



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 20/03/2013 to 20/03/2013

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
2013/03/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	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
2013/03/20	2025	02/05/2013			Bond Future	113.8776	113.8776	114.6605	114.6605	0.688	0.0000	0.0000	0
2013/03/20	2025	02/05/2013	113.41	Call	Bond Future	463.9200	0.4639	1,246.8600	1.2469	168.766	0	0	0
2013/03/20	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	2038	02/05/2013			Bond Future	112.1426	112.1426	111.9264	111.9264	(0.193)	0.0000	0.0000	9
2013/03/20	2038	02/05/2013	111.60	Call	Bond Future	538.1100	0.5381	321.9100	0.3219	(40.178)	0	0	0
2013/03/20	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	2050	02/05/2013			Bond Future	117.6463	117.6463	117.6451	117.6451	(0.001)	0.0000	0.0000	122
2013/03/20	2050	02/05/2013	117.60	Call	Bond Future	48.5000	0.0485	47.3300	0.0473	(2.412)	0	0	0
2013/03/20	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	AL7T	02/05/2013			Index Future	493.0810	493.0810	491.0350	491.0350	(0.415)	0.0000	0.0000	12
2013/03/20	AL7T	01/08/2013			Index Future	499.5300	499.5300	497.4570	497.4570	(0.415)	0.0000	0.0000	0
2013/03/20	AL7T	07/11/2013			Index Future	506.6390	506.6390	504.5370	504.5370	(0.415)	0.0000	0.0000	0
2013/03/20	ALBI	02/05/2013			Index Future	438.5030	438.5030	437.0390	437.0390	(0.334)	0.0000	0.0000	1,017
2013/03/20	ALBI	01/08/2013			Index Future	444.2380	444.2380	442.7550	442.7550	(0.334)	0.0000	0.0000	79
2013/03/20	ALBI	07/11/2013			Index Future	450.5610	450.5610	449.0570	449.0570	(0.334)	0.0000	0.0000	85
2013/03/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/03/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/20	EL28	02/05/2013			Bond Future	112.6665	112.6665	112.6653	112.6653	(0.001)	0.0000	0.0000	0
2013/03/20	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	EL28	02/05/2013	113.32	Put	Bond Future	649.7200	0.6497	650.8500	0.6508	0.174	0	0	0
2013/03/20	ES33	02/05/2013			Bond Future	8.8677	88.2768	8.8972	88.0295	0.332	0.0000	0.0000	3,363
2013/03/20	ES33	02/05/2013	91.02	Call	Bond Future	79,096.5700	79.0966	78,849.2300	78.8492	(0.313)	0	0	0
2013/03/20	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	ES33	01/08/2013			Bond Future	8.9589	89.4312	8.9892	89.1808	0.338	0.0000	0.0000	0
2013/03/20	ES33	01/08/2013	9.00	Call	Bond Future	339.0400	0.3390	88.5500	0.0886	(73.882)	0	0	0
2013/03/20	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/20	ES33	01/08/2013	91.02	Call	Bond Future	78,379.9100	78.3799	78,129.4200	78.1294	(0.320)	0	0	0
2013/03/20	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GOVI	02/05/2013			GOVI	438.3530	438.3530	436.8920	436.8920	(0.333)	0.0000	0.0000	98
2013/03/20	GOVI	02/05/2013	432.99	Call	GOVI	53,630.0000	5.3630	39,020.0000	3.9020	(27.242)	0	0	0
2013/03/20	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GOVI	02/05/2013	433.00	Call	GOVI	53,530.0000	5.3530	38,920.0000	3.8920	(27.293)	0	0	0
2013/03/20	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GOVI	02/05/2013	433.01	Call	GOVI	53,430.0000	5.3430	38,820.0000	3.8820	(27.344)	0	0	0
2013/03/20	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GOVI	01/08/2013			GOVI	444.0860	444.0860	442.6060	442.6060	(0.333)	0.0000	0.0000	280
2013/03/20	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GOVI	01/08/2013	445.99	Put	GOVI	19,040.0000	1.9040	33,840.0000	3.3840	77.731	0	0	0
2013/03/20	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GOVI	01/08/2013	446.00	Put	GOVI	19,140.0000	1.9140	33,940.0000	3.3940	77.325	0	0	0
2013/03/20	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GOVI	01/08/2013	446.01	Put	GOVI	19,240.0000	1.9240	34,040.0000	3.4040	76.923	0	0	0
2013/03/20	GOVI	07/11/2013			GOVI	450.4070	450.4070	448.9060	448.9060	(0.333)	0.0000	0.0000	0
2013/03/20	GOVI	07/11/2013	445.99	Call	GOVI	44,170.0000	4.4170	29,160.0000	2.9160	(33.982)	0	0	0
2013/03/20	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GOVI	07/11/2013	446.00	Call	GOVI	44,070.0000	4.4070	29,060.0000	2.9060	(34.059)	0	0	0
2013/03/20	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GOVI	07/11/2013	446.01	Call	GOVI	43,970.0000	4.3970	28,960.0000	2.8960	(34.137)	0	0	0
2013/03/20	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/20	IGOV	02/05/2013			Index Future	202.8570	202.8570	203.2010	203.2010	0.170	0.0000	0.0000	459
2013/03/20	IGOV	01/08/2013			Index Future	205.5640	205.5640	205.9120	205.9120	0.169	0.0000	0.0000	149
2013/03/20	IGOV	07/11/2013			Index Future	208.5560	208.5560	208.9090	208.9090	0.169	0.0000	0.0000	7
2013/03/20	ILBI	02/05/2013			Index Future	549.4800	549.4800	549.4800	549.4800	0.000	0.0000	0.0000	183
2013/03/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/20	JBAF	20/03/2013			Jibar Tradeable Future	5.1200	94.8800	5.1250	94.8750	0.098	0.0000	0.0000	0
2013/03/20	JBAF	17/04/2013			Jibar Tradeable Future	5.1100	94.8900	5.1300	94.8700	0.391	0.0000	0.0000	0

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2013/03/20	JBAF	15/05/2013			Jibar Tradeable Future	5.1100	94.8900	5.1300	94.8700	0.391	0.0000	0.0000	0
2013/03/20	JBAF	19/06/2013			Jibar Tradeable Future	5.1000	94.9000	5.1500	94.8500	0.980	0.0000	0.0000	500
2013/03/20	JBAF	17/07/2013			Jibar Tradeable Future	5.1000	94.9000	5.1600	94.8400	1.176	0.0000	0.0000	0
2013/03/20	JBAF	21/08/2013			Jibar Tradeable Future	5.0900	94.9100	5.1600	94.8400	1.375	0.0000	0.0000	0
2013/03/20	JBAF	18/09/2013			Jibar Tradeable Future	5.0900	94.9100	5.1700	94.8300	1.572	0.0000	0.0000	2,200
2013/03/20	JBAF	18/12/2013			Jibar Tradeable Future	5.1300	94.8700	5.2200	94.7800	1.754	0.0000	0.0000	2,000
2013/03/20	JBAF	19/03/2014			Jibar Tradeable Future	5.2300	94.7700	5.3500	94.6500	2.294	0.0000	0.0000	400
2013/03/20	JBAF	18/06/2014			Jibar Tradeable Future	5.3500	94.6500	5.4900	94.5100	2.617	0.0000	0.0000	800
2013/03/20	JBAF	17/09/2014			Jibar Tradeable Future	5.4800	94.5200	5.6300	94.3700	2.737	0.0000	0.0000	0
2013/03/20	JBAF	17/12/2014			Jibar Tradeable Future	5.6300	94.3700	5.8000	94.2000	3.020	0.0000	0.0000	0
2013/03/20	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/20	R023	02/05/2013			Bond Future	6.8722	107.6089	6.9377	107.1303	0.953	0.0000	0.0000	6,470
2013/03/20	R023	02/05/2013	7.04	Call	Bond Future	1,221.1400	1.2211	742.5000	0.7425	(39.196)	0	0	0
2013/03/20	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R023	02/05/2013	7.05	Call	Bond Future	1,293.3600	1.2934	814.7200	0.8147	(37.007)	0	0	0
2013/03/20	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R023	02/05/2013	7.06	Call	Bond Future	1,365.5200	1.3655	886.8800	0.8869	(35.052)	0	0	0
2013/03/20	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R023	01/08/2013			Bond Future	6.9288	109.0162	6.9967	108.5312	0.980	0.0000	0.0000	0
2013/03/20	R023	01/08/2013	7.29	Call	Bond Future	2,546.3800	2.5464	2,061.4200	2.0614	(19.045)	0	0	0
2013/03/20	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R023	01/08/2013	7.30	Call	Bond Future	2,615.7500	2.6157	2,130.7900	2.1308	(18.540)	0	0	0
2013/03/20	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R023	01/08/2013	7.31	Call	Bond Future	2,685.0600	2.6851	2,200.1000	2.2001	(18.061)	0	0	0
2013/03/20	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R157	02/05/2013			Bond Future	5.4424	119.5192	5.5424	119.2769	1.836	0.0000	0.0000	6,078
2013/03/20	R157	02/05/2013	5.34	Call	Bond Future	167.8800	0.1679	93.4500	0.0935	(44.335)	0	0	0
2013/03/20	R157	02/05/2013	5.34	Put	Bond Future	416.8600	0.4169	584.6900	0.5847	40.261	0	0	0
2013/03/20	R157	02/05/2013	5.35	Call	Bond Future	176.9100	0.1769	99.4100	0.0994	(43.808)	0	0	0
2013/03/20	R157	02/05/2013	5.35	Put	Bond Future	401.5500	0.4016	566.3100	0.5663	41.031	0	0	0
2013/03/20	R157	02/05/2013	5.36	Call	Bond Future	186.2600	0.1863	105.6500	0.1056	(43.278)	0	0	0
2013/03/20	R157	02/05/2013	5.36	Put	Bond Future	386.5700	0.3866	548.2200	0.5482	41.816	0	0	0
2013/03/20	R157	01/08/2013			Bond Future	5.4584	121.0822	5.5718	120.8367	2.078	0.0000	0.0000	0
2013/03/20	R157	01/08/2013	116.11	Call	Bond Future	91,626.5800	91.6266	91,381.1200	91.3811	(0.268)	0	0	0
2013/03/20	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R157	07/11/2013			Bond Future	5.4803	115.9986	5.6124	115.7497	2.411	0.0000	0.0000	0
2013/03/20	R157	07/11/2013	5.59	Call	Bond Future	623.8600	0.6239	495.0800	0.4951	(20.642)	0	0	0
2013/03/20	R157	07/11/2013	5.59	Put	Bond Future	417.0400	0.4170	537.2200	0.5372	28.817	0	0	0
2013/03/20	R157	07/11/2013	5.60	Call	Bond Future	634.8500	0.6348	504.6200	0.5046	(20.514)	0	0	0
2013/03/20	R157	07/11/2013	5.60	Put	Bond Future	409.2100	0.4092	527.9400	0.5279	29.014	0	0	0
2013/03/20	R157	07/11/2013	5.61	Call	Bond Future	645.9400	0.6459	514.2800	0.5143	(20.383)	0	0	0
2013/03/20	R157	07/11/2013	5.61	Put	Bond Future	401.4800	0.4015	518.7800	0.5188	29.217	0	0	0
2013/03/20	R186	02/05/2013			Bond Future	7.4691	129.5702	7.5191	129.0750	0.669	0.0000	0.0000	64,379
2013/03/20	R186	02/05/2013	6.75	Call	Bond Future	140.9600	0.1410	105.0100	0.1050	(25.504)	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
2013/03/20	R186	02/05/2013	6.75	Put	Bond Future	7,574.3400	7.5743	8,033.5500	8.0336	6.063	0	0	0
2013/03/20	R186	02/05/2013	7.39	Call	Bond Future	1,581.9100	1.5819	1,350.7800	1.3508	(14.611)	0	0	0
2013/03/20	R186	02/05/2013	7.39	Put	Bond Future	2,370.9500	2.3709	2,634.9800	2.6350	11.136	0	0	0
2013/03/20	R186	02/05/2013	7.40	Call	Bond Future	1,625.7400	1.6257	1,390.5300	1.3905	(14.468)	0	0	2,000
2013/03/20	R186	02/05/2013	7.40	Put	Bond Future	2,314.6600	2.3147	2,574.6100	2.5746	11.231	0	0	150
2013/03/20	R186	02/05/2013	7.41	Call	Bond Future	1,670.3400	1.6703	1,431.0400	1.4310	(14.326)	0	0	0
2013/03/20	R186	02/05/2013	7.41	Put	Bond Future	2,259.2500	2.2593	2,515.1100	2.5151	11.325	0	0	0
2013/03/20	R186	02/05/2013	7.60	Call	Bond Future	2,663.0800	2.6631	2,348.0600	2.3481	(11.829)	0	0	0
2013/03/20	R186	02/05/2013	7.60	Put	Bond Future	1,372.6100	1.3726	1,552.7500	1.5528	13.124	0	0	2,830
2013/03/20	R186	02/05/2013	7.75	Call	Bond Future	3,625.9600	3.6260	3,258.4100	3.2584	(10.137)	0	0	0
2013/03/20	R186	02/05/2013	7.75	Put	Bond Future	879.3100	0.8793	1,006.9200	1.0069	14.513	0	0	100
2013/03/20	R186	01/08/2013			Bond Future	7.5390	125.9800	7.5907	125.4784	0.686	0.0000	0.0000	0
2013/03/20	R186	01/08/2013	7.25	Call	Bond Future	2,578.1100	2.5781	2,332.7800	2.3328	(9.516)	0	0	4,315
2013/03/20	R186	01/08/2013	7.25	Put	Bond Future	5,434.0400	5.4340	5,690.2800	5.6903	4.715	0	0	0
2013/03/20	R186	01/08/2013	128.26	Call	Bond Future	116,707.6000	116.7076	116,206.0300	116.2060	(0.430)	0	0	0
2013/03/20	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R186	07/11/2013			Bond Future	7.6152	127.7731	7.6688	127.2643	0.704	0.0000	0.0000	480
2013/03/20	R186	07/11/2013	8.75	Call	Bond Future	11,633.1700	11.6332	11,171.8900	11.1719	(3.965)	0	0	0
2013/03/20	R186	07/11/2013	8.75	Put	Bond Future	1,462.6500	1.4626	1,510.1400	1.5101	3.247	0	0	1,030
2013/03/20	R186	07/11/2013	8.14	Call	Bond Future	7,806.9500	7.8070	7,355.3000	7.3553	(5.785)	0	0	0
2013/03/20	R186	07/11/2013	8.14	Put	Bond Future	2,951.0300	2.9510	3,008.1500	3.0081	1.936	0	0	0
2013/03/20	R186	07/11/2013	8.15	Call	Bond Future	7,866.1000	7.8661	7,413.0800	7.4131	(5.759)	0	0	0
2013/03/20	R186	07/11/2013	8.15	Put	Bond Future	2,920.2600	2.9203	2,976.0100	2.9760	1.909	0	0	0
2013/03/20	R186	07/11/2013	8.16	Call	Bond Future	7,925.4100	7.9254	7,471.0400	7.4710	(5.733)	0	0	0
2013/03/20	R186	07/11/2013	8.16	Put	Bond Future	2,889.7500	2.8898	2,944.1500	2.9442	1.883	0	0	0
2013/03/20	R197	02/05/2013			Bond Future	291.0285	291.0285	292.2698	292.2698	0.427	0.0000	0.0000	2,633
2013/03/20	R197	02/05/2013	282.39	Call	Bond Future	8,638.5200	8.6385	9,879.8100	9.8798	14.369	0	0	0
2013/03/20	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R197	02/05/2013	282.40	Call	Bond Future	8,628.5200	8.6285	9,869.8100	9.8698	14.386	0	0	0
2013/03/20	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R197	02/05/2013	282.41	Call	Bond Future	8,618.5200	8.6185	9,859.8100	9.8598	14.403	0	0	0
2013/03/20	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R201	02/05/2013			Bond Future	5.2524	108.6588	5.3330	108.5304	1.535	0.0000	0.0000	4
2013/03/20	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R201	02/05/2013	4.04	Put	Bond Future	1,956.8100	1.9568	2,085.2100	2.0852	6.562	0	0	0
2013/03/20	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R201	02/05/2013	4.05	Put	Bond Future	1,940.4800	1.9405	2,068.8800	2.0689	6.617	0	0	0
2013/03/20	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R201	02/05/2013	4.06	Put	Bond Future	1,924.1400	1.9241	2,052.5400	2.0525	6.673	0	0	0
2013/03/20	R201	01/08/2013			Bond Future	5.2471	105.6759	5.3433	105.5458	1.834	0.0000	0.0000	0
2013/03/20	R201	01/08/2013	107.45	Call	Bond Future	68,430.2500	68.4302	68,300.1500	68.3002	(0.190)	0	0	0
2013/03/20	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R201	07/11/2013			Bond Future	5.2212	107.1800	5.3421	107.0480	2.315	0.0000	0.0000	0
2013/03/20	R201	07/11/2013	4.79	Call	Bond Future	92.7600	0.0928	66.7700	0.0668	(28.019)	0	0	0
2013/03/20	R201	07/11/2013	4.79	Put	Bond Future	565.5800	0.5656	671.5500	0.6716	18.737	0	0	0
2013/03/20	R201	07/11/2013	4.80	Call	Bond Future	95.6700	0.0957	68.8000	0.0688	(28.086)	0	0	0

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2013/03/20	R201	07/11/2013	4.80	Put	Bond Future	557.4900	0.5575	662.5800	0.6626	18.851	0	0	0
2013/03/20	R201	07/11/2013	4.81	Call	Bond Future	98.6400	0.0986	70.8800	0.0709	(28.143)	0	0	0
2013/03/20	R201	07/11/2013	4.81	Put	Bond Future	549.4600	0.5495	653.6600	0.6537	18.964	0	0	0
2013/03/20	R202	02/05/2013			Bond Future	219.7066	219.7066	219.7022	219.7022	(0.002)	0.0000	0.0000	49,417
2013/03/20	R202	02/05/2013	211.04	Call	Bond Future	8,666.6300	8.6666	8,662.2200	8.6622	(0.051)	0	0	0
2013/03/20	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R202	02/05/2013	211.05	Call	Bond Future	8,656.6300	8.6566	8,652.2200	8.6522	(0.051)	0	0	0
2013/03/20	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R202	02/05/2013	211.06	Call	Bond Future	8,646.6300	8.6466	8,642.2200	8.6422	(0.051)	0	0	0
2013/03/20	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R203	02/05/2013			Bond Future	5.8907	110.1252	5.9779	109.7774	1.479	0.0000	0.0000	10,718
2013/03/20	R203	02/05/2013	5.89	Call	Bond Future	593.1600	0.5932	422.8600	0.4229	(28.711)	0	0	0
2013/03/20	R203	02/05/2013	5.89	Put	Bond Future	596.0400	0.5960	773.5300	0.7735	29.778	0	0	0
2013/03/20	R203	02/05/2013	5.90	Call	Bond Future	613.5300	0.6135	439.4600	0.4395	(28.372)	0	0	0
2013/03/20	R203	02/05/2013	5.90	Put	Bond Future	576.4300	0.5764	750.1500	0.7502	30.137	0	0	0
2013/03/20	R203	02/05/2013	5.91	Call	Bond Future	634.3100	0.6343	456.4700	0.4565	(28.037)	0	0	0
2013/03/20	R203	02/05/2013	5.91	Put	Bond Future	557.2500	0.5573	727.2000	0.7272	30.498	0	0	0
2013/03/20	R203	01/08/2013			Bond Future	5.9310	111.5653	6.0243	111.2130	1.574	0.0000	0.0000	0
2013/03/20	R203	01/08/2013	109.11	Call	Bond Future	98,352.1500	98.3522	97,999.8100	97.9998	(0.358)	0	0	0
2013/03/20	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R203	07/11/2013			Bond Future	5.9804	108.9935	6.0814	108.6361	1.689	0.0000	0.0000	0
2013/03/20	R203	07/11/2013	6.01	Call	Bond Future	1,303.8700	1.3039	1,123.8200	1.1238	(13.809)	0	0	0
2013/03/20	R203	07/11/2013	6.01	Put	Bond Future	1,198.9800	1.1990	1,376.2900	1.3763	14.788	0	0	0
2013/03/20	R203	07/11/2013	571.00	Call	Bond Future	106,763.9600	106.7640	106,406.6000	106.4066	(0.335)	0	0	0
2013/03/20	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R203	07/11/2013	5.71	Call	Bond Future	821.0300	0.8210	692.2900	0.6923	(15.680)	0	0	15
2013/03/20	R203	07/11/2013	5.71	Put	Bond Future	1,784.7500	1.7847	2,013.3700	2.0134	12.810	0	0	0
2013/03/20	R203	07/11/2013	5.99	Call	Bond Future	1,267.1900	1.2672	1,090.3700	1.0904	(13.954)	0	0	0
2013/03/20	R203	07/11/2013	5.99	Put	Bond Future	1,233.1400	1.2331	1,413.6800	1.4137	14.641	0	0	0
2013/03/20	R203	07/11/2013	6.00	Call	Bond Future	1,285.2900	1.2853	1,106.8500	1.1069	(13.883)	0	0	0
2013/03/20	R203	07/11/2013	6.00	Put	Bond Future	1,215.8100	1.2158	1,394.7300	1.3947	14.716	0	0	0
2013/03/20	R204	02/05/2013			Bond Future	6.1606	111.6316	6.2472	111.2051	1.406	0.0000	0.0000	5,262
2013/03/20	R204	02/05/2013	6.29	Call	Bond Future	1,163.1600	1.1632	896.1200	0.8961	(22.958)	0	0	0
2013/03/20	R204	02/05/2013	6.29	Put	Bond Future	526.3200	0.5263	685.8100	0.6858	30.303	0	0	0
2013/03/20	R204	02/05/2013	6.30	Call	Bond Future	1,194.2300	1.1942	923.0800	0.9231	(22.705)	0	0	0
2013/03/20	R204	02/05/2013	6.30	Put	Bond Future	508.3800	0.5084	663.7600	0.6638	30.564	0	0	0
2013/03/20	R204	02/05/2013	6.31	Call	Bond Future	1,225.7200	1.2257	950.5000	0.9505	(22.454)	0	0	0
2013/03/20	R204	02/05/2013	6.31	Put	Bond Future	490.8900	0.4909	642.2000	0.6422	30.824	0	0	0
2013/03/20	R204	01/08/2013			Bond Future	6.2107	109.0651	6.3022	108.6330	1.474	0.0000	0.0000	0
2013/03/20	R204	01/08/2013	110.75	Call	Bond Future	100,181.6300	100.1816	99,749.4700	99.7495	(0.431)	0	0	0
2013/03/20	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R204	07/11/2013			Bond Future	6.2657	110.6174	6.3632	110.1791	1.555	0.0000	0.0000	0
2013/03/20	R204	07/11/2013	7.00	Call	Bond Future	3,876.9700	3.8770	3,548.5600	3.5486	(8.471)	0	0	0
2013/03/20	R204	07/11/2013	7.00	Put	Bond Future	627.8000	0.6278	737.6900	0.7377	17.504	0	0	1,270
2013/03/20	R204	07/11/2013	6.29	Call	Bond Future	1,814.0400	1.8140	1,598.9900	1.5990	(11.855)	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
2013/03/20	R204	07/11/2013	6.29	Put	Bond Future	1,704.6000	1.7046	1,927.8500	1.9278	13.097	0	0	0
2013/03/20	R204	07/11/2013	6.30	Call	Bond Future	1,837.7800	1.8378	1,620.9500	1.6209	(11.798)	0	0	0
2013/03/20	R204	07/11/2013	6.30	Put	Bond Future	1,683.3200	1.6833	1,904.7900	1.9048	13.157	0	0	0
2013/03/20	R204	07/11/2013	6.31	Call	Bond Future	1,861.7000	1.8617	1,643.0800	1.6431	(11.743)	0	0	0
2013/03/20	R204	07/11/2013	6.31	Put	Bond Future	1,662.2400	1.6622	1,881.9200	1.8819	13.216	0	0	0
2013/03/20	R206	02/05/2013			Bond Future	5.2843	103.7923	5.3659	103.7368	1.544	0.0000	0.0000	23
2013/03/20	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R206	02/05/2013	3.39	Put	Bond Future	1,302.8700	1.3029	1,358.3600	1.3584	4.259	0	0	0
2013/03/20	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R206	02/05/2013	3.40	Put	Bond Future	1,295.9200	1.2959	1,351.4100	1.3514	4.282	0	0	0
2013/03/20	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R206	02/05/2013	3.41	Put	Bond Future	1,288.9700	1.2890	1,344.4600	1.3445	4.305	0	0	0
2013/03/20	R206	01/08/2013			Bond Future	5.2493	101.3878	5.3772	101.3316	2.437	0.0000	0.0000	0
2013/03/20	R206	01/08/2013	103.94	Call	Bond Future	30,389.7300	30.3897	30,333.5000	30.3335	(0.185)	0	0	0
2013/03/20	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R206	07/11/2013			Bond Future	5.0977	102.8309	5.4170	102.7738	6.265	0.0000	0.0000	0
2013/03/20	R206	07/11/2013	4.29	Call	Bond Future	4.3500	0.0044	1.2100	0.0012	(72.184)	0	0	0
2013/03/20	R206	07/11/2013	4.29	Put	Bond Future	148.8900	0.1489	202.8000	0.2028	36.208	0	0	0
2013/03/20	R206	07/11/2013	4.30	Call	Bond Future	4.5100	0.0045	1.2600	0.0013	(72.062)	0	0	0
2013/03/20	R206	07/11/2013	4.30	Put	Bond Future	147.2500	0.1472	201.0500	0.2011	36.537	0	0	0
2013/03/20	R206	07/11/2013	4.31	Call	Bond Future	4.6800	0.0047	1.3200	0.0013	(71.795)	0	0	0
2013/03/20	R206	07/11/2013	4.31	Put	Bond Future	145.6300	0.1456	199.3200	0.1993	36.867	0	0	0
2013/03/20	R207	02/05/2013			Bond Future	6.4081	106.7529	6.4739	106.3903	1.027	0.0000	0.0000	7,774
2013/03/20	R207	02/05/2013	6.44	Call	Bond Future	1,038.8700	1.0389	836.7900	0.8368	(19.452)	0	0	0
2013/03/20	R207	02/05/2013	6.44	Put	Bond Future	862.7400	0.8627	1,023.2300	1.0232	18.602	0	0	0
2013/03/20	R207	02/05/2013	6.45	Call	Bond Future	1,068.6400	1.0686	862.8800	0.8629	(19.254)	0	0	0
2013/03/20	R207	02/05/2013	6.45	Put	Bond Future	837.4200	0.8374	994.2300	0.9942	18.725	0	0	0
2013/03/20	R207	02/05/2013	6.46	Call	Bond Future	1,098.8900	1.0989	889.4800	0.8895	(19.057)	0	0	0
2013/03/20	R207	02/05/2013	6.46	Put	Bond Future	812.6200	0.8126	965.7800	0.9658	18.848	0	0	0
2013/03/20	R207	01/08/2013			Bond Future	6.4645	104.5125	6.5335	104.1452	1.068	0.0000	0.0000	0
2013/03/20	R207	01/08/2013	106.18	Call	Bond Future	96,941.3500	96.9414	96,574.0500	96.5741	(0.379)	0	0	0
2013/03/20	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R207	07/11/2013			Bond Future	6.5225	106.0000	6.5953	105.6275	1.116	0.0000	0.0000	0
2013/03/20	R207	07/11/2013	6.69	Call	Bond Future	2,630.2400	2.6302	2,424.0500	2.4241	(7.839)	0	0	0
2013/03/20	R207	07/11/2013	6.69	Put	Bond Future	1,775.5900	1.7756	1,941.9000	1.9419	9.366	0	0	0
2013/03/20	R207	07/11/2013	6.70	Call	Bond Future	2,659.6800	2.6597	2,452.1200	2.4521	(7.804)	0	0	0
2013/03/20	R207	07/11/2013	6.70	Put	Bond Future	1,754.2700	1.7543	1,919.2100	1.9192	9.402	0	0	0
2013/03/20	R207	07/11/2013	6.71	Call	Bond Future	2,689.2900	2.6893	2,480.3600	2.4804	(7.769)	0	0	0
2013/03/20	R207	07/11/2013	6.71	Put	Bond Future	1,733.1600	1.7332	1,896.7300	1.8967	9.438	0	0	0
2013/03/20	R208	02/05/2013			Bond Future	6.5404	101.9508	6.6111	101.5175	1.081	0.0000	0.0000	17,339
2013/03/20	R208	02/05/2013	6.64	Call	Bond Future	1,388.5700	1.3886	1,136.2800	1.1363	(18.169)	0	0	0
2013/03/20	R208	02/05/2013	6.64	Put	Bond Future	779.0100	0.7790	960.0200	0.9600	23.236	0	0	0
2013/03/20	R208	02/05/2013	6.65	Call	Bond Future	1,425.1100	1.4251	1,168.9100	1.1689	(17.978)	0	0	0
2013/03/20	R208	02/05/2013	6.65	Put	Bond Future	754.6000	0.7546	931.7000	0.9317	23.469	0	0	0
2013/03/20	R208	02/05/2013	6.66	Call	Bond Future	1,462.1500	1.4622	1,202.0700	1.2021	(17.788)	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
2013/03/20	R208	02/05/2013	6.66	Put	Bond Future	730.7500	0.7308	903.9700	0.9040	23.704	0	0	0
2013/03/20	R208	01/08/2013			Bond Future	6.5924	103.2841	6.6662	102.8451	1.118	0.0000	0.0000	0
2013/03/20	R208	01/08/2013	101.40	Call	Bond Future	94,239.6000	94.2396	93,800.6600	93.8007	(0.466)	0	0	0
2013/03/20	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R208	07/11/2013			Bond Future	6.6509	101.3580	6.7282	100.9128	1.161	0.0000	0.0000	0
2013/03/20	R208	07/11/2013	7.50	Call	Bond Future	5,641.9200	5.6419	5,270.5100	5.2705	(6.583)	0	0	0
2013/03/20	R208	07/11/2013	7.50	Put	Bond Future	877.2000	0.8772	950.9900	0.9510	8.412	0	0	1,520
2013/03/20	R208	07/11/2013	6.79	Call	Bond Future	2,970.0600	2.9701	2,691.6100	2.6916	(9.375)	0	0	0
2013/03/20	R208	07/11/2013	6.79	Put	Bond Future	2,170.0800	2.1701	2,336.8300	2.3368	7.684	0	0	0
2013/03/20	R208	07/11/2013	6.80	Call	Bond Future	3,002.1800	3.0022	2,722.1800	2.7222	(9.327)	0	0	0
2013/03/20	R208	07/11/2013	6.80	Put	Bond Future	2,144.9700	2.1450	2,310.1700	2.3102	7.702	0	0	0
2013/03/20	R208	07/11/2013	6.81	Call	Bond Future	3,034.4700	3.0345	2,752.9300	2.7529	(9.278)	0	0	0
2013/03/20	R208	07/11/2013	6.81	Put	Bond Future	2,120.0800	2.1201	2,283.7400	2.2837	7.720	0	0	0
2013/03/20	R209	02/05/2013			Bond Future	8.3182	79.6049	8.3478	79.3545	0.356	0.0000	0.0000	9,195
2013/03/20	R209	02/05/2013	7.99	Call	Bond Future	760.7100	0.7607	679.2600	0.6793	(10.707)	0	0	0
2013/03/20	R209	02/05/2013	7.99	Put	Bond Future	3,621.9000	3.6219	3,790.9100	3.7909	4.666	0	0	0
2013/03/20	R209	02/05/2013	8.00	Call	Bond Future	784.6700	0.7847	701.3500	0.7014	(10.618)	0	0	0
2013/03/20	R209	02/05/2013	8.00	Put	Bond Future	3,556.3300	3.5563	3,723.4700	3.7235	4.700	0	0	0
2013/03/20	R209	02/05/2013	8.01	Call	Bond Future	809.0600	0.8091	724.0500	0.7241	(10.507)	0	0	0
2013/03/20	R209	02/05/2013	8.01	Put	Bond Future	3,491.3400	3.4913	3,656.7900	3.6568	4.739	0	0	0
2013/03/20	R209	01/08/2013			Bond Future	8.3881	80.6459	8.4185	80.3923	0.362	0.0000	0.0000	0
2013/03/20	R209	01/08/2013	79.36	Call	Bond Future	70,696.8100	70.6968	70,443.1500	70.4431	(0.359)	0	0	0
2013/03/20	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R209	07/11/2013			Bond Future	8.4653	78.6492	8.4966	78.3919	0.370	0.0000	0.0000	0
2013/03/20	R209	07/11/2013	9.50	Call	Bond Future	9,562.2800	9.5623	9,357.6000	9.3576	(2.140)	0	0	0
2013/03/20	R209	07/11/2013	9.50	Put	Bond Future	1,713.1900	1.7132	1,765.8600	1.7659	3.074	0	0	980
2013/03/20	R209	07/11/2013	8.79	Call	Bond Future	6,068.3200	6.0683	5,902.9000	5.9029	(2.726)	0	0	0
2013/03/20	R209	07/11/2013	8.79	Put	Bond Future	3,462.6300	3.4626	3,554.5600	3.5546	2.655	0	0	0
2013/03/20	R209	07/11/2013	8.80	Call	Bond Future	6,113.9700	6.1140	5,947.6500	5.9476	(2.720)	0	0	0
2013/03/20	R209	07/11/2013	8.80	Put	Bond Future	3,430.2000	3.4302	3,521.2300	3.5212	2.654	0	0	0
2013/03/20	R209	07/11/2013	8.81	Call	Bond Future	6,159.7600	6.1598	5,992.5500	5.9925	(2.715)	0	0	0
2013/03/20	R209	07/11/2013	8.81	Put	Bond Future	3,398.0300	3.3980	3,488.1700	3.4882	2.653	0	0	0
2013/03/20	R210	02/05/2013			Bond Future	164.2016	164.2016	164.1976	164.1976	(0.002)	0.0000	0.0000	1,244
2013/03/20	R210	02/05/2013	161.14	Call	Bond Future	3,061.5600	3.0616	3,057.6500	3.0576	(0.128)	0	0	0
2013/03/20	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R210	02/05/2013	161.15	Call	Bond Future	3,051.5600	3.0516	3,047.6500	3.0476	(0.128)	0	0	0
2013/03/20	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R210	02/05/2013	161.16	Call	Bond Future	3,041.5600	3.0416	3,037.6500	3.0376	(0.129)	0	0	0
2013/03/20	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R211	02/05/2013			Bond Future	129.0732	129.0732	129.2544	129.2544	0.140	0.0000	0.0000	529
2013/03/20	R211	02/05/2013	125.69	Call	Bond Future	3,383.2200	3.3832	3,564.4400	3.5644	5.356	0	0	0
2013/03/20	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R211	02/05/2013	125.70	Call	Bond Future	3,373.2200	3.3732	3,554.4400	3.5544	5.372	0	0	0
2013/03/20	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R211	02/05/2013	125.71	Call	Bond Future	3,363.2200	3.3632	3,544.4400	3.5444	5.388	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
2013/03/20	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R212	02/05/2013			Bond Future	136.4453	136.4453	136.6561	136.6561	0.154	0.0000	0.0000	20,170
2013/03/20	R212	02/05/2013	131.09	Call	Bond Future	5,355.3200	5.3553	5,566.1000	5.5661	3.936	0	0	0
2013/03/20	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R212	02/05/2013	131.10	Call	Bond Future	5,345.3200	5.3453	5,556.1000	5.5561	3.943	0	0	0
2013/03/20	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R212	02/05/2013	131.11	Call	Bond Future	5,335.3200	5.3353	5,546.1000	5.5461	3.951	0	0	0
2013/03/20	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R213	02/05/2013			Bond Future	8.0382	91.5340	8.0779	91.1884	0.495	0.0000	0.0000	9,267
2013/03/20	R213	02/05/2013	7.84	Call	Bond Future	1,113.4100	1.1134	982.3100	0.9823	(11.775)	0	0	0
2013/03/20	R213	02/05/2013	7.84	Put	Bond Future	2,865.4300	2.8654	3,079.9200	3.0799	7.485	0	0	0
2013/03/20	R213	02/05/2013	7.85	Call	Bond Future	1,145.0300	1.1450	1,011.3800	1.0114	(11.672)	0	0	0
2013/03/20	R213	02/05/2013	7.85	Put	Bond Future	2,807.4800	2.8075	3,019.4200	3.0194	7.549	0	0	0
2013/03/20	R213	02/05/2013	7.86	Call	Bond Future	1,177.2500	1.1772	1,041.0400	1.0410	(11.570)	0	0	0
2013/03/20	R213	02/05/2013	7.86	Put	Bond Future	2,750.2500	2.7502	2,959.6300	2.9596	7.613	0	0	0
2013/03/20	R213	01/08/2013			Bond Future	8.1082	92.7311	8.1491	92.3809	0.505	0.0000	0.0000	0
2013/03/20	R213	01/08/2013	91.25	Call	Bond Future	82,116.0500	82.1160	81,765.8600	81.7659	(0.426)	0	0	0
2013/03/20	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R213	07/11/2013			Bond Future	8.1871	90.5137	8.2293	90.1586	0.515	0.0000	0.0000	0
2013/03/20	R213	07/11/2013	8.59	Call	Bond Future	6,436.3200	6.4363	6,205.1500	6.2051	(3.592)	0	0	0
2013/03/20	R213	07/11/2013	8.59	Put	Bond Future	3,127.2900	3.1273	3,251.2000	3.2512	3.962	0	0	0
2013/03/20	R213	07/11/2013	8.60	Call	Bond Future	6,485.2800	6.4853	6,253.1900	6.2532	(3.579)	0	0	0
2013/03/20	R213	07/11/2013	8.60	Put	Bond Future	3,096.3900	3.0964	3,219.3800	3.2194	3.972	0	0	0
2013/03/20	R213	07/11/2013	8.61	Call	Bond Future	6,534.3800	6.5344	6,301.3700	6.3014	(3.566)	0	0	0
2013/03/20	R213	07/11/2013	8.61	Put	Bond Future	3,065.7500	3.0657	3,187.8200	3.1878	3.982	0	0	0
2013/03/20	R214	02/05/2013			Bond Future	8.3518	81.2902	8.3713	81.1154	0.234	0.0000	0.0000	2,034
2013/03/20	R214	02/05/2013	84.31	Call	Bond Future	72,510.5400	72.5105	72,335.8200	72.3358	(0.241)	0	0	0
2013/03/20	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/20	R214	01/08/2013			Bond Future	8.4190	82.3532	8.4391	82.1762	0.238	0.0000	0.0000	0
2013/03/20	R214	01/08/2013	84.31	Call	Bond Future	71,905.3100	71.9053	71,728.3300	71.7283	(0.246)	0	0	0
2013/03/20	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>239339</b>