



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/03/2013 to 22/03/2013

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
2013/03/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/03/22	2025	02/05/2013			Bond Future	114.6605	114.6605	114.6563	114.6563	(0.004)	0.0000	0.0000	0
2013/03/22	2025	02/05/2013	113.41	Call	Bond Future	1,246.8600	1.2469	1,242.6600	1.2427	(0.337)	0	0	0
2013/03/22	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	2038	02/05/2013			Bond Future	111.9264	111.9264	112.1396	112.1396	0.190	0.0000	0.0000	9
2013/03/22	2038	02/05/2013	111.60	Call	Bond Future	321.9100	0.3219	535.1200	0.5351	66.233	0	0	0
2013/03/22	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	2050	02/05/2013			Bond Future	117.6451	117.6451	117.4962	117.4962	(0.127)	0.0000	0.0000	122
2013/03/22	2050	02/05/2013	117.60	Call	Bond Future	47.3300	0.0473	0.0000	0.0000	(100.000)	0	0	0
2013/03/22	2050	02/05/2013	117.60	Put	Bond Future	0.0000	0.0000	101.6000	0.1016	100.000	0	0	0
2013/03/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	AL7T	02/05/2013			Index Future	491.0350	491.0350	491.0800	491.0800	0.009	0.0000	0.0000	12
2013/03/22	AL7T	01/08/2013			Index Future	497.4570	497.4570	497.5020	497.5020	0.009	0.0000	0.0000	0
2013/03/22	AL7T	07/11/2013			Index Future	504.5370	504.5370	504.5830	504.5830	0.009	0.0000	0.0000	0
2013/03/22	ALBI	02/05/2013			Index Future	437.0390	437.0390	437.2030	437.2030	0.038	0.0000	0.0000	1,017
2013/03/22	ALBI	01/08/2013			Index Future	442.7550	442.7550	442.9210	442.9210	0.037	0.0000	0.0000	79
2013/03/22	ALBI	07/11/2013			Index Future	449.0570	449.0570	449.2250	449.2250	0.037	0.0000	0.0000	85
2013/03/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2013/03/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/22	EL28	02/05/2013			Bond Future	112.6653	112.6653	112.5930	112.5930	(0.064)	0.0000	0.0000	0
2013/03/22	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	EL28	02/05/2013	113.32	Put	Bond Future	650.8500	0.6508	723.1400	0.7231	11.107	0	0	0
2013/03/22	ES33	02/05/2013			Bond Future	8.8972	88.0295	8.8759	88.2081	(0.239)	0.0000	0.0000	3,363
2013/03/22	ES33	02/05/2013	91.02	Call	Bond Future	78,849.2300	78.8492	79,027.8000	79.0278	0.226	0	0	0
2013/03/22	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	ES33	01/08/2013			Bond Future	8.9892	89.1808	8.9673	89.3617	(0.244)	0.0000	0.0000	0
2013/03/22	ES33	01/08/2013	9.00	Call	Bond Future	88.5500	0.0886	269.4500	0.2695	204.291	0	0	0
2013/03/22	ES33	01/08/2013	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/22	ES33	01/08/2013	91.02	Call	Bond Future	78,129.4200	78.1294	78,310.3200	78.3103	0.232	0	0	0
2013/03/22	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GOVI	02/05/2013			GOVI	436.8920	436.8920	437.0250	437.0250	0.030	0.0000	0.0000	98
2013/03/22	GOVI	02/05/2013	432.99	Call	GOVI	39,020.0000	3.9020	40,350.0000	4.0350	3.409	0	0	0
2013/03/22	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GOVI	02/05/2013	433.00	Call	GOVI	38,920.0000	3.8920	40,250.0000	4.0250	3.417	0	0	0
2013/03/22	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GOVI	02/05/2013	433.01	Call	GOVI	38,820.0000	3.8820	40,150.0000	4.0150	3.426	0	0	0
2013/03/22	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GOVI	01/08/2013			GOVI	442.6060	442.6060	442.7410	442.7410	0.031	0.0000	0.0000	280
2013/03/22	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GOVI	01/08/2013	445.99	Put	GOVI	33,840.0000	3.3840	32,490.0000	3.2490	(3.989)	0	0	0
2013/03/22	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GOVI	01/08/2013	446.00	Put	GOVI	33,940.0000	3.3940	32,590.0000	3.2590	(3.978)	0	0	0
2013/03/22	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GOVI	01/08/2013	446.01	Put	GOVI	34,040.0000	3.4040	32,690.0000	3.2690	(3.966)	0	0	0
2013/03/22	GOVI	07/11/2013			GOVI	448.9060	448.9060	449.0420	449.0420	0.030	0.0000	0.0000	0
2013/03/22	GOVI	07/11/2013	445.99	Call	GOVI	29,160.0000	2.9160	30,520.0000	3.0520	4.664	0	0	0
2013/03/22	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GOVI	07/11/2013	446.00	Call	GOVI	29,060.0000	2.9060	30,420.0000	3.0420	4.680	0	0	0
2013/03/22	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GOVI	07/11/2013	446.01	Call	GOVI	28,960.0000	2.8960	30,320.0000	3.0320	4.696	0	0	0
2013/03/22	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/22	IGOV	02/05/2013			Index Future	203.2010	203.2010	203.1010	203.1010	(0.049)	0.0000	0.0000	459
2013/03/22	IGOV	01/08/2013			Index Future	205.9120	205.9120	205.8110	205.8110	(0.049)	0.0000	0.0000	149
2013/03/22	IGOV	07/11/2013			Index Future	208.9090	208.9090	208.8070	208.8070	(0.049)	0.0000	0.0000	7
2013/03/22	ILBI	02/05/2013			Index Future	549.4800	549.4800	549.4800	549.4800	0.000	0.0000	0.0000	183
2013/03/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/22	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/03/22	JBAF	15/05/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0

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2013/03/22	JBAF	19/06/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	500
2013/03/22	JBAF	17/07/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	0
2013/03/22	JBAF	21/08/2013			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	0
2013/03/22	JBAF	18/09/2013			Jibar Tradeable Future	5.1700	94.8300	5.1900	94.8100	0.387	0.0000	0.0000	2,200
2013/03/22	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	5.1800	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/03/22	JBAF	18/12/2013			Jibar Tradeable Future	5.2200	94.7800	5.2400	94.7600	0.383	0.0000	0.0000	2,000
2013/03/22	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.3800	94.6200	0.561	0.0000	0.0000	400
2013/03/22	JBAF	18/06/2014			Jibar Tradeable Future	5.4900	94.5100	5.5300	94.4700	0.729	0.0000	0.0000	800
2013/03/22	JBAF	17/09/2014			Jibar Tradeable Future	5.6300	94.3700	5.6800	94.3200	0.888	0.0000	0.0000	0
2013/03/22	JBAF	17/12/2014			Jibar Tradeable Future	5.8000	94.2000	5.8600	94.1400	1.034	0.0000	0.0000	0
2013/03/22	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/22	R023	02/05/2013			Bond Future	6.9377	107.1303	6.9371	107.1350	(0.009)	0.0000	0.0000	6,470
2013/03/22	R023	02/05/2013	7.04	Call	Bond Future	742.5000	0.7425	747.1600	0.7472	0.628	0	0	0
2013/03/22	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R023	02/05/2013	7.05	Call	Bond Future	814.7200	0.8147	819.3800	0.8194	0.572	0	0	0
2013/03/22	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R023	02/05/2013	7.06	Call	Bond Future	886.8800	0.8869	891.5400	0.8915	0.525	0	0	0
2013/03/22	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R023	01/08/2013			Bond Future	6.9967	108.5312	6.9960	108.5361	(0.010)	0.0000	0.0000	0
2013/03/22	R023	01/08/2013	7.29	Call	Bond Future	2,061.4200	2.0614	2,066.2600	2.0663	0.235	0	0	0
2013/03/22	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R023	01/08/2013	7.30	Call	Bond Future	2,130.7900	2.1308	2,135.6300	2.1356	0.227	0	0	0
2013/03/22	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R023	01/08/2013	7.31	Call	Bond Future	2,200.1000	2.2001	2,204.9400	2.2049	0.220	0	0	0
2013/03/22	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R157	02/05/2013			Bond Future	5.5424	119.2769	5.5631	119.2267	0.374	0.0000	0.0000	6,078
2013/03/22	R157	02/05/2013	5.34	Call	Bond Future	93.4500	0.0935	77.5700	0.0776	(16.993)	0	0	0
2013/03/22	R157	02/05/2013	5.34	Put	Bond Future	584.6900	0.5847	618.9800	0.6190	5.865	0	0	0
2013/03/22	R157	02/05/2013	5.35	Call	Bond Future	99.4100	0.0994	82.8400	0.0828	(16.668)	0	0	0
2013/03/22	R157	02/05/2013	5.35	Put	Bond Future	566.3100	0.5663	599.9100	0.5999	5.933	0	0	0
2013/03/22	R157	02/05/2013	5.36	Call	Bond Future	105.6500	0.1056	88.3800	0.0884	(16.346)	0	0	0
2013/03/22	R157	02/05/2013	5.36	Put	Bond Future	548.2200	0.5482	581.1200	0.5811	6.001	0	0	0
2013/03/22	R157	01/08/2013			Bond Future	5.5718	120.8367	5.5953	120.7860	0.422	0.0000	0.0000	0
2013/03/22	R157	01/08/2013	116.11	Call	Bond Future	91,381.1200	91.3811	91,330.3700	91.3304	(0.056)	0	0	0
2013/03/22	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R157	07/11/2013			Bond Future	5.6124	115.7497	5.6397	115.6982	0.487	0.0000	0.0000	0
2013/03/22	R157	07/11/2013	5.59	Call	Bond Future	495.0800	0.4951	468.1000	0.4681	(5.450)	0	0	0
2013/03/22	R157	07/11/2013	5.59	Put	Bond Future	537.2200	0.5372	561.6800	0.5617	4.553	0	0	0
2013/03/22	R157	07/11/2013	5.60	Call	Bond Future	504.6200	0.5046	477.3400	0.4773	(5.406)	0	0	0
2013/03/22	R157	07/11/2013	5.60	Put	Bond Future	527.9400	0.5279	552.1000	0.5521	4.576	0	0	0
2013/03/22	R157	07/11/2013	5.61	Call	Bond Future	514.2800	0.5143	486.6900	0.4867	(5.365)	0	0	0
2013/03/22	R157	07/11/2013	5.61	Put	Bond Future	518.7800	0.5188	542.6300	0.5426	4.597	0	0	0
2013/03/22	R186	02/05/2013			Bond Future	7.5191	129.0750	7.5031	129.2334	(0.213)	0.0000	0.0000	64,379
2013/03/22	R186	02/05/2013	6.75	Call	Bond Future	105.0100	0.1050	101.4000	0.1014	(3.438)	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
2013/03/22	R186	02/05/2013	6.75	Put	Bond Future	8,033.5500	8.0336	7,871.5900	7.8716	(2.016)	0	0	0
2013/03/22	R186	02/05/2013	7.39	Call	Bond Future	1,350.7800	1.3508	1,371.4100	1.3714	1.527	0	0	0
2013/03/22	R186	02/05/2013	7.39	Put	Bond Future	2,634.9800	2.6350	2,497.2600	2.4973	(5.227)	0	0	0
2013/03/22	R186	02/05/2013	7.40	Call	Bond Future	1,390.5300	1.3905	1,412.2300	1.4122	1.561	0	0	2,000
2013/03/22	R186	02/05/2013	7.40	Put	Bond Future	2,574.6100	2.5746	2,437.9600	2.4380	(5.308)	0	0	150
2013/03/22	R186	02/05/2013	7.41	Call	Bond Future	1,431.0400	1.4310	1,453.8400	1.4538	1.593	0	0	0
2013/03/22	R186	02/05/2013	7.41	Put	Bond Future	2,515.1100	2.5151	2,379.5600	2.3796	(5.389)	0	0	0
2013/03/22	R186	02/05/2013	7.60	Call	Bond Future	2,348.0600	2.3481	2,395.3700	2.3954	2.015	0	0	0
2013/03/22	R186	02/05/2013	7.60	Put	Bond Future	1,552.7500	1.5528	1,441.7100	1.4417	(7.151)	0	0	2,830
2013/03/22	R186	02/05/2013	7.75	Call	Bond Future	3,258.4100	3.2584	3,328.0300	3.3280	2.137	0	0	0
2013/03/22	R186	02/05/2013	7.75	Put	Bond Future	1,006.9200	1.0069	918.1900	0.9182	(8.812)	0	0	100
2013/03/22	R186	01/08/2013			Bond Future	7.5907	125.4784	7.5741	125.6390	(0.218)	0.0000	0.0000	0
2013/03/22	R186	01/08/2013	7.25	Call	Bond Future	2,332.7800	2.3328	2,366.8700	2.3669	1.461	0	0	4,315
2013/03/22	R186	01/08/2013	7.25	Put	Bond Future	5,690.2800	5.6903	5,563.8300	5.5638	(2.222)	0	0	0
2013/03/22	R186	01/08/2013	128.26	Call	Bond Future	116,206.0300	116.2060	116,366.5700	116.3666	0.138	0	0	0
2013/03/22	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R186	07/11/2013			Bond Future	7.6688	127.2643	7.6516	127.4271	(0.224)	0.0000	0.0000	480
2013/03/22	R186	07/11/2013	8.75	Call	Bond Future	11,171.8900	11.1719	11,286.8300	11.2868	1.029	0	0	0
2013/03/22	R186	07/11/2013	8.75	Put	Bond Future	1,510.1400	1.5101	1,462.3200	1.4623	(3.167)	0	0	1,030
2013/03/22	R186	07/11/2013	8.14	Call	Bond Future	7,355.3000	7.3553	7,442.9600	7.4430	1.192	0	0	0
2013/03/22	R186	07/11/2013	8.14	Put	Bond Future	3,008.1500	3.0081	2,933.0500	2.9331	(2.497)	0	0	0
2013/03/22	R186	07/11/2013	8.15	Call	Bond Future	7,413.0800	7.4131	7,501.2300	7.5012	1.189	0	0	0
2013/03/22	R186	07/11/2013	8.15	Put	Bond Future	2,976.0100	2.9760	2,901.4000	2.9014	(2.507)	0	0	0
2013/03/22	R186	07/11/2013	8.16	Call	Bond Future	7,471.0400	7.4710	7,559.6700	7.5597	1.186	0	0	0
2013/03/22	R186	07/11/2013	8.16	Put	Bond Future	2,944.1500	2.9442	2,870.0200	2.8700	(2.518)	0	0	0
2013/03/22	R197	02/05/2013			Bond Future	292.2698	292.2698	292.2572	292.2572	(0.004)	0.0000	0.0000	2,633
2013/03/22	R197	02/05/2013	282.39	Call	Bond Future	9,879.8100	9.8798	9,867.1600	9.8672	(0.128)	0	0	0
2013/03/22	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R197	02/05/2013	282.40	Call	Bond Future	9,869.8100	9.8698	9,857.1600	9.8572	(0.128)	0	0	0
2013/03/22	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R197	02/05/2013	282.41	Call	Bond Future	9,859.8100	9.8598	9,847.1600	9.8472	(0.128)	0	0	0
2013/03/22	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R201	02/05/2013			Bond Future	5.3330	108.5304	5.3543	108.4965	0.399	0.0000	0.0000	4
2013/03/22	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R201	02/05/2013	4.04	Put	Bond Future	2,085.2100	2.0852	2,119.0900	2.1191	1.625	0	0	0
2013/03/22	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R201	02/05/2013	4.05	Put	Bond Future	2,068.8800	2.0689	2,102.7600	2.1028	1.638	0	0	0
2013/03/22	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R201	02/05/2013	4.06	Put	Bond Future	2,052.5400	2.0525	2,086.4200	2.0864	1.651	0	0	0
2013/03/22	R201	01/08/2013			Bond Future	5.3433	105.5458	5.3687	105.5116	0.474	0.0000	0.0000	0
2013/03/22	R201	01/08/2013	107.45	Call	Bond Future	68,300.1500	68.3002	68,265.9200	68.2659	(0.050)	0	0	0
2013/03/22	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R201	07/11/2013			Bond Future	5.3421	107.0480	5.3739	107.0133	0.596	0.0000	0.0000	0
2013/03/22	R201	07/11/2013	4.79	Call	Bond Future	66.7700	0.0668	59.8900	0.0599	(10.304)	0	0	0
2013/03/22	R201	07/11/2013	4.79	Put	Bond Future	671.5500	0.6716	699.4000	0.6994	4.147	0	0	0
2013/03/22	R201	07/11/2013	4.80	Call	Bond Future	68.8000	0.0688	61.7600	0.0618	(10.233)	0	0	0

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2013/03/22	R201	07/11/2013	4.80	Put	Bond Future	662.5800	0.6626	690.2700	0.6903	4.179	0	0	0
2013/03/22	R201	07/11/2013	4.81	Call	Bond Future	70.8800	0.0709	63.6700	0.0637	(10.172)	0	0	0
2013/03/22	R201	07/11/2013	4.81	Put	Bond Future	653.6600	0.6537	681.1800	0.6812	4.210	0	0	0
2013/03/22	R202	02/05/2013			Bond Future	219.7022	219.7022	219.1860	219.1860	(0.235)	0.0000	0.0000	49,417
2013/03/22	R202	02/05/2013	211.04	Call	Bond Future	8,662.2200	8.6622	8,145.9900	8.1460	(5.960)	0	0	0
2013/03/22	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R202	02/05/2013	211.05	Call	Bond Future	8,652.2200	8.6522	8,135.9900	8.1360	(5.966)	0	0	0
2013/03/22	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R202	02/05/2013	211.06	Call	Bond Future	8,642.2200	8.6422	8,125.9900	8.1260	(5.973)	0	0	0
2013/03/22	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R203	02/05/2013			Bond Future	5.9779	109.7774	5.9980	109.6975	0.336	0.0000	0.0000	10,718
2013/03/22	R203	02/05/2013	5.89	Call	Bond Future	422.8600	0.4229	378.0400	0.3780	(10.599)	0	0	0
2013/03/22	R203	02/05/2013	5.89	Put	Bond Future	773.5300	0.7735	808.6900	0.8087	4.545	0	0	0
2013/03/22	R203	02/05/2013	5.90	Call	Bond Future	439.4600	0.4395	393.6700	0.3937	(10.420)	0	0	0
2013/03/22	R203	02/05/2013	5.90	Put	Bond Future	750.1500	0.7502	784.3400	0.7843	4.558	0	0	0
2013/03/22	R203	02/05/2013	5.91	Call	Bond Future	456.4700	0.4565	409.7300	0.4097	(10.239)	0	0	0
2013/03/22	R203	02/05/2013	5.91	Put	Bond Future	727.2000	0.7272	760.4400	0.7604	4.571	0	0	0
2013/03/22	R203	01/08/2013			Bond Future	6.0243	111.2130	6.0458	111.1320	0.357	0.0000	0.0000	0
2013/03/22	R203	01/08/2013	109.11	Call	Bond Future	97,999.8100	97.9998	97,918.8300	97.9188	(0.083)	0	0	0
2013/03/22	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R203	07/11/2013			Bond Future	6.0814	108.6361	6.1047	108.5540	0.383	0.0000	0.0000	0
2013/03/22	R203	07/11/2013	6.01	Call	Bond Future	1,123.8200	1.1238	1,080.0200	1.0800	(3.897)	0	0	0
2013/03/22	R203	07/11/2013	6.01	Put	Bond Future	1,376.2900	1.3763	1,414.6000	1.4146	2.784	0	0	0
2013/03/22	R203	07/11/2013	571.00	Call	Bond Future	106,406.6000	106.4066	106,324.4900	106.3245	(0.077)	0	0	0
2013/03/22	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R203	07/11/2013	5.71	Call	Bond Future	692.2900	0.6923	659.8400	0.6598	(4.687)	0	0	15
2013/03/22	R203	07/11/2013	5.71	Put	Bond Future	2,013.3700	2.0134	2,063.0300	2.0630	2.467	0	0	0
2013/03/22	R203	07/11/2013	5.99	Call	Bond Future	1,090.3700	1.0904	1,047.3400	1.0473	(3.946)	0	0	0
2013/03/22	R203	07/11/2013	5.99	Put	Bond Future	1,413.6800	1.4137	1,452.7600	1.4528	2.764	0	0	0
2013/03/22	R203	07/11/2013	6.00	Call	Bond Future	1,106.8500	1.1069	1,063.4300	1.0634	(3.923)	0	0	0
2013/03/22	R203	07/11/2013	6.00	Put	Bond Future	1,394.7300	1.3947	1,433.4200	1.4334	2.774	0	0	0
2013/03/22	R204	02/05/2013			Bond Future	6.2472	111.2051	6.2619	111.1325	0.236	0.0000	0.0000	5,262
2013/03/22	R204	02/05/2013	6.29	Call	Bond Future	896.1200	0.8961	838.5800	0.8386	(6.421)	0	0	0
2013/03/22	R204	02/05/2013	6.29	Put	Bond Future	685.8100	0.6858	700.8200	0.7008	2.189	0	0	0
2013/03/22	R204	02/05/2013	6.30	Call	Bond Future	923.0800	0.9231	864.8600	0.8649	(6.307)	0	0	0
2013/03/22	R204	02/05/2013	6.30	Put	Bond Future	663.7600	0.6638	678.0900	0.6781	2.159	0	0	0
2013/03/22	R204	02/05/2013	6.31	Call	Bond Future	950.5000	0.9505	891.6200	0.8916	(6.195)	0	0	0
2013/03/22	R204	02/05/2013	6.31	Put	Bond Future	642.2000	0.6422	655.8700	0.6559	2.129	0	0	0
2013/03/22	R204	01/08/2013			Bond Future	6.3022	108.6330	6.3178	108.5596	0.247	0.0000	0.0000	0
2013/03/22	R204	01/08/2013	110.75	Call	Bond Future	99,749.4700	99.7495	99,676.1000	99.6761	(0.074)	0	0	0
2013/03/22	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R204	07/11/2013			Bond Future	6.3632	110.1791	6.3798	110.1047	0.261	0.0000	0.0000	0
2013/03/22	R204	07/11/2013	7.00	Call	Bond Future	3,548.5600	3.5486	3,487.2200	3.4872	(1.729)	0	0	0
2013/03/22	R204	07/11/2013	7.00	Put	Bond Future	737.6900	0.7377	750.7900	0.7508	1.776	0	0	1,270
2013/03/22	R204	07/11/2013	6.29	Call	Bond Future	1,598.9900	1.5990	1,556.0800	1.5561	(2.684)	0	0	0

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2013/03/22	R204	07/11/2013	6.29	Put	Bond Future	1,927.8500	1.9278	1,959.3800	1.9594	1.636	0	0	0
2013/03/22	R204	07/11/2013	6.30	Call	Bond Future	1,620.9500	1.6209	1,577.7200	1.5777	(2.667)	0	0	0
2013/03/22	R204	07/11/2013	6.30	Put	Bond Future	1,904.7900	1.9048	1,936.0000	1.9360	1.639	0	0	0
2013/03/22	R204	07/11/2013	6.31	Call	Bond Future	1,643.0800	1.6431	1,599.5400	1.5995	(2.650)	0	0	0
2013/03/22	R204	07/11/2013	6.31	Put	Bond Future	1,881.9200	1.8819	1,912.8200	1.9128	1.642	0	0	0
2013/03/22	R206	02/05/2013			Bond Future	5.3659	103.7368	5.3828	103.7253	0.315	0.0000	0.0000	23
2013/03/22	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R206	02/05/2013	3.39	Put	Bond Future	1,358.3600	1.3584	1,369.8500	1.3699	0.846	0	0	0
2013/03/22	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R206	02/05/2013	3.40	Put	Bond Future	1,351.4100	1.3514	1,362.9000	1.3629	0.850	0	0	0
2013/03/22	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R206	02/05/2013	3.41	Put	Bond Future	1,344.4600	1.3445	1,355.9500	1.3559	0.855	0	0	0
2013/03/22	R206	01/08/2013			Bond Future	5.3772	101.3316	5.4036	101.3200	0.490	0.0000	0.0000	0
2013/03/22	R206	01/08/2013	103.94	Call	Bond Future	30,333.5000	30.3335	30,321.9300	30.3219	(0.038)	0	0	0
2013/03/22	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R206	07/11/2013			Bond Future	5.4170	102.7738	5.4828	102.7621	1.214	0.0000	0.0000	0
2013/03/22	R206	07/11/2013	4.29	Call	Bond Future	1.2100	0.0012	0.8800	0.0009	(27.273)	0	0	0
2013/03/22	R206	07/11/2013	4.29	Put	Bond Future	202.8000	0.2028	214.2000	0.2142	5.621	0	0	0
2013/03/22	R206	07/11/2013	4.30	Call	Bond Future	1.2600	0.0013	0.9200	0.0009	(26.984)	0	0	0
2013/03/22	R206	07/11/2013	4.30	Put	Bond Future	201.0500	0.2011	212.4400	0.2124	5.665	0	0	0
2013/03/22	R206	07/11/2013	4.31	Call	Bond Future	1.3200	0.0013	0.9600	0.0010	(27.273)	0	0	0
2013/03/22	R206	07/11/2013	4.31	Put	Bond Future	199.3200	0.1993	210.6900	0.2107	5.704	0	0	0
2013/03/22	R207	02/05/2013			Bond Future	6.4739	106.3903	6.4834	106.3378	0.148	0.0000	0.0000	7,774
2013/03/22	R207	02/05/2013	6.44	Call	Bond Future	836.7900	0.8368	790.5400	0.7905	(5.527)	0	0	0
2013/03/22	R207	02/05/2013	6.44	Put	Bond Future	1,023.2300	1.0232	1,029.4700	1.0295	0.610	0	0	0
2013/03/22	R207	02/05/2013	6.45	Call	Bond Future	862.8800	0.8629	816.0900	0.8161	(5.423)	0	0	0
2013/03/22	R207	02/05/2013	6.45	Put	Bond Future	994.2300	0.9942	999.9300	0.9999	0.573	0	0	0
2013/03/22	R207	02/05/2013	6.46	Call	Bond Future	889.4800	0.8895	842.1500	0.8422	(5.321)	0	0	0
2013/03/22	R207	02/05/2013	6.46	Put	Bond Future	965.7800	0.9658	970.9400	0.9709	0.534	0	0	0
2013/03/22	R207	01/08/2013			Bond Future	6.5335	104.1452	6.5435	104.0921	0.153	0.0000	0.0000	0
2013/03/22	R207	01/08/2013	106.18	Call	Bond Future	96,574.0500	96.5741	96,520.8900	96.5209	(0.055)	0	0	0
2013/03/22	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R207	07/11/2013			Bond Future	6.5953	105.6275	6.6059	105.5735	0.160	0.0000	0.0000	0
2013/03/22	R207	07/11/2013	6.69	Call	Bond Future	2,424.0500	2.4241	2,385.3600	2.3854	(1.596)	0	0	0
2013/03/22	R207	07/11/2013	6.69	Put	Bond Future	1,941.9000	1.9419	1,957.1700	1.9572	0.786	0	0	0
2013/03/22	R207	07/11/2013	6.70	Call	Bond Future	2,452.1200	2.4521	2,413.2400	2.4132	(1.586)	0	0	0
2013/03/22	R207	07/11/2013	6.70	Put	Bond Future	1,919.2100	1.9192	1,934.2900	1.9343	0.786	0	0	0
2013/03/22	R207	07/11/2013	6.71	Call	Bond Future	2,480.3600	2.4804	2,441.2800	2.4413	(1.576)	0	0	0
2013/03/22	R207	07/11/2013	6.71	Put	Bond Future	1,896.7300	1.8967	1,911.6100	1.9116	0.785	0	0	0
2013/03/22	R208	02/05/2013			Bond Future	6.6111	101.5175	6.6105	101.5213	(0.009)	0.0000	0.0000	17,339
2013/03/22	R208	02/05/2013	6.64	Call	Bond Future	1,136.2800	1.1363	1,113.7500	1.1138	(1.983)	0	0	0
2013/03/22	R208	02/05/2013	6.64	Put	Bond Future	960.0200	0.9600	933.7000	0.9337	(2.742)	0	0	0
2013/03/22	R208	02/05/2013	6.65	Call	Bond Future	1,168.9100	1.1689	1,146.4600	1.1465	(1.921)	0	0	0
2013/03/22	R208	02/05/2013	6.65	Put	Bond Future	931.7000	0.9317	905.4600	0.9055	(2.816)	0	0	0
2013/03/22	R208	02/05/2013	6.66	Call	Bond Future	1,202.0700	1.2021	1,179.7000	1.1797	(1.861)	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
2013/03/22	R208	02/05/2013	6.66	Put	Bond Future	903.9700	0.9040	877.8100	0.8778	(2.894)	0	0	0
2013/03/22	R208	01/08/2013			Bond Future	6.6662	102.8451	6.6655	102.8490	(0.010)	0.0000	0.0000	0
2013/03/22	R208	01/08/2013	101.40	Call	Bond Future	93,800.6600	93.8007	93,804.5200	93.8045	0.004	0	0	0
2013/03/22	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R208	07/11/2013			Bond Future	6.7282	100.9128	6.7275	100.9167	(0.010)	0.0000	0.0000	0
2013/03/22	R208	07/11/2013	7.50	Call	Bond Future	5,270.5100	5.2705	5,264.7300	5.2647	(0.110)	0	0	0
2013/03/22	R208	07/11/2013	7.50	Put	Bond Future	950.9900	0.9510	941.3000	0.9413	(1.019)	0	0	1,520
2013/03/22	R208	07/11/2013	6.79	Call	Bond Future	2,691.6100	2.6916	2,682.8800	2.6829	(0.324)	0	0	0
2013/03/22	R208	07/11/2013	6.79	Put	Bond Future	2,336.8300	2.3368	2,324.1900	2.3242	(0.541)	0	0	0
2013/03/22	R208	07/11/2013	6.80	Call	Bond Future	2,722.1800	2.7222	2,713.4600	2.7135	(0.320)	0	0	0
2013/03/22	R208	07/11/2013	6.80	Put	Bond Future	2,310.1700	2.3102	2,297.5400	2.2975	(0.547)	0	0	0
2013/03/22	R208	07/11/2013	6.81	Call	Bond Future	2,752.9300	2.7529	2,744.2300	2.7442	(0.316)	0	0	0
2013/03/22	R208	07/11/2013	6.81	Put	Bond Future	2,283.7400	2.2837	2,271.1300	2.2711	(0.552)	0	0	0
2013/03/22	R209	02/05/2013			Bond Future	8.3478	79.3545	8.3267	79.5322	(0.252)	0.0000	0.0000	9,195
2013/03/22	R209	02/05/2013	7.99	Call	Bond Future	679.2600	0.6793	691.2600	0.6913	1.767	0	0	0
2013/03/22	R209	02/05/2013	7.99	Put	Bond Future	3,790.9100	3.7909	3,625.1800	3.6252	(4.372)	0	0	0
2013/03/22	R209	02/05/2013	8.00	Call	Bond Future	701.3500	0.7014	714.0600	0.7141	1.812	0	0	0
2013/03/22	R209	02/05/2013	8.00	Put	Bond Future	3,723.4700	3.7235	3,558.4500	3.5585	(4.432)	0	0	0
2013/03/22	R209	02/05/2013	8.01	Call	Bond Future	724.0500	0.7241	737.4900	0.7375	1.856	0	0	0
2013/03/22	R209	02/05/2013	8.01	Put	Bond Future	3,656.7900	3.6568	3,492.5000	3.4925	(4.493)	0	0	0
2013/03/22	R209	01/08/2013			Bond Future	8.4185	80.3923	8.3969	80.5724	(0.257)	0.0000	0.0000	0
2013/03/22	R209	01/08/2013	79.36	Call	Bond Future	70,443.1500	70.4431	70,623.2500	70.6232	0.256	0	0	0
2013/03/22	R209	01/08/2013	79.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R209	07/11/2013			Bond Future	8.4966	78.3919	8.4743	78.5746	(0.262)	0.0000	0.0000	0
2013/03/22	R209	07/11/2013	9.50	Call	Bond Future	9,357.6000	9.3576	9,482.6800	9.4827	1.337	0	0	0
2013/03/22	R209	07/11/2013	9.50	Put	Bond Future	1,765.8600	1.7659	1,708.2500	1.7082	(3.262)	0	0	980
2013/03/22	R209	07/11/2013	8.79	Call	Bond Future	5,902.9000	5.9029	5,995.2000	5.9952	1.564	0	0	0
2013/03/22	R209	07/11/2013	8.79	Put	Bond Future	3,554.5600	3.5546	3,464.1700	3.4642	(2.543)	0	0	0
2013/03/22	R209	07/11/2013	8.80	Call	Bond Future	5,947.6500	5.9476	6,040.4600	6.0405	1.560	0	0	0
2013/03/22	R209	07/11/2013	8.80	Put	Bond Future	3,521.2300	3.5212	3,431.3500	3.4313	(2.553)	0	0	0
2013/03/22	R209	07/11/2013	8.81	Call	Bond Future	5,992.5500	5.9925	6,085.8600	6.0859	1.557	0	0	0
2013/03/22	R209	07/11/2013	8.81	Put	Bond Future	3,488.1700	3.4882	3,398.7900	3.3988	(2.562)	0	0	0
2013/03/22	R210	02/05/2013			Bond Future	164.1976	164.1976	164.1933	164.1933	(0.003)	0.0000	0.0000	1,244
2013/03/22	R210	02/05/2013	161.14	Call	Bond Future	3,057.6500	3.0576	3,053.3300	3.0533	(0.141)	0	0	0
2013/03/22	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R210	02/05/2013	161.15	Call	Bond Future	3,047.6500	3.0476	3,043.3300	3.0433	(0.142)	0	0	0
2013/03/22	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R210	02/05/2013	161.16	Call	Bond Future	3,037.6500	3.0376	3,033.3300	3.0333	(0.142)	0	0	0
2013/03/22	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R211	02/05/2013			Bond Future	129.2544	129.2544	129.2441	129.2441	(0.008)	0.0000	0.0000	529
2013/03/22	R211	02/05/2013	125.69	Call	Bond Future	3,564.4400	3.5644	3,554.1100	3.5541	(0.290)	0	0	0
2013/03/22	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R211	02/05/2013	125.70	Call	Bond Future	3,554.4400	3.5544	3,544.1100	3.5441	(0.291)	0	0	0
2013/03/22	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R211	02/05/2013	125.71	Call	Bond Future	3,544.4400	3.5444	3,534.1100	3.5341	(0.291)	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
2013/03/22	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R212	02/05/2013			Bond Future	136.6561	136.6561	136.8670	136.8670	0.154	0.0000	0.0000	20,170
2013/03/22	R212	02/05/2013	131.09	Call	Bond Future	5,566.1000	5.5661	5,777.0400	5.7770	3.790	0	0	0
2013/03/22	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R212	02/05/2013	131.10	Call	Bond Future	5,556.1000	5.5561	5,767.0400	5.7670	3.797	0	0	0
2013/03/22	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R212	02/05/2013	131.11	Call	Bond Future	5,546.1000	5.5461	5,757.0400	5.7570	3.803	0	0	0
2013/03/22	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R213	02/05/2013			Bond Future	8.0779	91.1884	8.0671	91.2829	(0.135)	0.0000	0.0000	9,267
2013/03/22	R213	02/05/2013	7.84	Call	Bond Future	982.3100	0.9823	974.7900	0.9748	(0.766)	0	0	0
2013/03/22	R213	02/05/2013	7.84	Put	Bond Future	3,079.9200	3.0799	2,977.9100	2.9779	(3.312)	0	0	0
2013/03/22	R213	02/05/2013	7.85	Call	Bond Future	1,011.3800	1.0114	1,004.2100	1.0042	(0.709)	0	0	0
2013/03/22	R213	02/05/2013	7.85	Put	Bond Future	3,019.4200	3.0194	2,917.7600	2.9178	(3.367)	0	0	0
2013/03/22	R213	02/05/2013	7.86	Call	Bond Future	1,041.0400	1.0410	1,034.2300	1.0342	(0.654)	0	0	0
2013/03/22	R213	02/05/2013	7.86	Put	Bond Future	2,959.6300	2.9596	2,858.3300	2.8583	(3.423)	0	0	0
2013/03/22	R213	01/08/2013			Bond Future	8.1491	92.3809	8.1379	92.4767	(0.138)	0.0000	0.0000	0
2013/03/22	R213	01/08/2013	91.25	Call	Bond Future	81,765.8600	81.7659	81,861.7100	81.8617	0.117	0	0	0
2013/03/22	R213	01/08/2013	91.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R213	07/11/2013			Bond Future	8.2293	90.1586	8.2177	90.2558	(0.141)	0.0000	0.0000	0
2013/03/22	R213	07/11/2013	8.59	Call	Bond Future	6,205.1500	6.2051	6,247.1000	6.2471	0.676	0	0	0
2013/03/22	R213	07/11/2013	8.59	Put	Bond Future	3,251.2000	3.2512	3,195.9700	3.1960	(1.699)	0	0	0
2013/03/22	R213	07/11/2013	8.60	Call	Bond Future	6,253.1900	6.2532	6,295.4300	6.2954	0.675	0	0	0
2013/03/22	R213	07/11/2013	8.60	Put	Bond Future	3,219.3800	3.2194	3,164.4400	3.1644	(1.707)	0	0	0
2013/03/22	R213	07/11/2013	8.61	Call	Bond Future	6,301.3700	6.3014	6,343.9100	6.3439	0.675	0	0	0
2013/03/22	R213	07/11/2013	8.61	Put	Bond Future	3,187.8200	3.1878	3,133.1800	3.1332	(1.714)	0	0	0
2013/03/22	R214	02/05/2013			Bond Future	8.3713	81.1154	8.3554	81.2579	(0.190)	0.0000	0.0000	2,034
2013/03/22	R214	02/05/2013	84.31	Call	Bond Future	72,335.8200	72.3358	72,478.2500	72.4782	0.197	0	0	0
2013/03/22	R214	02/05/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/22	R214	01/08/2013			Bond Future	8.4391	82.1762	8.4227	82.3206	(0.194)	0.0000	0.0000	0
2013/03/22	R214	01/08/2013	84.31	Call	Bond Future	71,728.3300	71.7283	71,872.6800	71.8727	0.201	0	0	0
2013/03/22	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													239339