



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/07/2012 to 25/07/2012

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
2012/07/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	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
2012/07/25	2025	02/08/2012			Bond Future	104.0431	104.0431	104.0562	104.0562	0.013	0.0000	0.0000	2,062
2012/07/25	2025	02/08/2012	99.99	Call	Bond Future	4,053.0700	4.0531	4,066.1700	4.0662	0.323	0	0	0
2012/07/25	2025	02/08/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2025	02/08/2012	100.00	Call	Bond Future	4,043.0700	4.0431	4,056.1700	4.0562	0.324	0	0	0
2012/07/25	2025	02/08/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2025	02/08/2012	100.01	Call	Bond Future	4,033.0700	4.0331	4,046.1700	4.0462	0.325	0	0	0
2012/07/25	2025	02/08/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2025	01/11/2012			Bond Future	105.3701	105.3701	105.3827	105.3827	0.012	0.0000	0.0000	0
2012/07/25	2025	01/11/2012	99.99	Call	Bond Future	5,380.1100	5.3801	5,392.7300	5.3927	0.235	0	0	0
2012/07/25	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2025	01/11/2012	100.00	Call	Bond Future	5,370.1100	5.3701	5,382.7300	5.3827	0.235	0	0	0
2012/07/25	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2025	01/11/2012	100.01	Call	Bond Future	5,360.1100	5.3601	5,372.7300	5.3727	0.235	0	0	0
2012/07/25	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2038	02/08/2012			Bond Future	101.7974	101.7974	101.8141	101.8141	0.016	0.0000	0.0000	0
2012/07/25	2038	02/08/2012	97.99	Call	Bond Future	3,807.3500	3.8074	3,824.1000	3.8241	0.440	0	0	0
2012/07/25	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2038	02/08/2012	98.00	Call	Bond Future	3,797.3500	3.7974	3,814.1000	3.8141	0.441	0	0	0
2012/07/25	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2038	02/08/2012	98.01	Call	Bond Future	3,787.3500	3.7874	3,804.1000	3.8041	0.442	0	0	0
2012/07/25	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2038	01/11/2012			Bond Future	103.0956	103.0956	103.1121	103.1121	0.016	0.0000	0.0000	0
2012/07/25	2038	01/11/2012	98.99	Call	Bond Future	4,105.6000	4.1056	4,122.1400	4.1221	0.403	0	0	0
2012/07/25	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2038	01/11/2012	99.00	Call	Bond Future	4,095.6000	4.0956	4,112.1400	4.1121	0.404	0	0	0
2012/07/25	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2038	01/11/2012	99.01	Call	Bond Future	4,085.6000	4.0856	4,102.1400	4.1021	0.405	0	0	0
2012/07/25	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2050	02/08/2012			Bond Future	108.5970	108.5970	108.6148	108.6148	0.016	0.0000	0.0000	0
2012/07/25	2050	02/08/2012	102.99	Call	Bond Future	5,607.0500	5.6071	5,624.7900	5.6248	0.316	0	0	0
2012/07/25	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2050	02/08/2012	103.00	Call	Bond Future	5,597.0500	5.5971	5,614.7900	5.6148	0.317	0	0	0
2012/07/25	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2050	02/08/2012	103.01	Call	Bond Future	5,587.0500	5.5871	5,604.7900	5.6048	0.318	0	0	0
2012/07/25	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2050	01/11/2012			Bond Future	109.9821	109.9821	109.9996	109.9996	0.016	0.0000	0.0000	0
2012/07/25	2050	01/11/2012	103.99	Call	Bond Future	5,992.0700	5.9921	6,009.5600	6.0096	0.292	0	0	0
2012/07/25	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2050	01/11/2012	104.00	Call	Bond Future	5,982.0700	5.9821	5,999.5600	5.9996	0.292	0	0	0
2012/07/25	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	2050	01/11/2012	104.01	Call	Bond Future	5,972.0700	5.9721	5,989.5600	5.9896	0.293	0	0	0
2012/07/25	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	AL7T	02/08/2012			Index Future	462.9370	462.9370	465.7970	465.7970	0.618	0.0000	0.0000	13
2012/07/25	AL7T	01/11/2012			Index Future	468.8420	468.8420	471.7350	471.7350	0.617	0.0000	0.0000	0
2012/07/25	AL7T	07/02/2013			Index Future	475.5350	475.5350	478.4710	478.4710	0.617	0.0000	0.0000	0
2012/07/25	ALBI	02/08/2012			Index Future	416.0560	416.0560	419.0250	419.0250	0.714	0.0000	0.0000	923
2012/07/25	ALBI	01/11/2012			Index Future	421.3620	421.3620	424.3670	424.3670	0.713	0.0000	0.0000	80
2012/07/25	ALBI	07/02/2013			Index Future	427.3770	427.3770	430.4270	430.4270	0.714	0.0000	0.0000	0
2012/07/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/25	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/25	ES33	02/08/2012			Bond Future	8.7513		90.9889	8.5978	92.3339	(1.754)	0.0000	0.0000	298
2012/07/25	ES33	01/11/2012			Bond Future	8.8430		88.3722	8.6850	89.7338	(1.787)	0.0000	0.0000	303
2012/07/25	ES33	01/11/2012	9.20	Call	Bond Future	2,959.2600		2.9593	4,320.9000	4.3209	46.013	0	0	0
2012/07/25	ES33	01/11/2012	9.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	ES33	07/02/2013			Bond Future	8.9419		89.6341	8.7786	91.0154	(1.826)	0.0000	0.0000	0
2012/07/25	ES33	07/02/2013	8.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	ES33	07/02/2013	8.54	Put	Bond Future	3,461.8800		3.4619	2,080.5200	2.0805	(39.902)	0	0	0
2012/07/25	ES33	07/02/2013	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	ES33	07/02/2013	8.55	Put	Bond Future	3,373.1900		3.3732	1,991.8300	1.9918	(40.951)	0	0	0
2012/07/25	ES33	07/02/2013	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	ES33	07/02/2013	8.56	Put	Bond Future	3,284.6300		3.2846	1,903.2700	1.9033	(42.055)	0	0	0
2012/07/25	GOVI	02/08/2012			GOVI	416.3670		416.3670	419.1070	419.1070	0.658	0.0000	0.0000	216
2012/07/25	GOVI	02/08/2012	398.23	Call	GOVI	181,370.0000		18.1370	208,770.0000	20.8770	15.107	0	0	0
2012/07/25	GOVI	02/08/2012	398.23	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	GOVI	01/11/2012			GOVI	421.6780		421.6780	424.4510	424.4510	0.658	0.0000	0.0000	71
2012/07/25	GOVI	01/11/2012	403.96	Call	GOVI	177,180.0000		17.7180	204,910.0000	20.4910	15.651	0	0	0
2012/07/25	GOVI	01/11/2012	403.96	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	GOVI	07/02/2013			GOVI	427.6970		427.6970	430.5110	430.5110	0.658	0.0000	0.0000	0
2012/07/25	GOVI	07/02/2013	432.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	GOVI	07/02/2013	432.99	Put	GOVI	52,930.0000		5.2930	24,790.0000	2.4790	(53.165)	0	0	0
2012/07/25	GOVI	07/02/2013	433.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	GOVI	07/02/2013	433.00	Put	GOVI	53,030.0000		5.3030	24,890.0000	2.4890	(53.064)	0	0	0
2012/07/25	GOVI	07/02/2013	433.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	GOVI	07/02/2013	433.01	Put	GOVI	53,130.0000		5.3130	24,990.0000	2.4990	(52.964)	0	0	0
2012/07/25	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/25	IGOV	02/08/2012			Index Future	182.5940		182.5940	182.0690	182.0690	(0.288)	0.0000	0.0000	140
2012/07/25	IGOV	01/11/2012			Index Future	184.9230		184.9230	184.3910	184.3910	(0.288)	0.0000	0.0000	454
2012/07/25	IGOV	07/02/2013			Index Future	187.5630		187.5630	187.0230	187.0230	(0.288)	0.0000	0.0000	14
2012/07/25	ILBI	02/08/2012			Index Future	492.6450		492.6450	494.4830	494.4830	0.373	0.0000	0.0000	169
2012/07/25	ILBI	01/11/2012			Index Future	499.9660		499.9660	501.8330	501.8330	0.373	0.0000	0.0000	0

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2012/07/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/25	JBAF	15/08/2012			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0
2012/07/25	JBAF	19/09/2012			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	44,760
2012/07/25	JBAF	17/10/2012			Jibar Tradeable Future	4.8800	95.1200	4.8700	95.1300	(0.205)	0.0000	0.0000	0
2012/07/25	JBAF	21/11/2012			Jibar Tradeable Future	4.7900	95.2100	4.7700	95.2300	(0.418)	0.0000	0.0000	0
2012/07/25	JBAF	19/12/2012			Jibar Tradeable Future	4.7500	95.2500	4.7300	95.2700	(0.421)	0.0000	0.0000	840
2012/07/25	JBAF	16/01/2013			Jibar Tradeable Future	4.7500	95.2500	4.7200	95.2800	(0.632)	0.0000	0.0000	0
2012/07/25	JBAF	20/03/2013			Jibar Tradeable Future	4.7500	95.2500	4.7200	95.2800	(0.632)	0.0000	0.0000	1,000
2012/07/25	JBAF	19/06/2013			Jibar Tradeable Future	4.8200	95.1800	4.7800	95.2200	(0.830)	0.0000	0.0000	500
2012/07/25	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.8700	95.1300	(0.815)	0.0000	0.0000	1,700
2012/07/25	JBAF	18/12/2013			Jibar Tradeable Future	5.0300	94.9700	4.9900	95.0100	(0.795)	0.0000	0.0000	1,500
2012/07/25	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1400	94.8600	(0.580)	0.0000	0.0000	400
2012/07/25	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.2900	94.7100	(0.189)	0.0000	0.0000	0
2012/07/25	R157	02/08/2012			Bond Future	5.4801	127.9259	5.3829	128.2385	(1.773)	5.4430	5.4430	12,928
2012/07/25	R157	02/08/2012	6.15	Call	Bond Future	2,127.3200	2.1273	2,439.8600	2.4399	14.692	0	0	0
2012/07/25	R157	02/08/2012	6.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R157	02/08/2012	6.35	Call	Bond Future	2,753.3300	2.7533	3,065.8700	3.0659	11.351	0	0	1,250
2012/07/25	R157	02/08/2012	6.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R157	02/08/2012	6.55	Call	Bond Future	3,375.2200	3.3752	3,687.7600	3.6878	9.260	0	0	0
2012/07/25	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/07/25	R157	02/08/2012	6.95	Call	Bond Future	4,606.7100	4.6067	4,919.2500	4.9193	6.784	0	0	0
2012/07/25	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/25	R157	01/11/2012			Bond Future	5.5151	122.7585	5.4080	123.0743	(1.941)	0.0000	0.0000	2,567
2012/07/25	R157	01/11/2012	5.78	Call	Bond Future	1,062.1300	1.0621	1,292.4300	1.2924	21.683	0	0	5,630
2012/07/25	R157	01/11/2012	5.78	Put	Bond Future	284.8100	0.2848	199.2700	0.1993	(30.034)	0	0	0
2012/07/25	R157	01/11/2012	6.24	Call	Bond Future	2,172.0100	2.1720	2,464.8800	2.4649	13.484	0	0	0
2012/07/25	R157	01/11/2012	6.24	Put	Bond Future	60.1700	0.0602	37.2000	0.0372	(38.175)	0	0	0
2012/07/25	R157	07/02/2013			Bond Future	5.5407	124.5115	5.4204	124.8323	(2.173)	0.0000	0.0000	0
2012/07/25	R157	07/02/2013	6.28	Call	Bond Future	2,167.1800	2.1672	2,433.6700	2.4337	12.297	0	0	0
2012/07/25	R157	07/02/2013	6.28	Put	Bond Future	221.7700	0.2218	167.5400	0.1675	(24.453)	0	0	0
2012/07/25	R157	02/05/2013			Bond Future	5.5644	119.2237	5.4281	119.5540	(2.449)	0.0000	0.0000	0
2012/07/25	R157	02/05/2013	5.35	Call	Bond Future	864.6000	0.8646	1,012.4800	1.0125	17.104	0	0	0
2012/07/25	R157	02/05/2013	5.35	Put	Bond Future	1,384.7500	1.3847	1,202.3500	1.2023	(13.172)	0	0	0
2012/07/25	R157	02/05/2013	5.36	Call	Bond Future	875.2900	0.8753	1,024.3300	1.0243	17.027	0	0	0

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2012/07/25	R157	02/05/2013	5.36	Put	Bond Future	1,371.1100	1.3711	1,189.8700	1.1899	(13.218)	0	0	0
2012/07/25	R157	02/05/2013	5.34	Call	Bond Future	853.9800	0.8540	1,000.7100	1.0007	17.182	0	0	0
2012/07/25	R157	02/05/2013	5.34	Put	Bond Future	1,398.4700	1.3985	1,214.9200	1.2149	(13.125)	0	0	0
2012/07/25	R186	02/08/2012			Bond Future	7.4739	127.7145	7.3261	129.2498	(1.978)	0.0000	0.0000	26,614
2012/07/25	R186	02/08/2012	7.66	Call	Bond Future	2,171.1700	2.1712	3,489.4900	3.4895	60.719	0	0	276
2012/07/25	R186	02/08/2012	7.66	Put	Bond Future	275.0200	0.2750	58.0400	0.0580	(78.896)	0	0	0
2012/07/25	R186	02/08/2012	7.70	Call	Bond Future	2,499.7400	2.4997	3,871.5700	3.8716	54.879	0	0	0
2012/07/25	R186	02/08/2012	7.70	Put	Bond Future	201.3200	0.2013	37.8500	0.0379	(81.199)	0	0	0
2012/07/25	R186	02/08/2012	7.76	Call	Bond Future	3,020.2100	3.0202	4,452.8300	4.4528	47.434	0	0	43
2012/07/25	R186	02/08/2012	7.76	Put	Bond Future	121.8100	0.1218	19.1300	0.0191	(84.295)	0	0	0
2012/07/25	R186	02/08/2012	8.30	Call	Bond Future	8,117.5100	8.1175	9,652.6100	9.6526	18.911	0	0	0
2012/07/25	R186	02/08/2012	8.30	Put	Bond Future	0.2000	0.0002	0.0000	0.0000	(100.000)	0	0	900
2012/07/25	R186	02/08/2012	8.76	Call	Bond Future	12,317.8600	12.3179	13,853.1600	13.8532	12.464	0	0	0
2012/07/25	R186	02/08/2012	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2012/07/25	R186	02/08/2012	8.00	Call	Bond Future	5,268.2400	5.2682	6,793.6300	6.7936	28.954	0	0	1,099
2012/07/25	R186	02/08/2012	8.00	Put	Bond Future	10.6700	0.0107	0.7600	0.0008	(92.877)	0	0	0
2012/07/25	R186	02/08/2012	8.25	Call	Bond Future	7,647.8500	7.6478	9,182.7400	9.1827	20.070	0	0	8,750
2012/07/25	R186	02/08/2012	8.25	Put	Bond Future	0.4200	0.0004	0.0100	0.0000	(97.619)	0	0	0
2012/07/25	R186	02/08/2012	9.00	Call	Bond Future	14,424.6100	14.4246	15,959.9100	15.9599	10.644	0	0	0
2012/07/25	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/25	R186	02/08/2012	8.66	Call	Bond Future	11,423.1500	11.4232	12,958.4500	12.9585	13.440	0	0	0
2012/07/25	R186	02/08/2012	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	276
2012/07/25	R186	02/08/2012	8.75	Call	Bond Future	12,228.8400	12.2288	13,764.1400	13.7641	12.555	0	0	0
2012/07/25	R186	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,700
2012/07/25	R186	01/11/2012			Bond Future	7.5452	129.3434	7.3925	130.8976	(2.023)	0.0000	0.0000	7,861
2012/07/25	R186	01/11/2012	8.50	Call	Bond Future	9,632.7500	9.6327	11,022.3700	11.0224	14.426	0	0	0
2012/07/25	R186	01/11/2012	8.50	Put	Bond Future	495.7300	0.4957	331.1700	0.3312	(33.195)	0	0	200
2012/07/25	R186	01/11/2012	8.82	Call	Bond Future	12,205.0400	12.2050	13,678.3200	13.6783	12.071	0	0	0
2012/07/25	R186	01/11/2012	8.82	Put	Bond Future	217.8500	0.2179	136.9500	0.1370	(37.136)	0	0	1,858
2012/07/25	R186	01/11/2012	7.82	Call	Bond Future	4,666.1100	4.6661	5,715.1600	5.7152	22.482	0	0	1,858
2012/07/25	R186	01/11/2012	7.82	Put	Bond Future	1,934.8900	1.9349	1,429.7600	1.4298	(26.106)	0	0	0
2012/07/25	R186	01/11/2012	8.00	Call	Bond Future	5,861.7700	5.8618	7,026.8000	7.0268	19.875	0	0	200
2012/07/25	R186	01/11/2012	8.00	Put	Bond Future	1,387.0300	1.3870	997.8800	0.9979	(28.056)	0	0	0
2012/07/25	R186	07/02/2013			Bond Future	7.6193	125.9000	7.4611	127.4766	(2.076)	0.0000	0.0000	0
2012/07/25	R186	07/02/2013	8.47	Call	Bond Future	9,695.5800	9.6956	10,932.1200	10.9321	12.754	0	0	0
2012/07/25	R186	07/02/2013	8.47	Put	Bond Future	1,674.8500	1.6749	1,334.7500	1.3347	(20.306)	0	0	0
2012/07/25	R186	07/02/2013	7.00	Call	Bond Future	2,055.7400	2.0557	2,564.4200	2.5644	24.744	0	0	10,300
2012/07/25	R186	07/02/2013	7.00	Put	Bond Future	8,391.1700	8.3912	7,323.2100	7.3232	(12.727)	0	0	0
2012/07/25	R186	02/05/2013			Bond Future	7.6871	127.4308	7.5234	129.0327	(2.130)	0.0000	0.0000	0
2012/07/25	R186	02/05/2013	7.41	Call	Bond Future	4,442.2200	4.4422	5,182.6800	5.1827	16.669	0	0	0
2012/07/25	R186	02/05/2013	7.41	Put	Bond Future	7,170.4700	7.1705	6,309.1100	6.3091	(12.013)	0	0	0
2012/07/25	R186	02/05/2013	7.39	Call	Bond Future	4,358.6200	4.3586	5,090.2000	5.0902	16.785	0	0	0
2012/07/25	R186	02/05/2013	7.39	Put	Bond Future	7,287.0000	7.2870	6,416.7600	6.4168	(11.942)	0	0	0
2012/07/25	R186	02/05/2013	7.40	Call	Bond Future	4,400.3100	4.4003	5,136.3200	5.1363	16.726	0	0	0
2012/07/25	R186	02/05/2013	7.40	Put	Bond Future	7,228.5700	7.2286	6,362.7600	6.3628	(11.978)	0	0	0
2012/07/25	R189	02/08/2012			Bond Future	218.8914	218.8914	218.8886	218.8886	(0.001)	0.0000	0.0000	0

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2012/07/25	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R189	02/08/2012	219.65	Put	Bond Future	758.5900	0.7586	761.3700	0.7614	0.366	0	0	0
2012/07/25	R189	01/11/2012			Bond Future	215.1840	215.1840	215.1800	215.1800	(0.002)	0.0000	0.0000	0
2012/07/25	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R189	01/11/2012	218.99	Put	Bond Future	3,806.0300	3.8060	3,810.0000	3.8100	0.104	0	0	0
2012/07/25	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R189	01/11/2012	219.00	Put	Bond Future	3,816.0300	3.8160	3,820.0000	3.8200	0.104	0	0	0
2012/07/25	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R189	01/11/2012	219.01	Put	Bond Future	3,826.0300	3.8260	3,830.0000	3.8300	0.104	0	0	0
2012/07/25	R197	02/08/2012			Bond Future	268.2434	268.2434	267.5534	267.5534	(0.257)	0.0000	0.0000	4,969
2012/07/25	R197	02/08/2012	256.15	Call	Bond Future	12,093.4200	12.0934	11,403.3900	11.4034	(5.706)	0	0	0
2012/07/25	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R197	01/11/2012			Bond Future	271.6646	271.6646	270.9643	270.9643	(0.258)	0.0000	0.0000	449
2012/07/25	R197	01/11/2012	266.99	Call	Bond Future	4,674.6000	4.6746	3,974.3200	3.9743	(14.981)	0	0	0
2012/07/25	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R197	01/11/2012	267.00	Call	Bond Future	4,664.6000	4.6646	3,964.3200	3.9643	(15.013)	0	0	0
2012/07/25	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R197	01/11/2012	267.01	Call	Bond Future	4,654.6000	4.6546	3,954.3200	3.9543	(15.045)	0	0	0
2012/07/25	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R201	02/08/2012			Bond Future	4.9239	109.5798	4.8586	109.7323	(1.326)	0.0000	0.0000	1,560
2012/07/25	R201	02/08/2012	5.20	Call	Bond Future	642.2100	0.6422	793.8800	0.7939	23.617	0	0	0
2012/07/25	R201	02/08/2012	5.20	Put	Bond Future	0.8200	0.0008	0.0700	0.0001	(91.463)	0	0	0
2012/07/25	R201	01/11/2012			Bond Future	4.8931	110.9775	4.8197	111.1312	(1.501)	0.0000	0.0000	0
2012/07/25	R201	01/11/2012	5.11	Call	Bond Future	608.6600	0.6087	720.6700	0.7207	18.403	0	0	0
2012/07/25	R201	01/11/2012	5.11	Put	Bond Future	156.1300	0.1561	114.3500	0.1144	(26.760)	0	0	0
2012/07/25	R201	07/02/2013			Bond Future	4.8213	108.1534	4.7362	108.3097	(1.766)	0.0000	0.0000	0
2012/07/25	R201	07/02/2013	4.98	Call	Bond Future	634.7500	0.6348	731.0900	0.7311	15.178	0	0	0
2012/07/25	R201	07/02/2013	4.98	Put	Bond Future	344.1800	0.3442	284.2000	0.2842	(17.427)	0	0	0
2012/07/25	R201	02/05/2013			Bond Future	4.7471	109.4685	4.6458	109.6317	(2.133)	0.0000	0.0000	0
2012/07/25	R201	02/05/2013	4.04	Call	Bond Future	183.5400	0.1835	221.3700	0.2214	20.611	0	0	0
2012/07/25	R201	02/05/2013	4.04	Put	Bond Future	1,330.6200	1.3306	1,205.2000	1.2052	(9.426)	0	0	0
2012/07/25	R201	02/05/2013	4.05	Call	Bond Future	187.0900	0.1871	225.4800	0.2255	20.520	0	0	0
2012/07/25	R201	02/05/2013	4.05	Put	Bond Future	1,317.8400	1.3178	1,192.9800	1.1930	(9.475)	0	0	0
2012/07/25	R201	02/05/2013	4.06	Call	Bond Future	190.7000	0.1907	229.6400	0.2296	20.420	0	0	0
2012/07/25	R201	02/05/2013	4.06	Put	Bond Future	1,305.1100	1.3051	1,180.8000	1.1808	(9.525)	0	0	0
2012/07/25	R202	02/08/2012			Bond Future	197.7730	197.7730	197.0287	197.0287	(0.376)	0.0000	0.0000	48,173
2012/07/25	R202	02/08/2012	188.44	Call	Bond Future	9,332.9600	9.3330	8,588.7100	8.5887	(7.974)	0	0	0
2012/07/25	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R202	01/11/2012			Bond Future	200.2954	200.2954	199.5404	199.5404	(0.377)	0.0000	0.0000	663
2012/07/25	R202	01/11/2012	191.99	Call	Bond Future	8,305.3900	8.3054	7,550.4200	7.5504	(9.090)	0	0	0
2012/07/25	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R202	01/11/2012	192.00	Call	Bond Future	8,295.3900	8.2954	7,540.4200	7.5404	(9.101)	0	0	0
2012/07/25	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R202	01/11/2012	192.01	Call	Bond Future	8,285.3900	8.2854	7,530.4200	7.5304	(9.112)	0	0	0
2012/07/25	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/07/25	R203	02/08/2012			Bond Future	6.0371	112.8407	5.9196	113.3817	(1.947)	0.0000	0.0000	13,426
2012/07/25	R203	02/08/2012	6.60	Call	Bond Future	2,546.9300	2.5469	3,087.4700	3.0875	21.223	0	0	4,200
2012/07/25	R203	02/08/2012	6.60	Put	Bond Future	0.5000	0.0005	0.0200	0.0000	(96.000)	0	0	0
2012/07/25	R203	02/08/2012	6.85	Call	Bond Future	3,654.1600	3.6542	4,195.1800	4.1952	14.806	0	0	1,400
2012/07/25	R203	02/08/2012	6.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R203	02/08/2012	7.15	Call	Bond Future	4,964.9500	4.9650	5,505.9700	5.5060	10.897	0	0	0
2012/07/25	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/07/25	R203	02/08/2012	7.20	Call	Bond Future	5,181.4800	5.1815	5,722.5000	5.7225	10.441	0	0	0
2012/07/25	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R203	02/08/2012	7.55	Call	Bond Future	6,681.8800	6.6819	7,222.9000	7.2229	8.097	0	0	0
2012/07/25	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/25	R203	01/11/2012			Bond Future	6.0927	110.1249	5.9679	110.6722	(2.047)	0.0000	0.0000	2,426
2012/07/25	R203	01/11/2012	6.87	Call	Bond Future	3,482.0900	3.4821	3,977.4700	3.9775	14.227	0	0	0
2012/07/25	R203	01/11/2012	6.87	Put	Bond Future	145.6400	0.1456	93.6900	0.0937	(35.670)	0	0	0
2012/07/25	R203	07/02/2013			Bond Future	6.1485	111.6974	6.0148	112.2528	(2.175)	0.0000	0.0000	0
2012/07/25	R203	07/02/2013	6.11	Call	Bond Future	1,524.8700	1.5249	1,809.0200	1.8090	18.634	0	0	6,300
2012/07/25	R203	07/02/2013	6.11	Put	Bond Future	1,684.3200	1.6843	1,413.0300	1.4130	(16.107)	0	0	0
2012/07/25	R203	07/02/2013	6.94	Call	Bond Future	3,739.3700	3.7394	4,183.6500	4.1837	11.881	0	0	0
2012/07/25	R203	07/02/2013	6.94	Put	Bond Future	521.3200	0.5213	410.1600	0.4102	(21.323)	0	0	0
2012/07/25	R203	02/05/2013			Bond Future	6.1995	108.8989	6.0562	109.4662	(2.313)	0.0000	0.0000	8
2012/07/25	R203	02/05/2013	5.90	Call	Bond Future	1,425.7800	1.4258	1,669.6300	1.6696	17.103	0	0	0
2012/07/25	R203	02/05/2013	5.90	Put	Bond Future	2,614.9900	2.6150	2,291.5600	2.2916	(12.368)	0	0	0
2012/07/25	R203	02/05/2013	5.91	Call	Bond Future	1,442.4100	1.4424	1,688.0700	1.6881	17.031	0	0	0
2012/07/25	R203	02/05/2013	5.91	Put	Bond Future	2,591.6600	2.5917	2,270.0400	2.2700	(12.410)	0	0	0
2012/07/25	R203	02/05/2013	5.89	Call	Bond Future	1,409.2700	1.4093	1,651.3000	1.6513	17.174	0	0	0
2012/07/25	R203	02/05/2013	5.89	Put	Bond Future	2,638.4600	2.6385	2,313.2100	2.3132	(12.327)	0	0	0
2012/07/25	R204	02/08/2012			Bond Future	6.3328	109.6463	6.2352	110.1791	(1.540)	0.0000	0.0000	2,104
2012/07/25	R204	02/08/2012	7.15	Call	Bond Future	4,342.5000	4.3425	4,875.3800	4.8754	12.271	0	0	0
2012/07/25	R204	02/08/2012	7.15	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/07/25	R204	01/11/2012			Bond Future	6.3926	111.0447	6.2901	111.5838	(1.603)	0.0000	0.0000	1,683
2012/07/25	R204	01/11/2012	7.22	Call	Bond Future	4,428.7400	4.4287	4,912.8400	4.9128	10.931	0	0	0
2012/07/25	R204	01/11/2012	7.22	Put	Bond Future	192.9600	0.1930	137.9100	0.1379	(28.529)	0	0	0
2012/07/25	R204	07/02/2013			Bond Future	6.4523	108.5995	6.3439	109.1466	(1.680)	0.0000	0.0000	0
2012/07/25	R204	07/02/2013	7.29	Call	Bond Future	4,748.7200	4.7487	5,186.7500	5.1867	9.224	0	0	0
2012/07/25	R204	07/02/2013	7.29	Put	Bond Future	634.3000	0.6343	525.1900	0.5252	(17.202)	0	0	0
2012/07/25	R204	02/05/2013			Bond Future	6.5106	109.9200	6.3955	110.4789	(1.767)	0.0000	0.0000	0
2012/07/25	R204	02/05/2013	6.29	Call	Bond Future	2,023.9800	2.0240	2,277.3900	2.2774	12.520	0	0	0
2012/07/25	R204	02/05/2013	6.29	Put	Bond Future	3,098.7200	3.0987	2,793.2600	2.7933	(9.858)	0	0	0
2012/07/25	R204	02/05/2013	6.30	Call	Bond Future	2,045.4600	2.0455	2,300.5900	2.3006	12.473	0	0	0
2012/07/25	R204	02/05/2013	6.30	Put	Bond Future	3,071.1900	3.0712	2,767.4500	2.7675	(9.890)	0	0	0
2012/07/25	R204	02/05/2013	6.31	Call	Bond Future	2,067.0900	2.0671	2,323.9400	2.3239	12.426	0	0	0
2012/07/25	R204	02/05/2013	6.31	Put	Bond Future	3,043.8400	3.0438	2,741.8200	2.7418	(9.922)	0	0	0
2012/07/25	R206	02/08/2012			Bond Future	4.9737	103.9271	4.8878	104.0479	(1.728)	0.0000	0.0000	1,120
2012/07/25	R206	02/08/2012	5.19	Call	Bond Future	305.1200	0.3051	424.0400	0.4240	38.975	0	0	0
2012/07/25	R206	02/08/2012	5.19	Put	Bond Future	2.0000	0.0020	0.1300	0.0001	(93.500)	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
2012/07/25	R206	01/11/2012			Bond Future	4.9264	105.2526	4.8223	105.3744	(2.113)	0.0000	0.0000	0
2012/07/25	R206	01/11/2012	5.05	Call	Bond Future	299.2500	0.2993	376.9300	0.3769	25.958	0	0	0
2012/07/25	R206	01/11/2012	5.05	Put	Bond Future	155.0100	0.1550	110.9100	0.1109	(28.450)	0	0	0
2012/07/25	R206	07/02/2013			Bond Future	4.7922	102.9900	4.6563	103.1139	(2.837)	0.0000	0.0000	0
2012/07/25	R206	07/02/2013	4.76	Call	Bond Future	288.2200	0.2882	351.6800	0.3517	22.018	0	0	0
2012/07/25	R206	07/02/2013	4.76	Put	Bond Future	317.5500	0.3175	257.1700	0.2572	(19.014)	0	0	0
2012/07/25	R206	02/05/2013			Bond Future	4.6252	104.2424	4.4356	104.3725	(4.100)	0.0000	0.0000	0
2012/07/25	R206	02/05/2013	3.39	Call	Bond Future	87.9200	0.0879	113.1300	0.1131	28.674	0	0	0
2012/07/25	R206	02/05/2013	3.39	Put	Bond Future	940.7400	0.9407	835.8300	0.8358	(11.152)	0	0	0
2012/07/25	R206	02/05/2013	3.40	Call	Bond Future	89.1500	0.0891	114.6300	0.1146	28.581	0	0	0
2012/07/25	R206	02/05/2013	3.40	Put	Bond Future	935.0200	0.9350	830.3800	0.8304	(11.191)	0	0	0
2012/07/25	R206	02/05/2013	3.41	Call	Bond Future	90.3900	0.0904	116.1400	0.1161	28.488	0	0	0
2012/07/25	R206	02/05/2013	3.41	Put	Bond Future	929.3100	0.9293	824.9400	0.8249	(11.231)	0	0	0
2012/07/25	R207	02/08/2012			Bond Future	6.5979	104.2314	6.4954	104.8426	(1.554)	0.0000	0.0000	12,578
2012/07/25	R207	02/08/2012	7.51	Call	Bond Future	5,246.7800	5.2468	5,857.9800	5.8580	11.649	0	0	0
2012/07/25	R207	02/08/2012	7.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R207	01/11/2012			Bond Future	6.6599	105.5607	6.5528	106.1792	(1.607)	0.0000	0.0000	18,897
2012/07/25	R207	01/11/2012	7.58	Call	Bond Future	5,342.2400	5.3422	5,902.0500	5.9021	10.479	0	0	0
2012/07/25	R207	01/11/2012	7.58	Put	Bond Future	207.8400	0.2078	149.2000	0.1492	(28.214)	0	0	0
2012/07/25	R207	07/02/2013			Bond Future	6.7237	103.4281	6.6113	104.0557	(1.672)	0.0000	0.0000	0
2012/07/25	R207	07/02/2013	7.66	Call	Bond Future	5,682.9800	5.6830	6,197.8700	6.1979	9.060	0	0	0
2012/07/25	R207	07/02/2013	7.66	Put	Bond Future	635.2900	0.6353	522.5800	0.5226	(17.742)	0	0	0
2012/07/25	R207	02/05/2013			Bond Future	6.7870	104.6858	6.6687	105.3258	(1.743)	0.0000	0.0000	0
2012/07/25	R207	02/05/2013	6.44	Call	Bond Future	1,989.5100	1.9895	2,257.0700	2.2571	13.449	0	0	0
2012/07/25	R207	02/05/2013	6.44	Put	Bond Future	3,880.5100	3.8805	3,508.0700	3.5081	(9.598)	0	0	0
2012/07/25	R207	02/05/2013	6.45	Call	Bond Future	2,011.3600	2.0114	2,280.8600	2.2809	13.399	0	0	0
2012/07/25	R207	02/05/2013	6.45	Put	Bond Future	3,847.2700	3.8473	3,476.7700	3.4768	(9.630)	0	0	0
2012/07/25	R207	02/05/2013	6.46	Call	Bond Future	2,033.3600	2.0334	2,304.8000	2.3048	13.349	0	0	0
2012/07/25	R207	02/05/2013	6.46	Put	Bond Future	3,814.2200	3.8142	3,445.6600	3.4457	(9.663)	0	0	0
2012/07/25	R208	02/08/2012			Bond Future	6.7530	102.3478	6.6505	103.0140	(1.518)	0.0000	0.0000	14,062
2012/07/25	R208	02/08/2012	7.20	Call	Bond Future	2,850.0200	2.8500	3,508.3000	3.5083	23.097	0	0	0
2012/07/25	R208	02/08/2012	7.20	Put	Bond Future	9.1100	0.0091	1.2600	0.0013	(86.169)	0	0	0
2012/07/25	R208	02/08/2012	7.50	Call	Bond Future	4,691.4400	4.6914	5,357.4600	5.3575	14.196	0	0	1,150
2012/07/25	R208	02/08/2012	7.50	Put	Bond Future	0.1200	0.0001	0.0100	0.0000	(91.667)	0	0	1,150
2012/07/25	R208	02/08/2012	7.80	Call	Bond Future	6,497.8400	6.4978	7,163.9700	7.1640	10.252	0	0	0
2012/07/25	R208	02/08/2012	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/07/25	R208	02/08/2012	8.25	Call	Bond Future	9,127.8100	9.1278	9,793.9400	9.7939	7.298	0	0	0
2012/07/25	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450
2012/07/25	R208	01/11/2012			Bond Future	6.8159	100.2607	6.7094	100.9349	(1.563)	0.0000	0.0000	5,408
2012/07/25	R208	01/11/2012	7.70	Call	Bond Future	5,659.4300	5.6594	6,259.5000	6.2595	10.603	0	0	0
2012/07/25	R208	01/11/2012	7.70	Put	Bond Future	278.1200	0.2781	204.0200	0.2040	(26.643)	0	0	0
2012/07/25	R208	01/11/2012	6.81	Call	Bond Future	1,754.4600	1.7545	2,106.7200	2.1067	20.078	0	0	0
2012/07/25	R208	01/11/2012	6.81	Put	Bond Future	1,791.7700	1.7918	1,469.8600	1.4699	(17.966)	0	0	0
2012/07/25	R208	01/11/2012	7.50	Call	Bond Future	4,641.9400	4.6419	5,205.7300	5.2057	12.146	0	0	0
2012/07/25	R208	01/11/2012	7.50	Put	Bond Future	445.6500	0.4456	335.2700	0.3353	(24.768)	0	0	12,250
2012/07/25	R208	07/02/2013			Bond Future	6.8801	101.6924	6.7688	102.3765	(1.618)	0.0000	0.0000	0

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2012/07/25	R208	07/02/2013	6.00	Call	Bond Future	651.0600	0.6511	791.6600	0.7917	21.596	0	0	12,250
2012/07/25	R208	07/02/2013	6.00	Put	Bond Future	6,222.1900	6.2222	5,678.7200	5.6787	(8.734)	0	0	0
2012/07/25	R208	07/02/2013	7.78	Call	Bond Future	6,079.8500	6.0799	6,633.9000	6.6339	9.113	0	0	0
2012/07/25	R208	07/02/2013	7.78	Put	Bond Future	758.1100	0.7581	628.0900	0.6281	(17.151)	0	0	0
2012/07/25	R208	02/05/2013			Bond Future	6.9394	99.5359	6.8230	100.2329	(1.677)	0.0000	0.0000	0
2012/07/25	R208	02/05/2013	6.64	Call	Bond Future	2,330.2100	2.3302	2,633.0500	2.6331	12.996	0	0	0
2012/07/25	R208	02/05/2013	6.64	Put	Bond Future	4,135.5700	4.1356	3,741.4100	3.7414	(9.531)	0	0	0
2012/07/25	R208	02/05/2013	6.65	Call	Bond Future	2,355.3700	2.3554	2,660.3300	2.6603	12.947	0	0	0
2012/07/25	R208	02/05/2013	6.65	Put	Bond Future	4,099.7800	4.0998	3,707.7400	3.7077	(9.562)	0	0	0
2012/07/25	R208	02/05/2013	6.66	Call	Bond Future	2,380.6900	2.3807	2,687.7600	2.6878	12.898	0	0	0
2012/07/25	R208	02/05/2013	6.66	Put	Bond Future	4,064.2100	4.0642	3,674.2800	3.6743	(9.594)	0	0	0
2012/07/25	R209	02/08/2012			Bond Future	8.1285	82.5917	7.9758	83.9562	(1.878)	0.0000	0.0000	5,793
2012/07/25	R209	02/08/2012	8.91	Call	Bond Future	6,458.6100	6.4586	7,822.0000	7.8220	21.110	0	0	0
2012/07/25	R209	02/08/2012	8.91	Put	Bond Future	1.0800	0.0011	0.0500	0.0001	(95.370)	0	0	0
2012/07/25	R209	01/11/2012			Bond Future	8.1963	80.5040	8.0396	81.8853	(1.912)	0.0000	0.0000	1,242
2012/07/25	R209	01/11/2012	8.99	Call	Bond Future	7,232.6200	7.2326	8,391.0100	8.3910	16.016	0	0	0
2012/07/25	R209	01/11/2012	8.99	Put	Bond Future	768.4300	0.7684	545.4800	0.5455	(29.014)	0	0	0
2012/07/25	R209	07/02/2013			Bond Future	8.2671	81.6536	8.1059	83.0549	(1.950)	0.0000	0.0000	0
2012/07/25	R209	07/02/2013	9.06	Call	Bond Future	8,180.6100	8.1806	9,245.9000	9.2459	13.022	0	0	0
2012/07/25	R209	07/02/2013	9.06	Put	Bond Future	1,811.3300	1.8113	1,475.3200	1.4753	(18.550)	0	0	0
2012/07/25	R209	02/05/2013			Bond Future	8.3300	79.5048	8.1643	80.9269	(1.989)	0.0000	0.0000	0
2012/07/25	R209	02/05/2013	7.99	Call	Bond Future	4,074.1700	4.0742	4,730.0000	4.7300	16.097	0	0	0
2012/07/25	R209	02/05/2013	7.99	Put	Bond Future	7,035.5200	7.0355	6,269.2400	6.2692	(10.892)	0	0	0
2012/07/25	R209	02/05/2013	8.00	Call	Bond Future	4,110.1000	4.1101	4,769.6200	4.7696	16.046	0	0	0
2012/07/25	R209	02/05/2013	8.00	Put	Bond Future	6,981.9200	6.9819	6,219.3300	6.2193	(10.922)	0	0	0
2012/07/25	R209	02/05/2013	8.01	Call	Bond Future	4,146.1900	4.1462	4,809.4000	4.8094	15.996	0	0	0
2012/07/25	R209	02/05/2013	8.01	Put	Bond Future	6,928.6300	6.9286	6,169.7300	6.1697	(10.953)	0	0	0
2012/07/25	R210	02/08/2012			Bond Future	150.1574	150.1574	149.6980	149.6980	(0.306)	0.0000	0.0000	1,092
2012/07/25	R210	02/08/2012	142.66	Call	Bond Future	7,497.3900	7.4974	7,038.0100	7.0380	(6.127)	0	0	0
2012/07/25	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R210	01/11/2012			Bond Future	150.2614	150.2614	149.7954	149.7954	(0.310)	0.0000	0.0000	2,270
2012/07/25	R210	01/11/2012	144.99	Call	Bond Future	5,271.3500	5.2713	4,805.4100	4.8054	(8.839)	0	0	0
2012/07/25	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R210	01/11/2012	145.00	Call	Bond Future	5,261.3500	5.2613	4,795.4100	4.7954	(8.856)	0	0	0
2012/07/25	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R210	01/11/2012	145.01	Call	Bond Future	5,251.3500	5.2513	4,785.4100	4.7854	(8.873)	0	0	0
2012/07/25	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R211	02/08/2012			Bond Future	121.3606	121.3606	121.2083	121.2083	(0.126)	0.0000	0.0000	480
2012/07/25	R211	02/08/2012	120.36	Call	Bond Future	1,000.6000	1.0006	848.2600	0.8483	(15.225)	0	0	0
2012/07/25	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R211	01/11/2012			Bond Future	122.9084	122.9084	122.7536	122.7536	(0.126)	0.0000	0.0000	0
2012/07/25	R211	01/11/2012	121.99	Call	Bond Future	918.4300	0.9184	763.5700	0.7636	(16.861)	0	0	0
2012/07/25	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R211	01/11/2012	122.00	Call	Bond Future	908.4300	0.9084	753.5700	0.7536	(17.047)	0	0	0
2012/07/25	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/25	R211	01/11/2012	122.01	Call	Bond Future	898.4300	0.8984	743.5700	0.7436	(17.237)	0	0	0
2012/07/25	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R212	02/08/2012			Bond Future	123.1545	123.1545	123.1685	123.1685	0.011	0.0000	0.0000	3,064
2012/07/25	R212	02/08/2012	117.39	Call	Bond Future	5,764.4800	5.7645	5,778.4600	5.7785	0.243	0	0	0
2012/07/25	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R212	01/11/2012			Bond Future	124.7251	124.7251	124.7387	124.7387	0.011	0.0000	0.0000	0
2012/07/25	R212	01/11/2012	121.99	Call	Bond Future	2,735.1400	2.7351	2,748.6700	2.7487	0.495	0	0	0
2012/07/25	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R212	01/11/2012	122.00	Call	Bond Future	2,725.1400	2.7251	2,738.6700	2.7387	0.496	0	0	0
2012/07/25	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R212	01/11/2012	122.01	Call	Bond Future	2,715.1400	2.7151	2,728.6700	2.7287	0.498	0	0	0
2012/07/25	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R213	02/08/2012			Bond Future	7.9437	93.9561	7.7959	95.2970	(1.859)	0.0000	0.0000	4,725
2012/07/25	R213	02/08/2012	8.74	Call	Bond Future	6,760.1800	6.7602	8,100.5100	8.1005	19.827	0	0	0
2012/07/25	R213	02/08/2012	8.74	Put	Bond Future	0.5900	0.0006	0.0200	0.0000	(96.610)	0	0	0
2012/07/25	R213	01/11/2012			Bond Future	8.0146	91.6215	7.8628	92.9791	(1.895)	0.0000	0.0000	385
2012/07/25	R213	01/11/2012	7.75	Call	Bond Future	1,831.3400	1.8313	2,389.4700	2.3895	30.477	0	0	140
2012/07/25	R213	01/11/2012	7.75	Put	Bond Future	4,216.6400	4.2166	3,417.2200	3.4172	(18.959)	0	0	0
2012/07/25	R213	01/11/2012	8.81	Call	Bond Future	7,364.7800	7.3648	8,512.7300	8.5127	15.587	0	0	0
2012/07/25	R213	01/11/2012	8.81	Put	Bond Future	712.3300	0.7123	502.7300	0.5027	(29.425)	0	0	0
2012/07/25	R213	07/02/2013			Bond Future	8.0903	92.9298	7.9337	94.3070	(1.936)	0.0000	0.0000	0
2012/07/25	R213	07/02/2013	8.90	Call	Bond Future	8,400.5800	8.4006	9,454.2600	9.4543	12.543	0	0	0
2012/07/25	R213	07/02/2013	8.90	Put	Bond Future	1,742.8800	1.7429	1,419.3800	1.4194	(18.561)	0	0	0
2012/07/25	R213	02/05/2013			Bond Future	8.1548	90.5253	7.9937	91.9234	(1.976)	0.0000	0.0000	0
2012/07/25	R213	02/05/2013	7.86	Call	Bond Future	4,181.3900	4.1814	4,834.3000	4.8343	15.615	0	0	0
2012/07/25	R213	02/05/2013	7.86	Put	Bond Future	6,763.1300	6.7631	6,017.8700	6.0179	(11.019)	0	0	0
2012/07/25	R213	02/05/2013	7.84	Call	Bond Future	4,107.8800	4.1079	4,753.4500	4.7535	15.715	0	0	0
2012/07/25	R213	02/05/2013	7.84	Put	Bond Future	6,868.6400	6.8686	6,116.0400	6.1160	(10.957)	0	0	0
2012/07/25	R213	02/05/2013	7.85	Call	Bond Future	4,144.5500	4.1445	4,793.7800	4.7938	15.665	0	0	0
2012/07/25	R213	02/05/2013	7.85	Put	Bond Future	6,815.7400	6.8157	6,066.8000	6.0668	(10.988)	0	0	0
2012/07/25	R214	02/08/2012			Bond Future	8.1932	84.2404	8.0306	85.7725	(1.984)	0.0000	0.0000	1,700
2012/07/25	R214	02/08/2012	8.95	Call	Bond Future	6,549.6800	6.5497	8,081.7800	8.0818	23.392	0	0	0
2012/07/25	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R214	01/11/2012			Bond Future	8.2600	82.0344	8.0931	83.5856	(2.020)	0.0000	0.0000	0
2012/07/25	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R214	01/11/2012	7.99	Put	Bond Future	2,534.2100	2.5342	983.0600	0.9831	(61.208)	0	0	0
2012/07/25	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R214	01/11/2012	8.00	Put	Bond Future	2,438.0200	2.4380	886.8700	0.8869	(63.623)	0	0	0
2012/07/25	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/25	R214	01/11/2012	8.01	Put	Bond Future	2,342.0100	2.3420	790.8600	0.7909	(66.232)	0	0	0

Total

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