



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 28/03/2013 to 28/03/2013

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
2013/03/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	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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2013/03/28	2025	02/05/2013			Bond Future	114.8158	114.8158	115.7290	115.7290	0.795	0.0000	0.0000	0
2013/03/28	2025	02/05/2013	113.41	Call	Bond Future	1,402.1000	1.4021	2,315.3200	2.3153	65.132	0	0	0
2013/03/28	2025	02/05/2013	113.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	2038	02/05/2013			Bond Future	112.6725	112.6725	112.6736	112.6736	0.001	0.0000	0.0000	9
2013/03/28	2038	02/05/2013	111.60	Call	Bond Future	1,068.0100	1.0680	1,069.0800	1.0691	0.100	0	0	0
2013/03/28	2038	02/05/2013	111.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	2050	02/05/2013			Bond Future	116.9064	116.9064	117.4956	117.4956	0.504	0.0000	0.0000	122
2013/03/28	2050	02/05/2013	117.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	2050	02/05/2013	117.60	Put	Bond Future	691.3800	0.6914	102.1900	0.1022	(85.219)	0	0	0
2013/03/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	AL7T	02/05/2013			Index Future	492.3560	492.3560	493.9260	493.9260	0.319	0.0000	0.0000	12
2013/03/28	AL7T	01/08/2013			Index Future	498.7940	498.7940	500.3850	500.3850	0.319	0.0000	0.0000	0
2013/03/28	AL7T	07/11/2013			Index Future	505.8930	505.8930	507.5060	507.5060	0.319	0.0000	0.0000	0
2013/03/28	ALBI	02/05/2013			Index Future	438.3230	438.3230	440.0100	440.0100	0.385	0.0000	0.0000	1,017
2013/03/28	ALBI	01/08/2013			Index Future	444.0550	444.0550	445.7640	445.7640	0.385	0.0000	0.0000	79
2013/03/28	ALBI	07/11/2013			Index Future	450.3750	450.3750	452.1080	452.1080	0.385	0.0000	0.0000	85
2013/03/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	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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2013/03/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2013/03/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2013/03/28	EL28	02/05/2013			Bond Future	112.3074	112.3074	112.5925	112.5925	0.254	0.0000	0.0000	0
2013/03/28	EL28	02/05/2013	113.32	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	EL28	02/05/2013	113.32	Put	Bond Future	1,008.8100	1.0088	723.7000	0.7237	(28.262)	0	0	0
2013/03/28	ES33	02/05/2013			Bond Future	8.8336	88.5655	8.7517	89.2626	(0.926)	0.0000	0.0000	3,363
2013/03/28	ES33	02/05/2013	91.02	Call	Bond Future	79,385.2700	79.3853	80,082.3300	80.0823	0.878	0	0	0
2013/03/28	ES33	02/05/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	ES33	01/08/2013			Bond Future	8.9237	89.7234	8.8394	90.4294	(0.945)	0.0000	0.0000	0
2013/03/28	ES33	01/08/2013	9.00	Call	Bond Future	631.1600	0.6312	1,337.2400	1.3372	111.870	0	0	0
2013/03/28	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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2013/03/28	ES33	01/08/2013	91.02	Call	Bond Future	78,672.0300	78.6720	79,378.1100	79.3781	0.897	0	0	0
2013/03/28	ES33	01/08/2013	91.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GOVI	02/05/2013			GOVI	438.1020	438.1020	439.7010	439.7010	0.365	0.0000	0.0000	97
2013/03/28	GOVI	02/05/2013	432.99	Call	GOVI	51,120.0000	5.1120	67,110.0000	6.7110	31.279	0	0	0
2013/03/28	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GOVI	02/05/2013	433.00	Call	GOVI	51,020.0000	5.1020	67,010.0000	6.7010	31.341	0	0	0
2013/03/28	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GOVI	02/05/2013	433.01	Call	GOVI	50,920.0000	5.0920	66,910.0000	6.6910	31.402	0	0	0
2013/03/28	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GOVI	01/08/2013			GOVI	443.8310	443.8310	445.4500	445.4500	0.365	0.0000	0.0000	280
2013/03/28	GOVI	01/08/2013	445.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GOVI	01/08/2013	445.99	Put	GOVI	21,590.0000	2.1590	5,400.0000	0.5400	(74.988)	0	0	0
2013/03/28	GOVI	01/08/2013	446.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GOVI	01/08/2013	446.00	Put	GOVI	21,690.0000	2.1690	5,500.0000	0.5500	(74.643)	0	0	0
2013/03/28	GOVI	01/08/2013	446.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GOVI	01/08/2013	446.01	Put	GOVI	21,790.0000	2.1790	5,600.0000	0.5600	(74.300)	0	0	0
2013/03/28	GOVI	07/11/2013			GOVI	450.1480	450.1480	451.7900	451.7900	0.365	0.0000	0.0000	0
2013/03/28	GOVI	07/11/2013	445.99	Call	GOVI	41,580.0000	4.1580	58,000.0000	5.8000	39.490	0	0	0
2013/03/28	GOVI	07/11/2013	445.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GOVI	07/11/2013	446.00	Call	GOVI	41,480.0000	4.1480	57,900.0000	5.7900	39.585	0	0	0
2013/03/28	GOVI	07/11/2013	446.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GOVI	07/11/2013	446.01	Call	GOVI	41,380.0000	4.1380	57,800.0000	5.7800	39.681	0	0	0
2013/03/28	GOVI	07/11/2013	446.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2013/03/28	IGOV	02/05/2013			Index Future	203.5270	203.5270	204.0330	204.0330	0.249	0.0000	0.0000	581
2013/03/28	IGOV	01/08/2013			Index Future	206.2430	206.2430	206.7550	206.7550	0.248	0.0000	0.0000	149
2013/03/28	IGOV	07/11/2013			Index Future	209.2450	209.2450	209.7650	209.7650	0.249	0.0000	0.0000	7
2013/03/28	ILBI	02/05/2013			Index Future	549.4800	549.4800	549.4800	549.4800	0.000	0.0000	0.0000	183
2013/03/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2013/03/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2013/03/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2013/03/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2013/03/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2013/03/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2013/03/28	JBAF	17/04/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	0
2013/03/28	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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2013/03/28	JBAF	19/06/2013			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	500
2013/03/28	JBAF	17/07/2013			Jibar Tradeable Future	5.1500	94.8500	5.1400	94.8600	(0.194)	0.0000	0.0000	0
2013/03/28	JBAF	21/08/2013			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	0
2013/03/28	JBAF	18/09/2013			Jibar Tradeable Future	5.1700	94.8300	5.1500	94.8500	(0.387)	0.0000	0.0000	1,700
2013/03/28	JBAF	16/10/2013			Jibar Tradeable Future	5.1800	94.8200	5.1800	94.8200	0.000	0.0000	0.0000	0
2013/03/28	JBAF	18/12/2013			Jibar Tradeable Future	5.2300	94.7700	5.1800	94.8200	(0.956)	0.0000	0.0000	2,000
2013/03/28	JBAF	19/03/2014			Jibar Tradeable Future	5.3500	94.6500	5.2900	94.7100	(1.121)	0.0000	0.0000	400
2013/03/28	JBAF	18/06/2014			Jibar Tradeable Future	5.4900	94.5100	5.4300	94.5700	(1.093)	0.0000	0.0000	800
2013/03/28	JBAF	17/09/2014			Jibar Tradeable Future	5.6400	94.3600	5.5800	94.4200	(1.064)	0.0000	0.0000	0
2013/03/28	JBAF	17/12/2014			Jibar Tradeable Future	5.8200	94.1800	5.7500	94.2500	(1.203)	0.0000	0.0000	0
2013/03/28	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2013/03/28	R023	02/05/2013			Bond Future	6.8868	107.5019	6.8356	107.8784	(0.745)	0.0000	0.0000	6,470
2013/03/28	R023	02/05/2013	7.04	Call	Bond Future	1,114.0700	1.1141	1,490.5600	1.4906	33.794	0	0	0
2013/03/28	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R023	02/05/2013	7.05	Call	Bond Future	1,186.2900	1.1863	1,562.7800	1.5628	31.737	0	0	0
2013/03/28	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R023	02/05/2013	7.06	Call	Bond Future	1,258.4500	1.2584	1,634.9400	1.6349	29.917	0	0	0
2013/03/28	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R023	01/08/2013			Bond Future	6.9440	108.9072	6.8908	109.2886	(0.766)	0.0000	0.0000	0
2013/03/28	R023	01/08/2013	7.29	Call	Bond Future	2,437.4000	2.4374	2,818.8300	2.8188	15.649	0	0	0
2013/03/28	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R023	01/08/2013	7.30	Call	Bond Future	2,506.7700	2.5068	2,888.2000	2.8882	15.216	0	0	0
2013/03/28	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R023	01/08/2013	7.31	Call	Bond Future	2,576.0800	2.5761	2,957.5100	2.9575	14.807	0	0	0
2013/03/28	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R157	02/05/2013			Bond Future	5.5183	119.3352	5.4971	119.3866	(0.385)	0.0000	0.0000	6,078
2013/03/28	R157	02/05/2013	5.34	Call	Bond Future	95.4200	0.0954	105.9900	0.1060	11.077	0	0	0
2013/03/28	R157	02/05/2013	5.34	Put	Bond Future	528.4000	0.5284	487.5200	0.4875	(7.737)	0	0	0
2013/03/28	R157	02/05/2013	5.35	Call	Bond Future	101.7500	0.1018	112.9000	0.1129	10.958	0	0	0
2013/03/28	R157	02/05/2013	5.35	Put	Bond Future	510.3900	0.5104	470.0900	0.4701	(7.896)	0	0	0
2013/03/28	R157	02/05/2013	5.36	Call	Bond Future	108.3700	0.1084	120.1200	0.1201	10.842	0	0	0
2013/03/28	R157	02/05/2013	5.36	Put	Bond Future	492.6800	0.4927	452.9800	0.4530	(8.058)	0	0	0
2013/03/28	R157	01/08/2013			Bond Future	5.5447	120.8953	5.5207	120.9473	(0.434)	0.0000	0.0000	0
2013/03/28	R157	01/08/2013	116.11	Call	Bond Future	91,439.6500	91.4397	91,491.7000	91.4917	0.057	0	0	0
2013/03/28	R157	01/08/2013	116.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R157	07/11/2013			Bond Future	5.5809	115.8091	5.5528	115.8618	(0.502)	0.0000	0.0000	0
2013/03/28	R157	07/11/2013	5.59	Call	Bond Future	545.8400	0.5458	571.8400	0.5718	4.763	0	0	0
2013/03/28	R157	07/11/2013	5.59	Put	Bond Future	528.6100	0.5286	501.8200	0.5018	(5.068)	0	0	0
2013/03/28	R157	07/11/2013	5.60	Call	Bond Future	555.7200	0.5557	582.0100	0.5820	4.731	0	0	0
2013/03/28	R157	07/11/2013	5.60	Put	Bond Future	519.6700	0.5197	493.1700	0.4932	(5.099)	0	0	0
2013/03/28	R157	07/11/2013	5.61	Call	Bond Future	565.7000	0.5657	592.2900	0.5923	4.700	0	0	0
2013/03/28	R157	07/11/2013	5.61	Put	Bond Future	510.8300	0.5108	484.6300	0.4846	(5.129)	0	0	0
2013/03/28	R157	06/02/2014			Bond Future	5.6171	117.3638	5.5841	117.4173	(0.587)	0.0000	0.0000	0
2013/03/28	R157	06/02/2014	5.66	Call	Bond Future	598.5400	0.5985	625.9700	0.6260	4.583	0	0	0
2013/03/28	R157	06/02/2014	5.66	Put	Bond Future	529.0900	0.5291	503.0300	0.5030	(4.925)	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
2013/03/28	R157	06/02/2014	5.64	Call	Bond Future	581.0600	0.5811	608.0100	0.6080	4.638	0	0	0
2013/03/28	R157	06/02/2014	5.64	Put	Bond Future	544.0000	0.5440	517.4600	0.5175	(4.879)	0	0	0
2013/03/28	R157	06/02/2014	5.65	Call	Bond Future	589.7700	0.5898	616.9600	0.6170	4.610	0	0	0
2013/03/28	R157	06/02/2014	5.65	Put	Bond Future	536.5100	0.5365	510.2100	0.5102	(4.902)	0	0	0
2013/03/28	R186	02/05/2013			Bond Future	7.4570	129.6910	7.3954	130.3049	(0.825)	0.0000	0.0000	64,429
2013/03/28	R186	02/05/2013	6.75	Call	Bond Future	78.1000	0.0781	103.9200	0.1039	33.060	0	0	350
2013/03/28	R186	02/05/2013	6.75	Put	Bond Future	7,390.6500	7.3907	6,802.6400	6.8026	(7.956)	0	0	0
2013/03/28	R186	02/05/2013	7.39	Call	Bond Future	1,388.8700	1.3889	1,655.2600	1.6553	19.180	0	0	0
2013/03/28	R186	02/05/2013	7.39	Put	Bond Future	2,057.0800	2.0571	1,709.6400	1.7096	(16.890)	0	0	0
2013/03/28	R186	02/05/2013	7.40	Call	Bond Future	1,433.0000	1.4330	1,705.1200	1.7051	18.990	0	0	2,000
2013/03/28	R186	02/05/2013	7.40	Put	Bond Future	2,001.0900	2.0011	1,659.3800	1.6594	(17.076)	0	0	150
2013/03/28	R186	02/05/2013	7.41	Call	Bond Future	1,478.0100	1.4780	1,755.8600	1.7559	18.799	0	0	0
2013/03/28	R186	02/05/2013	7.41	Put	Bond Future	1,946.0900	1.9461	1,610.1100	1.6101	(17.264)	0	0	0
2013/03/28	R186	02/05/2013	7.60	Call	Bond Future	2,498.0400	2.4980	2,883.3400	2.8833	15.424	0	0	0
2013/03/28	R186	02/05/2013	7.60	Put	Bond Future	1,086.7400	1.0867	858.2100	0.8582	(21.029)	0	0	2,830
2013/03/28	R186	02/05/2013	7.75	Call	Bond Future	3,504.7300	3.5047	3,964.2700	3.9643	13.112	0	0	0
2013/03/28	R186	02/05/2013	7.75	Put	Bond Future	637.2500	0.6373	482.9600	0.4830	(24.212)	0	0	100
2013/03/28	R186	01/08/2013			Bond Future	7.5264	126.1020	7.4628	126.7237	(0.845)	0.0000	0.0000	0
2013/03/28	R186	01/08/2013	7.25	Call	Bond Future	2,398.6000	2.3986	2,638.4500	2.6385	10.000	0	0	4,315
2013/03/28	R186	01/08/2013	7.25	Put	Bond Future	5,132.5500	5.1325	4,750.6500	4.7506	(7.441)	0	0	0
2013/03/28	R186	01/08/2013	128.26	Call	Bond Future	116,829.5800	116.8296	117,451.3300	117.4513	0.532	0	0	0
2013/03/28	R186	01/08/2013	128.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R186	07/11/2013			Bond Future	7.6022	127.8967	7.5362	128.5273	(0.868)	0.0000	0.0000	540
2013/03/28	R186	07/11/2013	8.75	Call	Bond Future	11,570.4600	11.5705	12,084.3000	12.0843	4.441	0	0	0
2013/03/28	R186	07/11/2013	8.75	Put	Bond Future	1,276.3600	1.2764	1,159.5600	1.1596	(9.151)	0	0	1,030
2013/03/28	R186	07/11/2013	8.14	Call	Bond Future	7,674.1400	7.6741	8,098.2500	8.0983	5.526	0	0	0
2013/03/28	R186	07/11/2013	8.14	Put	Bond Future	2,694.6400	2.6946	2,488.1100	2.4881	(7.664)	0	0	0
2013/03/28	R186	07/11/2013	8.15	Call	Bond Future	7,734.2900	7.7343	8,160.0900	8.1601	5.505	0	0	0
2013/03/28	R186	07/11/2013	8.15	Put	Bond Future	2,664.8700	2.6649	2,460.0300	2.4600	(7.687)	0	0	0
2013/03/28	R186	07/11/2013	8.16	Call	Bond Future	7,794.6100	7.7946	8,222.1000	8.2221	5.484	0	0	0
2013/03/28	R186	07/11/2013	8.16	Put	Bond Future	2,635.3700	2.6354	2,432.2200	2.4322	(7.709)	0	0	0
2013/03/28	R186	06/02/2014			Bond Future	7.6737	124.3235	7.6054	124.9625	(0.889)	0.0000	0.0000	0
2013/03/28	R186	06/02/2014	7.74	Call	Bond Future	5,714.7700	5.7148	6,057.1900	6.0572	5.992	0	0	0
2013/03/28	R186	06/02/2014	7.74	Put	Bond Future	5,098.0800	5.0981	4,801.4400	4.8014	(5.819)	0	0	0
2013/03/28	R186	06/02/2014	7.75	Call	Bond Future	5,761.7800	5.7618	6,105.9400	6.1059	5.973	0	0	0
2013/03/28	R186	06/02/2014	7.75	Put	Bond Future	5,052.4900	5.0525	4,757.5900	4.7576	(5.837)	0	0	0
2013/03/28	R186	06/02/2014	7.76	Call	Bond Future	5,810.8200	5.8108	6,156.7200	6.1567	5.953	0	0	0
2013/03/28	R186	06/02/2014	7.76	Put	Bond Future	5,009.0200	5.0090	4,715.8600	4.7159	(5.853)	0	0	0
2013/03/28	R197	02/05/2013			Bond Future	292.6871	292.6871	293.9397	293.9397	0.428	0.0000	0.0000	2,633
2013/03/28	R197	02/05/2013	282.39	Call	Bond Future	10,297.1400	10.2971	11,549.7100	11.5497	12.164	0	0	0
2013/03/28	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R197	02/05/2013	282.40	Call	Bond Future	10,287.1400	10.2871	11,539.7100	11.5397	12.176	0	0	0
2013/03/28	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R197	02/05/2013	282.41	Call	Bond Future	10,277.1400	10.2771	11,529.7100	11.5297	12.188	0	0	0
2013/03/28	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/28	R201	02/05/2013			Bond Future	5.3148	108.5594	5.3251	108.5429	0.195	0.0000	0.0000	4
2013/03/28	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R201	02/05/2013	4.04	Put	Bond Future	2,056.2100	2.0562	2,072.6800	2.0727	0.801	0	0	0
2013/03/28	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R201	02/05/2013	4.05	Put	Bond Future	2,039.8800	2.0399	2,056.3500	2.0563	0.807	0	0	0
2013/03/28	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R201	02/05/2013	4.06	Put	Bond Future	2,023.5400	2.0235	2,040.0100	2.0400	0.814	0	0	0
2013/03/28	R201	01/08/2013			Bond Future	5.3219	105.5748	5.3343	105.5580	0.233	0.0000	0.0000	0
2013/03/28	R201	01/08/2013	107.45	Call	Bond Future	68,329.1000	68.3291	68,312.3500	68.3123	(0.025)	0	0	0
2013/03/28	R201	01/08/2013	107.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R201	07/11/2013			Bond Future	5.3152	107.0774	5.3308	107.0603	0.293	0.0000	0.0000	0
2013/03/28	R201	07/11/2013	4.79	Call	Bond Future	78.9100	0.0789	75.0800	0.0751	(4.854)	0	0	0
2013/03/28	R201	07/11/2013	4.79	Put	Bond Future	654.3400	0.6543	667.5100	0.6675	2.013	0	0	0
2013/03/28	R201	07/11/2013	4.80	Call	Bond Future	81.1600	0.0812	77.2500	0.0772	(4.818)	0	0	0
2013/03/28	R201	07/11/2013	4.80	Put	Bond Future	645.5900	0.6456	658.6800	0.6587	2.028	0	0	0
2013/03/28	R201	07/11/2013	4.81	Call	Bond Future	83.4600	0.0835	79.4600	0.0795	(4.793)	0	0	0
2013/03/28	R201	07/11/2013	4.81	Put	Bond Future	636.8900	0.6369	649.8900	0.6499	2.041	0	0	0
2013/03/28	R201	06/02/2014			Bond Future	5.2837	104.1063	5.3040	104.0891	0.384	0.0000	0.0000	0
2013/03/28	R201	06/02/2014	5.26	Call	Bond Future	264.4500	0.2645	255.6600	0.2557	(3.324)	0	0	0
2013/03/28	R201	06/02/2014	5.26	Put	Bond Future	284.5900	0.2846	293.0300	0.2930	2.966	0	0	0
2013/03/28	R201	06/02/2014	5.24	Call	Bond Future	256.2600	0.2563	247.6500	0.2477	(3.360)	0	0	0
2013/03/28	R201	06/02/2014	5.24	Put	Bond Future	293.3800	0.2934	302.0000	0.3020	2.938	0	0	0
2013/03/28	R201	06/02/2014	5.25	Call	Bond Future	260.3300	0.2603	251.6300	0.2516	(3.342)	0	0	0
2013/03/28	R201	06/02/2014	5.25	Put	Bond Future	288.9600	0.2890	297.4900	0.2975	2.952	0	0	0
2013/03/28	R202	02/05/2013			Bond Future	220.0191	220.0191	220.0198	220.0198	0.000	0.0000	0.0000	44,017
2013/03/28	R202	02/05/2013	211.04	Call	Bond Future	8,979.1200	8.9791	8,979.8000	8.9798	0.008	0	0	0
2013/03/28	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R202	02/05/2013	211.05	Call	Bond Future	8,969.1200	8.9691	8,969.8000	8.9698	0.008	0	0	0
2013/03/28	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R202	02/05/2013	211.06	Call	Bond Future	8,959.1200	8.9591	8,959.8000	8.9598	0.008	0	0	0
2013/03/28	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R203	02/05/2013			Bond Future	5.9633	109.8353	5.9116	110.0418	(0.868)	0.0000	0.0000	10,836
2013/03/28	R203	02/05/2013	5.89	Call	Bond Future	405.2700	0.4053	489.9600	0.4900	20.897	0	0	0
2013/03/28	R203	02/05/2013	5.89	Put	Bond Future	698.0500	0.6981	576.2900	0.5763	(17.443)	0	0	0
2013/03/28	R203	02/05/2013	5.90	Call	Bond Future	422.2300	0.4222	509.3400	0.5093	20.631	0	0	0
2013/03/28	R203	02/05/2013	5.90	Put	Bond Future	675.0300	0.6750	555.6900	0.5557	(17.679)	0	0	0
2013/03/28	R203	02/05/2013	5.91	Call	Bond Future	439.6600	0.4397	529.1800	0.5292	20.361	0	0	0
2013/03/28	R203	02/05/2013	5.91	Put	Bond Future	652.5000	0.6525	535.5700	0.5356	(17.920)	0	0	0
2013/03/28	R203	01/08/2013			Bond Future	6.0089	111.2712	5.9535	111.4803	(0.922)	0.0000	0.0000	0
2013/03/28	R203	01/08/2013	109.11	Call	Bond Future	98,058.0200	98.0580	98,267.0700	98.2671	0.213	0	0	0
2013/03/28	R203	01/08/2013	109.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R203	07/11/2013			Bond Future	6.0647	108.6951	6.0048	108.9071	(0.988)	0.0000	0.0000	0
2013/03/28	R203	07/11/2013	6.01	Call	Bond Future	1,146.6800	1.1467	1,248.7600	1.2488	8.902	0	0	0
2013/03/28	R203	07/11/2013	6.01	Put	Bond Future	1,340.1400	1.3401	1,230.2100	1.2302	(8.203)	0	0	0
2013/03/28	R203	07/11/2013	571.00	Call	Bond Future	106,465.6100	106.4656	106,677.6200	106.6776	0.199	0	0	0
2013/03/28	R203	07/11/2013	571.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/28	R203	07/11/2013	5.71	Call	Bond Future	704.6700	0.7047	778.3400	0.7783	10.455	0	0	15
2013/03/28	R203	07/11/2013	5.71	Put	Bond Future	1,966.7400	1.9667	1,828.4000	1.8284	(7.034)	0	0	0
2013/03/28	R203	07/11/2013	5.99	Call	Bond Future	1,112.7200	1.1127	1,212.8800	1.2129	9.001	0	0	0
2013/03/28	R203	07/11/2013	5.99	Put	Bond Future	1,377.0200	1.3770	1,265.1700	1.2652	(8.123)	0	0	0
2013/03/28	R203	07/11/2013	6.00	Call	Bond Future	1,129.4600	1.1295	1,230.5700	1.2306	8.952	0	0	0
2013/03/28	R203	07/11/2013	6.00	Put	Bond Future	1,358.3300	1.3583	1,247.4300	1.2474	(8.164)	0	0	0
2013/03/28	R203	06/02/2014			Bond Future	6.1207	110.1543	6.0559	110.3692	(1.059)	0.0000	0.0000	0
2013/03/28	R203	06/02/2014	6.16	Call	Bond Future	1,476.5300	1.4765	1,588.8600	1.5889	7.608	0	0	0
2013/03/28	R203	06/02/2014	6.16	Put	Bond Future	1,346.5800	1.3466	1,244.0300	1.2440	(7.616)	0	0	0
2013/03/28	R203	06/02/2014	5.95	Call	Bond Future	1,134.2800	1.1343	1,229.6800	1.2297	8.411	0	0	16
2013/03/28	R203	06/02/2014	5.95	Put	Bond Future	1,701.1600	1.7012	1,581.6800	1.5817	(7.023)	0	0	0
2013/03/28	R203	06/02/2014	6.14	Call	Bond Future	1,441.5400	1.4415	1,552.2700	1.5523	7.681	0	0	0
2013/03/28	R203	06/02/2014	6.14	Put	Bond Future	1,377.7200	1.3777	1,273.5700	1.2736	(7.560)	0	0	0
2013/03/28	R203	06/02/2014	6.15	Call	Bond Future	1,458.9800	1.4590	1,570.5100	1.5705	7.644	0	0	0
2013/03/28	R203	06/02/2014	6.15	Put	Bond Future	1,362.0900	1.3621	1,258.7400	1.2587	(7.588)	0	0	0
2013/03/28	R204	02/05/2013			Bond Future	6.2216	111.3306	6.1700	111.5850	(0.830)	0.0000	0.0000	5,262
2013/03/28	R204	02/05/2013	6.29	Call	Bond Future	900.3700	0.9004	1,044.5900	1.0446	16.018	0	0	0
2013/03/28	R204	02/05/2013	6.29	Put	Bond Future	564.5600	0.5646	454.3000	0.4543	(19.530)	0	0	0
2013/03/28	R204	02/05/2013	6.30	Call	Bond Future	928.8700	0.9289	1,075.8200	1.0758	15.820	0	0	0
2013/03/28	R204	02/05/2013	6.30	Put	Bond Future	544.0500	0.5441	436.5200	0.4365	(19.765)	0	0	0
2013/03/28	R204	02/05/2013	6.31	Call	Bond Future	957.8700	0.9579	1,107.5300	1.1075	15.624	0	0	0
2013/03/28	R204	02/05/2013	6.31	Put	Bond Future	524.0700	0.5241	419.2500	0.4192	(20.001)	0	0	0
2013/03/28	R204	01/08/2013			Bond Future	6.2753	108.7597	6.2208	109.0174	(0.870)	0.0000	0.0000	0
2013/03/28	R204	01/08/2013	110.75	Call	Bond Future	99,876.1600	99.8762	100,133.9100	100.1339	0.258	0	0	0
2013/03/28	R204	01/08/2013	110.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R204	07/11/2013			Bond Future	6.3346	110.3076	6.2765	110.5690	(0.917)	0.0000	0.0000	0
2013/03/28	R204	07/11/2013	7.00	Call	Bond Future	3,616.5000	3.6165	3,812.4600	3.8125	5.418	0	0	0
2013/03/28	R204	07/11/2013	7.00	Put	Bond Future	677.1500	0.6772	611.7400	0.6117	(9.660)	0	0	1,270
2013/03/28	R204	07/11/2013	6.29	Call	Bond Future	1,627.5600	1.6276	1,754.7700	1.7548	7.816	0	0	0
2013/03/28	R204	07/11/2013	6.29	Put	Bond Future	1,827.9400	1.8279	1,693.7800	1.6938	(7.339)	0	0	0
2013/03/28	R204	07/11/2013	6.30	Call	Bond Future	1,650.0200	1.6500	1,778.3100	1.7783	7.775	0	0	0
2013/03/28	R204	07/11/2013	6.30	Put	Bond Future	1,805.3800	1.8054	1,672.3000	1.6723	(7.371)	0	0	0
2013/03/28	R204	07/11/2013	6.31	Call	Bond Future	1,672.6500	1.6726	1,802.0200	1.8020	7.734	0	0	0
2013/03/28	R204	07/11/2013	6.31	Put	Bond Future	1,783.0100	1.7830	1,651.0100	1.6510	(7.403)	0	0	0
2013/03/28	R204	06/02/2014			Bond Future	6.3912	107.7578	6.3295	108.0227	(0.966)	0.0000	0.0000	0
2013/03/28	R204	06/02/2014	6.40	Call	Bond Future	1,961.5700	1.9616	2,097.0100	2.0970	6.905	0	0	0
2013/03/28	R204	06/02/2014	6.40	Put	Bond Future	1,923.9100	1.9239	1,794.4600	1.7945	(6.728)	0	0	0
2013/03/28	R204	06/02/2014	6.41	Call	Bond Future	1,983.2100	1.9832	2,119.5700	2.1196	6.876	0	0	0
2013/03/28	R204	06/02/2014	6.41	Put	Bond Future	1,902.7200	1.9027	1,774.1900	1.7742	(6.755)	0	0	0
2013/03/28	R204	06/02/2014	6.39	Call	Bond Future	1,940.0800	1.9401	2,074.5800	2.0746	6.933	0	0	0
2013/03/28	R204	06/02/2014	6.39	Put	Bond Future	1,945.2700	1.9453	1,814.8800	1.8149	(6.703)	0	0	0
2013/03/28	R206	02/05/2013			Bond Future	5.3538	103.7451	5.3644	103.7379	0.197	0.0000	0.0000	23
2013/03/28	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R206	02/05/2013	3.39	Put	Bond Future	1,350.1200	1.3501	1,357.3000	1.3573	0.532	0	0	0
2013/03/28	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R206	02/05/2013	3.40	Put	Bond Future	1,343.1700	1.3432	1,350.3500	1.3503	0.535	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
2013/03/28	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R206	02/05/2013	3.41	Put	Bond Future	1,336.2200	1.3362	1,343.4000	1.3434	0.537	0	0	0
2013/03/28	R206	01/08/2013			Bond Future	5.3592	101.3395	5.3759	101.3322	0.312	0.0000	0.0000	0
2013/03/28	R206	01/08/2013	103.94	Call	Bond Future	30,341.4200	30.3414	30,334.0800	30.3341	(0.024)	0	0	0
2013/03/28	R206	01/08/2013	103.94	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R206	07/11/2013			Bond Future	5.3721	102.7818	5.4138	102.7744	0.776	0.0000	0.0000	0
2013/03/28	R206	07/11/2013	4.29	Call	Bond Future	1.4600	0.0015	1.2100	0.0012	(17.123)	0	0	0
2013/03/28	R206	07/11/2013	4.29	Put	Bond Future	195.0200	0.1950	202.2200	0.2022	3.692	0	0	0
2013/03/28	R206	07/11/2013	4.30	Call	Bond Future	1.5300	0.0015	1.2600	0.0013	(17.647)	0	0	0
2013/03/28	R206	07/11/2013	4.30	Put	Bond Future	193.2900	0.1933	200.4700	0.2005	3.715	0	0	0
2013/03/28	R206	07/11/2013	4.31	Call	Bond Future	1.5900	0.0016	1.3200	0.0013	(16.981)	0	0	0
2013/03/28	R206	07/11/2013	4.31	Put	Bond Future	191.5600	0.1916	198.7400	0.1987	3.748	0	0	0
2013/03/28	R207	02/05/2013			Bond Future	6.4532	106.5043	6.3965	106.8167	(0.878)	0.0000	0.0000	7,774
2013/03/28	R207	02/05/2013	6.44	Call	Bond Future	799.6200	0.7996	950.3700	0.9504	18.853	0	0	0
2013/03/28	R207	02/05/2013	6.44	Put	Bond Future	872.0500	0.8720	710.4400	0.7104	(18.532)	0	0	0
2013/03/28	R207	02/05/2013	6.45	Call	Bond Future	826.7400	0.8267	980.8000	0.9808	18.635	0	0	0
2013/03/28	R207	02/05/2013	6.45	Put	Bond Future	844.0800	0.8441	685.7800	0.6858	(18.754)	0	0	0
2013/03/28	R207	02/05/2013	6.46	Call	Bond Future	854.4300	0.8544	1,011.7800	1.0118	18.416	0	0	0
2013/03/28	R207	02/05/2013	6.46	Put	Bond Future	816.7200	0.8167	661.7100	0.6617	(18.980)	0	0	0
2013/03/28	R207	01/08/2013			Bond Future	6.5118	104.2603	6.4524	104.5766	(0.912)	0.0000	0.0000	0
2013/03/28	R207	01/08/2013	106.18	Call	Bond Future	96,689.0800	96.6891	97,005.4400	97.0054	0.327	0	0	0
2013/03/28	R207	01/08/2013	106.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R207	07/11/2013			Bond Future	6.5725	105.7441	6.5099	106.0650	(0.953)	0.0000	0.0000	0
2013/03/28	R207	07/11/2013	6.69	Call	Bond Future	2,425.7800	2.4258	2,603.0100	2.6030	7.306	0	0	0
2013/03/28	R207	07/11/2013	6.69	Put	Bond Future	1,826.9800	1.8270	1,683.3500	1.6834	(7.862)	0	0	0
2013/03/28	R207	07/11/2013	6.70	Call	Bond Future	2,454.3400	2.4543	2,632.7900	2.6328	7.271	0	0	0
2013/03/28	R207	07/11/2013	6.70	Put	Bond Future	1,804.7800	1.8048	1,662.3700	1.6624	(7.891)	0	0	0
2013/03/28	R207	07/11/2013	6.71	Call	Bond Future	2,483.0800	2.4831	2,662.7300	2.6627	7.235	0	0	0
2013/03/28	R207	07/11/2013	6.71	Put	Bond Future	1,782.8000	1.7828	1,641.5900	1.6416	(7.921)	0	0	0
2013/03/28	R207	06/02/2014			Bond Future	6.6314	103.5242	6.5654	103.8494	(0.994)	0.0000	0.0000	0
2013/03/28	R207	06/02/2014	6.66	Call	Bond Future	2,516.1800	2.5162	2,685.1400	2.6851	6.715	0	0	0
2013/03/28	R207	06/02/2014	6.66	Put	Bond Future	2,375.3000	2.3753	2,219.0800	2.2191	(6.577)	0	0	0
2013/03/28	R207	06/02/2014	6.64	Call	Bond Future	2,464.5000	2.4645	2,631.3900	2.6314	6.772	0	0	0
2013/03/28	R207	06/02/2014	6.64	Put	Bond Future	2,421.9800	2.4220	2,263.6900	2.2637	(6.536)	0	0	0
2013/03/28	R207	06/02/2014	6.65	Call	Bond Future	2,490.2700	2.4903	2,658.1900	2.6582	6.743	0	0	0
2013/03/28	R207	06/02/2014	6.65	Put	Bond Future	2,398.5500	2.3985	2,241.2900	2.2413	(6.556)	0	0	0
2013/03/28	R208	02/05/2013			Bond Future	6.5706	101.7655	6.5192	102.0808	(0.781)	0.0000	0.0000	17,339
2013/03/28	R208	02/05/2013	6.64	Call	Bond Future	1,169.4500	1.1694	1,346.5600	1.3466	15.145	0	0	0
2013/03/28	R208	02/05/2013	6.64	Put	Bond Future	745.1800	0.7452	607.0500	0.6070	(18.536)	0	0	0
2013/03/28	R208	02/05/2013	6.65	Call	Bond Future	1,204.6800	1.2047	1,385.0100	1.3850	14.969	0	0	0
2013/03/28	R208	02/05/2013	6.65	Put	Bond Future	719.4600	0.7195	584.5500	0.5845	(18.752)	0	0	0
2013/03/28	R208	02/05/2013	6.66	Call	Bond Future	1,240.4800	1.2405	1,424.0200	1.4240	14.796	0	0	0
2013/03/28	R208	02/05/2013	6.66	Put	Bond Future	694.3700	0.6944	562.6700	0.5627	(18.967)	0	0	0
2013/03/28	R208	01/08/2013			Bond Future	6.6240	103.0959	6.5705	103.4152	(0.808)	0.0000	0.0000	0
2013/03/28	R208	01/08/2013	101.40	Call	Bond Future	94,051.4800	94.0515	94,370.7300	94.3707	0.339	0	0	0
2013/03/28	R208	01/08/2013	101.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2013/03/28	R208	07/11/2013			Bond Future	6.6840		101.1672	6.6279	101.4910	(0.838)	0.0000	0.0000	0
2013/03/28	R208	07/11/2013	7.50	Call	Bond Future	5,411.9000		5.4119	5,662.2300	5.6622	4.626	0	0	0
2013/03/28	R208	07/11/2013	7.50	Put	Bond Future	837.9600		0.8380	764.5000	0.7645	(8.767)	0	0	1,520
2013/03/28	R208	07/11/2013	6.79	Call	Bond Future	2,760.2900		2.7603	2,936.8900	2.9369	6.398	0	0	0
2013/03/28	R208	07/11/2013	6.79	Put	Bond Future	2,151.0900		2.1511	2,003.9000	2.0039	(6.843)	0	0	0
2013/03/28	R208	07/11/2013	6.80	Call	Bond Future	2,791.8400		2.7918	2,969.6400	2.9696	6.369	0	0	0
2013/03/28	R208	07/11/2013	6.80	Put	Bond Future	2,125.4100		2.1254	1,979.4200	1.9794	(6.869)	0	0	0
2013/03/28	R208	07/11/2013	6.81	Call	Bond Future	2,823.5800		2.8236	3,002.5600	3.0026	6.339	0	0	0
2013/03/28	R208	07/11/2013	6.81	Put	Bond Future	2,099.9700		2.1000	1,955.1600	1.9552	(6.896)	0	0	0
2013/03/28	R208	06/02/2014			Bond Future	6.7408		102.5253	6.6823	102.8535	(0.869)	0.0000	0.0000	0
2013/03/28	R208	06/02/2014	6.75	Call	Bond Future	2,852.1400		2.8521	3,020.2200	3.0202	5.893	0	0	0
2013/03/28	R208	06/02/2014	6.75	Put	Bond Future	2,800.8100		2.8008	2,640.7400	2.6407	(5.715)	0	0	0
2013/03/28	R208	06/02/2014	6.76	Call	Bond Future	2,881.0700		2.8811	3,050.1900	3.0502	5.870	0	0	0
2013/03/28	R208	06/02/2014	6.76	Put	Bond Future	2,773.8700		2.7739	2,614.8400	2.6148	(5.733)	0	0	0
2013/03/28	R208	06/02/2014	6.74	Call	Bond Future	2,824.1200		2.8241	2,991.1800	2.9912	5.915	0	0	0
2013/03/28	R208	06/02/2014	6.74	Put	Bond Future	2,828.7000		2.8287	2,667.6100	2.6676	(5.695)	0	0	0
2013/03/28	R209	02/05/2013			Bond Future	8.2859		79.8790	8.2044	80.5789	(0.984)	0.0000	0.0000	10,695
2013/03/28	R209	02/05/2013	7.99	Call	Bond Future	658.1600		0.6582	848.9800	0.8490	28.993	0	0	0
2013/03/28	R209	02/05/2013	7.99	Put	Bond Future	3,245.3200		3.2453	2,736.2000	2.7362	(15.688)	0	0	0
2013/03/28	R209	02/05/2013	8.00	Call	Bond Future	681.7200		0.6817	877.6500	0.8777	28.741	0	0	0
2013/03/28	R209	02/05/2013	8.00	Put	Bond Future	3,179.3500		3.1794	2,675.3400	2.6753	(15.853)	0	0	0
2013/03/28	R209	02/05/2013	8.01	Call	Bond Future	705.8800		0.7059	906.9700	0.9070	28.488	0	0	0
2013/03/28	R209	02/05/2013	8.01	Put	Bond Future	3,114.1300		3.1141	2,615.2800	2.6153	(16.019)	0	0	0
2013/03/28	R209	01/08/2013			Bond Future	8.3550		80.9232	8.2713	81.6322	(1.002)	0.0000	0.0000	0
2013/03/28	R209	01/08/2013	79.36	Call	Bond Future	70,974.1000		70.9741	71,683.1300	71.6831	0.999	0	0	0
2013/03/28	R209	01/08/2013	79.36	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R209	07/11/2013			Bond Future	8.4312		78.9304	8.3450	79.6496	(1.022)	0.0000	0.0000	0
2013/03/28	R209	07/11/2013	9.50	Call	Bond Future	9,639.8000		9.6398	10,206.4700	10.2065	5.878	0	0	0
2013/03/28	R209	07/11/2013	9.50	Put	Bond Future	1,509.5100		1.5095	1,357.0500	1.3571	(10.100)	0	0	980
2013/03/28	R209	07/11/2013	8.79	Call	Bond Future	6,062.0700		6.0621	6,513.5400	6.5135	7.447	0	0	0
2013/03/28	R209	07/11/2013	8.79	Put	Bond Future	3,175.1800		3.1752	2,907.5200	2.9075	(8.430)	0	0	0
2013/03/28	R209	07/11/2013	8.80	Call	Bond Future	6,108.8100		6.1088	6,562.1900	6.5622	7.422	0	0	0
2013/03/28	R209	07/11/2013	8.80	Put	Bond Future	3,143.8400		3.1438	2,878.0900	2.8781	(8.453)	0	0	0
2013/03/28	R209	07/11/2013	8.81	Call	Bond Future	6,155.7000		6.1557	6,610.9700	6.6110	7.396	0	0	0
2013/03/28	R209	07/11/2013	8.81	Put	Bond Future	3,112.7700		3.1128	2,848.9100	2.8489	(8.477)	0	0	0
2013/03/28	R209	06/02/2014			Bond Future	8.5027		79.9900	8.4141	80.7189	(1.042)	0.0000	0.0000	0
2013/03/28	R209	06/02/2014	8.55	Call	Bond Future	5,421.7800		5.4218	5,818.2600	5.8183	7.313	0	0	0
2013/03/28	R209	06/02/2014	8.55	Put	Bond Future	5,036.5700		5.0366	4,704.2100	4.7042	(6.599)	0	0	0
2013/03/28	R209	06/02/2014	8.56	Call	Bond Future	5,462.7300		5.4627	5,861.0000	5.8610	7.291	0	0	0
2013/03/28	R209	06/02/2014	8.56	Put	Bond Future	4,996.5300		4.9965	4,665.9600	4.6660	(6.616)	0	0	0
2013/03/28	R209	06/02/2014	8.54	Call	Bond Future	5,380.9600		5.3810	5,775.6500	5.7757	7.335	0	0	0
2013/03/28	R209	06/02/2014	8.54	Put	Bond Future	5,076.8800		5.0769	4,742.7300	4.7427	(6.582)	0	0	0
2013/03/28	R210	02/05/2013			Bond Future	164.8998		164.8998	165.3164	165.3164	0.253	0.0000	0.0000	1,244
2013/03/28	R210	02/05/2013	161.14	Call	Bond Future	3,759.7900		3.7598	4,176.3900	4.1764	11.080	0	0	0
2013/03/28	R210	02/05/2013	161.14	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2013/03/28	R210	02/05/2013	161.15	Call	Bond Future	3,749.7900		3.7498	4,166.3900	4.1664	11.110	0	0	0

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2013/03/28	R210	02/05/2013	161.15	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/28	R210	02/05/2013	161.16	Call	Bond Future		3,739.7900	3.7398	4,156.3900	4.1564	11.140	0	0	0
2013/03/28	R210	02/05/2013	161.16	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/28	R211	02/05/2013			Bond Future		129.1790	129.1790	129.4097	129.4097	0.179	0.0000	0.0000	529
2013/03/28	R211	02/05/2013	125.69	Call	Bond Future		3,489.0400	3.4890	3,719.7000	3.7197	6.611	0	0	0
2013/03/28	R211	02/05/2013	125.69	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/28	R211	02/05/2013	125.70	Call	Bond Future		3,479.0400	3.4790	3,709.7000	3.7097	6.630	0	0	0
2013/03/28	R211	02/05/2013	125.70	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/28	R211	02/05/2013	125.71	Call	Bond Future		3,469.0400	3.4690	3,699.7000	3.6997	6.649	0	0	0
2013/03/28	R211	02/05/2013	125.71	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/28	R212	02/05/2013			Bond Future		136.9359	136.9359	137.3677	137.3677	0.315	0.0000	0.0000	20,170
2013/03/28	R212	02/05/2013	131.09	Call	Bond Future		5,845.8700	5.8459	6,277.7200	6.2777	7.387	0	0	0
2013/03/28	R212	02/05/2013	131.09	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/28	R212	02/05/2013	131.10	Call	Bond Future		5,835.8700	5.8359	6,267.7200	6.2677	7.400	0	0	0
2013/03/28	R212	02/05/2013	131.10	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/28	R212	02/05/2013	131.11	Call	Bond Future		5,825.8700	5.8259	6,257.7200	6.2577	7.413	0	0	0
2013/03/28	R212	02/05/2013	131.11	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/28	R213	02/05/2013			Bond Future		7.9959	91.9037	7.9244	92.5336	(0.894)	0.0000	0.0000	9,267
2013/03/28	R213	02/05/2013	7.84	Call	Bond Future		990.8100	0.9908	1,222.6600	1.2227	23.400	0	0	0
2013/03/28	R213	02/05/2013	7.84	Put	Bond Future		2,373.1400	2.3731	1,975.0700	1.9751	(16.774)	0	0	0
2013/03/28	R213	02/05/2013	7.85	Call	Bond Future		1,023.5200	1.0235	1,260.7700	1.2608	23.180	0	0	0
2013/03/28	R213	02/05/2013	7.85	Put	Bond Future		2,316.2800	2.3163	1,923.6100	1.9236	(16.953)	0	0	0
2013/03/28	R213	02/05/2013	7.86	Call	Bond Future		1,056.9400	1.0569	1,299.6200	1.2996	22.961	0	0	0
2013/03/28	R213	02/05/2013	7.86	Put	Bond Future		2,260.2500	2.2603	1,873.0100	1.8730	(17.133)	0	0	0
2013/03/28	R213	01/08/2013			Bond Future		8.0648	93.1052	7.9913	93.7433	(0.911)	0.0000	0.0000	0
2013/03/28	R213	01/08/2013	91.25	Call	Bond Future		82,490.1600	82.4902	83,128.2300	83.1282	0.774	0	0	0
2013/03/28	R213	01/08/2013	91.25	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2013/03/28	R213	07/11/2013			Bond Future		8.1423	90.8932	8.0665	91.5404	(0.931)	0.0000	0.0000	0
2013/03/28	R213	07/11/2013	8.59	Call	Bond Future		6,518.0100	6.5180	6,938.3700	6.9384	6.449	0	0	0
2013/03/28	R213	07/11/2013	8.59	Put	Bond Future		2,829.4400	2.8294	2,602.6700	2.6027	(8.015)	0	0	0
2013/03/28	R213	07/11/2013	8.60	Call	Bond Future		6,568.3700	6.5684	6,990.4600	6.9905	6.426	0	0	0
2013/03/28	R213	07/11/2013	8.60	Put	Bond Future		2,799.9400	2.7999	2,574.9000	2.5749	(8.037)	0	0	0
2013/03/28	R213	07/11/2013	8.61	Call	Bond Future		6,618.8800	6.6189	7,042.6800	7.0427	6.403	0	0	0
2013/03/28	R213	07/11/2013	8.61	Put	Bond Future		2,770.7100	2.7707	2,547.3800	2.5474	(8.060)	0	0	0
2013/03/28	R213	06/02/2014			Bond Future		8.2163	92.1135	8.1382	92.7693	(0.950)	0.0000	0.0000	0
2013/03/28	R213	06/02/2014	8.31	Call	Bond Future		5,524.5200	5.5245	5,884.9600	5.8850	6.524	0	0	0
2013/03/28	R213	06/02/2014	8.31	Put	Bond Future		4,746.5400	4.7465	4,451.1600	4.4512	(6.223)	0	0	0
2013/03/28	R213	06/02/2014	8.29	Call	Bond Future		5,438.8800	5.4389	5,795.9800	5.7960	6.566	0	0	0
2013/03/28	R213	06/02/2014	8.29	Put	Bond Future		4,826.1500	4.8262	4,527.4300	4.5274	(6.190)	0	0	0
2013/03/28	R213	06/02/2014	8.30	Call	Bond Future		5,481.6300	5.4816	5,840.4000	5.8404	6.545	0	0	0
2013/03/28	R213	06/02/2014	8.30	Put	Bond Future		4,786.2200	4.7862	4,489.1700	4.4892	(6.206)	0	0	0
2013/03/28	R214	02/05/2013			Bond Future		8.3199	81.5771	8.2435	82.2718	(0.919)	0.0000	0.0000	2,034
2013/03/28	R214	02/05/2013	84.31	Call	Bond Future		72,797.4800	72.7975	73,492.2000	73.4922	0.954	0	0	0
2013/03/28	R214	02/05/2013	84.31	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2013/03/28	R214	01/08/2013			Bond Future	8.3863	82.6435	8.3078	83.3473	(0.936)	0.0000	0.0000	0
2013/03/28	R214	01/08/2013	84.31	Call	Bond Future	72,195.6000	72.1956	72,899.4100	72.8994	0.975	0	0	0
2013/03/28	R214	01/08/2013	84.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total** **235304**