00	Call	GOVI	91,720.0000	9.1720	86,310.0000	8.6310	(5.898)	0	0	0
2013/02/21	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GOVI	07/11/2013	446.01	Call	GOVI	91,620.0000	9.1620	86,210.0000	8.6210	(5.905)	0	0	0
2013/02/21	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/21	IGOV	02/05/2013			Index Future	201.0950	201.0950	200.9990	200.9990	(0.048)	0.0000	0.0000	459
2013/02/21	IGOV	01/08/2013			Index Future	203.7830	203.7830	203.6850	203.6850	(0.048)	0.0000	0.0000	147
2013/02/21	IGOV	07/11/2013			Index Future	206.7500	206.7500	206.6500	206.6500	(0.048)	0.0000	0.0000	7
2013/02/21	ILBI	02/05/2013			Index Future	544.4180	544.4180	544.3510	544.3510	(0.012)	0.0000	0.0000	183
2013/02/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/21	JBAF	20/03/2013			Jibar Tradeable Future	5.0700	94.9300	5.0600	94.9400	(0.197)	0.0000	0.0000	1,000
2013/02/21	JBAF	17/04/2013			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	0

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2013/02/21	JBAF	15/05/2013			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	0
2013/02/21	JBAF	19/06/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	500
2013/02/21	JBAF	17/07/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2013/02/21	JBAF	21/08/2013			Jibar Tradeable Future	4.9900	4.9900	4.9800	95.0200	(0.200)	0.0000	0.0000	0
2013/02/21	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	2,200
2013/02/21	JBAF	18/12/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	2,000
2013/02/21	JBAF	19/03/2014			Jibar Tradeable Future	5.1300	94.8700	5.1100	94.8900	(0.390)	0.0000	0.0000	400
2013/02/21	JBAF	18/06/2014			Jibar Tradeable Future	5.2500	94.7500	5.2300	94.7700	(0.381)	0.0000	0.0000	800
2013/02/21	JBAF	17/09/2014			Jibar Tradeable Future	5.4000	94.6000	5.3800	94.6200	(0.370)	0.0000	0.0000	0
2013/02/21	JBAF	17/12/2014			Jibar Tradeable Future	5.5500	94.4500	5.5300	94.4700	(0.360)	0.0000	0.0000	0
2013/02/21	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/21	R023	02/05/2013			Bond Future	6.7495	108.5140	6.7386	108.5945	(0.161)	0.0000	0.0000	3,490
2013/02/21	R023	02/05/2013	7.04	Call	Bond Future	2,126.2000	2.1262	2,206.7400	2.2067	3.788	0	0	0
2013/02/21	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R023	02/05/2013	7.05	Call	Bond Future	2,198.4200	2.1984	2,278.9600	2.2790	3.664	0	0	0
2013/02/21	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R023	02/05/2013	7.06	Call	Bond Future	2,270.5800	2.2706	2,351.1200	2.3511	3.547	0	0	0
2013/02/21	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R023	01/08/2013			Bond Future	6.7989	109.9513	6.7877	110.0326	(0.165)	0.0000	0.0000	0
2013/02/21	R023	01/08/2013	7.29	Call	Bond Future	3,481.5000	3.4815	3,562.7800	3.5628	2.335	0	0	0
2013/02/21	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R023	01/08/2013	7.30	Call	Bond Future	3,550.8700	3.5509	3,632.1500	3.6321	2.289	0	0	0
2013/02/21	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R023	01/08/2013	7.31	Call	Bond Future	3,620.1800	3.6202	3,701.4600	3.7015	2.245	0	0	0
2013/02/21	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R157	02/05/2013			Bond Future	5.2937	119.8808	5.2882	119.8944	(0.105)	0.0000	0.0000	19,469
2013/02/21	R157	02/05/2013	5.34	Call	Bond Future	407.9600	0.4080	413.0500	0.4130	1.248	0	0	0
2013/02/21	R157	02/05/2013	5.34	Put	Bond Future	295.2700	0.2953	286.8100	0.2868	(2.865)	0	0	0
2013/02/21	R157	02/05/2013	5.35	Call	Bond Future	421.8900	0.4219	427.1400	0.4271	1.244	0	0	0
2013/02/21	R157	02/05/2013	5.35	Put	Bond Future	284.8600	0.2849	276.5600	0.2766	(2.914)	0	0	0
2013/02/21	R157	02/05/2013	5.36	Call	Bond Future	436.0800	0.4361	441.4800	0.4415	1.238	0	0	0
2013/02/21	R157	02/05/2013	5.36	Put	Bond Future	274.7200	0.2747	266.5700	0.2666	(2.967)	0	0	0
2013/02/21	R157	01/08/2013			Bond Future	5.2804	121.4688	5.2742	121.4822	(0.117)	0.0000	0.0000	0
2013/02/21	R157	01/08/2013	116.11	Call	Bond Future	92,013.1900	92.0132	92,026.6100	92.0266	0.015	0	0	0
2013/02/21	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R157	07/11/2013			Bond Future	5.2607	116.4140	5.2537	116.4274	(0.134)	0.0000	0.0000	0
2013/02/21	R157	07/11/2013	5.59	Call	Bond Future	924.7100	0.9247	932.7400	0.9327	0.868	0	0	0
2013/02/21	R157	07/11/2013	5.59	Put	Bond Future	302.4900	0.3025	297.1900	0.2972	(1.752)	0	0	0
2013/02/21	R157	07/11/2013	5.60	Call	Bond Future	937.7000	0.9377	945.8000	0.9458	0.864	0	0	0
2013/02/21	R157	07/11/2013	5.60	Put	Bond Future	296.6600	0.2967	291.4300	0.2914	(1.763)	0	0	0
2013/02/21	R157	07/11/2013	5.61	Call	Bond Future	950.7800	0.9508	958.9400	0.9589	0.858	0	0	0
2013/02/21	R157	07/11/2013	5.61	Put	Bond Future	290.9200	0.2909	285.7500	0.2857	(1.777)	0	0	0
2013/02/21	R186	02/05/2013			Bond Future	7.2383	131.8916	7.2787	131.4814	0.558	7.2810	7.2810	68,150
2013/02/21	R186	02/05/2013	6.75	Call	Bond Future	820.3600	0.8204	718.7700	0.7188	(12.384)	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
2013/02/21	R186	02/05/2013	6.75	Put	Bond Future	5,932.2900	5.9323	6,240.9400	6.2409	5.203	0	0	0
2013/02/21	R186	02/05/2013	7.39	Call	Bond Future	3,449.7500	3.4498	3,189.5100	3.1895	(7.544)	0	0	0
2013/02/21	R186	02/05/2013	7.39	Put	Bond Future	1,917.3400	1.9173	2,067.3400	2.0673	7.823	0	0	0
2013/02/21	R186	02/05/2013	7.40	Call	Bond Future	3,509.7400	3.5097	3,247.1200	3.2471	(7.483)	0	0	0
2013/02/21	R186	02/05/2013	7.40	Put	Bond Future	1,877.2100	1.8772	2,024.8300	2.0248	7.864	0	0	150
2013/02/21	R186	02/05/2013	7.41	Call	Bond Future	3,570.2500	3.5702	3,305.2600	3.3053	(7.422)	0	0	0
2013/02/21	R186	02/05/2013	7.41	Put	Bond Future	1,837.7100	1.8377	1,982.9600	1.9830	7.904	0	0	0
2013/02/21	R186	02/05/2013	7.75	Call	Bond Future	5,900.4100	5.9004	5,566.9000	5.5669	(5.652)	0	0	0
2013/02/21	R186	02/05/2013	7.75	Put	Bond Future	832.3100	0.8323	909.0400	0.9090	9.219	0	0	100
2013/02/21	R186	01/08/2013			Bond Future	7.2982	128.3536	7.3399	127.9376	0.572	0.0000	0.0000	0
2013/02/21	R186	01/08/2013	7.25	Call	Bond Future	4,167.1900	4.1672	3,948.8900	3.9489	(5.239)	0	0	4,215
2013/02/21	R186	01/08/2013	7.25	Put	Bond Future	4,649.5500	4.6495	4,847.2700	4.8473	4.252	0	0	0
2013/02/21	R186	01/08/2013	128.26	Call	Bond Future	119,081.1700	119.0812	118,665.1500	118.6651	(0.349)	0	0	0
2013/02/21	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R186	07/11/2013			Bond Future	7.3629	130.2057	7.4062	129.7834	0.588	0.0000	0.0000	480
2013/02/21	R186	07/11/2013	8.15	Call	Bond Future	10,006.1800	10.0062	9,694.5800	9.6946	(3.114)	0	0	0
2013/02/21	R186	07/11/2013	8.15	Put	Bond Future	2,627.7200	2.6277	2,738.3800	2.7384	4.211	0	0	0
2013/02/21	R186	07/11/2013	8.16	Call	Bond Future	10,069.7900	10.0698	9,757.3000	9.7573	(3.103)	0	0	0
2013/02/21	R186	07/11/2013	8.16	Put	Bond Future	2,601.5100	2.6015	2,711.2800	2.7113	4.219	0	0	0
2013/02/21	R186	07/11/2013	8.75	Call	Bond Future	13,968.1800	13.9682	13,610.8400	13.6108	(2.558)	0	0	0
2013/02/21	R186	07/11/2013	8.75	Put	Bond Future	1,365.0400	1.3650	1,429.9600	1.4300	4.756	0	0	130
2013/02/21	R186	07/11/2013	8.14	Call	Bond Future	9,942.6900	9.9427	9,631.9900	9.6320	(3.125)	0	0	0
2013/02/21	R186	07/11/2013	8.14	Put	Bond Future	2,654.1500	2.6542	2,765.7100	2.7657	4.203	0	0	0
2013/02/21	R197	02/05/2013			Bond Future	289.4317	289.4317	289.1745	289.1745	(0.089)	0.0000	0.0000	2,633
2013/02/21	R197	02/05/2013	282.39	Call	Bond Future	7,041.6600	7.0417	6,784.4600	6.7845	(3.653)	0	0	0
2013/02/21	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R197	02/05/2013	282.40	Call	Bond Future	7,031.6600	7.0317	6,774.4600	6.7745	(3.658)	0	0	0
2013/02/21	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R197	02/05/2013	282.41	Call	Bond Future	7,021.6600	7.0217	6,764.4600	6.7645	(3.663)	0	0	0
2013/02/21	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R201	02/05/2013			Bond Future	5.1810	108.7727	5.1755	108.7815	(0.107)	0.0000	0.0000	4
2013/02/21	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R201	02/05/2013	4.04	Put	Bond Future	1,842.9200	1.8429	1,834.1100	1.8341	(0.478)	0	0	0
2013/02/21	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R201	02/05/2013	4.05	Put	Bond Future	1,826.5900	1.8266	1,817.7800	1.8178	(0.482)	0	0	0
2013/02/21	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R201	02/05/2013	4.06	Put	Bond Future	1,810.2500	1.8103	1,801.4400	1.8014	(0.487)	0	0	0
2013/02/21	R201	01/08/2013			Bond Future	5.1487	105.8092	5.1423	105.8179	(0.124)	0.0000	0.0000	0
2013/02/21	R201	01/08/2013	107.45	Call	Bond Future	68,563.5600	68.5636	68,572.1900	68.5722	0.013	0	0	0
2013/02/21	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R201	07/11/2013			Bond Future	5.0785	107.3361	5.0707	107.3446	(0.153)	0.0000	0.0000	0
2013/02/21	R201	07/11/2013	4.79	Call	Bond Future	159.0000	0.1590	161.3500	0.1614	1.478	0	0	0
2013/02/21	R201	07/11/2013	4.79	Put	Bond Future	475.7000	0.4757	469.5100	0.4695	(1.301)	0	0	0
2013/02/21	R201	07/11/2013	4.80	Call	Bond Future	162.6600	0.1627	165.0600	0.1651	1.475	0	0	0
2013/02/21	R201	07/11/2013	4.80	Put	Bond Future	468.3600	0.4684	462.2200	0.4622	(1.311)	0	0	0
2013/02/21	R201	07/11/2013	4.81	Call	Bond Future	166.3900	0.1664	168.8300	0.1688	1.466	0	0	0

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2013/02/21	R201	07/11/2013	4.81	Put	Bond Future	461.0900	0.4611	454.9900	0.4550	(1.323)	0	0	0
2013/02/21	R202	02/05/2013			Bond Future	215.4805	215.4805	215.4802	215.4802	0.000	0.0000	0.0000	49,417
2013/02/21	R202	02/05/2013	211.04	Call	Bond Future	4,440.5400	4.4405	4,440.2100	4.4402	(0.007)	0	0	0
2013/02/21	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R202	02/05/2013	211.05	Call	Bond Future	4,430.5400	4.4305	4,430.2100	4.4302	(0.007)	0	0	0
2013/02/21	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R202	02/05/2013	211.06	Call	Bond Future	4,420.5400	4.4205	4,420.2100	4.4202	(0.007)	0	0	0
2013/02/21	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R203	02/05/2013			Bond Future	5.7709	110.6056	5.7652	110.6284	(0.098)	0.0000	0.0000	10,718
2013/02/21	R203	02/05/2013	5.89	Call	Bond Future	1,015.9900	1.0160	1,024.6600	1.0247	0.853	0	0	0
2013/02/21	R203	02/05/2013	5.89	Put	Bond Future	538.4500	0.5384	524.3200	0.5243	(2.624)	0	0	0
2013/02/21	R203	02/05/2013	5.90	Call	Bond Future	1,040.5700	1.0406	1,049.4400	1.0494	0.852	0	0	0
2013/02/21	R203	02/05/2013	5.90	Put	Bond Future	523.0500	0.5230	509.1200	0.5091	(2.663)	0	0	0
2013/02/21	R203	02/05/2013	5.91	Call	Bond Future	1,065.4500	1.0655	1,074.5400	1.0745	0.853	0	0	0
2013/02/21	R203	02/05/2013	5.91	Put	Bond Future	507.9700	0.5080	494.2600	0.4943	(2.699)	0	0	0
2013/02/21	R203	01/08/2013			Bond Future	5.7977	112.0707	5.7917	112.0935	(0.103)	0.0000	0.0000	0
2013/02/21	R203	01/08/2013	109.11	Call	Bond Future	98,857.5400	98.8575	98,880.2800	98.8803	0.023	0	0	0
2013/02/21	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R203	07/11/2013			Bond Future	5.8301	109.5277	5.8237	109.5506	(0.110)	0.0000	0.0000	0
2013/02/21	R203	07/11/2013	6.01	Call	Bond Future	1,682.9200	1.6829	1,693.6900	1.6937	0.640	0	0	0
2013/02/21	R203	07/11/2013	6.01	Put	Bond Future	1,043.7700	1.0438	1,031.7200	1.0317	(1.154)	0	0	0
2013/02/21	R203	07/11/2013	571.00	Call	Bond Future	107,298.2200	107.2982	107,321.0400	107.3210	0.021	0	0	0
2013/02/21	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R203	07/11/2013	5.71	Call	Bond Future	1,117.3100	1.1173	1,125.1800	1.1252	0.704	0	0	15
2013/02/21	R203	07/11/2013	5.71	Put	Bond Future	1,546.7700	1.5468	1,531.8200	1.5318	(0.967)	0	0	0
2013/02/21	R203	07/11/2013	5.99	Call	Bond Future	1,641.4200	1.6414	1,652.0000	1.6520	0.645	0	0	0
2013/02/21	R203	07/11/2013	5.99	Put	Bond Future	1,073.1100	1.0731	1,060.8700	1.0609	(1.141)	0	0	0
2013/02/21	R203	07/11/2013	6.00	Call	Bond Future	1,662.1000	1.6621	1,672.7800	1.6728	0.643	0	0	0
2013/02/21	R203	07/11/2013	6.00	Put	Bond Future	1,058.3600	1.0584	1,046.2200	1.0462	(1.147)	0	0	0
2013/02/21	R204	02/05/2013			Bond Future	6.0597	112.1312	6.0592	112.1335	(0.008)	0.0000	0.0000	7,307
2013/02/21	R204	02/05/2013	6.29	Call	Bond Future	1,715.2900	1.7153	1,710.1000	1.7101	(0.303)	0	0	0
2013/02/21	R204	02/05/2013	6.29	Put	Bond Future	578.8400	0.5788	571.3200	0.5713	(1.299)	0	0	0
2013/02/21	R204	02/05/2013	6.30	Call	Bond Future	1,748.4700	1.7485	1,743.3400	1.7433	(0.293)	0	0	0
2013/02/21	R204	02/05/2013	6.30	Put	Bond Future	563.0100	0.5630	555.5500	0.5555	(1.325)	0	0	0
2013/02/21	R204	02/05/2013	6.31	Call	Bond Future	1,781.9400	1.7819	1,776.8900	1.7769	(0.283)	0	0	0
2013/02/21	R204	02/05/2013	6.31	Put	Bond Future	547.5000	0.5475	540.1200	0.5401	(1.348)	0	0	0
2013/02/21	R204	01/08/2013			Bond Future	6.1001	109.5898	6.0997	109.5918	(0.007)	0.0000	0.0000	0
2013/02/21	R204	01/08/2013	110.75	Call	Bond Future	100,706.2900	100.7063	100,708.3300	100.7083	0.002	0	0	0
2013/02/21	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R204	07/11/2013			Bond Future	6.1433	111.1712	6.1429	111.1730	(0.007)	0.0000	0.0000	0
2013/02/21	R204	07/11/2013	7.00	Call	Bond Future	4,426.9100	4.4269	4,425.5700	4.4256	(0.030)	0	0	0
2013/02/21	R204	07/11/2013	7.00	Put	Bond Future	623.9900	0.6240	620.7900	0.6208	(0.513)	0	0	180
2013/02/21	R204	07/11/2013	6.29	Call	Bond Future	2,261.6300	2.2616	2,259.0400	2.2590	(0.115)	0	0	0
2013/02/21	R204	07/11/2013	6.29	Put	Bond Future	1,598.4400	1.5984	1,593.9900	1.5940	(0.278)	0	0	0
2013/02/21	R204	07/11/2013	6.30	Call	Bond Future	2,287.4300	2.2874	2,284.8400	2.2848	(0.113)	0	0	0

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2013/02/21	R204	07/11/2013	6.30	Put	Bond Future	1,579.2200	1.5792	1,574.7700	1.5748	(0.282)	0	0	0
2013/02/21	R204	07/11/2013	6.31	Call	Bond Future	2,313.3700	2.3134	2,310.8000	2.3108	(0.111)	0	0	0
2013/02/21	R204	07/11/2013	6.31	Put	Bond Future	1,560.1600	1.5602	1,555.7300	1.5557	(0.284)	0	0	0
2013/02/21	R206	02/05/2013			Bond Future	5.1780	103.8647	5.1717	103.8690	(0.121)	0.0000	0.0000	23
2013/02/21	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R206	02/05/2013	3.39	Put	Bond Future	1,230.5000	1.2305	1,226.2300	1.2262	(0.347)	0	0	0
2013/02/21	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R206	02/05/2013	3.40	Put	Bond Future	1,223.5500	1.2236	1,219.2800	1.2193	(0.349)	0	0	0
2013/02/21	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R206	02/05/2013	3.41	Put	Bond Future	1,216.6000	1.2166	1,212.3300	1.2123	(0.351)	0	0	0
2013/02/21	R206	01/08/2013			Bond Future	5.0434	101.4785	5.0342	101.4825	(0.182)	0.0000	0.0000	0
2013/02/21	R206	01/08/2013	103.94	Call	Bond Future	30,480.3500	30.4803	30,484.4000	30.4844	0.013	0	0	0
2013/02/21	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R206	07/11/2013			Bond Future	4.4718	102.9428	4.4501	102.9467	(0.485)	0.0000	0.0000	0
2013/02/21	R206	07/11/2013	4.29	Call	Bond Future	27.9900	0.0280	29.4100	0.0294	5.073	0	0	0
2013/02/21	R206	07/11/2013	4.29	Put	Bond Future	60.5600	0.0606	58.0900	0.0581	(4.079)	0	0	0
2013/02/21	R206	07/11/2013	4.30	Call	Bond Future	28.6800	0.0287	30.1300	0.0301	5.056	0	0	0
2013/02/21	R206	07/11/2013	4.30	Put	Bond Future	59.4500	0.0595	57.0100	0.0570	(4.104)	0	0	0
2013/02/21	R206	07/11/2013	4.31	Call	Bond Future	29.3700	0.0294	30.8500	0.0308	5.039	0	0	0
2013/02/21	R206	07/11/2013	4.31	Put	Bond Future	58.3500	0.0584	55.9400	0.0559	(4.130)	0	0	0
2013/02/21	R207	02/05/2013			Bond Future	6.3047	107.3257	6.3041	107.3287	(0.009)	0.0000	0.0000	7,233
2013/02/21	R207	02/05/2013	6.44	Call	Bond Future	1,639.0400	1.6390	1,632.4300	1.6324	(0.403)	0	0	0
2013/02/21	R207	02/05/2013	6.44	Put	Bond Future	890.0800	0.8901	880.4700	0.8805	(1.080)	0	0	0
2013/02/21	R207	02/05/2013	6.45	Call	Bond Future	1,672.5000	1.6725	1,665.9300	1.6659	(0.393)	0	0	0
2013/02/21	R207	02/05/2013	6.45	Put	Bond Future	868.4500	0.8684	858.8800	0.8589	(1.102)	0	0	0
2013/02/21	R207	02/05/2013	6.46	Call	Bond Future	1,706.3000	1.7063	1,699.7900	1.6998	(0.382)	0	0	0
2013/02/21	R207	02/05/2013	6.46	Put	Bond Future	847.2000	0.8472	837.6900	0.8377	(1.123)	0	0	0
2013/02/21	R207	01/08/2013			Bond Future	6.3526	105.1107	6.3521	105.1135	(0.008)	0.0000	0.0000	0
2013/02/21	R207	01/08/2013	106.18	Call	Bond Future	97,539.5500	97.5395	97,542.3400	97.5423	0.003	0	0	0
2013/02/21	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R207	07/11/2013			Bond Future	6.4006	106.6275	6.4001	106.6301	(0.008)	0.0000	0.0000	0
2013/02/21	R207	07/11/2013	6.69	Call	Bond Future	3,156.6800	3.1567	3,153.8900	3.1539	(0.088)	0	0	0
2013/02/21	R207	07/11/2013	6.69	Put	Bond Future	1,674.5100	1.6745	1,669.1400	1.6691	(0.321)	0	0	0
2013/02/21	R207	07/11/2013	6.70	Call	Bond Future	3,188.0300	3.1880	3,185.2600	3.1853	(0.087)	0	0	0
2013/02/21	R207	07/11/2013	6.70	Put	Bond Future	1,655.1000	1.6551	1,649.7500	1.6497	(0.323)	0	0	0
2013/02/21	R207	07/11/2013	6.71	Call	Bond Future	3,219.5300	3.2195	3,216.7800	3.2168	(0.085)	0	0	0
2013/02/21	R207	07/11/2013	6.71	Put	Bond Future	1,635.8800	1.6359	1,630.5500	1.6306	(0.326)	0	0	0
2013/02/21	R208	02/05/2013			Bond Future	6.4372	102.5871	6.4264	102.6542	(0.168)	0.0000	0.0000	18,312
2013/02/21	R208	02/05/2013	6.64	Call	Bond Future	2,122.5300	2.1225	2,156.6700	2.1567	1.608	0	0	0
2013/02/21	R208	02/05/2013	6.64	Put	Bond Future	876.7000	0.8767	843.7200	0.8437	(3.762)	0	0	0
2013/02/21	R208	02/05/2013	6.65	Call	Bond Future	2,162.0300	2.1620	2,196.6400	2.1966	1.601	0	0	0
2013/02/21	R208	02/05/2013	6.65	Put	Bond Future	855.2500	0.8553	822.7400	0.8227	(3.801)	0	0	0
2013/02/21	R208	02/05/2013	6.66	Call	Bond Future	2,201.8600	2.2019	2,236.9600	2.2370	1.594	0	0	0
2013/02/21	R208	02/05/2013	6.66	Put	Bond Future	834.1900	0.8342	802.1700	0.8022	(3.838)	0	0	0
2013/02/21	R208	01/08/2013			Bond Future	6.4820	103.9460	6.4707	104.0138	(0.174)	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
2013/02/21	R208	01/08/2013	101.40	Call	Bond Future	94,901.5000	94.9015	94,969.2900	94.9693	0.071	0	0	0
2013/02/21	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R208	07/11/2013			Bond Future	6.5318	102.0496	6.5201	102.1181	(0.180)	0.0000	0.0000	0
2013/02/21	R208	07/11/2013	7.50	Call	Bond Future	6,387.2200	6.3872	6,437.0500	6.4371	0.780	0	0	0
2013/02/21	R208	07/11/2013	7.50	Put	Bond Future	930.9100	0.9309	912.2600	0.9123	(2.003)	0	0	230
2013/02/21	R208	07/11/2013	6.79	Call	Bond Future	3,624.8900	3.6249	3,660.6300	3.6606	0.986	0	0	0
2013/02/21	R208	07/11/2013	6.79	Put	Bond Future	2,133.3200	2.1333	2,100.5800	2.1006	(1.535)	0	0	0
2013/02/21	R208	07/11/2013	6.80	Call	Bond Future	3,659.2700	3.6593	3,695.2200	3.6952	0.982	0	0	0
2013/02/21	R208	07/11/2013	6.80	Put	Bond Future	2,110.4700	2.1105	2,077.9400	2.0779	(1.541)	0	0	0
2013/02/21	R208	07/11/2013	6.81	Call	Bond Future	3,693.7900	3.6938	3,729.9700	3.7300	0.979	0	0	0
2013/02/21	R208	07/11/2013	6.81	Put	Bond Future	2,087.8100	2.0878	2,055.5100	2.0555	(1.547)	0	0	0
2013/02/21	R209	02/05/2013			Bond Future	8.1153	81.3549	8.1554	81.0043	0.494	0.0000	0.0000	9,196
2013/02/21	R209	02/05/2013	7.99	Call	Bond Future	1,876.5000	1.8765	1,709.6500	1.7097	(8.892)	0	0	0
2013/02/21	R209	02/05/2013	7.99	Put	Bond Future	2,987.7300	2.9877	3,171.4600	3.1715	6.149	0	0	0
2013/02/21	R209	02/05/2013	8.00	Call	Bond Future	1,914.3700	1.9144	1,745.4100	1.7454	(8.826)	0	0	0
2013/02/21	R209	02/05/2013	8.00	Put	Bond Future	2,936.0700	2.9361	3,117.6900	3.1177	6.186	0	0	0
2013/02/21	R209	02/05/2013	8.01	Call	Bond Future	1,952.7000	1.9527	1,781.6300	1.7816	(8.761)	0	0	0
2013/02/21	R209	02/05/2013	8.01	Put	Bond Future	2,885.0200	2.8850	3,064.5300	3.0645	6.222	0	0	0
2013/02/21	R209	01/08/2013			Bond Future	8.1782	82.4326	8.2194	82.0771	0.504	0.0000	0.0000	0
2013/02/21	R209	01/08/2013	79.36	Call	Bond Future	72,483.4800	72.4835	72,127.9700	72.1280	(0.490)	0	0	0
2013/02/21	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R209	07/11/2013			Bond Future	8.2473	80.4774	8.2897	80.1165	0.514	0.0000	0.0000	0
2013/02/21	R209	07/11/2013	9.50	Call	Bond Future	11,511.8000	11.5118	11,219.4900	11.2195	(2.539)	0	0	0
2013/02/21	R209	07/11/2013	9.50	Put	Bond Future	1,834.5800	1.8346	1,903.1700	1.9032	3.739	0	0	180
2013/02/21	R209	07/11/2013	8.79	Call	Bond Future	7,924.2300	7.9242	7,677.7700	7.6778	(3.110)	0	0	0
2013/02/21	R209	07/11/2013	8.79	Put	Bond Future	3,490.4100	3.4904	3,604.8500	3.6049	3.279	0	0	0
2013/02/21	R209	07/11/2013	8.80	Call	Bond Future	7,972.9600	7.9730	7,725.7500	7.7258	(3.101)	0	0	0
2013/02/21	R209	07/11/2013	8.80	Put	Bond Future	3,461.0600	3.4611	3,574.7500	3.5748	3.285	0	0	0
2013/02/21	R209	07/11/2013	8.81	Call	Bond Future	8,021.7900	8.0218	7,773.8400	7.7738	(3.091)	0	0	0
2013/02/21	R209	07/11/2013	8.81	Put	Bond Future	3,431.9300	3.4319	3,544.8800	3.5449	3.291	0	0	0
2013/02/21	R210	02/05/2013			Bond Future	164.3626	164.3626	164.1523	164.1523	(0.128)	0.0000	0.0000	1,244
2013/02/21	R210	02/05/2013	161.14	Call	Bond Future	3,222.6200	3.2226	3,012.2600	3.0123	(6.528)	0	0	0
2013/02/21	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R210	02/05/2013	161.15	Call	Bond Future	3,212.6200	3.2126	3,002.2600	3.0023	(6.548)	0	0	0
2013/02/21	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R210	02/05/2013	161.16	Call	Bond Future	3,202.6200	3.2026	2,992.2600	2.9923	(6.568)	0	0	0
2013/02/21	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R211	02/05/2013			Bond Future	128.6119	128.6119	128.6044	128.6044	(0.006)	0.0000	0.0000	529
2013/02/21	R211	02/05/2013	125.69	Call	Bond Future	2,921.9300	2.9219	2,914.4500	2.9144	(0.256)	0	0	0
2013/02/21	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R211	02/05/2013	125.70	Call	Bond Future	2,911.9300	2.9119	2,904.4500	2.9044	(0.257)	0	0	0
2013/02/21	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R211	02/05/2013	125.71	Call	Bond Future	2,901.9300	2.9019	2,894.4500	2.8944	(0.258)	0	0	0
2013/02/21	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
2013/02/21	R212	02/05/2013			Bond Future	134.3822	134.3822	134.3786	134.3786	(0.003)	0.0000	0.0000	20,170
2013/02/21	R212	02/05/2013	131.09	Call	Bond Future	3,292.1600	3.2922	3,288.5900	3.2886	(0.108)	0	0	0
2013/02/21	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R212	02/05/2013	131.10	Call	Bond Future	3,282.1600	3.2822	3,278.5900	3.2786	(0.109)	0	0	0
2013/02/21	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R212	02/05/2013	131.11	Call	Bond Future	3,272.1600	3.2722	3,268.5900	3.2686	(0.109)	0	0	0
2013/02/21	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R213	02/05/2013			Bond Future	7.8134	93.5245	7.8485	93.2101	0.448	0.0000	0.0000	10,129
2013/02/21	R213	02/05/2013	7.84	Call	Bond Future	2,578.6400	2.5786	2,398.3300	2.3983	(6.992)	0	0	0
2013/02/21	R213	02/05/2013	7.84	Put	Bond Future	2,340.1300	2.3401	2,474.2100	2.4742	5.730	0	0	0
2013/02/21	R213	02/05/2013	7.85	Call	Bond Future	2,624.5500	2.6245	2,442.4200	2.4424	(6.939)	0	0	0
2013/02/21	R213	02/05/2013	7.85	Put	Bond Future	2,296.4700	2.2965	2,428.7300	2.4287	5.759	0	0	0
2013/02/21	R213	02/05/2013	7.86	Call	Bond Future	2,670.9100	2.6709	2,486.9600	2.4870	(6.887)	0	0	0
2013/02/21	R213	02/05/2013	7.86	Put	Bond Future	2,253.3800	2.2534	2,383.8200	2.3838	5.789	0	0	0
2013/02/21	R213	01/08/2013			Bond Future	7.8753	94.7634	7.9113	94.4445	0.458	0.0000	0.0000	0
2013/02/21	R213	01/08/2013	91.25	Call	Bond Future	84,148.3400	84.1483	83,829.4400	83.8294	(0.379)	0	0	0
2013/02/21	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R213	07/11/2013			Bond Future	7.9448	92.5932	7.9820	92.2695	0.468	0.0000	0.0000	0
2013/02/21	R213	07/11/2013	8.59	Call	Bond Future	8,271.9700	8.2720	8,041.6200	8.0416	(2.785)	0	0	0
2013/02/21	R213	07/11/2013	8.59	Put	Bond Future	2,883.4600	2.8835	2,976.7500	2.9768	3.235	0	0	0
2013/02/21	R213	07/11/2013	8.60	Call	Bond Future	8,324.7600	8.3248	8,093.7100	8.0937	(2.775)	0	0	0
2013/02/21	R213	07/11/2013	8.60	Put	Bond Future	2,856.3900	2.8564	2,948.9800	2.9490	3.242	0	0	0
2013/02/21	R213	07/11/2013	8.61	Call	Bond Future	8,377.6400	8.3776	8,145.9000	8.1459	(2.766)	0	0	0
2013/02/21	R213	07/11/2013	8.61	Put	Bond Future	2,829.5300	2.8295	2,921.4300	2.9214	3.248	0	0	0
2013/02/21	R214	02/05/2013			Bond Future	8.1471	83.1621	8.1872	82.7898	0.492	0.0000	0.0000	2,034
2013/02/21	R214	02/05/2013	84.31	Call	Bond Future	74,382.5000	74.3825	74,010.1300	74.0101	(0.501)	0	0	0
2013/02/21	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/21	R214	01/08/2013			Bond Future	8.2073	84.2636	8.2485	83.8861	0.502	0.0000	0.0000	0
2013/02/21	R214	01/08/2013	84.31	Call	Bond Future	73,815.7200	73.8157	73,438.2300	73.4382	(0.511)	0	0	0
2013/02/21	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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