



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/09/2012 to 26/09/2012

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
2012/09/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	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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2012/09/26	2025	01/11/2012			Bond Future	109.2597	109.2597	109.2507	109.2507	(0.008)	0.0000	0.0000	6,017
2012/09/26	2025	01/11/2012	99.99	Call	Bond Future	9,269.7200	9.2697	9,260.7100	9.2607	(0.097)	0	0	0
2012/09/26	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	2025	01/11/2012	100.00	Call	Bond Future	9,259.7200	9.2597	9,250.7100	9.2507	(0.097)	0	0	0
2012/09/26	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	2025	01/11/2012	100.01	Call	Bond Future	9,249.7200	9.2497	9,240.7100	9.2407	(0.097)	0	0	0
2012/09/26	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	2038	01/11/2012			Bond Future	107.8631	107.8631	107.8595	107.8595	(0.003)	0.0000	0.0000	0
2012/09/26	2038	01/11/2012	98.99	Call	Bond Future	8,873.0600	8.8731	8,869.5200	8.8695	(0.040)	0	0	0
2012/09/26	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	2038	01/11/2012	99.00	Call	Bond Future	8,863.0600	8.8631	8,859.5200	8.8595	(0.040)	0	0	0
2012/09/26	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	2038	01/11/2012	99.01	Call	Bond Future	8,853.0600	8.8531	8,849.5200	8.8495	(0.040)	0	0	0
2012/09/26	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	2050	01/11/2012			Bond Future	115.8263	115.8263	115.8231	115.8231	(0.003)	0.0000	0.0000	0
2012/09/26	2050	01/11/2012	103.99	Call	Bond Future	11,836.3200	11.8363	11,833.1000	11.8331	(0.027)	0	0	0
2012/09/26	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	2050	01/11/2012	104.00	Call	Bond Future	11,826.3200	11.8263	11,823.1000	11.8231	(0.027)	0	0	0
2012/09/26	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	2050	01/11/2012	104.01	Call	Bond Future	11,816.3200	11.8163	11,813.1000	11.8131	(0.027)	0	0	0
2012/09/26	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	AL7T	01/11/2012			Index Future	478.7460	478.7460	479.2120	479.2120	0.097	0.0000	0.0000	12
2012/09/26	AL7T	07/02/2013			Index Future	485.5820	485.5820	486.0570	486.0570	0.098	0.0000	0.0000	0
2012/09/26	ALBI	01/11/2012			Index Future	427.4700	427.4700	427.9020	427.9020	0.101	0.0000	0.0000	893
2012/09/26	ALBI	07/02/2013			Index Future	433.5730	433.5730	434.0140	434.0140	0.102	0.0000	0.0000	118
2012/09/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	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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2012/09/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/26	EL28	01/11/2012			Bond Future	110.5312	110.5312	110.5278	110.5278	(0.003)	0.0000	0.0000	0
2012/09/26	EL28	01/11/2012	105.99	Call	Bond Future	4,541.2400	4.5412	4,537.8300	4.5378	(0.075)	0	0	0
2012/09/26	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	EL28	01/11/2012	106.00	Call	Bond Future	4,531.2400	4.5312	4,527.8300	4.5278	(0.075)	0	0	0
2012/09/26	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	EL28	01/11/2012	106.01	Call	Bond Future	4,521.2400	4.5212	4,517.8300	4.5178	(0.075)	0	0	0
2012/09/26	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	ES33	01/11/2012			Bond Future	8.7071	89.5413	8.6789	89.7866	(0.323)	0.0000	0.0000	303
2012/09/26	ES33	01/11/2012	9.20	Call	Bond Future	4,128.4300	4.1284	4,373.6800	4.3737	5.941	0	0	0

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2012/09/26	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	ES33	07/02/2013			Bond Future	8.8052	90.7881	8.7761	91.0374	(0.331)	0.0000	0.0000	0
2012/09/26	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	ES33	07/02/2013	8.54	Put	Bond Future	2,307.8500	2.3078	2,058.5100	2.0585	(10.804)	0	0	0
2012/09/26	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	ES33	07/02/2013	8.55	Put	Bond Future	2,219.1600	2.2192	1,969.8200	1.9698	(11.236)	0	0	0
2012/09/26	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	ES33	07/02/2013	8.56	Put	Bond Future	2,130.6000	2.1306	1,881.2600	1.8813	(11.703)	0	0	0
2012/09/26	GOVI	01/11/2012			GOVI	427.5190	427.5190	427.9180	427.9180	0.093	0.0000	0.0000	267
2012/09/26	GOVI	01/11/2012	403.96	Call	GOVI	235,590.0000	23.5590	239,580.0000	23.9580	1.694	0	0	0
2012/09/26	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	GOVI	07/02/2013			GOVI	433.6230	433.6230	434.0310	434.0310	0.094	0.0000	0.0000	0
2012/09/26	GOVI	07/02/2013	432.99	Call	GOVI	6,330.0000	0.6330	10,410.0000	1.0410	64.455	0	0	0
2012/09/26	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	GOVI	07/02/2013	433.00	Call	GOVI	6,230.0000	0.6230	10,310.0000	1.0310	65.490	0	0	0
2012/09/26	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	GOVI	07/02/2013	433.01	Call	GOVI	6,130.0000	0.6130	10,210.0000	1.0210	66.558	0	0	0
2012/09/26	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/26	IGOV	01/11/2012			Index Future	189.3260	189.3260	189.2670	189.2670	(0.031)	0.0000	0.0000	595
2012/09/26	IGOV	07/02/2013			Index Future	192.0290	192.0290	191.9700	191.9700	(0.031)	0.0000	0.0000	14
2012/09/26	ILBI	01/11/2012			Index Future	510.7620	510.7620	511.7870	511.7870	0.201	0.0000	0.0000	0
2012/09/26	ILBI	07/02/2013			Index Future	517.9140	517.9140	518.9570	518.9570	0.201	0.0000	0.0000	169
2012/09/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/26	JBAF	17/10/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	500
2012/09/26	JBAF	21/11/2012			Jibar Tradeable Future	5.0100	94.9900	4.9300	95.0700	(1.597)	0.0000	0.0000	0
2012/09/26	JBAF	19/12/2012			Jibar Tradeable Future	4.8800	95.1200	4.8900	95.1100	0.205	0.0000	0.0000	840
2012/09/26	JBAF	16/01/2013			Jibar Tradeable Future	4.8200	95.1800	4.8400	95.1600	0.415	0.0000	0.0000	0
2012/09/26	JBAF	20/02/2013			Jibar Tradeable Future	4.7700	95.2300	4.8000	95.2000	0.629	0.0000	0.0000	0
2012/09/26	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7800	95.2200	0.420	0.0000	0.0000	1,000
2012/09/26	JBAF	19/06/2013			Jibar Tradeable Future	4.7700	95.2300	4.7900	95.2100	0.419	0.0000	0.0000	500

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2012/09/26	JBAF	18/09/2013			Jibar Tradeable Future	4.8300	95.1700	4.8400	95.1600	0.207	0.0000	0.0000	1,700
2012/09/26	JBAF	18/12/2013			Jibar Tradeable Future	4.9200	95.0800	4.9500	95.0500	0.610	0.0000	0.0000	1,500
2012/09/26	JBAF	19/03/2014			Jibar Tradeable Future	5.0500	94.9500	5.0800	94.9200	0.594	0.0000	0.0000	800
2012/09/26	JBAF	18/06/2014			Jibar Tradeable Future	5.1900	94.8100	5.2300	94.7700	0.771	0.0000	0.0000	0
2012/09/26	JBAF	17/09/2014			Jibar Tradeable Future	5.3300	94.6700	5.4200	94.5800	1.689	0.0000	0.0000	0
2012/09/26	R023	01/11/2012			Bond Future	6.9048	107.5827	6.8674	107.8668	(0.542)	0.0000	0.0000	1,049
2012/09/26	R023	01/11/2012	7.04	Call	Bond Future	1,018.7700	1.0188	1,302.9500	1.3029	27.894	0	0	0
2012/09/26	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R023	01/11/2012	7.05	Call	Bond Future	1,093.6100	1.0936	1,377.7900	1.3778	25.985	0	0	0
2012/09/26	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R023	01/11/2012	7.06	Call	Bond Future	1,168.3800	1.1684	1,452.5600	1.4526	24.323	0	0	0
2012/09/26	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R023	07/02/2013			Bond Future	6.9719	109.0806	6.9328	109.3695	(0.560)	0.0000	0.0000	0
2012/09/26	R023	07/02/2013	7.04	Call	Bond Future	501.8800	0.5019	790.8200	0.7908	57.572	0	0	0
2012/09/26	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R023	07/02/2013	7.05	Call	Bond Future	575.3000	0.5753	864.2400	0.8642	50.224	0	0	0
2012/09/26	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R023	07/02/2013	7.06	Call	Bond Future	648.6500	0.6486	937.5900	0.9376	44.545	0	0	0
2012/09/26	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R023	02/05/2013			Bond Future	7.0247	106.4986	6.9844	106.7902	(0.573)	0.0000	0.0000	0
2012/09/26	R023	02/05/2013	7.04	Call	Bond Future	110.8400	0.1108	402.4200	0.4024	263.064	0	0	0
2012/09/26	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R023	02/05/2013	7.05	Call	Bond Future	183.0600	0.1831	474.6400	0.4746	159.281	0	0	0
2012/09/26	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R023	02/05/2013	7.06	Call	Bond Future	255.2200	0.2552	546.8000	0.5468	114.247	0	0	0
2012/09/26	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R157	01/11/2012			Bond Future	5.3039	123.3825	5.2880	123.4298	(0.301)	0.0000	0.0000	14,929
2012/09/26	R157	01/11/2012	5.78	Call	Bond Future	1,419.3800	1.4194	1,463.3700	1.4634	3.099	0	0	5,630
2012/09/26	R157	01/11/2012	5.78	Put	Bond Future	18.0400	0.0180	14.7200	0.0147	(18.404)	0	0	0
2012/09/26	R157	01/11/2012	6.24	Call	Bond Future	2,736.1300	2.7361	2,783.3600	2.7834	1.726	0	0	0
2012/09/26	R157	01/11/2012	6.24	Put	Bond Future	0.2700	0.0003	0.1900	0.0002	(29.630)	0	0	0
2012/09/26	R157	07/02/2013			Bond Future	5.3200	125.1004	5.3017	125.1494	(0.344)	0.0000	0.0000	100
2012/09/26	R157	07/02/2013	6.28	Call	Bond Future	2,576.5600	2.5766	2,622.0100	2.6220	1.764	0	0	0
2012/09/26	R157	07/02/2013	6.28	Put	Bond Future	42.2500	0.0422	38.7400	0.0387	(8.308)	0	0	0
2012/09/26	R157	02/05/2013			Bond Future	5.3165	119.8253	5.2966	119.8738	(0.374)	0.0000	0.0000	0
2012/09/26	R157	02/05/2013	5.34	Call	Bond Future	809.6400	0.8096	833.0600	0.8331	2.893	0	0	0
2012/09/26	R157	02/05/2013	5.34	Put	Bond Future	752.5000	0.7525	727.4400	0.7274	(3.330)	0	0	0
2012/09/26	R157	02/05/2013	5.35	Call	Bond Future	821.7000	0.8217	845.3600	0.8454	2.879	0	0	0
2012/09/26	R157	02/05/2013	5.35	Put	Bond Future	740.2200	0.7402	715.4000	0.7154	(3.353)	0	0	0
2012/09/26	R157	02/05/2013	5.36	Call	Bond Future	833.8800	0.8339	857.7900	0.8578	2.867	0	0	0
2012/09/26	R157	02/05/2013	5.36	Put	Bond Future	728.0700	0.7281	703.5000	0.7035	(3.375)	0	0	0
2012/09/26	R186	01/11/2012			Bond Future	7.3216	131.6289	7.2942	131.9128	(0.374)	0.0000	0.0000	35,762
2012/09/26	R186	01/11/2012	7.82	Call	Bond Future	5,382.2400	5.3822	5,613.1900	5.6132	4.291	0	0	1,858
2012/09/26	R186	01/11/2012	7.82	Put	Bond Future	365.5600	0.3656	312.6000	0.3126	(14.487)	0	0	0
2012/09/26	R186	01/11/2012	8.00	Call	Bond Future	6,936.1000	6.9361	7,190.2100	7.1902	3.664	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
2012/09/26	R186	01/11/2012	8.00	Put	Bond Future	175.9000	0.1759	146.1000	0.1461	(16.941)	0	0	0
2012/09/26	R186	01/11/2012	8.50	Call	Bond Future	11,436.5300	11.4365	11,716.9500	11.7169	2.452	0	0	0
2012/09/26	R186	01/11/2012	8.50	Put	Bond Future	14.0500	0.0141	10.5600	0.0106	(24.840)	0	0	0
2012/09/26	R186	01/11/2012	8.82	Call	Bond Future	14,274.4400	14.2744	14,557.8000	14.5578	1.985	0	0	0
2012/09/26	R186	01/11/2012	8.82	Put	Bond Future	1.7900	0.0018	1.2400	0.0012	(30.726)	0	0	1,858
2012/09/26	R186	07/02/2013			Bond Future	7.3922	128.1719	7.3638	128.4608	(0.385)	0.0000	0.0000	1,650
2012/09/26	R186	07/02/2013	8.00	Call	Bond Future	7,505.4900	7.5055	7,710.9600	7.7110	2.738	0	0	0
2012/09/26	R186	07/02/2013	8.00	Put	Bond Future	1,550.4000	1.5504	1,466.8900	1.4669	(5.386)	0	0	150
2012/09/26	R186	07/02/2013	8.32	Call	Bond Future	9,846.8200	9.8468	10,079.7500	10.0798	2.366	0	0	0
2012/09/26	R186	07/02/2013	8.32	Put	Bond Future	914.1500	0.9142	858.1000	0.8581	(6.131)	0	0	2,000
2012/09/26	R186	07/02/2013	8.47	Call	Bond Future	10,997.7700	10.9978	11,241.0300	11.2410	2.212	0	0	0
2012/09/26	R186	07/02/2013	8.47	Put	Bond Future	705.1500	0.7052	659.4300	0.6594	(6.484)	0	0	0
2012/09/26	R186	07/02/2013	7.00	Call	Bond Future	2,064.9300	2.0649	2,153.7600	2.1538	4.302	0	0	10,300
2012/09/26	R186	07/02/2013	7.00	Put	Bond Future	6,128.4700	6.1285	5,928.3200	5.9283	(3.266)	0	0	0
2012/09/26	R186	07/02/2013	7.25	Call	Bond Future	3,079.4900	3.0795	3,198.3700	3.1984	3.860	0	0	670
2012/09/26	R186	07/02/2013	7.25	Put	Bond Future	4,532.3000	4.5323	4,362.2000	4.3622	(3.753)	0	0	0
2012/09/26	R186	02/05/2013			Bond Future	7.4524	129.7362	7.4232	130.0276	(0.392)	0.0000	0.0000	0
2012/09/26	R186	02/05/2013	7.39	Call	Bond Future	4,523.6300	4.5236	4,659.1200	4.6591	2.995	0	0	0
2012/09/26	R186	02/05/2013	7.39	Put	Bond Future	5,146.6800	5.1467	4,990.7900	4.9908	(3.029)	0	0	0
2012/09/26	R186	02/05/2013	7.40	Call	Bond Future	4,569.9500	4.5700	4,706.4000	4.7064	2.986	0	0	0
2012/09/26	R186	02/05/2013	7.40	Put	Bond Future	5,092.8800	5.0929	4,937.9500	4.9380	(3.042)	0	0	0
2012/09/26	R186	02/05/2013	7.41	Call	Bond Future	4,616.5500	4.6165	4,753.9600	4.7540	2.976	0	0	0
2012/09/26	R186	02/05/2013	7.41	Put	Bond Future	5,039.4700	5.0395	4,885.5000	4.8855	(3.055)	0	0	0
2012/09/26	R189	01/11/2012			Bond Future	213.4950	213.4950	213.4662	213.4662	(0.013)	0.0000	0.0000	0
2012/09/26	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R189	01/11/2012	218.99	Put	Bond Future	5,494.9900	5.4950	5,523.7900	5.5238	0.524	0	0	0
2012/09/26	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R189	01/11/2012	219.00	Put	Bond Future	5,504.9900	5.5050	5,533.7900	5.5338	0.523	0	0	0
2012/09/26	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R189	01/11/2012	219.01	Put	Bond Future	5,514.9900	5.5150	5,543.7900	5.5438	0.522	0	0	0
2012/09/26	R197	01/11/2012			Bond Future	277.8585	277.8585	277.8349	277.8349	(0.008)	0.0000	0.0000	6,268
2012/09/26	R197	01/11/2012	266.99	Call	Bond Future	10,868.5000	10.8685	10,844.9200	10.8449	(0.217)	0	0	0
2012/09/26	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R197	01/11/2012	267.00	Call	Bond Future	10,858.5000	10.8585	10,834.9200	10.8349	(0.217)	0	0	0
2012/09/26	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R197	01/11/2012	267.01	Call	Bond Future	10,848.5000	10.8485	10,824.9200	10.8249	(0.217)	0	0	0
2012/09/26	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R201	01/11/2012			Bond Future	4.7848	111.2045	4.7761	111.2226	(0.180)	0.0000	0.0000	1,560
2012/09/26	R201	01/11/2012	5.11	Call	Bond Future	702.8800	0.7029	718.1900	0.7182	2.178	0	0	0
2012/09/26	R201	01/11/2012	5.11	Put	Bond Future	23.2600	0.0233	20.4600	0.0205	(12.038)	0	0	0
2012/09/26	R201	07/02/2013			Bond Future	4.7171	108.3448	4.7066	108.3641	(0.222)	0.0000	0.0000	0
2012/09/26	R201	07/02/2013	4.98	Call	Bond Future	652.1800	0.6522	664.6500	0.6647	1.912	0	0	0
2012/09/26	R201	07/02/2013	4.98	Put	Bond Future	170.1800	0.1702	163.4100	0.1634	(3.978)	0	0	0
2012/09/26	R201	02/05/2013			Bond Future	4.6239	109.6672	4.6124	109.6857	(0.248)	0.0000	0.0000	0
2012/09/26	R201	02/05/2013	4.04	Call	Bond Future	126.7900	0.1268	129.8400	0.1298	2.406	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
2012/09/26	R201	02/05/2013	4.04	Put	Bond Future	1,075.2200	1.0752	1,059.7700	1.0598	(1.437)	0	0	0
2012/09/26	R201	02/05/2013	4.05	Call	Bond Future	129.8300	0.1298	132.9500	0.1329	2.403	0	0	0
2012/09/26	R201	02/05/2013	4.05	Put	Bond Future	1,061.9300	1.0619	1,046.5500	1.0466	(1.448)	0	0	0
2012/09/26	R201	02/05/2013	4.06	Call	Bond Future	132.9400	0.1329	136.1200	0.1361	2.392	0	0	0
2012/09/26	R201	02/05/2013	4.06	Put	Bond Future	1,048.7000	1.0487	1,033.3800	1.0334	(1.461)	0	0	0
2012/09/26	R202	01/11/2012			Bond Future	205.2697	205.2697	205.2633	205.2633	(0.003)	0.0000	0.0000	49,947
2012/09/26	R202	01/11/2012	191.99	Call	Bond Future	13,279.6800	13.2797	13,273.2900	13.2733	(0.048)	0	0	0
2012/09/26	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R202	01/11/2012	192.00	Call	Bond Future	13,269.6800	13.2697	13,263.2900	13.2633	(0.048)	0	0	0
2012/09/26	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R202	01/11/2012	192.01	Call	Bond Future	13,259.6800	13.2597	13,253.2900	13.2533	(0.048)	0	0	0
2012/09/26	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R203	01/11/2012			Bond Future	5.7642	111.5732	5.7426	111.6694	(0.375)	0.0000	0.0000	4,688
2012/09/26	R203	01/11/2012	6.87	Call	Bond Future	4,785.4700	4.7855	4,881.3900	4.8814	2.004	0	0	0
2012/09/26	R203	01/11/2012	6.87	Put	Bond Future	0.6700	0.0007	0.4700	0.0005	(29.851)	0	0	0
2012/09/26	R203	07/02/2013			Bond Future	5.8061	113.1267	5.7827	113.2251	(0.402)	0.0000	0.0000	11,310
2012/09/26	R203	07/02/2013	6.11	Call	Bond Future	1,929.4000	1.9294	1,991.9000	1.9919	3.239	0	0	12,600
2012/09/26	R203	07/02/2013	6.11	Put	Bond Future	659.4700	0.6595	623.6200	0.6236	(5.436)	0	0	2,300
2012/09/26	R203	07/02/2013	6.65	Call	Bond Future	3,690.3600	3.6904	3,773.8900	3.7739	2.263	0	0	0
2012/09/26	R203	07/02/2013	6.65	Put	Bond Future	208.2000	0.2082	193.3800	0.1934	(7.118)	0	0	30,250
2012/09/26	R203	07/02/2013	6.94	Call	Bond Future	4,752.0200	4.7520	4,841.9800	4.8420	1.893	0	0	0
2012/09/26	R203	07/02/2013	6.94	Put	Bond Future	104.5900	0.1046	96.2000	0.0962	(8.022)	0	0	0
2012/09/26	R203	02/05/2013			Bond Future	5.8344	110.3507	5.8098	110.4492	(0.421)	0.0000	0.0000	8
2012/09/26	R203	02/05/2013	5.91	Call	Bond Future	1,703.3000	1.7033	1,753.2900	1.7533	2.935	0	0	0
2012/09/26	R203	02/05/2013	5.91	Put	Bond Future	1,400.7600	1.4008	1,352.2100	1.3522	(3.466)	0	0	0
2012/09/26	R203	02/05/2013	5.89	Call	Bond Future	1,661.7300	1.6617	1,710.9100	1.7109	2.960	0	0	0
2012/09/26	R203	02/05/2013	5.89	Put	Bond Future	1,439.1300	1.4391	1,389.7700	1.3898	(3.430)	0	0	0
2012/09/26	R203	02/05/2013	5.90	Call	Bond Future	1,682.4400	1.6824	1,732.0300	1.7320	2.948	0	0	0
2012/09/26	R203	02/05/2013	5.90	Put	Bond Future	1,419.8600	1.4199	1,370.9100	1.3709	(3.448)	0	0	0
2012/09/26	R204	01/11/2012			Bond Future	6.0517	112.8512	6.0351	112.9402	(0.275)	0.0000	0.0000	5,871
2012/09/26	R204	01/11/2012	7.22	Call	Bond Future	6,043.5600	6.0436	6,132.2700	6.1323	1.468	0	0	0
2012/09/26	R204	01/11/2012	7.22	Put	Bond Future	1.2600	0.0013	0.9400	0.0009	(25.397)	0	0	0
2012/09/26	R204	07/02/2013			Bond Future	6.0995	110.3923	6.0818	110.4834	(0.291)	0.0000	0.0000	3,000
2012/09/26	R204	07/02/2013	7.29	Call	Bond Future	6,054.2100	6.0542	6,136.4600	6.1365	1.359	0	0	0
2012/09/26	R204	07/02/2013	7.29	Put	Bond Future	147.0200	0.1470	138.1000	0.1381	(6.067)	0	0	0
2012/09/26	R204	02/05/2013			Bond Future	6.1387	111.7395	6.1203	111.8308	(0.301)	0.0000	0.0000	0
2012/09/26	R204	02/05/2013	6.29	Call	Bond Future	2,433.5600	2.4336	2,481.0200	2.4810	1.950	0	0	0
2012/09/26	R204	02/05/2013	6.29	Put	Bond Future	1,688.7700	1.6888	1,644.9700	1.6450	(2.594)	0	0	0
2012/09/26	R204	02/05/2013	6.30	Call	Bond Future	2,462.9300	2.4629	2,510.7300	2.5107	1.941	0	0	0
2012/09/26	R204	02/05/2013	6.30	Put	Bond Future	1,669.1300	1.6691	1,625.6700	1.6257	(2.604)	0	0	0
2012/09/26	R204	02/05/2013	6.31	Call	Bond Future	2,492.4700	2.4925	2,540.6100	2.5406	1.931	0	0	0
2012/09/26	R204	02/05/2013	6.31	Put	Bond Future	1,649.6900	1.6497	1,606.5700	1.6066	(2.614)	0	0	0
2012/09/26	R206	01/11/2012			Bond Future	4.9231	105.2565	4.9092	105.2728	(0.283)	0.0000	0.0000	1,120
2012/09/26	R206	01/11/2012	5.05	Call	Bond Future	220.5100	0.2205	229.9800	0.2300	4.295	0	0	0

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2012/09/26	R206	01/11/2012	5.05	Put	Bond Future	72.4100	0.0724	65.5800	0.0656	(9.432)	0	0	0
2012/09/26	R206	07/02/2013			Bond Future	4.8285	102.9570	4.8094	102.9744	(0.395)	0.0000	0.0000	0
2012/09/26	R206	07/02/2013	4.76	Call	Bond Future	219.9400	0.2199	227.1200	0.2271	3.265	0	0	0
2012/09/26	R206	07/02/2013	4.76	Put	Bond Future	282.2800	0.2823	272.1100	0.2721	(3.603)	0	0	0
2012/09/26	R206	02/05/2013			Bond Future	4.6672	104.2136	4.6429	104.2303	(0.521)	0.0000	0.0000	0
2012/09/26	R206	02/05/2013	3.39	Call	Bond Future	57.0100	0.0570	58.9500	0.0589	3.403	0	0	0
2012/09/26	R206	02/05/2013	3.39	Put	Bond Future	938.6000	0.9386	923.8800	0.9239	(1.568)	0	0	0
2012/09/26	R206	02/05/2013	3.40	Call	Bond Future	57.9700	0.0580	59.9400	0.0599	3.398	0	0	0
2012/09/26	R206	02/05/2013	3.40	Put	Bond Future	932.6100	0.9326	917.9200	0.9179	(1.575)	0	0	0
2012/09/26	R206	02/05/2013	3.41	Call	Bond Future	58.9500	0.0589	60.9500	0.0609	3.393	0	0	0
2012/09/26	R206	02/05/2013	3.41	Put	Bond Future	926.6400	0.9266	911.9800	0.9120	(1.582)	0	0	0
2012/09/26	R207	01/11/2012			Bond Future	6.3036	107.6374	6.2919	107.7060	(0.184)	0.0000	0.0000	18,919
2012/09/26	R207	01/11/2012	7.58	Call	Bond Future	7,212.2300	7.2122	7,280.6200	7.2806	0.948	0	0	0
2012/09/26	R207	01/11/2012	7.58	Put	Bond Future	1.1600	0.0012	0.9000	0.0009	(22.414)	0	0	0
2012/09/26	R207	07/02/2013			Bond Future	6.3562	105.4967	6.3439	105.5670	(0.194)	0.0000	0.0000	0
2012/09/26	R207	07/02/2013	7.66	Call	Bond Future	7,258.0300	7.2580	7,321.6700	7.3217	0.877	0	0	0
2012/09/26	R207	07/02/2013	7.66	Put	Bond Future	141.7600	0.1418	135.0100	0.1350	(4.762)	0	0	0
2012/09/26	R207	02/05/2013			Bond Future	6.4024	106.7842	6.3897	106.8545	(0.199)	0.0000	0.0000	0
2012/09/26	R207	02/05/2013	6.44	Call	Bond Future	2,457.0300	2.4570	2,488.7700	2.4888	1.292	0	0	0
2012/09/26	R207	02/05/2013	6.44	Put	Bond Future	2,249.5800	2.2496	2,210.9700	2.2110	(1.716)	0	0	0
2012/09/26	R207	02/05/2013	6.45	Call	Bond Future	2,484.5200	2.4845	2,516.5200	2.5165	1.288	0	0	0
2012/09/26	R207	02/05/2013	6.45	Put	Bond Future	2,221.9800	2.2220	2,183.6300	2.1836	(1.726)	0	0	0
2012/09/26	R207	02/05/2013	6.46	Call	Bond Future	2,512.1900	2.5122	2,544.4500	2.5444	1.284	0	0	0
2012/09/26	R207	02/05/2013	6.46	Put	Bond Future	2,194.6000	2.1946	2,156.5100	2.1565	(1.736)	0	0	0
2012/09/26	R208	01/11/2012			Bond Future	6.4750	102.4375	6.4430	102.6449	(0.494)	0.0000	0.0000	11,751
2012/09/26	R208	01/11/2012	6.81	Call	Bond Future	2,462.9600	2.4630	2,619.3800	2.6194	6.351	0	0	0
2012/09/26	R208	01/11/2012	6.81	Put	Bond Future	323.4400	0.3234	272.5200	0.2725	(15.743)	0	0	0
2012/09/26	R208	01/11/2012	7.50	Call	Bond Future	6,383.0700	6.3831	6,587.6400	6.5876	3.205	0	0	0
2012/09/26	R208	01/11/2012	7.50	Put	Bond Future	9.9500	0.0100	7.1800	0.0072	(27.839)	0	0	12,250
2012/09/26	R208	01/11/2012	7.70	Call	Bond Future	7,560.6000	7.5606	7,767.1500	7.7672	2.732	0	0	0
2012/09/26	R208	01/11/2012	7.70	Put	Bond Future	2.4600	0.0025	1.6700	0.0017	(32.114)	0	0	0
2012/09/26	R208	07/02/2013			Bond Future	6.5300	103.8639	6.4965	104.0748	(0.513)	0.0000	0.0000	2,000
2012/09/26	R208	07/02/2013	6.00	Call	Bond Future	794.3800	0.7944	845.0700	0.8451	6.381	0	0	12,250
2012/09/26	R208	07/02/2013	6.00	Put	Bond Future	4,194.0100	4.1940	4,033.7600	4.0338	(3.821)	0	0	0
2012/09/26	R208	07/02/2013	7.78	Call	Bond Future	7,702.8600	7.7029	7,894.5300	7.8945	2.488	0	0	0
2012/09/26	R208	07/02/2013	7.78	Put	Bond Future	209.6200	0.2096	190.3500	0.1904	(9.193)	0	0	0
2012/09/26	R208	02/05/2013			Bond Future	6.5750	101.7383	6.5404	101.9509	(0.527)	0.0000	0.0000	0
2012/09/26	R208	02/05/2013	6.65	Call	Bond Future	2,902.3100	2.9023	3,012.5000	3.0125	3.797	0	0	0
2012/09/26	R208	02/05/2013	6.65	Put	Bond Future	2,444.3600	2.4444	2,341.8700	2.3419	(4.193)	0	0	0
2012/09/26	R208	02/05/2013	6.66	Call	Bond Future	2,933.7200	2.9337	3,044.7000	3.0447	3.783	0	0	0
2012/09/26	R208	02/05/2013	6.66	Put	Bond Future	2,414.8800	2.4149	2,313.1800	2.3132	(4.211)	0	0	0
2012/09/26	R208	02/05/2013	6.64	Call	Bond Future	2,871.0800	2.8711	2,980.5000	2.9805	3.811	0	0	0
2012/09/26	R208	02/05/2013	6.64	Put	Bond Future	2,474.0800	2.4741	2,370.8200	2.3708	(4.174)	0	0	0
2012/09/26	R209	01/11/2012			Bond Future	8.1071	81.2863	8.0797	81.5282	(0.337)	0.0000	0.0000	7,349
2012/09/26	R209	01/11/2012	8.99	Call	Bond Future	7,347.8700	7.3479	7,572.2500	7.5723	3.054	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
2012/09/26	R209	01/11/2012	8.99	Put	Bond Future	101.3800	0.1014	83.8200	0.0838	(17.321)	0	0	0
2012/09/26	R209	07/02/2013			Bond Future	8.1786	82.4181	8.1504	82.6641	(0.345)	0.0000	0.0000	0
2012/09/26	R209	07/02/2013	9.06	Call	Bond Future	8,249.1700	8.2492	8,437.3700	8.4374	2.281	0	0	0
2012/09/26	R209	07/02/2013	9.06	Put	Bond Future	1,115.4100	1.1154	1,057.6200	1.0576	(5.181)	0	0	0
2012/09/26	R209	02/05/2013			Bond Future	8.2388	80.2821	8.2100	80.5304	(0.350)	0.0000	0.0000	0
2012/09/26	R209	02/05/2013	7.99	Call	Bond Future	3,639.6700	3.6397	3,742.9800	3.7430	2.838	0	0	0
2012/09/26	R209	02/05/2013	7.99	Put	Bond Future	5,823.6700	5.8237	5,678.6800	5.6787	(2.490)	0	0	0
2012/09/26	R209	02/05/2013	8.00	Call	Bond Future	3,675.4200	3.6754	3,779.4700	3.7795	2.831	0	0	0
2012/09/26	R209	02/05/2013	8.00	Put	Bond Future	5,769.8900	5.7699	5,625.6400	5.6256	(2.500)	0	0	0
2012/09/26	R209	02/05/2013	8.01	Call	Bond Future	3,711.3800	3.7114	3,816.1700	3.8162	2.823	0	0	0
2012/09/26	R209	02/05/2013	8.01	Put	Bond Future	5,716.4700	5.7165	5,572.9600	5.5730	(2.510)	0	0	0
2012/09/26	R210	01/11/2012			Bond Future	156.4697	156.4697	156.4614	156.4614	(0.005)	0.0000	0.0000	3,414
2012/09/26	R210	01/11/2012	144.99	Call	Bond Future	11,479.6600	11.4797	11,471.4300	11.4714	(0.072)	0	0	0
2012/09/26	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R210	01/11/2012	145.00	Call	Bond Future	11,469.6600	11.4697	11,461.4300	11.4614	(0.072)	0	0	0
2012/09/26	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R210	01/11/2012	145.01	Call	Bond Future	11,459.6600	11.4597	11,451.4300	11.4514	(0.072)	0	0	0
2012/09/26	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R211	01/11/2012			Bond Future	122.7759	122.7759	122.7570	122.7570	(0.015)	0.0000	0.0000	703
2012/09/26	R211	01/11/2012	121.99	Call	Bond Future	785.9100	0.7859	767.0500	0.7670	(2.400)	0	0	0
2012/09/26	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R211	01/11/2012	122.00	Call	Bond Future	775.9100	0.7759	757.0500	0.7570	(2.431)	0	0	0
2012/09/26	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R211	01/11/2012	122.01	Call	Bond Future	765.9100	0.7659	747.0500	0.7470	(2.462)	0	0	0
2012/09/26	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R212	01/11/2012			Bond Future	127.4718	127.4718	127.4605	127.4605	(0.009)	0.0000	0.0000	5,084
2012/09/26	R212	01/11/2012	121.99	Call	Bond Future	5,481.8000	5.4818	5,470.5200	5.4705	(0.206)	0	0	0
2012/09/26	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R212	01/11/2012	122.00	Call	Bond Future	5,471.8000	5.4718	5,460.5200	5.4605	(0.206)	0	0	0
2012/09/26	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R212	01/11/2012	122.01	Call	Bond Future	5,461.8000	5.4618	5,450.5200	5.4505	(0.207)	0	0	0
2012/09/26	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R213	01/11/2012			Bond Future	7.8834	92.7932	7.8610	92.9955	(0.284)	0.0000	0.0000	6,032
2012/09/26	R213	01/11/2012	7.75	Call	Bond Future	1,219.6900	1.2197	1,279.2500	1.2792	4.883	0	0	140
2012/09/26	R213	01/11/2012	7.75	Put	Bond Future	2,433.3500	2.4334	2,290.5500	2.2906	(5.868)	0	0	0
2012/09/26	R213	01/11/2012	8.81	Call	Bond Future	7,896.6200	7.8966	8,086.8700	8.0869	2.409	0	0	0
2012/09/26	R213	01/11/2012	8.81	Put	Bond Future	72.5300	0.0725	60.4200	0.0604	(16.697)	0	0	0
2012/09/26	R213	07/02/2013			Bond Future	7.9587	94.0852	7.9355	94.2910	(0.291)	0.0000	0.0000	0
2012/09/26	R213	07/02/2013	8.90	Call	Bond Future	8,758.2700	8.7583	8,919.1100	8.9191	1.836	0	0	0
2012/09/26	R213	07/02/2013	8.90	Put	Bond Future	945.1200	0.9451	900.1500	0.9002	(4.758)	0	0	0
2012/09/26	R213	02/05/2013			Bond Future	8.0193	91.6989	7.9956	91.9065	(0.296)	0.0000	0.0000	0
2012/09/26	R213	02/05/2013	7.84	Call	Bond Future	3,821.4300	3.8214	3,909.2900	3.9093	2.299	0	0	0
2012/09/26	R213	02/05/2013	7.84	Put	Bond Future	5,408.5500	5.4086	5,288.8100	5.2888	(2.214)	0	0	0
2012/09/26	R213	02/05/2013	7.85	Call	Bond Future	3,859.2400	3.8592	3,947.7300	3.9477	2.293	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
2012/09/26	R213	02/05/2013	7.85	Put	Bond Future	5,356.7900	5.3568	5,237.6800	5.2377	(2.224)	0	0	0
2012/09/26	R213	02/05/2013	7.86	Call	Bond Future	3,897.2700	3.8973	3,986.4000	3.9864	2.287	0	0	0
2012/09/26	R213	02/05/2013	7.86	Put	Bond Future	5,305.3700	5.3054	5,186.9000	5.1869	(2.233)	0	0	0
2012/09/26	R214	01/11/2012			Bond Future	8.1267	83.2691	8.1045	83.4785	(0.274)	0.0000	0.0000	1,714
2012/09/26	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R214	01/11/2012	7.99	Put	Bond Future	1,299.5200	1.2995	1,090.1200	1.0901	(16.114)	0	0	0
2012/09/26	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R214	01/11/2012	8.00	Put	Bond Future	1,203.3300	1.2033	993.9300	0.9939	(17.402)	0	0	0
2012/09/26	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/26	R214	01/11/2012	8.01	Put	Bond Future	1,107.3200	1.1073	897.9200	0.8979	(18.911)	0	0	0

Total

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