



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/02/2013 to 22/02/2013

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
2013/02/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	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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2013/02/22	2025	02/05/2013			Bond Future	113.9539	113.9539	113.7092	113.7092	(0.215)	0.0000	0.0000	0
2013/02/22	2025	02/05/2013	113.41	Call	Bond Future	540.2600	0.5403	295.5400	0.2955	(45.297)	0	0	0
2013/02/22	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	2038	02/05/2013			Bond Future	112.7603	112.7603	112.5435	112.5435	(0.192)	0.0000	0.0000	0
2013/02/22	2038	02/05/2013	111.60	Call	Bond Future	1,155.8600	1.1559	939.0100	0.9390	(18.761)	0	0	0
2013/02/22	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	2050	02/05/2013			Bond Future	119.6611	119.6611	119.3592	119.3592	(0.252)	0.0000	0.0000	122
2013/02/22	2050	02/05/2013	117.60	Call	Bond Future	2,063.3000	2.0633	1,761.4200	1.7614	(14.631)	0	0	0
2013/02/22	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	AL7T	02/05/2013			Index Future	496.5440	496.5440	496.8710	496.8710	0.066	0.0000	0.0000	12
2013/02/22	AL7T	01/08/2013			Index Future	503.1200	503.1200	503.4500	503.4500	0.066	0.0000	0.0000	0
2013/02/22	AL7T	07/11/2013			Index Future	510.3780	510.3780	510.7120	510.7120	0.065	0.0000	0.0000	0
2013/02/22	ALBI	02/05/2013			Index Future	442.5130	442.5130	442.6560	442.6560	0.032	0.0000	0.0000	925
2013/02/22	ALBI	01/08/2013			Index Future	448.3730	448.3730	448.5160	448.5160	0.032	0.0000	0.0000	79
2013/02/22	ALBI	07/11/2013			Index Future	454.8420	454.8420	454.9870	454.9870	0.032	0.0000	0.0000	85
2013/02/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	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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2013/02/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/02/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/02/22	EL28	02/05/2013			Bond Future	113.6618	113.6618	113.5179	113.5179	(0.127)	0.0000	0.0000	0
2013/02/22	EL28	02/05/2013	113.32	Call	Bond Future	345.6700	0.3457	201.7200	0.2017	(41.644)	0	0	0
2013/02/22	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	ES33	02/05/2013			Bond Future	8.7260	89.4832	8.7250	89.4917	(0.011)	0.0000	0.0000	3,363
2013/02/22	ES33	02/05/2013	91.02	Call	Bond Future	80,302.9800	80.3030	80,311.4900	80.3115	0.011	0	0	0
2013/02/22	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	ES33	01/08/2013			Bond Future	8.8112	90.6683	8.8101	90.6767	(0.011)	0.0000	0.0000	0
2013/02/22	ES33	01/08/2013	9.00	Call	Bond Future	1,576.0500	1.5760	1,584.5100	1.5845	0.537	0	0	0
2013/02/22	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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2013/02/22	ES33	01/08/2013	91.02	Call	Bond Future	79,616.9200	79.6169	79,625.3800	79.6254	0.011	0	0	0
2013/02/22	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GOVI	02/05/2013			GOVI	442.3080	442.3080	442.4480	442.4480	0.032	0.0000	0.0000	97
2013/02/22	GOVI	02/05/2013	432.99	Call	GOVI	93,180.0000	9.3180	94,580.0000	9.4580	1.502	0	0	0
2013/02/22	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GOVI	02/05/2013	433.00	Call	GOVI	93,080.0000	9.3080	94,480.0000	9.4480	1.504	0	0	0
2013/02/22	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GOVI	02/05/2013	433.01	Call	GOVI	92,980.0000	9.2980	94,380.0000	9.4380	1.506	0	0	0
2013/02/22	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GOVI	01/08/2013			GOVI	448.1650	448.1650	448.3060	448.3060	0.031	0.0000	0.0000	280
2013/02/22	GOVI	01/08/2013	445.99	Call	GOVI	21,750.0000	2.1750	23,160.0000	2.3160	6.483	0	0	0
2013/02/22	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GOVI	01/08/2013	446.00	Call	GOVI	21,650.0000	2.1650	23,060.0000	2.3060	6.513	0	0	0
2013/02/22	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GOVI	01/08/2013	446.01	Call	GOVI	21,550.0000	2.1550	22,960.0000	2.2960	6.543	0	0	0
2013/02/22	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GOVI	07/11/2013			GOVI	454.6310	454.6310	454.7730	454.7730	0.031	0.0000	0.0000	0
2013/02/22	GOVI	07/11/2013	445.99	Call	GOVI	86,410.0000	8.6410	87,830.0000	8.7830	1.643	0	0	0
2013/02/22	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GOVI	07/11/2013	446.00	Call	GOVI	86,310.0000	8.6310	87,730.0000	8.7730	1.645	0	0	0
2013/02/22	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GOVI	07/11/2013	446.01	Call	GOVI	86,210.0000	8.6210	87,630.0000	8.7630	1.647	0	0	0
2013/02/22	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/02/22	IGOV	02/05/2013			Index Future	200.9990	200.9990	200.9030	200.9030	(0.048)	0.0000	0.0000	459
2013/02/22	IGOV	01/08/2013			Index Future	203.6850	203.6850	203.5880	203.5880	(0.048)	0.0000	0.0000	147
2013/02/22	IGOV	07/11/2013			Index Future	206.6500	206.6500	206.5510	206.5510	(0.048)	0.0000	0.0000	7
2013/02/22	ILBI	02/05/2013			Index Future	544.3510	544.3510	544.0910	544.0910	(0.048)	0.0000	0.0000	183
2013/02/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/02/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/02/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/02/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/02/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/02/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/02/22	JBAF	20/03/2013			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	1,000
2013/02/22	JBAF	17/04/2013			Jibar Tradeable Future	5.0500	94.9500	5.0400	94.9600	(0.198)	0.0000	0.0000	0

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2013/02/22	JBAF	15/05/2013			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	0
2013/02/22	JBAF	19/06/2013			Jibar Tradeable Future	5.0000	95.0000	4.9900	95.0100	(0.200)	0.0000	0.0000	500
2013/02/22	JBAF	17/07/2013			Jibar Tradeable Future	4.9900	95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	0
2013/02/22	JBAF	21/08/2013			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	0
2013/02/22	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	2,200
2013/02/22	JBAF	18/12/2013			Jibar Tradeable Future	5.0300	94.9700	5.0000	95.0000	(0.596)	0.0000	0.0000	2,000
2013/02/22	JBAF	19/03/2014			Jibar Tradeable Future	5.1100	94.8900	5.0800	94.9200	(0.587)	0.0000	0.0000	400
2013/02/22	JBAF	18/06/2014			Jibar Tradeable Future	5.2300	94.7700	5.2100	94.7900	(0.382)	0.0000	0.0000	800
2013/02/22	JBAF	17/09/2014			Jibar Tradeable Future	5.3800	94.6200	5.3500	94.6500	(0.558)	0.0000	0.0000	0
2013/02/22	JBAF	17/12/2014			Jibar Tradeable Future	5.5300	94.4700	5.5200	94.4800	(0.181)	0.0000	0.0000	0
2013/02/22	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/02/22	R023	02/05/2013			Bond Future	6.7386	108.5945	6.7278	108.6752	(0.161)	0.0000	0.0000	3,490
2013/02/22	R023	02/05/2013	7.04	Call	Bond Future	2,206.7400	2.2067	2,287.3700	2.2874	3.654	0	0	0
2013/02/22	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R023	02/05/2013	7.05	Call	Bond Future	2,278.9600	2.2790	2,359.5900	2.3596	3.538	0	0	0
2013/02/22	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R023	02/05/2013	7.06	Call	Bond Future	2,351.1200	2.3511	2,431.7500	2.4318	3.429	0	0	0
2013/02/22	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R023	01/08/2013			Bond Future	6.7877	110.0326	6.7765	110.1140	(0.165)	0.0000	0.0000	0
2013/02/22	R023	01/08/2013	7.29	Call	Bond Future	3,562.7800	3.5628	3,644.1500	3.6442	2.284	0	0	0
2013/02/22	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R023	01/08/2013	7.30	Call	Bond Future	3,632.1500	3.6321	3,713.5200	3.7135	2.240	0	0	0
2013/02/22	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R023	01/08/2013	7.31	Call	Bond Future	3,701.4600	3.7015	3,782.8300	3.7828	2.198	0	0	0
2013/02/22	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R157	02/05/2013			Bond Future	5.2882	119.8944	5.2772	119.9212	(0.208)	0.0000	0.0000	19,469
2013/02/22	R157	02/05/2013	5.34	Call	Bond Future	413.0500	0.4130	425.7800	0.4258	3.082	0	0	0
2013/02/22	R157	02/05/2013	5.34	Put	Bond Future	286.8100	0.2868	272.7000	0.2727	(4.920)	0	0	0
2013/02/22	R157	02/05/2013	5.35	Call	Bond Future	427.1400	0.4271	440.1700	0.4402	3.051	0	0	0
2013/02/22	R157	02/05/2013	5.35	Put	Bond Future	276.5600	0.2766	262.7500	0.2627	(4.993)	0	0	0
2013/02/22	R157	02/05/2013	5.36	Call	Bond Future	441.4800	0.4415	454.8200	0.4548	3.022	0	0	0
2013/02/22	R157	02/05/2013	5.36	Put	Bond Future	266.5700	0.2666	253.0700	0.2531	(5.064)	0	0	0
2013/02/22	R157	01/08/2013			Bond Future	5.2742	121.4822	5.2619	121.5091	(0.234)	0.0000	0.0000	0
2013/02/22	R157	01/08/2013	116.11	Call	Bond Future	92,026.6100	92.0266	92,053.4800	92.0535	0.029	0	0	0
2013/02/22	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R157	07/11/2013			Bond Future	5.2537	116.4274	5.2394	116.4544	(0.271)	0.0000	0.0000	0
2013/02/22	R157	07/11/2013	5.59	Call	Bond Future	932.7400	0.9327	950.1500	0.9502	1.867	0	0	0
2013/02/22	R157	07/11/2013	5.59	Put	Bond Future	297.1900	0.2972	287.6000	0.2876	(3.227)	0	0	0
2013/02/22	R157	07/11/2013	5.60	Call	Bond Future	945.8000	0.9458	963.3400	0.9633	1.855	0	0	0
2013/02/22	R157	07/11/2013	5.60	Put	Bond Future	291.4300	0.2914	281.9700	0.2820	(3.246)	0	0	0
2013/02/22	R157	07/11/2013	5.61	Call	Bond Future	958.9400	0.9589	976.6200	0.9766	1.844	0	0	0
2013/02/22	R157	07/11/2013	5.61	Put	Bond Future	285.7500	0.2857	276.4300	0.2764	(3.262)	0	0	0
2013/02/22	R186	02/05/2013			Bond Future	7.2787	131.4814	7.2780	131.4883	(0.009)	0.0000	0.0000	65,518
2013/02/22	R186	02/05/2013	6.75	Call	Bond Future	718.7700	0.7188	707.2100	0.7072	(1.608)	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
2013/02/22	R186	02/05/2013	6.75	Put	Bond Future	6,240.9400	6.2409	6,222.4900	6.2225	(0.296)	0	0	0
2013/02/22	R186	02/05/2013	7.39	Call	Bond Future	3,189.5100	3.1895	3,175.2200	3.1752	(0.448)	0	0	0
2013/02/22	R186	02/05/2013	7.39	Put	Bond Future	2,067.3400	2.0673	2,046.1600	2.0462	(1.025)	0	0	0
2013/02/22	R186	02/05/2013	7.40	Call	Bond Future	3,247.1200	3.2471	3,232.9100	3.2329	(0.438)	0	0	0
2013/02/22	R186	02/05/2013	7.40	Put	Bond Future	2,024.8300	2.0248	2,003.7300	2.0037	(1.042)	0	0	150
2013/02/22	R186	02/05/2013	7.41	Call	Bond Future	3,305.2600	3.3053	3,291.1500	3.2912	(0.427)	0	0	0
2013/02/22	R186	02/05/2013	7.41	Put	Bond Future	1,982.9600	1.9830	1,961.9600	1.9620	(1.059)	0	0	0
2013/02/22	R186	02/05/2013	7.75	Call	Bond Future	5,566.9000	5.5669	5,557.8100	5.5578	(0.163)	0	0	0
2013/02/22	R186	02/05/2013	7.75	Put	Bond Future	909.0400	0.9090	893.0600	0.8931	(1.758)	0	0	100
2013/02/22	R186	01/08/2013			Bond Future	7.3399	127.9376	7.3392	127.9442	(0.009)	0.0000	0.0000	0
2013/02/22	R186	01/08/2013	7.25	Call	Bond Future	3,948.8900	3.9489	3,938.5400	3.9385	(0.262)	0	0	4,215
2013/02/22	R186	01/08/2013	7.25	Put	Bond Future	4,847.2700	4.8473	4,830.2600	4.8303	(0.351)	0	0	0
2013/02/22	R186	01/08/2013	128.26	Call	Bond Future	118,665.1500	118.6651	118,671.8100	118.6718	0.006	0	0	0
2013/02/22	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R186	07/11/2013			Bond Future	7.4062	129.7834	7.4056	129.7900	(0.009)	0.0000	0.0000	480
2013/02/22	R186	07/11/2013	8.15	Call	Bond Future	9,694.5800	9.6946	9,689.8000	9.6898	(0.049)	0	0	0
2013/02/22	R186	07/11/2013	8.15	Put	Bond Future	2,738.3800	2.7384	2,727.0800	2.7271	(0.413)	0	0	0
2013/02/22	R186	07/11/2013	8.16	Call	Bond Future	9,757.3000	9.7573	9,752.5700	9.7526	(0.048)	0	0	0
2013/02/22	R186	07/11/2013	8.16	Put	Bond Future	2,711.2800	2.7113	2,700.0300	2.7000	(0.415)	0	0	0
2013/02/22	R186	07/11/2013	8.75	Call	Bond Future	13,610.8400	13.6108	13,609.0400	13.6090	(0.013)	0	0	0
2013/02/22	R186	07/11/2013	8.75	Put	Bond Future	1,429.9600	1.4300	1,421.6400	1.4216	(0.582)	0	0	130
2013/02/22	R186	07/11/2013	8.14	Call	Bond Future	9,631.9900	9.6320	9,627.1600	9.6272	(0.050)	0	0	0
2013/02/22	R186	07/11/2013	8.14	Put	Bond Future	2,765.7100	2.7657	2,754.3600	2.7544	(0.410)	0	0	0
2013/02/22	R197	02/05/2013			Bond Future	289.1745	289.1745	289.0429	289.0429	(0.045)	0.0000	0.0000	2,633
2013/02/22	R197	02/05/2013	282.39	Call	Bond Future	6,784.4600	6.7845	6,652.9000	6.6529	(1.939)	0	0	0
2013/02/22	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R197	02/05/2013	282.40	Call	Bond Future	6,774.4600	6.7745	6,642.9000	6.6429	(1.942)	0	0	0
2013/02/22	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R197	02/05/2013	282.41	Call	Bond Future	6,764.4600	6.7645	6,632.9000	6.6329	(1.945)	0	0	0
2013/02/22	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R201	02/05/2013			Bond Future	5.1755	108.7815	5.1700	108.7903	(0.106)	0.0000	0.0000	4
2013/02/22	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R201	02/05/2013	4.04	Put	Bond Future	1,834.1100	1.8341	1,825.3100	1.8253	(0.480)	0	0	0
2013/02/22	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R201	02/05/2013	4.05	Put	Bond Future	1,817.7800	1.8178	1,808.9800	1.8090	(0.484)	0	0	0
2013/02/22	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R201	02/05/2013	4.06	Put	Bond Future	1,801.4400	1.8014	1,792.6400	1.7926	(0.488)	0	0	0
2013/02/22	R201	01/08/2013			Bond Future	5.1423	105.8179	5.1359	105.8265	(0.124)	0.0000	0.0000	0
2013/02/22	R201	01/08/2013	107.45	Call	Bond Future	68,572.1900	68.5722	68,580.8200	68.5808	0.013	0	0	0
2013/02/22	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R201	07/11/2013			Bond Future	5.0707	107.3446	5.0630	107.3531	(0.153)	0.0000	0.0000	0
2013/02/22	R201	07/11/2013	4.79	Call	Bond Future	161.3500	0.1614	163.7200	0.1637	1.469	0	0	0
2013/02/22	R201	07/11/2013	4.79	Put	Bond Future	469.5100	0.4695	463.3700	0.4634	(1.308)	0	0	0
2013/02/22	R201	07/11/2013	4.80	Call	Bond Future	165.0600	0.1651	167.4700	0.1675	1.460	0	0	0
2013/02/22	R201	07/11/2013	4.80	Put	Bond Future	462.2200	0.4622	456.1200	0.4561	(1.320)	0	0	0
2013/02/22	R201	07/11/2013	4.81	Call	Bond Future	168.8300	0.1688	171.2900	0.1713	1.457	0	0	0

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2013/02/22	R201	07/11/2013	4.81	Put	Bond Future	454.9900	0.4550	448.9400	0.4489	(1.330)	0	0	0
2013/02/22	R202	02/05/2013			Bond Future	215.4802	215.4802	215.4799	215.4799	0.000	0.0000	0.0000	49,417
2013/02/22	R202	02/05/2013	211.04	Call	Bond Future	4,440.2100	4.4402	4,439.8800	4.4399	(0.007)	0	0	0
2013/02/22	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R202	02/05/2013	211.05	Call	Bond Future	4,430.2100	4.4302	4,429.8800	4.4299	(0.007)	0	0	0
2013/02/22	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R202	02/05/2013	211.06	Call	Bond Future	4,420.2100	4.4202	4,419.8800	4.4199	(0.007)	0	0	0
2013/02/22	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R203	02/05/2013			Bond Future	5.7652	110.6284	5.7491	110.6934	(0.280)	0.0000	0.0000	10,718
2013/02/22	R203	02/05/2013	5.89	Call	Bond Future	1,024.6600	1.0247	1,059.5200	1.0595	3.402	0	0	0
2013/02/22	R203	02/05/2013	5.89	Put	Bond Future	524.3200	0.5243	494.1800	0.4942	(5.748)	0	0	0
2013/02/22	R203	02/05/2013	5.90	Call	Bond Future	1,049.4400	1.0494	1,084.8600	1.0849	3.375	0	0	0
2013/02/22	R203	02/05/2013	5.90	Put	Bond Future	509.1200	0.5091	479.5400	0.4795	(5.810)	0	0	0
2013/02/22	R203	02/05/2013	5.91	Call	Bond Future	1,074.5400	1.0745	1,110.5000	1.1105	3.347	0	0	0
2013/02/22	R203	02/05/2013	5.91	Put	Bond Future	494.2600	0.4943	465.2200	0.4652	(5.875)	0	0	0
2013/02/22	R203	01/08/2013			Bond Future	5.7917	112.0935	5.7745	112.1591	(0.298)	0.0000	0.0000	0
2013/02/22	R203	01/08/2013	109.11	Call	Bond Future	98,880.2800	98.8803	98,945.8900	98.9459	0.066	0	0	0
2013/02/22	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R203	07/11/2013			Bond Future	5.8237	109.5506	5.8051	109.6169	(0.319)	0.0000	0.0000	0
2013/02/22	R203	07/11/2013	6.01	Call	Bond Future	1,693.6900	1.6937	1,730.1700	1.7302	2.154	0	0	0
2013/02/22	R203	07/11/2013	6.01	Put	Bond Future	1,031.7200	1.0317	1,001.8900	1.0019	(2.891)	0	0	0
2013/02/22	R203	07/11/2013	571.00	Call	Bond Future	107,321.0400	107.3210	107,387.3500	107.3874	0.062	0	0	0
2013/02/22	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R203	07/11/2013	5.71	Call	Bond Future	1,125.1800	1.1252	1,153.2200	1.1532	2.492	0	0	15
2013/02/22	R203	07/11/2013	5.71	Put	Bond Future	1,531.8200	1.5318	1,493.5500	1.4935	(2.498)	0	0	0
2013/02/22	R203	07/11/2013	5.99	Call	Bond Future	1,652.0000	1.6520	1,687.9200	1.6879	2.174	0	0	0
2013/02/22	R203	07/11/2013	5.99	Put	Bond Future	1,060.8700	1.0609	1,030.4800	1.0305	(2.865)	0	0	0
2013/02/22	R203	07/11/2013	6.00	Call	Bond Future	1,672.7800	1.6728	1,708.9800	1.7090	2.164	0	0	0
2013/02/22	R203	07/11/2013	6.00	Put	Bond Future	1,046.2200	1.0462	1,016.1100	1.0161	(2.878)	0	0	0
2013/02/22	R204	02/05/2013			Bond Future	6.0592	112.1335	6.0431	112.2135	(0.266)	0.0000	0.0000	7,307
2013/02/22	R204	02/05/2013	6.29	Call	Bond Future	1,710.1000	1.7101	1,757.6200	1.7576	2.779	0	0	0
2013/02/22	R204	02/05/2013	6.29	Put	Bond Future	571.3200	0.5713	538.8600	0.5389	(5.682)	0	0	0
2013/02/22	R204	02/05/2013	6.30	Call	Bond Future	1,743.3400	1.7433	1,791.4500	1.7915	2.760	0	0	0
2013/02/22	R204	02/05/2013	6.30	Put	Bond Future	555.5500	0.5555	523.6800	0.5237	(5.737)	0	0	0
2013/02/22	R204	02/05/2013	6.31	Call	Bond Future	1,776.8900	1.7769	1,825.5900	1.8256	2.741	0	0	0
2013/02/22	R204	02/05/2013	6.31	Put	Bond Future	540.1200	0.5401	508.8400	0.5088	(5.791)	0	0	0
2013/02/22	R204	01/08/2013			Bond Future	6.0997	109.5918	6.0827	109.6725	(0.278)	0.0000	0.0000	0
2013/02/22	R204	01/08/2013	110.75	Call	Bond Future	100,708.3300	100.7083	100,789.0400	100.7890	0.080	0	0	0
2013/02/22	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R204	07/11/2013			Bond Future	6.1429	111.1730	6.1249	111.2547	(0.293)	0.0000	0.0000	0
2013/02/22	R204	07/11/2013	7.00	Call	Bond Future	4,425.5700	4.4256	4,487.2300	4.4872	1.393	0	0	0
2013/02/22	R204	07/11/2013	7.00	Put	Bond Future	620.7900	0.6208	600.7900	0.6008	(3.222)	0	0	180
2013/02/22	R204	07/11/2013	6.29	Call	Bond Future	2,259.0400	2.2590	2,301.7100	2.3017	1.889	0	0	0
2013/02/22	R204	07/11/2013	6.29	Put	Bond Future	1,593.9900	1.5940	1,555.0000	1.5550	(2.446)	0	0	0
2013/02/22	R204	07/11/2013	6.30	Call	Bond Future	2,284.8400	2.2848	2,327.8200	2.3278	1.881	0	0	0

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2013/02/22	R204	07/11/2013	6.30	Put	Bond Future	1,574.7700	1.5748	1,536.0900	1.5361	(2.456)	0	0	0
2013/02/22	R204	07/11/2013	6.31	Call	Bond Future	2,310.8000	2.3108	2,354.0800	2.3541	1.873	0	0	0
2013/02/22	R204	07/11/2013	6.31	Put	Bond Future	1,555.7300	1.5557	1,517.3500	1.5174	(2.467)	0	0	0
2013/02/22	R206	02/05/2013			Bond Future	5.1717	103.8690	5.1655	103.8732	(0.121)	0.0000	0.0000	23
2013/02/22	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R206	02/05/2013	3.39	Put	Bond Future	1,226.2300	1.2262	1,221.9800	1.2220	(0.347)	0	0	0
2013/02/22	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R206	02/05/2013	3.40	Put	Bond Future	1,219.2800	1.2193	1,215.0300	1.2150	(0.349)	0	0	0
2013/02/22	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R206	02/05/2013	3.41	Put	Bond Future	1,212.3300	1.2123	1,208.0800	1.2081	(0.351)	0	0	0
2013/02/22	R206	01/08/2013			Bond Future	5.0342	101.4825	5.0251	101.4865	(0.181)	0.0000	0.0000	0
2013/02/22	R206	01/08/2013	103.94	Call	Bond Future	30,484.4000	30.4844	30,488.4200	30.4884	0.013	0	0	0
2013/02/22	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R206	07/11/2013			Bond Future	4.4501	102.9467	4.4285	102.9506	(0.484)	0.0000	0.0000	0
2013/02/22	R206	07/11/2013	4.29	Call	Bond Future	29.4100	0.0294	30.8800	0.0309	4.998	0	0	0
2013/02/22	R206	07/11/2013	4.29	Put	Bond Future	58.0900	0.0581	55.7000	0.0557	(4.114)	0	0	0
2013/02/22	R206	07/11/2013	4.30	Call	Bond Future	30.1300	0.0301	31.6200	0.0316	4.945	0	0	0
2013/02/22	R206	07/11/2013	4.30	Put	Bond Future	57.0100	0.0570	54.6400	0.0546	(4.157)	0	0	0
2013/02/22	R206	07/11/2013	4.31	Call	Bond Future	30.8500	0.0308	32.3600	0.0324	4.895	0	0	0
2013/02/22	R206	07/11/2013	4.31	Put	Bond Future	55.9400	0.0559	53.5900	0.0536	(4.201)	0	0	0
2013/02/22	R207	02/05/2013			Bond Future	6.3041	107.3287	6.2984	107.3606	(0.091)	0.0000	0.0000	7,233
2013/02/22	R207	02/05/2013	6.44	Call	Bond Future	1,632.4300	1.6324	1,643.2300	1.6432	0.662	0	0	0
2013/02/22	R207	02/05/2013	6.44	Put	Bond Future	880.4700	0.8805	859.4100	0.8594	(2.392)	0	0	0
2013/02/22	R207	02/05/2013	6.45	Call	Bond Future	1,665.9300	1.6659	1,676.9900	1.6770	0.664	0	0	0
2013/02/22	R207	02/05/2013	6.45	Put	Bond Future	858.8800	0.8589	838.0800	0.8381	(2.422)	0	0	0
2013/02/22	R207	02/05/2013	6.46	Call	Bond Future	1,699.7900	1.6998	1,711.1100	1.7111	0.666	0	0	0
2013/02/22	R207	02/05/2013	6.46	Put	Bond Future	837.6900	0.8377	817.1500	0.8172	(2.452)	0	0	0
2013/02/22	R207	01/08/2013			Bond Future	6.3521	105.1135	6.3461	105.1455	(0.094)	0.0000	0.0000	0
2013/02/22	R207	01/08/2013	106.18	Call	Bond Future	97,542.3400	97.5423	97,574.2800	97.5743	0.033	0	0	0
2013/02/22	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R207	07/11/2013			Bond Future	6.4001	106.6301	6.3939	106.6623	(0.097)	0.0000	0.0000	0
2013/02/22	R207	07/11/2013	6.69	Call	Bond Future	3,153.8900	3.1539	3,169.2200	3.1692	0.486	0	0	0
2013/02/22	R207	07/11/2013	6.69	Put	Bond Future	1,669.1400	1.6691	1,652.2700	1.6523	(1.011)	0	0	0
2013/02/22	R207	07/11/2013	6.70	Call	Bond Future	3,185.2600	3.1853	3,200.7100	3.2007	0.485	0	0	0
2013/02/22	R207	07/11/2013	6.70	Put	Bond Future	1,649.7500	1.6497	1,633.0000	1.6330	(1.015)	0	0	0
2013/02/22	R207	07/11/2013	6.71	Call	Bond Future	3,216.7800	3.2168	3,232.3400	3.2323	0.484	0	0	0
2013/02/22	R207	07/11/2013	6.71	Put	Bond Future	1,630.5500	1.6306	1,613.9100	1.6139	(1.021)	0	0	0
2013/02/22	R208	02/05/2013			Bond Future	6.4264	102.6542	6.4155	102.7214	(0.169)	0.0000	0.0000	18,312
2013/02/22	R208	02/05/2013	6.64	Call	Bond Future	2,156.6700	2.1567	2,191.3900	2.1914	1.610	0	0	0
2013/02/22	R208	02/05/2013	6.64	Put	Bond Future	843.7200	0.8437	811.2600	0.8113	(3.847)	0	0	0
2013/02/22	R208	02/05/2013	6.65	Call	Bond Future	2,196.6400	2.1966	2,231.8400	2.2318	1.602	0	0	0
2013/02/22	R208	02/05/2013	6.65	Put	Bond Future	822.7400	0.8227	790.7600	0.7908	(3.887)	0	0	0
2013/02/22	R208	02/05/2013	6.66	Call	Bond Future	2,236.9600	2.2370	2,272.6500	2.2726	1.595	0	0	0
2013/02/22	R208	02/05/2013	6.66	Put	Bond Future	802.1700	0.8022	770.6800	0.7707	(3.926)	0	0	0
2013/02/22	R208	01/08/2013			Bond Future	6.4707	104.0138	6.4595	104.0815	(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
2013/02/22	R208	01/08/2013	101.40	Call	Bond Future	94,969.2900	94.9693	95,037.0000	95.0370	0.071	0	0	0
2013/02/22	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R208	07/11/2013			Bond Future	6.5201	102.1181	6.5083	102.1866	(0.180)	0.0000	0.0000	0
2013/02/22	R208	07/11/2013	7.50	Call	Bond Future	6,437.0500	6.4371	6,487.1500	6.4872	0.778	0	0	0
2013/02/22	R208	07/11/2013	7.50	Put	Bond Future	912.2600	0.9123	893.8400	0.8938	(2.019)	0	0	230
2013/02/22	R208	07/11/2013	6.79	Call	Bond Future	3,660.6300	3.6606	3,696.6500	3.6967	0.984	0	0	0
2013/02/22	R208	07/11/2013	6.79	Put	Bond Future	2,100.5800	2.1006	2,068.0800	2.0681	(1.547)	0	0	0
2013/02/22	R208	07/11/2013	6.80	Call	Bond Future	3,695.2200	3.6952	3,731.4700	3.7315	0.981	0	0	0
2013/02/22	R208	07/11/2013	6.80	Put	Bond Future	2,077.9400	2.0779	2,045.6700	2.0457	(1.553)	0	0	0
2013/02/22	R208	07/11/2013	6.81	Call	Bond Future	3,729.9700	3.7300	3,766.4300	3.7664	0.977	0	0	0
2013/02/22	R208	07/11/2013	6.81	Put	Bond Future	2,055.5100	2.0555	2,023.4500	2.0234	(1.560)	0	0	0
2013/02/22	R209	02/05/2013			Bond Future	8.1554	81.0043	8.1547	81.0107	(0.009)	0.0000	0.0000	9,196
2013/02/22	R209	02/05/2013	7.99	Call	Bond Future	1,709.6500	1.7097	1,695.8400	1.6958	(0.808)	0	0	0
2013/02/22	R209	02/05/2013	7.99	Put	Bond Future	3,171.4600	3.1715	3,151.2900	3.1513	(0.636)	0	0	0
2013/02/22	R209	02/05/2013	8.00	Call	Bond Future	1,745.4100	1.7454	1,731.5800	1.7316	(0.792)	0	0	0
2013/02/22	R209	02/05/2013	8.00	Put	Bond Future	3,117.6900	3.1177	3,097.5000	3.0975	(0.648)	0	0	0
2013/02/22	R209	02/05/2013	8.01	Call	Bond Future	1,781.6300	1.7816	1,767.7800	1.7678	(0.777)	0	0	0
2013/02/22	R209	02/05/2013	8.01	Put	Bond Future	3,064.5300	3.0645	3,044.3200	3.0443	(0.659)	0	0	0
2013/02/22	R209	01/08/2013			Bond Future	8.2194	82.0771	8.2187	82.0834	(0.009)	0.0000	0.0000	0
2013/02/22	R209	01/08/2013	79.36	Call	Bond Future	72,127.9700	72.1280	72,134.2500	72.1343	0.009	0	0	0
2013/02/22	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R209	07/11/2013			Bond Future	8.2897	80.1165	8.2890	80.1227	(0.009)	0.0000	0.0000	0
2013/02/22	R209	07/11/2013	9.50	Call	Bond Future	11,219.4900	11.2195	11,216.3300	11.2163	(0.028)	0	0	0
2013/02/22	R209	07/11/2013	9.50	Put	Bond Future	1,903.1700	1.9032	1,893.8200	1.8938	(0.491)	0	0	180
2013/02/22	R209	07/11/2013	8.79	Call	Bond Future	7,677.7700	7.6778	7,671.8600	7.6719	(0.077)	0	0	0
2013/02/22	R209	07/11/2013	8.79	Put	Bond Future	3,604.8500	3.6049	3,592.7500	3.5927	(0.336)	0	0	0
2013/02/22	R209	07/11/2013	8.80	Call	Bond Future	7,725.7500	7.7258	7,719.8700	7.7199	(0.076)	0	0	0
2013/02/22	R209	07/11/2013	8.80	Put	Bond Future	3,574.7500	3.5748	3,562.6800	3.5627	(0.338)	0	0	0
2013/02/22	R209	07/11/2013	8.81	Call	Bond Future	7,773.8400	7.7738	7,767.9800	7.7680	(0.075)	0	0	0
2013/02/22	R209	07/11/2013	8.81	Put	Bond Future	3,544.8800	3.5449	3,532.8300	3.5328	(0.340)	0	0	0
2013/02/22	R210	02/05/2013			Bond Future	164.1523	164.1523	164.1506	164.1506	(0.001)	0.0000	0.0000	1,244
2013/02/22	R210	02/05/2013	161.14	Call	Bond Future	3,012.2600	3.0123	3,010.6100	3.0106	(0.055)	0	0	0
2013/02/22	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R210	02/05/2013	161.15	Call	Bond Future	3,002.2600	3.0023	3,000.6100	3.0006	(0.055)	0	0	0
2013/02/22	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R210	02/05/2013	161.16	Call	Bond Future	2,992.2600	2.9923	2,990.6100	2.9906	(0.055)	0	0	0
2013/02/22	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R211	02/05/2013			Bond Future	128.6044	128.6044	128.5000	128.5000	(0.081)	0.0000	0.0000	529
2013/02/22	R211	02/05/2013	125.69	Call	Bond Future	2,914.4500	2.9144	2,809.9500	2.8100	(3.586)	0	0	0
2013/02/22	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R211	02/05/2013	125.70	Call	Bond Future	2,904.4500	2.9044	2,799.9500	2.8000	(3.598)	0	0	0
2013/02/22	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R211	02/05/2013	125.71	Call	Bond Future	2,894.4500	2.8944	2,789.9500	2.7900	(3.610)	0	0	0
2013/02/22	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
2013/02/22	R212	02/05/2013			Bond Future	134.3786	134.3786	134.2675	134.2675	(0.083)	0.0000	0.0000	20,170
2013/02/22	R212	02/05/2013	131.09	Call	Bond Future	3,288.5900	3.2886	3,177.4600	3.1775	(3.379)	0	0	0
2013/02/22	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R212	02/05/2013	131.10	Call	Bond Future	3,278.5900	3.2786	3,167.4600	3.1675	(3.390)	0	0	0
2013/02/22	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R212	02/05/2013	131.11	Call	Bond Future	3,268.5900	3.2686	3,157.4600	3.1575	(3.400)	0	0	0
2013/02/22	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R213	02/05/2013			Bond Future	7.8485	93.2101	7.8477	93.2166	(0.009)	0.0000	0.0000	10,129
2013/02/22	R213	02/05/2013	7.84	Call	Bond Future	2,398.3300	2.3983	2,384.1500	2.3841	(0.591)	0	0	0
2013/02/22	R213	02/05/2013	7.84	Put	Bond Future	2,474.2100	2.4742	2,453.5800	2.4536	(0.834)	0	0	0
2013/02/22	R213	02/05/2013	7.85	Call	Bond Future	2,442.4200	2.4424	2,428.2800	2.4283	(0.579)	0	0	0
2013/02/22	R213	02/05/2013	7.85	Put	Bond Future	2,428.7300	2.4287	2,408.1400	2.4081	(0.848)	0	0	0
2013/02/22	R213	02/05/2013	7.86	Call	Bond Future	2,486.9600	2.4870	2,472.8700	2.4729	(0.567)	0	0	0
2013/02/22	R213	02/05/2013	7.86	Put	Bond Future	2,383.8200	2.3838	2,363.2800	2.3633	(0.862)	0	0	0
2013/02/22	R213	01/08/2013			Bond Future	7.9113	94.4445	7.9106	94.4507	(0.009)	0.0000	0.0000	0
2013/02/22	R213	01/08/2013	91.25	Call	Bond Future	83,829.4400	83.8294	83,835.7000	83.8357	0.007	0	0	0
2013/02/22	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R213	07/11/2013			Bond Future	7.9820	92.2695	7.9813	92.2757	(0.009)	0.0000	0.0000	0
2013/02/22	R213	07/11/2013	8.59	Call	Bond Future	8,041.6200	8.0416	8,036.6800	8.0367	(0.061)	0	0	0
2013/02/22	R213	07/11/2013	8.59	Put	Bond Future	2,976.7500	2.9768	2,965.6500	2.9656	(0.373)	0	0	0
2013/02/22	R213	07/11/2013	8.60	Call	Bond Future	8,093.7100	8.0937	8,088.8100	8.0888	(0.061)	0	0	0
2013/02/22	R213	07/11/2013	8.60	Put	Bond Future	2,948.9800	2.9490	2,937.9200	2.9379	(0.375)	0	0	0
2013/02/22	R213	07/11/2013	8.61	Call	Bond Future	8,145.9000	8.1459	8,141.0400	8.1410	(0.060)	0	0	0
2013/02/22	R213	07/11/2013	8.61	Put	Bond Future	2,921.4300	2.9214	2,910.4100	2.9104	(0.377)	0	0	0
2013/02/22	R214	02/05/2013			Bond Future	8.1872	82.7898	8.1865	82.7962	(0.009)	0.0000	0.0000	2,034
2013/02/22	R214	02/05/2013	84.31	Call	Bond Future	74,010.1300	74.0101	74,016.6000	74.0166	0.009	0	0	0
2013/02/22	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/02/22	R214	01/08/2013			Bond Future	8.2485	83.8861	8.2478	83.8924	(0.008)	0.0000	0.0000	0
2013/02/22	R214	01/08/2013	84.31	Call	Bond Future	73,438.2300	73.4382	73,444.5300	73.4445	0.009	0	0	0
2013/02/22	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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