



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 07/03/2013 to 07/03/2013

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/03/07	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	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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2013/03/07	2025	02/05/2013			Bond Future	114.0556	114.0556	114.0552	114.0552	0.000	0.0000	0.0000	0
2013/03/07	2025	02/05/2013	113.41	Call	Bond Future	641.9400	0.6419	641.5800	0.6416	(0.056)	0	0	0
2013/03/07	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	2038	02/05/2013			Bond Future	113.2031	113.2031	113.2051	113.2051	0.002	0.0000	0.0000	0
2013/03/07	2038	02/05/2013	111.60	Call	Bond Future	1,598.6300	1.5986	1,600.5800	1.6006	0.122	0	0	0
2013/03/07	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	2050	02/05/2013			Bond Future	119.8258	119.8258	119.8282	119.8282	0.002	0.0000	0.0000	122
2013/03/07	2050	02/05/2013	117.60	Call	Bond Future	2,227.9900	2.2280	2,230.4000	2.2304	0.108	0	0	0
2013/03/07	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	AL7T	02/05/2013			Index Future	495.4430	495.4430	494.7320	494.7320	(0.144)	0.0000	0.0000	12
2013/03/07	AL7T	01/08/2013			Index Future	501.9220	501.9220	501.2010	501.2010	(0.144)	0.0000	0.0000	0
2013/03/07	AL7T	07/11/2013			Index Future	509.0830	509.0830	508.3490	508.3490	(0.144)	0.0000	0.0000	0
2013/03/07	ALBI	02/05/2013			Index Future	440.9490	440.9490	440.4260	440.4260	(0.119)	0.0000	0.0000	1,017
2013/03/07	ALBI	01/08/2013			Index Future	446.7150	446.7150	446.1860	446.1860	(0.118)	0.0000	0.0000	79
2013/03/07	ALBI	07/11/2013			Index Future	453.0880	453.0880	452.5480	452.5480	(0.119)	0.0000	0.0000	85
2013/03/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/03/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/07	EL28	02/05/2013			Bond Future	113.7467	113.7467	113.7490	113.7490	0.002	0.0000	0.0000	0
2013/03/07	EL28	02/05/2013	113.32	Call	Bond Future	430.5400	0.4305	432.8200	0.4328	0.530	0	0	0
2013/03/07	EL28	02/05/2013	113.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	ES33	02/05/2013			Bond Future	8.8003	88.8480	8.8095	88.7699	0.104	0.0000	0.0000	3,363
2013/03/07	ES33	02/05/2013	91.02	Call	Bond Future	79,667.7000	79.6677	79,589.6600	79.5897	(0.098)	0	0	0
2013/03/07	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	ES33	01/08/2013			Bond Future	8.8894	90.0098	8.8989	89.9308	0.106	0.0000	0.0000	0
2013/03/07	ES33	01/08/2013	9.00	Call	Bond Future	917.6100	0.9176	838.6200	0.8386	(8.608)	0	0	0
2013/03/07	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/07	ES33	01/08/2013	91.02	Call	Bond Future	78,958.4800	78.9585	78,879.4900	78.8795	(0.100)	0	0	0
2013/03/07	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GOVI	02/05/2013			GOVI	440.7820	440.7820	440.2800	440.2800	(0.114)	0.0000	0.0000	98
2013/03/07	GOVI	02/05/2013	432.99	Call	GOVI	77,920.0000	7.7920	72,900.0000	7.2900	(6.443)	0	0	0
2013/03/07	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GOVI	02/05/2013	433.00	Call	GOVI	77,820.0000	7.7820	72,800.0000	7.2800	(6.451)	0	0	0
2013/03/07	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GOVI	02/05/2013	433.01	Call	GOVI	77,720.0000	7.7720	72,700.0000	7.2700	(6.459)	0	0	0
2013/03/07	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GOVI	01/08/2013			GOVI	446.5460	446.5460	446.0380	446.0380	(0.114)	0.0000	0.0000	280
2013/03/07	GOVI	01/08/2013	445.99	Call	GOVI	5,560.0000	0.5560	480.0000	0.0480	(91.367)	0	0	0
2013/03/07	GOVI	01/08/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GOVI	01/08/2013	446.00	Call	GOVI	5,460.0000	0.5460	380.0000	0.0380	(93.040)	0	0	0
2013/03/07	GOVI	01/08/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GOVI	01/08/2013	446.01	Call	GOVI	5,360.0000	0.5360	280.0000	0.0280	(94.776)	0	0	0
2013/03/07	GOVI	01/08/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GOVI	07/11/2013			GOVI	452.9170	452.9170	452.3980	452.3980	(0.115)	0.0000	0.0000	0
2013/03/07	GOVI	07/11/2013	445.99	Call	GOVI	69,270.0000	6.9270	64,080.0000	6.4080	(7.492)	0	0	0
2013/03/07	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GOVI	07/11/2013	446.00	Call	GOVI	69,170.0000	6.9170	63,980.0000	6.3980	(7.503)	0	0	0
2013/03/07	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GOVI	07/11/2013	446.01	Call	GOVI	69,070.0000	6.9070	63,880.0000	6.3880	(7.514)	0	0	0
2013/03/07	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/07	IGOV	02/05/2013			Index Future	203.1450	203.1450	203.3530	203.3530	0.102	0.0000	0.0000	459
2013/03/07	IGOV	01/08/2013			Index Future	205.8600	205.8600	206.0700	206.0700	0.102	0.0000	0.0000	147
2013/03/07	IGOV	07/11/2013			Index Future	208.8520	208.8520	209.0660	209.0660	0.102	0.0000	0.0000	7
2013/03/07	ILBI	02/05/2013			Index Future	547.1750	547.1750	549.7700	549.7700	0.474	0.0000	0.0000	183
2013/03/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/07	JBAF	20/03/2013			Jibar Tradeable Future	5.1100	94.8900	5.1100	94.8900	0.000	0.0000	0.0000	1,000
2013/03/07	JBAF	17/04/2013			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	0

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2013/03/07	JBAF	15/05/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	0
2013/03/07	JBAF	19/06/2013			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	500
2013/03/07	JBAF	17/07/2013			Jibar Tradeable Future	5.0400	94.9600	5.0600	94.9400	0.397	0.0000	0.0000	0
2013/03/07	JBAF	21/08/2013			Jibar Tradeable Future	5.0300	94.9700	5.0500	94.9500	0.398	0.0000	0.0000	0
2013/03/07	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0500	94.9500	0.398	0.0000	0.0000	2,200
2013/03/07	JBAF	18/12/2013			Jibar Tradeable Future	5.0400	94.9600	5.0800	94.9200	0.794	0.0000	0.0000	2,000
2013/03/07	JBAF	19/03/2014			Jibar Tradeable Future	5.1200	94.8800	5.1500	94.8500	0.586	0.0000	0.0000	400
2013/03/07	JBAF	18/06/2014			Jibar Tradeable Future	5.2300	94.7700	5.2500	94.7500	0.382	0.0000	0.0000	800
2013/03/07	JBAF	17/09/2014			Jibar Tradeable Future	5.3600	94.6400	5.3900	94.6100	0.560	0.0000	0.0000	0
2013/03/07	JBAF	17/12/2014			Jibar Tradeable Future	5.5100	94.4900	5.5500	94.4500	0.726	0.0000	0.0000	0
2013/03/07	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/07	R023	02/05/2013			Bond Future	6.7787	108.2977	6.8088	108.0755	0.444	0.0000	0.0000	4,970
2013/03/07	R023	02/05/2013	7.04	Call	Bond Future	1,909.8600	1.9099	1,687.6700	1.6877	(11.634)	0	0	0
2013/03/07	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R023	02/05/2013	7.05	Call	Bond Future	1,982.0800	1.9821	1,759.8900	1.7599	(11.210)	0	0	0
2013/03/07	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R023	02/05/2013	7.06	Call	Bond Future	2,054.2400	2.0542	1,832.0500	1.8321	(10.816)	0	0	0
2013/03/07	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R023	01/08/2013			Bond Future	6.8317	109.7139	6.8630	109.4888	0.457	0.0000	0.0000	0
2013/03/07	R023	01/08/2013	7.29	Call	Bond Future	3,244.0400	3.2440	3,019.0000	3.0190	(6.937)	0	0	0
2013/03/07	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R023	01/08/2013	7.30	Call	Bond Future	3,313.4100	3.3134	3,088.3700	3.0884	(6.792)	0	0	0
2013/03/07	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R023	01/08/2013	7.31	Call	Bond Future	3,382.7200	3.3827	3,157.6800	3.1577	(6.653)	0	0	0
2013/03/07	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R157	02/05/2013			Bond Future	5.3015	119.8620	5.3227	119.8102	0.401	0.0000	0.0000	6,078
2013/03/07	R157	02/05/2013	5.34	Call	Bond Future	361.5800	0.3616	331.0700	0.3311	(8.438)	0	0	0
2013/03/07	R157	02/05/2013	5.34	Put	Bond Future	267.7500	0.2677	289.0500	0.2891	7.955	0	0	0
2013/03/07	R157	02/05/2013	5.35	Call	Bond Future	375.4000	0.3754	344.2600	0.3443	(8.295)	0	0	0
2013/03/07	R157	02/05/2013	5.35	Put	Bond Future	257.2300	0.2572	277.9000	0.2779	8.036	0	0	0
2013/03/07	R157	02/05/2013	5.36	Call	Bond Future	389.5100	0.3895	357.7400	0.3577	(8.156)	0	0	0
2013/03/07	R157	02/05/2013	5.36	Put	Bond Future	247.0100	0.2470	267.0500	0.2670	8.113	0	0	0
2013/03/07	R157	01/08/2013			Bond Future	5.2985	121.4294	5.3226	121.3770	0.455	0.0000	0.0000	0
2013/03/07	R157	01/08/2013	116.11	Call	Bond Future	91,973.8000	91.9738	91,921.3600	91.9214	(0.057)	0	0	0
2013/03/07	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R157	07/11/2013			Bond Future	5.2919	116.3548	5.3204	116.3009	0.537	0.0000	0.0000	0
2013/03/07	R157	07/11/2013	5.59	Call	Bond Future	867.7200	0.8677	831.3600	0.8314	(4.190)	0	0	0
2013/03/07	R157	07/11/2013	5.59	Put	Bond Future	304.7400	0.3047	322.2400	0.3222	5.743	0	0	0
2013/03/07	R157	07/11/2013	5.60	Call	Bond Future	880.5200	0.8805	843.8900	0.8439	(4.160)	0	0	0
2013/03/07	R157	07/11/2013	5.60	Put	Bond Future	298.7200	0.2987	315.9500	0.3159	5.768	0	0	0
2013/03/07	R157	07/11/2013	5.61	Call	Bond Future	893.4100	0.8934	856.5200	0.8565	(4.129)	0	0	0
2013/03/07	R157	07/11/2013	5.61	Put	Bond Future	292.7900	0.2928	309.7600	0.3098	5.796	0	0	0
2013/03/07	R186	02/05/2013			Bond Future	7.3372	130.8902	7.3670	130.5895	0.407	0.0000	0.0000	64,898
2013/03/07	R186	02/05/2013	6.75	Call	Bond Future	445.2400	0.4452	389.9800	0.3900	(12.411)	0	0	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/03/07	R186	02/05/2013	6.75	Put	Bond Future	6,558.5900	6.5586	6,804.0200	6.8040	3.742	0	0	0
2013/03/07	R186	02/05/2013	7.39	Call	Bond Future	2,595.4200	2.5954	2,414.1700	2.4142	(6.983)	0	0	0
2013/03/07	R186	02/05/2013	7.39	Put	Bond Future	2,064.4300	2.0644	2,183.8700	2.1839	5.786	0	0	0
2013/03/07	R186	02/05/2013	7.40	Call	Bond Future	2,649.8000	2.6498	2,466.5100	2.4665	(6.917)	0	0	0
2013/03/07	R186	02/05/2013	7.40	Put	Bond Future	2,018.6900	2.0187	2,136.0900	2.1361	5.816	0	0	150
2013/03/07	R186	02/05/2013	7.41	Call	Bond Future	2,704.8100	2.7048	2,519.4800	2.5195	(6.852)	0	0	0
2013/03/07	R186	02/05/2013	7.41	Put	Bond Future	1,973.6900	1.9737	2,089.0500	2.0891	5.845	0	0	0
2013/03/07	R186	02/05/2013	7.75	Call	Bond Future	4,904.5700	4.9046	4,660.6000	4.6606	(4.974)	0	0	0
2013/03/07	R186	02/05/2013	7.75	Put	Bond Future	837.8900	0.8379	894.6100	0.8946	6.769	0	0	100
2013/03/07	R186	01/08/2013			Bond Future	7.4025	127.3173	7.4334	127.0127	0.417	0.0000	0.0000	0
2013/03/07	R186	01/08/2013	7.25	Call	Bond Future	3,460.9500	3.4610	3,309.1600	3.3092	(4.386)	0	0	4,315
2013/03/07	R186	01/08/2013	7.25	Put	Bond Future	4,979.5800	4.9796	5,132.4000	5.1324	3.069	0	0	0
2013/03/07	R186	01/08/2013	128.26	Call	Bond Future	118,044.9000	118.0449	117,740.2900	117.7403	(0.258)	0	0	0
2013/03/07	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R186	07/11/2013			Bond Future	7.4733	129.1336	7.5054	128.8240	0.430	0.0000	0.0000	480
2013/03/07	R186	07/11/2013	8.15	Call	Bond Future	9,074.7800	9.0748	8,849.4800	8.8495	(2.483)	0	0	0
2013/03/07	R186	07/11/2013	8.15	Put	Bond Future	2,768.4000	2.7684	2,852.7400	2.8527	3.047	0	0	0
2013/03/07	R186	07/11/2013	8.16	Call	Bond Future	9,136.5500	9.1365	8,910.5600	8.9106	(2.473)	0	0	0
2013/03/07	R186	07/11/2013	8.16	Put	Bond Future	2,740.3500	2.7404	2,824.0000	2.8240	3.053	0	0	0
2013/03/07	R186	07/11/2013	8.75	Call	Bond Future	12,950.1200	12.9501	12,689.1800	12.6892	(2.015)	0	0	0
2013/03/07	R186	07/11/2013	8.75	Put	Bond Future	1,419.0600	1.4191	1,467.7600	1.4678	3.432	0	0	1,030
2013/03/07	R186	07/11/2013	8.14	Call	Bond Future	9,013.1500	9.0132	8,788.5500	8.7886	(2.492)	0	0	0
2013/03/07	R186	07/11/2013	8.14	Put	Bond Future	2,796.6900	2.7967	2,881.7300	2.8817	3.041	0	0	0
2013/03/07	R197	02/05/2013			Bond Future	291.6102	291.6102	292.3634	292.3634	0.258	0.0000	0.0000	2,633
2013/03/07	R197	02/05/2013	282.39	Call	Bond Future	9,220.1600	9.2202	9,973.4300	9.9734	8.170	0	0	0
2013/03/07	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R197	02/05/2013	282.40	Call	Bond Future	9,210.1600	9.2102	9,963.4300	9.9634	8.179	0	0	0
2013/03/07	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R197	02/05/2013	282.41	Call	Bond Future	9,200.1600	9.2002	9,953.4300	9.9534	8.188	0	0	0
2013/03/07	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R201	02/05/2013			Bond Future	5.1327	108.8498	5.1549	108.8144	0.431	0.0000	0.0000	4
2013/03/07	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R201	02/05/2013	4.04	Put	Bond Future	1,765.8200	1.7658	1,801.1900	1.8012	2.003	0	0	0
2013/03/07	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R201	02/05/2013	4.05	Put	Bond Future	1,749.4900	1.7495	1,784.8600	1.7849	2.022	0	0	0
2013/03/07	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R201	02/05/2013	4.06	Put	Bond Future	1,733.1500	1.7331	1,768.5200	1.7685	2.041	0	0	0
2013/03/07	R201	01/08/2013			Bond Future	5.1043	105.8694	5.1307	105.8336	0.517	0.0000	0.0000	0
2013/03/07	R201	01/08/2013	107.45	Call	Bond Future	68,623.6800	68.6237	68,587.8900	68.5879	(0.052)	0	0	0
2013/03/07	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R201	07/11/2013			Bond Future	5.0387	107.3797	5.0724	107.3428	0.668	0.0000	0.0000	0
2013/03/07	R201	07/11/2013	4.79	Call	Bond Future	163.3700	0.1634	150.3200	0.1503	(7.988)	0	0	0
2013/03/07	R201	07/11/2013	4.79	Put	Bond Future	436.4300	0.4364	460.2800	0.4603	5.465	0	0	0
2013/03/07	R201	07/11/2013	4.80	Call	Bond Future	167.2100	0.1672	153.9500	0.1539	(7.930)	0	0	0
2013/03/07	R201	07/11/2013	4.80	Put	Bond Future	429.2700	0.4293	452.9100	0.4529	5.507	0	0	0
2013/03/07	R201	07/11/2013	4.81	Call	Bond Future	171.1300	0.1711	157.6500	0.1577	(7.877)	0	0	0

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2013/03/07	R201	07/11/2013	4.81	Put	Bond Future	422.1900	0.4222	445.6100	0.4456	5.547	0	0	0
2013/03/07	R202	02/05/2013			Bond Future	220.5789	220.5789	220.5813	220.5813	0.001	0.0000	0.0000	49,417
2013/03/07	R202	02/05/2013	211.04	Call	Bond Future	9,538.9300	9.5389	9,541.3200	9.5413	0.025	0	0	0
2013/03/07	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R202	02/05/2013	211.05	Call	Bond Future	9,528.9300	9.5289	9,531.3200	9.5313	0.025	0	0	0
2013/03/07	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R202	02/05/2013	211.06	Call	Bond Future	9,518.9300	9.5189	9,521.3200	9.5213	0.025	0	0	0
2013/03/07	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R203	02/05/2013			Bond Future	5.8246	110.3900	5.8293	110.3711	0.081	0.0000	0.0000	10,718
2013/03/07	R203	02/05/2013	5.89	Call	Bond Future	814.8600	0.8149	798.3200	0.7983	(2.030)	0	0	0
2013/03/07	R203	02/05/2013	5.89	Put	Bond Future	552.9300	0.5529	555.3200	0.5553	0.432	0	0	0
2013/03/07	R203	02/05/2013	5.90	Call	Bond Future	837.7100	0.8377	821.0200	0.8210	(1.992)	0	0	0
2013/03/07	R203	02/05/2013	5.90	Put	Bond Future	535.8000	0.5358	538.0400	0.5380	0.418	0	0	0
2013/03/07	R203	02/05/2013	5.91	Call	Bond Future	860.9200	0.8609	844.0800	0.8441	(1.956)	0	0	0
2013/03/07	R203	02/05/2013	5.91	Put	Bond Future	519.0500	0.5191	521.1400	0.5211	0.403	0	0	0
2013/03/07	R203	01/08/2013			Bond Future	5.8601	111.8336	5.8652	111.8144	0.086	0.0000	0.0000	0
2013/03/07	R203	01/08/2013	109.11	Call	Bond Future	98,620.3900	98.6204	98,601.2400	98.6012	(0.019)	0	0	0
2013/03/07	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R203	07/11/2013			Bond Future	5.9027	109.2692	5.9084	109.2492	0.096	0.0000	0.0000	0
2013/03/07	R203	07/11/2013	6.01	Call	Bond Future	1,489.5600	1.4896	1,475.9000	1.4759	(0.917)	0	0	0
2013/03/07	R203	07/11/2013	6.01	Put	Bond Future	1,108.9500	1.1089	1,115.3400	1.1153	0.576	0	0	0
2013/03/07	R203	07/11/2013	571.00	Call	Bond Future	107,039.6800	107.0397	107,019.6300	107.0196	(0.019)	0	0	0
2013/03/07	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R203	07/11/2013	5.71	Call	Bond Future	968.6100	0.9686	957.6400	0.9576	(1.133)	0	0	15
2013/03/07	R203	07/11/2013	5.71	Put	Bond Future	1,656.6100	1.6566	1,665.6900	1.6657	0.548	0	0	0
2013/03/07	R203	07/11/2013	5.99	Call	Bond Future	1,450.4800	1.4505	1,436.9900	1.4370	(0.930)	0	0	0
2013/03/07	R203	07/11/2013	5.99	Put	Bond Future	1,140.7100	1.1407	1,147.2700	1.1473	0.575	0	0	0
2013/03/07	R203	07/11/2013	6.00	Call	Bond Future	1,469.7800	1.4698	1,456.1900	1.4562	(0.925)	0	0	0
2013/03/07	R203	07/11/2013	6.00	Put	Bond Future	1,124.5800	1.1246	1,131.0400	1.1310	0.574	0	0	0
2013/03/07	R204	02/05/2013			Bond Future	6.1066	111.8984	6.1009	111.9267	(0.094)	0.0000	0.0000	6,027
2013/03/07	R204	02/05/2013	6.29	Call	Bond Future	1,453.7400	1.4537	1,464.7200	1.4647	0.755	0	0	0
2013/03/07	R204	02/05/2013	6.29	Put	Bond Future	550.0700	0.5501	532.7600	0.5328	(3.147)	0	0	0
2013/03/07	R204	02/05/2013	6.30	Call	Bond Future	1,486.1000	1.4861	1,497.3600	1.4974	0.758	0	0	0
2013/03/07	R204	02/05/2013	6.30	Put	Bond Future	533.4200	0.5334	516.3900	0.5164	(3.193)	0	0	0
2013/03/07	R204	02/05/2013	6.31	Call	Bond Future	1,518.8100	1.5188	1,530.3500	1.5303	0.760	0	0	0
2013/03/07	R204	02/05/2013	6.31	Put	Bond Future	517.1500	0.5172	500.4000	0.5004	(3.239)	0	0	0
2013/03/07	R204	01/08/2013			Bond Future	6.1536	109.3354	6.1476	109.3641	(0.098)	0.0000	0.0000	0
2013/03/07	R204	01/08/2013	110.75	Call	Bond Future	100,451.9000	100.4519	100,480.6100	100.4806	0.029	0	0	0
2013/03/07	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R204	07/11/2013			Bond Future	6.2042	110.8952	6.1979	110.9237	(0.101)	0.0000	0.0000	0
2013/03/07	R204	07/11/2013	7.00	Call	Bond Future	4,141.1700	4.1412	4,160.5300	4.1605	0.468	0	0	0
2013/03/07	R204	07/11/2013	7.00	Put	Bond Future	614.2000	0.6142	605.1100	0.6051	(1.480)	0	0	1,270
2013/03/07	R204	07/11/2013	6.29	Call	Bond Future	2,027.7000	2.0277	2,039.4500	2.0394	0.579	0	0	0
2013/03/07	R204	07/11/2013	6.29	Put	Bond Future	1,640.4600	1.6405	1,623.7600	1.6238	(1.018)	0	0	0
2013/03/07	R204	07/11/2013	6.30	Call	Bond Future	2,052.5200	2.0525	2,064.3900	2.0644	0.578	0	0	0

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2013/03/07	R204	07/11/2013	6.30	Put	Bond Future	1,620.2600	1.6203	1,603.6800	1.6037	(1.023)	0	0	0
2013/03/07	R204	07/11/2013	6.31	Call	Bond Future	2,077.5100	2.0775	2,089.4900	2.0895	0.577	0	0	0
2013/03/07	R204	07/11/2013	6.31	Put	Bond Future	1,600.2500	1.6003	1,583.7800	1.5838	(1.029)	0	0	0
2013/03/07	R206	02/05/2013			Bond Future	5.1490	103.8845	5.1736	103.8677	0.478	0.0000	0.0000	23
2013/03/07	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R206	02/05/2013	3.39	Put	Bond Future	1,210.7200	1.2107	1,227.5000	1.2275	1.386	0	0	0
2013/03/07	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R206	02/05/2013	3.40	Put	Bond Future	1,203.7700	1.2038	1,220.5500	1.2206	1.394	0	0	0
2013/03/07	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R206	02/05/2013	3.41	Put	Bond Future	1,196.8200	1.1968	1,213.6000	1.2136	1.402	0	0	0
2013/03/07	R206	01/08/2013			Bond Future	5.0373	101.4811	5.0758	101.4642	0.764	0.0000	0.0000	0
2013/03/07	R206	01/08/2013	103.94	Call	Bond Future	30,483.0300	30.4830	30,466.0700	30.4661	(0.056)	0	0	0
2013/03/07	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R206	07/11/2013			Bond Future	4.5494	102.9289	4.6489	102.9111	2.186	0.0000	0.0000	0
2013/03/07	R206	07/11/2013	4.29	Call	Bond Future	21.4000	0.0214	16.1200	0.0161	(24.673)	0	0	0
2013/03/07	R206	07/11/2013	4.29	Put	Bond Future	67.8700	0.0679	80.4000	0.0804	18.462	0	0	0
2013/03/07	R206	07/11/2013	4.30	Call	Bond Future	21.9900	0.0220	16.5900	0.0166	(24.557)	0	0	0
2013/03/07	R206	07/11/2013	4.30	Put	Bond Future	66.6600	0.0667	79.0700	0.0791	18.617	0	0	0
2013/03/07	R206	07/11/2013	4.31	Call	Bond Future	22.5800	0.0226	17.0800	0.0171	(24.358)	0	0	0
2013/03/07	R206	07/11/2013	4.31	Put	Bond Future	65.4600	0.0655	77.7700	0.0778	18.805	0	0	0
2013/03/07	R207	02/05/2013			Bond Future	6.3501	107.0736	6.3752	106.9345	0.396	0.0000	0.0000	7,274
2013/03/07	R207	02/05/2013	6.44	Call	Bond Future	1,352.3900	1.3524	1,263.9400	1.2639	(6.540)	0	0	0
2013/03/07	R207	02/05/2013	6.44	Put	Bond Future	855.4900	0.8555	906.2200	0.9062	5.930	0	0	0
2013/03/07	R207	02/05/2013	6.45	Call	Bond Future	1,384.1900	1.3842	1,294.6700	1.2947	(6.467)	0	0	0
2013/03/07	R207	02/05/2013	6.45	Put	Bond Future	832.2000	0.8322	881.8600	0.8819	5.967	0	0	0
2013/03/07	R207	02/05/2013	6.46	Call	Bond Future	1,416.4100	1.4164	1,325.8200	1.3258	(6.396)	0	0	0
2013/03/07	R207	02/05/2013	6.46	Put	Bond Future	809.3700	0.8094	857.9600	0.8580	6.003	0	0	0
2013/03/07	R207	01/08/2013			Bond Future	6.4036	104.8374	6.4300	104.6965	0.412	0.0000	0.0000	0
2013/03/07	R207	01/08/2013	106.18	Call	Bond Future	97,266.2400	97.2662	97,125.2700	97.1253	(0.145)	0	0	0
2013/03/07	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R207	07/11/2013			Bond Future	6.4577	106.3331	6.4856	106.1895	0.432	0.0000	0.0000	0
2013/03/07	R207	07/11/2013	6.69	Call	Bond Future	2,894.6200	2.8946	2,805.5700	2.8056	(3.076)	0	0	0
2013/03/07	R207	07/11/2013	6.69	Put	Bond Future	1,706.9100	1.7069	1,761.4500	1.7615	3.195	0	0	0
2013/03/07	R207	07/11/2013	6.70	Call	Bond Future	2,924.8000	2.9248	2,835.2600	2.8353	(3.061)	0	0	0
2013/03/07	R207	07/11/2013	6.70	Put	Bond Future	1,686.3300	1.6863	1,740.3800	1.7404	3.205	0	0	0
2013/03/07	R207	07/11/2013	6.71	Call	Bond Future	2,955.1400	2.9551	2,865.1100	2.8651	(3.047)	0	0	0
2013/03/07	R207	07/11/2013	6.71	Put	Bond Future	1,665.9500	1.6659	1,719.5100	1.7195	3.215	0	0	0
2013/03/07	R208	02/05/2013			Bond Future	6.4670	102.4026	6.4870	102.2795	0.308	0.0000	0.0000	17,342
2013/03/07	R208	02/05/2013	6.64	Call	Bond Future	1,845.1000	1.8451	1,756.9200	1.7569	(4.779)	0	0	0
2013/03/07	R208	02/05/2013	6.64	Put	Bond Future	783.7700	0.7838	818.6500	0.8186	4.450	0	0	0
2013/03/07	R208	02/05/2013	6.65	Call	Bond Future	1,884.1800	1.8842	1,795.1500	1.7951	(4.725)	0	0	0
2013/03/07	R208	02/05/2013	6.65	Put	Bond Future	761.9000	0.7619	795.9300	0.7959	4.466	0	0	0
2013/03/07	R208	02/05/2013	6.66	Call	Bond Future	1,923.6600	1.9237	1,833.8000	1.8338	(4.671)	0	0	0
2013/03/07	R208	02/05/2013	6.66	Put	Bond Future	740.4900	0.7405	773.6900	0.7737	4.484	0	0	0
2013/03/07	R208	01/08/2013			Bond Future	6.5160	103.7417	6.5367	103.6172	0.319	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
2013/03/07	R208	01/08/2013	101.40	Call	Bond Future	94,697.2800	94.6973	94,572.7000	94.5727	(0.132)	0	0	0
2013/03/07	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R208	07/11/2013			Bond Future	6.5703	101.8256	6.5921	101.6987	0.333	0.0000	0.0000	0
2013/03/07	R208	07/11/2013	7.50	Call	Bond Future	6,065.2100	6.0652	5,960.9100	5.9609	(1.720)	0	0	0
2013/03/07	R208	07/11/2013	7.50	Put	Bond Future	832.8600	0.8329	855.5000	0.8555	2.718	0	0	1,520
2013/03/07	R208	07/11/2013	6.79	Call	Bond Future	3,312.5600	3.3126	3,233.0100	3.2330	(2.401)	0	0	0
2013/03/07	R208	07/11/2013	6.79	Put	Bond Future	2,044.9500	2.0450	2,092.3400	2.0923	2.317	0	0	0
2013/03/07	R208	07/11/2013	6.80	Call	Bond Future	3,346.2000	3.3462	3,266.2300	3.2662	(2.390)	0	0	0
2013/03/07	R208	07/11/2013	6.80	Put	Bond Future	2,021.3600	2.0214	2,068.3300	2.0683	2.324	0	0	0
2013/03/07	R208	07/11/2013	6.81	Call	Bond Future	3,380.0100	3.3800	3,299.6100	3.2996	(2.379)	0	0	0
2013/03/07	R208	07/11/2013	6.81	Put	Bond Future	1,997.9900	1.9980	2,044.5300	2.0445	2.329	0	0	0
2013/03/07	R209	02/05/2013			Bond Future	8.2432	80.2447	8.2526	80.1641	0.114	0.0000	0.0000	9,195
2013/03/07	R209	02/05/2013	7.99	Call	Bond Future	1,170.9700	1.1710	1,126.4100	1.1264	(3.805)	0	0	0
2013/03/07	R209	02/05/2013	7.99	Put	Bond Future	3,392.4300	3.3924	3,428.3700	3.4284	1.059	0	0	0
2013/03/07	R209	02/05/2013	8.00	Call	Bond Future	1,200.8900	1.2009	1,155.7100	1.1557	(3.762)	0	0	0
2013/03/07	R209	02/05/2013	8.00	Put	Bond Future	3,332.8200	3.3328	3,368.1400	3.3681	1.060	0	0	0
2013/03/07	R209	02/05/2013	8.01	Call	Bond Future	1,231.2000	1.2312	1,185.4000	1.1854	(3.720)	0	0	0
2013/03/07	R209	02/05/2013	8.01	Put	Bond Future	3,273.7500	3.2738	3,308.4500	3.3085	1.060	0	0	0
2013/03/07	R209	01/08/2013			Bond Future	8.3111	81.2940	8.3208	81.2125	0.116	0.0000	0.0000	0
2013/03/07	R209	01/08/2013	79.36	Call	Bond Future	71,344.9200	71.3449	71,263.4000	71.2634	(0.114)	0	0	0
2013/03/07	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R209	07/11/2013			Bond Future	8.3857	79.3093	8.3956	79.2260	0.119	0.0000	0.0000	0
2013/03/07	R209	07/11/2013	9.50	Call	Bond Future	10,289.9300	10.2899	10,217.1900	10,2172	(0.707)	0	0	0
2013/03/07	R209	07/11/2013	9.50	Put	Bond Future	1,780.8100	1.7808	1,791.3000	1.7913	0.589	0	0	980
2013/03/07	R209	07/11/2013	8.79	Call	Bond Future	6,750.3800	6.7504	6,687.9900	6.6880	(0.924)	0	0	0
2013/03/07	R209	07/11/2013	8.79	Put	Bond Future	3,484.6600	3.4847	3,505.5000	3.5055	0.598	0	0	0
2013/03/07	R209	07/11/2013	8.80	Call	Bond Future	6,796.9100	6.7969	6,734.3300	6.7343	(0.921)	0	0	0
2013/03/07	R209	07/11/2013	8.80	Put	Bond Future	3,453.1100	3.4531	3,473.7600	3.4738	0.598	0	0	0
2013/03/07	R209	07/11/2013	8.81	Call	Bond Future	6,843.5500	6.8436	6,780.7900	6.7808	(0.917)	0	0	0
2013/03/07	R209	07/11/2013	8.81	Put	Bond Future	3,421.7900	3.4218	3,442.2600	3.4423	0.598	0	0	0
2013/03/07	R210	02/05/2013			Bond Future	164.2468	164.2468	164.2478	164.2478	0.001	0.0000	0.0000	1,244
2013/03/07	R210	02/05/2013	161.14	Call	Bond Future	3,106.8100	3.1068	3,107.8400	3.1078	0.033	0	0	0
2013/03/07	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R210	02/05/2013	161.15	Call	Bond Future	3,096.8100	3.0968	3,097.8400	3.0978	0.033	0	0	0
2013/03/07	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R210	02/05/2013	161.16	Call	Bond Future	3,086.8100	3.0868	3,087.8400	3.0878	0.033	0	0	0
2013/03/07	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R211	02/05/2013			Bond Future	128.9244	128.9244	128.9910	128.9910	0.052	0.0000	0.0000	529
2013/03/07	R211	02/05/2013	125.69	Call	Bond Future	3,234.4200	3.2344	3,300.9800	3.3010	2.058	0	0	0
2013/03/07	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R211	02/05/2013	125.70	Call	Bond Future	3,224.4200	3.2244	3,290.9800	3.2910	2.064	0	0	0
2013/03/07	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R211	02/05/2013	125.71	Call	Bond Future	3,214.4200	3.2144	3,280.9800	3.2810	2.071	0	0	0
2013/03/07	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
2013/03/07	R212 02/05/2013			Bond Future	135.9594	135.9594	136.1748	136.1748	0.158	0.0000	0.0000	20,170
2013/03/07	R212 02/05/2013	131.09	Call	Bond Future	4,869.3800	4.8694	5,084.7800	5.0848	4.424	0	0	0
2013/03/07	R212 02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R212 02/05/2013	131.10	Call	Bond Future	4,859.3800	4.8594	5,074.7800	5.0748	4.433	0	0	0
2013/03/07	R212 02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R212 02/05/2013	131.11	Call	Bond Future	4,849.3800	4.8494	5,064.7800	5.0648	4.442	0	0	0
2013/03/07	R212 02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R213 02/05/2013			Bond Future	7.9065	92.6931	7.9464	92.3391	0.506	0.0000	0.0000	9,267
2013/03/07	R213 02/05/2013	7.84	Call	Bond Future	1,889.5700	1.8896	1,709.5800	1.7096	(9.525)	0	0	0
2013/03/07	R213 02/05/2013	7.84	Put	Bond Future	2,482.5100	2.4825	2,656.4700	2.6565	7.007	0	0	0
2013/03/07	R213 02/05/2013	7.85	Call	Bond Future	1,930.3100	1.9303	1,747.9600	1.7480	(9.447)	0	0	0
2013/03/07	R213 02/05/2013	7.85	Put	Bond Future	2,433.6800	2.4337	2,605.2800	2.6053	7.051	0	0	0
2013/03/07	R213 02/05/2013	7.86	Call	Bond Future	1,971.5800	1.9716	1,786.8800	1.7869	(9.368)	0	0	0
2013/03/07	R213 02/05/2013	7.86	Put	Bond Future	2,385.5000	2.3855	2,554.7500	2.5547	7.095	0	0	0
2013/03/07	R213 01/08/2013			Bond Future	7.9727	93.9052	8.0138	93.5467	0.516	0.0000	0.0000	0
2013/03/07	R213 01/08/2013	91.25	Call	Bond Future	83,290.1900	83.2902	82,931.7200	82.9317	(0.430)	0	0	0
2013/03/07	R213 01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R213 07/11/2013			Bond Future	8.0470	91.7077	8.0894	91.3436	0.528	0.0000	0.0000	0
2013/03/07	R213 07/11/2013	8.59	Call	Bond Future	7,496.2800	7.4963	7,245.5800	7.2456	(3.344)	0	0	0
2013/03/07	R213 07/11/2013	8.59	Put	Bond Future	2,993.2100	2.9932	3,106.6700	3.1067	3.791	0	0	0
2013/03/07	R213 07/11/2013	8.60	Call	Bond Future	7,547.5000	7.5475	7,295.9600	7.2960	(3.333)	0	0	0
2013/03/07	R213 07/11/2013	8.60	Put	Bond Future	2,964.5700	2.9646	3,077.1900	3.0772	3.799	0	0	0
2013/03/07	R213 07/11/2013	8.61	Call	Bond Future	7,598.8500	7.5988	7,346.4700	7.3465	(3.321)	0	0	0
2013/03/07	R213 07/11/2013	8.61	Put	Bond Future	2,936.1800	2.9362	3,047.9600	3.0480	3.807	0	0	0
2013/03/07	R214 02/05/2013			Bond Future	8.2859	81.8853	8.2953	81.7996	0.114	0.0000	0.0000	2,034
2013/03/07	R214 02/05/2013	84.31	Call	Bond Future	73,105.7300	73.1057	73,019.9800	73.0200	(0.117)	0	0	0
2013/03/07	R214 02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/07	R214 01/08/2013			Bond Future	8.3513	82.9561	8.3610	82.8693	0.116	0.0000	0.0000	0
2013/03/07	R214 01/08/2013	84.31	Call	Bond Future	72,508.2400	72.5082	72,421.4200	72.4214	(0.120)	0	0	0
2013/03/07	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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