



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 15/03/2013 to 15/03/2013

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
2013/03/15	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	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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2013/03/15	2025	02/05/2013			Bond Future	113.9608	113.9608	114.0779	114.0779	0.103	0.0000	0.0000	0
2013/03/15	2025	02/05/2013	113.41	Call	Bond Future	547.1800	0.5472	664.2000	0.6642	21.386	0	0	0
2013/03/15	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	2038	02/05/2013			Bond Future	112.4754	112.4754	112.6901	112.6901	0.191	0.0000	0.0000	9
2013/03/15	2038	02/05/2013	111.60	Call	Bond Future	870.9600	0.8710	1,085.6300	1.0856	24.648	0	0	0
2013/03/15	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	2050	02/05/2013			Bond Future	118.6942	118.6942	118.6928	118.6928	(0.001)	0.0000	0.0000	122
2013/03/15	2050	02/05/2013	117.60	Call	Bond Future	1,096.4300	1.0964	1,094.9400	1.0949	(0.136)	0	0	0
2013/03/15	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	AL7T	02/05/2013			Index Future	493.4050	493.4050	494.0980	494.0980	0.140	0.0000	0.0000	12
2013/03/15	AL7T	01/08/2013			Index Future	499.8580	499.8580	500.5600	500.5600	0.140	0.0000	0.0000	0
2013/03/15	AL7T	07/11/2013			Index Future	506.9720	506.9720	507.6840	507.6840	0.140	0.0000	0.0000	0
2013/03/15	ALBI	02/05/2013			Index Future	438.8600	438.8600	439.4800	439.4800	0.141	0.0000	0.0000	1,017
2013/03/15	ALBI	01/08/2013			Index Future	444.6000	444.6000	445.2280	445.2280	0.141	0.0000	0.0000	79
2013/03/15	ALBI	07/11/2013			Index Future	450.9280	450.9280	451.5650	451.5650	0.141	0.0000	0.0000	85
2013/03/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	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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2013/03/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/15	EL28	02/05/2013			Bond Future	113.1733	113.1733	113.1720	113.1720	(0.001)	0.0000	0.0000	0
2013/03/15	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	EL28	02/05/2013	113.32	Put	Bond Future	142.8900	0.1429	144.1600	0.1442	0.889	0	0	0
2013/03/15	ES33	02/05/2013			Bond Future	8.8737	88.2267	8.8422	88.4921	(0.355)	0.0000	0.0000	3,363
2013/03/15	ES33	02/05/2013	91.02	Call	Bond Future	79,046.4800	79.0465	79,311.8400	79.3118	0.336	0	0	0
2013/03/15	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	ES33	01/08/2013			Bond Future	8.9650	89.3807	8.9326	89.6495	(0.362)	0.0000	0.0000	0
2013/03/15	ES33	01/08/2013	9.00	Call	Bond Future	288.4700	0.2885	557.3000	0.5573	93.192	0	0	0
2013/03/15	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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2013/03/15	ES33	01/08/2013	91.02	Call	Bond Future	78,329.3400	78.3293	78,598.1700	78.5982	0.343	0	0	0
2013/03/15	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GOVI	02/05/2013			GOVI	438.7670	438.7670	439.3420	439.3420	0.131	0.0000	0.0000	98
2013/03/15	GOVI	02/05/2013	432.99	Call	GOVI	57,770.0000	5.7770	63,520.0000	6.3520	9.953	0	0	0
2013/03/15	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GOVI	02/05/2013	433.00	Call	GOVI	57,670.0000	5.7670	63,420.0000	6.3420	9.971	0	0	0
2013/03/15	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GOVI	02/05/2013	433.01	Call	GOVI	57,570.0000	5.7570	63,320.0000	6.3320	9.988	0	0	0
2013/03/15	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GOVI	01/08/2013			GOVI	444.5050	444.5050	445.0890	445.0890	0.131	0.0000	0.0000	280
2013/03/15	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GOVI	01/08/2013	445.99	Put	GOVI	14,850.0000	1.4850	9,010.0000	0.9010	(39.327)	0	0	0
2013/03/15	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GOVI	01/08/2013	446.00	Put	GOVI	14,950.0000	1.4950	9,110.0000	0.9110	(39.064)	0	0	0
2013/03/15	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GOVI	01/08/2013	446.01	Put	GOVI	15,050.0000	1.5050	9,210.0000	0.9210	(38.804)	0	0	0
2013/03/15	GOVI	07/11/2013			GOVI	450.8320	450.8320	451.4230	451.4230	0.131	0.0000	0.0000	0
2013/03/15	GOVI	07/11/2013	445.99	Call	GOVI	48,420.0000	4.8420	54,330.0000	5.4330	12.206	0	0	0
2013/03/15	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GOVI	07/11/2013	446.00	Call	GOVI	48,320.0000	4.8320	54,230.0000	5.4230	12.231	0	0	0
2013/03/15	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GOVI	07/11/2013	446.01	Call	GOVI	48,220.0000	4.8220	54,130.0000	5.4130	12.256	0	0	0
2013/03/15	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/15	IGOV	02/05/2013			Index Future	203.1090	203.1090	203.0600	203.0600	(0.024)	0.0000	0.0000	459
2013/03/15	IGOV	01/08/2013			Index Future	205.8200	205.8200	205.7700	205.7700	(0.024)	0.0000	0.0000	149
2013/03/15	IGOV	07/11/2013			Index Future	208.8150	208.8150	208.7650	208.7650	(0.024)	0.0000	0.0000	7
2013/03/15	ILBI	02/05/2013			Index Future	549.5300	549.5300	549.6370	549.6370	0.019	0.0000	0.0000	183
2013/03/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/15	JBAF	20/03/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	1,000
2013/03/15	JBAF	17/04/2013			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	0

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2013/03/15	JBAF	15/05/2013			Jibar Tradeable Future	5.1200	94.8800	5.1100	94.8900	(0.195)	0.0000	0.0000	0
2013/03/15	JBAF	19/06/2013			Jibar Tradeable Future	5.1200	94.8800	5.1000	94.9000	(0.391)	0.0000	0.0000	500
2013/03/15	JBAF	17/07/2013			Jibar Tradeable Future	5.1200	94.8800	5.1000	94.9000	(0.391)	0.0000	0.0000	0
2013/03/15	JBAF	21/08/2013			Jibar Tradeable Future	5.1100	94.8900	5.0900	94.9100	(0.391)	0.0000	0.0000	0
2013/03/15	JBAF	18/09/2013			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	2,200
2013/03/15	JBAF	18/12/2013			Jibar Tradeable Future	5.1400	94.8600	5.1200	94.8800	(0.389)	0.0000	0.0000	2,000
2013/03/15	JBAF	19/03/2014			Jibar Tradeable Future	5.2500	94.7500	5.2100	94.7900	(0.762)	0.0000	0.0000	400
2013/03/15	JBAF	18/06/2014			Jibar Tradeable Future	5.3500	94.6500	5.3200	94.6800	(0.561)	0.0000	0.0000	800
2013/03/15	JBAF	17/09/2014			Jibar Tradeable Future	5.4800	94.5200	5.4500	94.5500	(0.547)	0.0000	0.0000	0
2013/03/15	JBAF	17/12/2014			Jibar Tradeable Future	5.6400	94.3600	5.6100	94.3900	(0.532)	0.0000	0.0000	0
2013/03/15	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/15	R023	02/05/2013			Bond Future	6.8709	107.6188	6.8448	107.8104	(0.380)	0.0000	0.0000	6,470
2013/03/15	R023	02/05/2013	7.04	Call	Bond Future	1,230.9700	1.2310	1,422.6100	1.4226	15.568	0	0	0
2013/03/15	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R023	02/05/2013	7.05	Call	Bond Future	1,303.1900	1.3032	1,494.8300	1.4948	14.705	0	0	0
2013/03/15	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R023	02/05/2013	7.06	Call	Bond Future	1,375.3500	1.3753	1,566.9900	1.5670	13.934	0	0	0
2013/03/15	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R023	01/08/2013			Bond Future	6.9274	109.0263	6.9003	109.2204	(0.391)	0.0000	0.0000	0
2013/03/15	R023	01/08/2013	7.29	Call	Bond Future	2,556.4700	2.5565	2,750.6200	2.7506	7.594	0	0	0
2013/03/15	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R023	01/08/2013	7.30	Call	Bond Future	2,625.8400	2.6258	2,819.9900	2.8200	7.394	0	0	0
2013/03/15	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R023	01/08/2013	7.31	Call	Bond Future	2,695.1500	2.6951	2,889.3000	2.8893	7.204	0	0	0
2013/03/15	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R157	02/05/2013			Bond Future	5.3962	119.6316	5.3907	119.6450	(0.102)	0.0000	0.0000	6,078
2013/03/15	R157	02/05/2013	5.34	Call	Bond Future	226.7400	0.2267	229.5600	0.2296	1.244	0	0	0
2013/03/15	R157	02/05/2013	5.34	Put	Bond Future	363.3100	0.3633	352.7600	0.3528	(2.904)	0	0	0
2013/03/15	R157	02/05/2013	5.35	Call	Bond Future	237.4000	0.2374	240.3800	0.2404	1.255	0	0	0
2013/03/15	R157	02/05/2013	5.35	Put	Bond Future	349.6300	0.3496	339.2400	0.3392	(2.972)	0	0	0
2013/03/15	R157	02/05/2013	5.36	Call	Bond Future	248.3800	0.2484	251.5200	0.2515	1.264	0	0	0
2013/03/15	R157	02/05/2013	5.36	Put	Bond Future	336.2800	0.3363	326.0500	0.3260	(3.042)	0	0	0
2013/03/15	R157	01/08/2013			Bond Future	5.4058	121.1962	5.3996	121.2098	(0.116)	0.0000	0.0000	0
2013/03/15	R157	01/08/2013	116.11	Call	Bond Future	91,740.6100	91.7406	91,754.1800	91.7542	0.015	0	0	0
2013/03/15	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R157	07/11/2013			Bond Future	5.4190	116.1143	5.4117	116.1281	(0.134)	0.0000	0.0000	0
2013/03/15	R157	07/11/2013	5.59	Call	Bond Future	696.6900	0.6967	703.9100	0.7039	1.036	0	0	0
2013/03/15	R157	07/11/2013	5.59	Put	Bond Future	374.1800	0.3742	367.6500	0.3677	(1.745)	0	0	0
2013/03/15	R157	07/11/2013	5.60	Call	Bond Future	708.3100	0.7083	715.6100	0.7156	1.031	0	0	0
2013/03/15	R157	07/11/2013	5.60	Put	Bond Future	366.9800	0.3670	360.5300	0.3605	(1.758)	0	0	0
2013/03/15	R157	07/11/2013	5.61	Call	Bond Future	720.0400	0.7200	727.4200	0.7274	1.025	0	0	0
2013/03/15	R157	07/11/2013	5.61	Put	Bond Future	359.8900	0.3599	353.5200	0.3535	(1.770)	0	0	0
2013/03/15	R186	02/05/2013			Bond Future	7.4535	129.7255	7.4273	129.9868	(0.352)	0.0000	0.0000	64,898
2013/03/15	R186	02/05/2013	6.75	Call	Bond Future	190.4700	0.1905	204.9000	0.2049	7.576	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
2013/03/15	R186	02/05/2013	6.75	Put	Bond Future	7,468.5000	7.4685	7,221.6300	7.2216	(3.305)	0	0	0
2013/03/15	R186	02/05/2013	7.39	Call	Bond Future	1,758.8300	1.7588	1,860.3200	1.8603	5.770	0	0	0
2013/03/15	R186	02/05/2013	7.39	Put	Bond Future	2,392.5200	2.3925	2,232.7100	2.2327	(6.680)	0	0	0
2013/03/15	R186	02/05/2013	7.40	Call	Bond Future	1,804.1600	1.8042	1,907.6500	1.9076	5.736	0	0	2,000
2013/03/15	R186	02/05/2013	7.40	Put	Bond Future	2,337.7300	2.3377	2,179.9200	2.1799	(6.751)	0	0	150
2013/03/15	R186	02/05/2013	7.41	Call	Bond Future	1,850.2200	1.8502	1,955.7000	1.9557	5.701	0	0	0
2013/03/15	R186	02/05/2013	7.41	Put	Bond Future	2,283.7800	2.2838	2,127.9600	2.1280	(6.823)	0	0	0
2013/03/15	R186	02/05/2013	7.60	Call	Bond Future	2,862.5100	2.8625	3,006.4600	3.0065	5.029	0	0	0
2013/03/15	R186	02/05/2013	7.60	Put	Bond Future	1,416.6900	1.4167	1,299.3400	1.2993	(8.283)	0	0	2,830
2013/03/15	R186	02/05/2013	7.75	Call	Bond Future	3,829.9700	3.8300	4,002.6400	4.0026	4.508	0	0	0
2013/03/15	R186	02/05/2013	7.75	Put	Bond Future	927.9700	0.9280	839.3400	0.8393	(9.551)	0	0	100
2013/03/15	R186	01/08/2013			Bond Future	7.5228	126.1376	7.4957	126.4024	(0.361)	0.0000	0.0000	0
2013/03/15	R186	01/08/2013	7.25	Call	Bond Future	2,709.1000	2.7091	2,804.5100	2.8045	3.522	0	0	4,315
2013/03/15	R186	01/08/2013	7.25	Put	Bond Future	5,407.3900	5.4074	5,238.0900	5.2381	(3.131)	0	0	0
2013/03/15	R186	01/08/2013	128.26	Call	Bond Future	116,865.2400	116.8652	117,129.9500	117.1300	0.227	0	0	0
2013/03/15	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R186	07/11/2013			Bond Future	7.5984	127.9330	7.5703	128.2014	(0.370)	0.0000	0.0000	480
2013/03/15	R186	07/11/2013	8.75	Call	Bond Future	11,800.2900	11.8003	12,010.3600	12.0104	1.780	0	0	0
2013/03/15	R186	07/11/2013	8.75	Put	Bond Future	1,469.8800	1.4699	1,411.5400	1.4115	(3.969)	0	0	1,030
2013/03/15	R186	07/11/2013	8.14	Call	Bond Future	7,963.6500	7.9637	8,135.2600	8.1353	2.155	0	0	0
2013/03/15	R186	07/11/2013	8.14	Put	Bond Future	2,947.8400	2.9478	2,851.0400	2.8510	(3.284)	0	0	0
2013/03/15	R186	07/11/2013	8.15	Call	Bond Future	8,023.0700	8.0231	8,195.3900	8.1954	2.148	0	0	0
2013/03/15	R186	07/11/2013	8.15	Put	Bond Future	2,917.3400	2.9173	2,821.2500	2.8213	(3.294)	0	0	0
2013/03/15	R186	07/11/2013	8.16	Call	Bond Future	8,082.6600	8.0827	8,255.6800	8.2557	2.141	0	0	0
2013/03/15	R186	07/11/2013	8.16	Put	Bond Future	2,887.1100	2.8871	2,791.7200	2.7917	(3.304)	0	0	0
2013/03/15	R197	02/05/2013			Bond Future	291.8524	291.8524	291.5893	291.5893	(0.090)	0.0000	0.0000	2,633
2013/03/15	R197	02/05/2013	282.39	Call	Bond Future	9,462.4500	9.4625	9,199.2800	9.1993	(2.781)	0	0	0
2013/03/15	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R197	02/05/2013	282.40	Call	Bond Future	9,452.4500	9.4525	9,189.2800	9.1893	(2.784)	0	0	0
2013/03/15	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R197	02/05/2013	282.41	Call	Bond Future	9,442.4500	9.4425	9,179.2800	9.1793	(2.787)	0	0	0
2013/03/15	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R201	02/05/2013			Bond Future	5.2151	108.7182	5.2096	108.7270	(0.105)	0.0000	0.0000	4
2013/03/15	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R201	02/05/2013	4.04	Put	Bond Future	1,897.3400	1.8973	1,888.5700	1.8886	(0.462)	0	0	0
2013/03/15	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R201	02/05/2013	4.05	Put	Bond Future	1,881.0100	1.8810	1,872.2400	1.8722	(0.466)	0	0	0
2013/03/15	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R201	02/05/2013	4.06	Put	Bond Future	1,864.6700	1.8647	1,855.9000	1.8559	(0.470)	0	0	0
2013/03/15	R201	01/08/2013			Bond Future	5.2025	105.7363	5.1959	105.7452	(0.126)	0.0000	0.0000	0
2013/03/15	R201	01/08/2013	107.45	Call	Bond Future	68,490.6600	68.4907	68,499.5600	68.4996	0.013	0	0	0
2013/03/15	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R201	07/11/2013			Bond Future	5.1652	107.2412	5.1569	107.2503	(0.160)	0.0000	0.0000	0
2013/03/15	R201	07/11/2013	4.79	Call	Bond Future	110.6400	0.1106	112.6300	0.1126	1.799	0	0	0
2013/03/15	R201	07/11/2013	4.79	Put	Bond Future	522.1800	0.5222	515.1500	0.5152	(1.346)	0	0	0
2013/03/15	R201	07/11/2013	4.80	Call	Bond Future	113.9200	0.1139	115.9600	0.1160	1.791	0	0	0

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2013/03/15	R201	07/11/2013	4.80	Put	Bond Future	514.4600	0.5145	507.4800	0.5075	(1.357)	0	0	0
2013/03/15	R201	07/11/2013	4.81	Call	Bond Future	117.2600	0.1173	119.3400	0.1193	1.774	0	0	0
2013/03/15	R201	07/11/2013	4.81	Put	Bond Future	506.8000	0.5068	499.8600	0.4999	(1.369)	0	0	0
2013/03/15	R202	02/05/2013			Bond Future	219.7331	219.7331	219.7287	219.7287	(0.002)	0.0000	0.0000	49,417
2013/03/15	R202	02/05/2013	211.04	Call	Bond Future	8,693.0700	8.6931	8,688.6600	8.6887	(0.051)	0	0	0
2013/03/15	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R202	02/05/2013	211.05	Call	Bond Future	8,683.0700	8.6831	8,678.6600	8.6787	(0.051)	0	0	0
2013/03/15	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R202	02/05/2013	211.06	Call	Bond Future	8,673.0700	8.6731	8,668.6600	8.6687	(0.051)	0	0	0
2013/03/15	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R203	02/05/2013			Bond Future	5.8625	110.2383	5.8517	110.2815	(0.184)	0.0000	0.0000	10,718
2013/03/15	R203	02/05/2013	5.89	Call	Bond Future	684.4200	0.6844	701.1800	0.7012	2.449	0	0	0
2013/03/15	R203	02/05/2013	5.89	Put	Bond Future	574.2300	0.5742	547.7900	0.5478	(4.604)	0	0	0
2013/03/15	R203	02/05/2013	5.90	Call	Bond Future	705.9400	0.7059	723.1400	0.7231	2.436	0	0	0
2013/03/15	R203	02/05/2013	5.90	Put	Bond Future	555.7700	0.5558	529.7700	0.5298	(4.678)	0	0	0
2013/03/15	R203	02/05/2013	5.91	Call	Bond Future	727.8400	0.7278	745.5000	0.7455	2.426	0	0	0
2013/03/15	R203	02/05/2013	5.91	Put	Bond Future	537.7100	0.5377	512.1700	0.5122	(4.750)	0	0	0
2013/03/15	R203	01/08/2013			Bond Future	5.9006	111.6800	5.8891	111.7239	(0.196)	0.0000	0.0000	0
2013/03/15	R203	01/08/2013	109.11	Call	Bond Future	98,466.8400	98.4668	98,510.6600	98.5107	0.045	0	0	0
2013/03/15	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R203	07/11/2013			Bond Future	5.9476	109.1098	5.9351	109.1542	(0.210)	0.0000	0.0000	0
2013/03/15	R203	07/11/2013	6.01	Call	Bond Future	1,378.4500	1.3784	1,399.6000	1.3996	1.534	0	0	0
2013/03/15	R203	07/11/2013	6.01	Put	Bond Future	1,157.2100	1.1572	1,133.9800	1.1340	(2.007)	0	0	0
2013/03/15	R203	07/11/2013	571.00	Call	Bond Future	106,880.3100	106.8803	106,924.6900	106.9247	0.042	0	0	0
2013/03/15	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R203	07/11/2013	5.71	Call	Bond Future	879.3500	0.8794	894.6500	0.8947	1.740	0	0	15
2013/03/15	R203	07/11/2013	5.71	Put	Bond Future	1,726.7200	1.7267	1,697.6400	1.6976	(1.684)	0	0	0
2013/03/15	R203	07/11/2013	5.99	Call	Bond Future	1,340.7300	1.3407	1,361.4900	1.3615	1.548	0	0	0
2013/03/15	R203	07/11/2013	5.99	Put	Bond Future	1,190.3300	1.1903	1,166.7100	1.1667	(1.984)	0	0	0
2013/03/15	R203	07/11/2013	6.00	Call	Bond Future	1,359.3400	1.3593	1,380.2900	1.3803	1.541	0	0	0
2013/03/15	R203	07/11/2013	6.00	Put	Bond Future	1,173.5100	1.1735	1,150.0800	1.1501	(1.997)	0	0	0
2013/03/15	R204	02/05/2013			Bond Future	6.1332	111.7669	6.1172	111.8461	(0.261)	0.0000	0.0000	6,027
2013/03/15	R204	02/05/2013	6.29	Call	Bond Future	1,291.3100	1.2913	1,334.8700	1.3349	3.373	0	0	0
2013/03/15	R204	02/05/2013	6.29	Put	Bond Future	519.1300	0.5191	483.5300	0.4835	(6.858)	0	0	0
2013/03/15	R204	02/05/2013	6.30	Call	Bond Future	1,323.2400	1.3232	1,367.5300	1.3675	3.347	0	0	0
2013/03/15	R204	02/05/2013	6.30	Put	Bond Future	502.0500	0.5020	467.1800	0.4672	(6.946)	0	0	0
2013/03/15	R204	02/05/2013	6.31	Call	Bond Future	1,355.5600	1.3556	1,400.5900	1.4006	3.322	0	0	0
2013/03/15	R204	02/05/2013	6.31	Put	Bond Future	485.3900	0.4854	451.2600	0.4513	(7.031)	0	0	0
2013/03/15	R204	01/08/2013			Bond Future	6.1817	109.2024	6.1648	109.2826	(0.274)	0.0000	0.0000	0
2013/03/15	R204	01/08/2013	110.75	Call	Bond Future	100,318.8900	100.3189	100,399.1000	100.3991	0.080	0	0	0
2013/03/15	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R204	07/11/2013			Bond Future	6.2349	110.7567	6.2168	110.8380	(0.289)	0.0000	0.0000	0
2013/03/15	R204	07/11/2013	7.00	Call	Bond Future	3,999.4300	3.9994	4,059.9100	4.0599	1.512	0	0	0
2013/03/15	R204	07/11/2013	7.00	Put	Bond Future	611.0200	0.6110	590.1800	0.5902	(3.411)	0	0	1,270
2013/03/15	R204	07/11/2013	6.29	Call	Bond Future	1,905.7600	1.9058	1,945.4500	1.9454	2.083	0	0	0

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2013/03/15	R204	07/11/2013	6.29	Put	Bond Future	1,657.0800	1.6571	1,615.4500	1.6154	(2.512)	0	0	0
2013/03/15	R204	07/11/2013	6.30	Call	Bond Future	1,930.0700	1.9301	1,970.0800	1.9701	2.073	0	0	0
2013/03/15	R204	07/11/2013	6.30	Put	Bond Future	1,636.3700	1.6364	1,595.0600	1.5951	(2.524)	0	0	0
2013/03/15	R204	07/11/2013	6.31	Call	Bond Future	1,954.5400	1.9545	1,994.8800	1.9949	2.064	0	0	0
2013/03/15	R204	07/11/2013	6.31	Put	Bond Future	1,615.8400	1.6158	1,574.8600	1.5749	(2.536)	0	0	0
2013/03/15	R206	02/05/2013			Bond Future	5.2453	103.8189	5.2390	103.8232	(0.120)	0.0000	0.0000	23
2013/03/15	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R206	02/05/2013	3.39	Put	Bond Future	1,276.3000	1.2763	1,272.0100	1.2720	(0.336)	0	0	0
2013/03/15	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R206	02/05/2013	3.40	Put	Bond Future	1,269.3500	1.2694	1,265.0600	1.2651	(0.338)	0	0	0
2013/03/15	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R206	02/05/2013	3.41	Put	Bond Future	1,262.4000	1.2624	1,258.1100	1.2581	(0.340)	0	0	0
2013/03/15	R206	01/08/2013			Bond Future	5.1877	101.4149	5.1778	101.4193	(0.190)	0.0000	0.0000	0
2013/03/15	R206	01/08/2013	103.94	Call	Bond Future	30,416.8100	30.4168	30,421.1500	30.4211	0.014	0	0	0
2013/03/15	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R206	07/11/2013			Bond Future	4.9441	102.8583	4.9194	102.8627	(0.499)	0.0000	0.0000	0
2013/03/15	R206	07/11/2013	4.29	Call	Bond Future	7.6500	0.0077	8.2400	0.0082	7.712	0	0	0
2013/03/15	R206	07/11/2013	4.29	Put	Bond Future	124.7400	0.1247	120.9100	0.1209	(3.070)	0	0	0
2013/03/15	R206	07/11/2013	4.30	Call	Bond Future	7.9100	0.0079	8.5100	0.0085	7.585	0	0	0
2013/03/15	R206	07/11/2013	4.30	Put	Bond Future	123.2000	0.1232	119.3800	0.1194	(3.101)	0	0	0
2013/03/15	R206	07/11/2013	4.31	Call	Bond Future	8.1700	0.0082	8.7800	0.0088	7.466	0	0	0
2013/03/15	R206	07/11/2013	4.31	Put	Bond Future	121.6700	0.1217	117.8600	0.1179	(3.131)	0	0	0
2013/03/15	R207	02/05/2013			Bond Future	6.3812	106.9016	6.3652	106.9902	(0.251)	0.0000	0.0000	7,274
2013/03/15	R207	02/05/2013	6.44	Call	Bond Future	1,172.1300	1.1721	1,211.8500	1.2119	3.389	0	0	0
2013/03/15	R207	02/05/2013	6.44	Put	Bond Future	847.2700	0.8473	798.4400	0.7984	(5.763)	0	0	0
2013/03/15	R207	02/05/2013	6.45	Call	Bond Future	1,203.1100	1.2031	1,243.6300	1.2436	3.368	0	0	0
2013/03/15	R207	02/05/2013	6.45	Put	Bond Future	823.1600	0.8232	775.1300	0.7751	(5.835)	0	0	0
2013/03/15	R207	02/05/2013	6.46	Call	Bond Future	1,234.5400	1.2345	1,275.8700	1.2759	3.348	0	0	0
2013/03/15	R207	02/05/2013	6.46	Put	Bond Future	799.5400	0.7995	752.3200	0.7523	(5.906)	0	0	0
2013/03/15	R207	01/08/2013			Bond Future	6.4362	104.6633	6.4194	104.7531	(0.261)	0.0000	0.0000	0
2013/03/15	R207	01/08/2013	106.18	Call	Bond Future	97,092.1600	97.0922	97,181.8600	97.1819	0.092	0	0	0
2013/03/15	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R207	07/11/2013			Bond Future	6.4927	106.1530	6.4750	106.2440	(0.273)	0.0000	0.0000	0
2013/03/15	R207	07/11/2013	6.69	Call	Bond Future	2,741.4900	2.7415	2,790.2600	2.7903	1.779	0	0	0
2013/03/15	R207	07/11/2013	6.69	Put	Bond Future	1,733.8600	1.7339	1,691.6400	1.6916	(2.435)	0	0	0
2013/03/15	R207	07/11/2013	6.70	Call	Bond Future	2,771.4600	2.7715	2,820.5600	2.8206	1.772	0	0	0
2013/03/15	R207	07/11/2013	6.70	Put	Bond Future	1,713.0700	1.7131	1,671.1800	1.6712	(2.445)	0	0	0
2013/03/15	R207	07/11/2013	6.71	Call	Bond Future	2,801.5800	2.8016	2,851.0100	2.8510	1.764	0	0	0
2013/03/15	R207	07/11/2013	6.71	Put	Bond Future	1,692.4700	1.6925	1,650.9100	1.6509	(2.456)	0	0	0
2013/03/15	R208	02/05/2013			Bond Future	6.5238	102.0530	6.5027	102.1824	(0.322)	0.0000	0.0000	17,342
2013/03/15	R208	02/05/2013	6.64	Call	Bond Future	1,506.6600	1.5067	1,575.2900	1.5753	4.555	0	0	0
2013/03/15	R208	02/05/2013	6.64	Put	Bond Future	794.9500	0.7950	734.1500	0.7342	(7.648)	0	0	0
2013/03/15	R208	02/05/2013	6.65	Call	Bond Future	1,543.7700	1.5438	1,613.5400	1.6135	4.519	0	0	0
2013/03/15	R208	02/05/2013	6.65	Put	Bond Future	771.1100	0.7711	711.4500	0.7114	(7.737)	0	0	0
2013/03/15	R208	02/05/2013	6.66	Call	Bond Future	1,581.3500	1.5813	1,652.2600	1.6523	4.484	0	0	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
2013/03/15	R208	02/05/2013	6.66	Put	Bond Future	747.8000	0.7478	689.2800	0.6893	(7.826)	0	0	0
2013/03/15	R208	01/08/2013			Bond Future	6.5751	103.3877	6.5532	103.5189	(0.334)	0.0000	0.0000	0
2013/03/15	R208	01/08/2013	101.40	Call	Bond Future	94,343.2300	94.3432	94,474.4100	94.4744	0.139	0	0	0
2013/03/15	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R208	07/11/2013			Bond Future	6.6328	101.4632	6.6098	101.5962	(0.346)	0.0000	0.0000	0
2013/03/15	R208	07/11/2013	7.50	Call	Bond Future	5,744.9700	5.7450	5,845.0600	5.8451	1.742	0	0	0
2013/03/15	R208	07/11/2013	7.50	Put	Bond Future	875.0800	0.8751	842.1600	0.8422	(3.762)	0	0	1,520
2013/03/15	R208	07/11/2013	6.79	Call	Bond Future	3,056.4800	3.0565	3,127.2500	3.1273	2.315	0	0	0
2013/03/15	R208	07/11/2013	6.79	Put	Bond Future	2,151.3300	2.1513	2,089.0900	2.0891	(2.893)	0	0	0
2013/03/15	R208	07/11/2013	6.80	Call	Bond Future	3,088.9500	3.0889	3,160.1800	3.1602	2.306	0	0	0
2013/03/15	R208	07/11/2013	6.80	Put	Bond Future	2,126.5700	2.1266	2,064.7900	2.0648	(2.905)	0	0	0
2013/03/15	R208	07/11/2013	6.81	Call	Bond Future	3,121.5800	3.1216	3,193.2800	3.1933	2.297	0	0	0
2013/03/15	R208	07/11/2013	6.81	Put	Bond Future	2,102.0200	2.1020	2,040.7100	2.0407	(2.917)	0	0	0
2013/03/15	R209	02/05/2013			Bond Future	8.3232	79.5622	8.2920	79.8276	(0.375)	0.0000	0.0000	9,195
2013/03/15	R209	02/05/2013	7.99	Call	Bond Future	833.7700	0.8338	895.0300	0.8950	7.347	0	0	0
2013/03/15	R209	02/05/2013	7.99	Put	Bond Future	3,737.6900	3.7377	3,533.5900	3.5336	(5.461)	0	0	0
2013/03/15	R209	02/05/2013	8.00	Call	Bond Future	858.3900	0.8584	921.1600	0.9212	7.313	0	0	0
2013/03/15	R209	02/05/2013	8.00	Put	Bond Future	3,672.7800	3.6728	3,470.1900	3.4702	(5.516)	0	0	0
2013/03/15	R209	02/05/2013	8.01	Call	Bond Future	883.4100	0.8834	947.7000	0.9477	7.277	0	0	0
2013/03/15	R209	02/05/2013	8.01	Put	Bond Future	3,608.4200	3.6084	3,407.3500	3.4074	(5.572)	0	0	0
2013/03/15	R209	01/08/2013			Bond Future	8.3933	80.6028	8.3612	80.8717	(0.382)	0.0000	0.0000	0
2013/03/15	R209	01/08/2013	79.36	Call	Bond Future	70,653.6600	70.6537	70,922.5700	70.9226	0.381	0	0	0
2013/03/15	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R209	07/11/2013			Bond Future	8.4706	78.6055	8.4375	78.8782	(0.390)	0.0000	0.0000	0
2013/03/15	R209	07/11/2013	9.50	Call	Bond Future	9,567.6400	9.5676	9,771.3400	9.7713	2.129	0	0	0
2013/03/15	R209	07/11/2013	9.50	Put	Bond Future	1,762.2700	1.7623	1,693.2900	1.6933	(3.914)	0	0	980
2013/03/15	R209	07/11/2013	8.79	Call	Bond Future	6,089.7000	6.0897	6,249.1100	6.2491	2.618	0	0	0
2013/03/15	R209	07/11/2013	8.79	Put	Bond Future	3,527.7300	3.5277	3,414.4600	3.4145	(3.211)	0	0	0
2013/03/15	R209	07/11/2013	8.80	Call	Bond Future	6,135.1600	6.1352	6,295.2800	6.2953	2.610	0	0	0
2013/03/15	R209	07/11/2013	8.80	Put	Bond Future	3,495.1100	3.4951	3,382.5500	3.3825	(3.220)	0	0	0
2013/03/15	R209	07/11/2013	8.81	Call	Bond Future	6,180.7600	6.1808	6,341.5800	6.3416	2.602	0	0	0
2013/03/15	R209	07/11/2013	8.81	Put	Bond Future	3,462.7500	3.4627	3,350.8900	3.3509	(3.230)	0	0	0
2013/03/15	R210	02/05/2013			Bond Future	164.2264	164.2264	164.2223	164.2223	(0.003)	0.0000	0.0000	1,244
2013/03/15	R210	02/05/2013	161.14	Call	Bond Future	3,086.4400	3.0864	3,082.3300	3.0823	(0.133)	0	0	0
2013/03/15	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R210	02/05/2013	161.15	Call	Bond Future	3,076.4400	3.0764	3,072.3300	3.0723	(0.134)	0	0	0
2013/03/15	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R210	02/05/2013	161.16	Call	Bond Future	3,066.4400	3.0664	3,062.3300	3.0623	(0.134)	0	0	0
2013/03/15	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R211	02/05/2013			Bond Future	129.1335	129.1335	129.1234	129.1234	(0.008)	0.0000	0.0000	529
2013/03/15	R211	02/05/2013	125.69	Call	Bond Future	3,443.4900	3.4435	3,433.4100	3.4334	(0.293)	0	0	0
2013/03/15	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R211	02/05/2013	125.70	Call	Bond Future	3,433.4900	3.4335	3,423.4100	3.4234	(0.294)	0	0	0
2013/03/15	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R211	02/05/2013	125.71	Call	Bond Future	3,423.4900	3.4235	3,413.4100	3.4134	(0.294)	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
2013/03/15	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R212	02/05/2013			Bond Future	136.3754	136.3754	136.3690	136.3690	(0.005)	0.0000	0.0000	20,170
2013/03/15	R212	02/05/2013	131.09	Call	Bond Future	5,285.3900	5.2854	5,278.9700	5.2790	(0.121)	0	0	0
2013/03/15	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R212	02/05/2013	131.10	Call	Bond Future	5,275.3900	5.2754	5,268.9700	5.2690	(0.122)	0	0	0
2013/03/15	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R212	02/05/2013	131.11	Call	Bond Future	5,265.3900	5.2654	5,258.9700	5.2590	(0.122)	0	0	0
2013/03/15	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R213	02/05/2013			Bond Future	8.0225	91.6710	7.9964	91.8997	(0.326)	0.0000	0.0000	9,267
2013/03/15	R213	02/05/2013	7.84	Call	Bond Future	1,261.0900	1.2611	1,331.0000	1.3310	5.544	0	0	0
2013/03/15	R213	02/05/2013	7.84	Put	Bond Future	2,876.0900	2.8761	2,717.3600	2.7174	(5.519)	0	0	0
2013/03/15	R213	02/05/2013	7.85	Call	Bond Future	1,294.2800	1.2943	1,365.6900	1.3657	5.517	0	0	0
2013/03/15	R213	02/05/2013	7.85	Put	Bond Future	2,819.7100	2.8197	2,662.4800	2.6625	(5.576)	0	0	0
2013/03/15	R213	02/05/2013	7.86	Call	Bond Future	1,328.0400	1.3280	1,400.9700	1.4010	5.492	0	0	0
2013/03/15	R213	02/05/2013	7.86	Put	Bond Future	2,764.0200	2.7640	2,608.3100	2.6083	(5.633)	0	0	0
2013/03/15	R213	01/08/2013			Bond Future	8.0921	92.8700	8.0652	93.1016	(0.332)	0.0000	0.0000	0
2013/03/15	R213	01/08/2013	91.25	Call	Bond Future	82,254.9300	82.2549	82,486.6200	82.4866	0.282	0	0	0
2013/03/15	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R213	07/11/2013			Bond Future	8.1704	90.6546	8.1427	90.8897	(0.339)	0.0000	0.0000	0
2013/03/15	R213	07/11/2013	8.59	Call	Bond Future	6,573.3600	6.5734	6,715.6300	6.7156	2.164	0	0	0
2013/03/15	R213	07/11/2013	8.59	Put	Bond Future	3,123.3900	3.1234	3,030.6300	3.0306	(2.970)	0	0	0
2013/03/15	R213	07/11/2013	8.60	Call	Bond Future	6,622.5900	6.6226	6,765.4800	6.7655	2.158	0	0	0
2013/03/15	R213	07/11/2013	8.60	Put	Bond Future	3,092.7600	3.0928	3,000.6200	3.0006	(2.979)	0	0	0
2013/03/15	R213	07/11/2013	8.61	Call	Bond Future	6,671.9600	6.6720	6,815.4600	6.8155	2.151	0	0	0
2013/03/15	R213	07/11/2013	8.61	Put	Bond Future	3,062.3900	3.0624	2,970.8600	2.9709	(2.989)	0	0	0
2013/03/15	R214	02/05/2013			Bond Future	8.3664	81.1596	8.3403	81.3936	(0.312)	0.0000	0.0000	2,034
2013/03/15	R214	02/05/2013	84.31	Call	Bond Future	72,380.0000	72.3800	72,614.0000	72.6140	0.323	0	0	0
2013/03/15	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/15	R214	01/08/2013			Bond Future	8.4340	82.2211	8.4072	82.4582	(0.318)	0.0000	0.0000	0
2013/03/15	R214	01/08/2013	84.31	Call	Bond Future	71,773.2200	71.7732	72,010.2800	72.0103	0.330	0	0	0
2013/03/15	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
<b>Total</b>													<b>241126</b>