



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/10/2012 to 02/10/2012

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
2012/10/02	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	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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2012/10/02	2025	01/11/2012			Bond Future	109.4886	109.4886	110.6927	110.6927	1.100	0.0000	0.0000	6,017
2012/10/02	2025	01/11/2012	99.99	Call	Bond Future	9,498.5800	9.4986	10,702.7000	10.7027	12.677	0	0	0
2012/10/02	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	2025	01/11/2012	100.00	Call	Bond Future	9,488.5800	9.4886	10,692.7000	10.6927	12.690	0	0	0
2012/10/02	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	2025	01/11/2012	100.01	Call	Bond Future	9,478.5800	9.4786	10,682.7000	10.6827	12.704	0	0	0
2012/10/02	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	2038	01/11/2012			Bond Future	108.0729	108.0729	108.0742	108.0742	0.001	0.0000	0.0000	0
2012/10/02	2038	01/11/2012	98.99	Call	Bond Future	9,082.9100	9.0829	9,084.1600	9.0842	0.014	0	0	0
2012/10/02	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	2038	01/11/2012	99.00	Call	Bond Future	9,072.9100	9.0729	9,074.1600	9.0742	0.014	0	0	0
2012/10/02	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	2038	01/11/2012	99.01	Call	Bond Future	9,062.9100	9.0629	9,064.1600	9.0642	0.014	0	0	0
2012/10/02	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	2050	01/11/2012			Bond Future	115.8278	115.8278	116.1238	116.1238	0.256	0.0000	0.0000	0
2012/10/02	2050	01/11/2012	103.99	Call	Bond Future	11,837.7800	11.8378	12,133.8000	12.1338	2.501	0	0	0
2012/10/02	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	2050	01/11/2012	104.00	Call	Bond Future	11,827.7800	11.8278	12,123.8000	12.1238	2.503	0	0	0
2012/10/02	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	2050	01/11/2012	104.01	Call	Bond Future	11,817.7800	11.8178	12,113.8000	12.1138	2.505	0	0	0
2012/10/02	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	AL7T	01/11/2012			Index Future	472.9350	472.9350	475.3820	475.3820	0.517	0.0000	0.0000	12
2012/10/02	AL7T	07/02/2013			Index Future	479.6990	479.6990	482.1840	482.1840	0.518	0.0000	0.0000	0
2012/10/02	ALBI	01/11/2012			Index Future	421.8520	421.8520	423.7170	423.7170	0.442	0.0000	0.0000	893
2012/10/02	ALBI	07/02/2013			Index Future	427.8860	427.8860	429.7800	429.7800	0.443	0.0000	0.0000	118
2012/10/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	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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2012/10/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/02	EL28	01/11/2012			Bond Future	110.5324	110.5324	110.6774	110.6774	0.131	0.0000	0.0000	0
2012/10/02	EL28	01/11/2012	105.99	Call	Bond Future	4,542.3800	4.5424	4,687.3500	4.6874	3.191	0	0	0
2012/10/02	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	EL28	01/11/2012	106.00	Call	Bond Future	4,532.3800	4.5324	4,677.3500	4.6774	3.199	0	0	0
2012/10/02	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	EL28	01/11/2012	106.01	Call	Bond Future	4,522.3800	4.5224	4,667.3500	4.6674	3.206	0	0	0
2012/10/02	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	ES33	01/11/2012			Bond Future	8.9945	87.0970	8.9379	87.5703	(0.630)	0.0000	0.0000	303
2012/10/02	ES33	01/11/2012	9.20	Call	Bond Future	1,684.0900	1.6841	2,157.3800	2.1574	28.104	0	0	0

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2012/10/02	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	ES33	07/02/2013			Bond Future	9.1020	88.3120	9.0434	88.7923	(0.644)	0.0000	0.0000	0
2012/10/02	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	ES33	07/02/2013	8.54	Put	Bond Future	4,783.9700	4.7840	4,303.6200	4.3036	(10.041)	0	0	0
2012/10/02	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	ES33	07/02/2013	8.55	Put	Bond Future	4,695.2800	4.6953	4,214.9300	4.2149	(10.230)	0	0	0
2012/10/02	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	ES33	07/02/2013	8.56	Put	Bond Future	4,606.7200	4.6067	4,126.3700	4.1264	(10.427)	0	0	0
2012/10/02	GOVI	01/11/2012			GOVI	422.3110	422.3110	424.1650	424.1650	0.439	0.0000	0.0000	305
2012/10/02	GOVI	01/11/2012	403.96	Call	GOVI	183,510.0000	18.3510	202,050.0000	20.2050	10.103	0	0	0
2012/10/02	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	GOVI	07/02/2013			GOVI	428.3510	428.3510	430.2340	430.2340	0.440	0.0000	0.0000	24
2012/10/02	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	GOVI	07/02/2013	432.99	Put	GOVI	46,390.0000	4.6390	27,560.0000	2.7560	(40.591)	0	0	0
2012/10/02	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	GOVI	07/02/2013	433.00	Put	GOVI	46,490.0000	4.6490	27,660.0000	2.7660	(40.503)	0	0	0
2012/10/02	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	GOVI	07/02/2013	433.01	Put	GOVI	46,590.0000	4.6590	27,760.0000	2.7760	(40.416)	0	0	0
2012/10/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/02	IGOV	01/11/2012			Index Future	189.8670	189.8670	190.2520	190.2520	0.203	0.0000	0.0000	592
2012/10/02	IGOV	07/02/2013			Index Future	192.5820	192.5820	192.9740	192.9740	0.204	0.0000	0.0000	14
2012/10/02	ILBI	01/11/2012			Index Future	513.8730	513.8730	514.1730	514.1730	0.058	0.0000	0.0000	0
2012/10/02	ILBI	07/02/2013			Index Future	521.0760	521.0760	521.3810	521.3810	0.059	0.0000	0.0000	169
2012/10/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/02	JBAF	17/10/2012			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	500
2012/10/02	JBAF	21/11/2012			Jibar Tradeable Future	4.9700	95.0300	4.9400	95.0600	(0.604)	0.0000	0.0000	0
2012/10/02	JBAF	19/12/2012			Jibar Tradeable Future	4.9100	95.0900	4.8600	95.1400	(1.018)	0.0000	0.0000	840
2012/10/02	JBAF	16/01/2013			Jibar Tradeable Future	4.8700	95.1300	4.8200	95.1800	(1.027)	0.0000	0.0000	0
2012/10/02	JBAF	20/02/2013			Jibar Tradeable Future	4.8300	95.1700	4.7800	95.2200	(1.035)	0.0000	0.0000	0
2012/10/02	JBAF	20/03/2013			Jibar Tradeable Future	4.8200	95.1800	4.7600	95.2400	(1.245)	0.0000	0.0000	1,000
2012/10/02	JBAF	19/06/2013			Jibar Tradeable Future	4.8300	95.1700	4.7600	95.2400	(1.449)	0.0000	0.0000	500

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2012/10/02	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.8100	95.1900	(2.037)	0.0000	0.0000	1,700
2012/10/02	JBAF	18/12/2013			Jibar Tradeable Future	5.0100	94.9900	4.9100	95.0900	(1.996)	0.0000	0.0000	1,500
2012/10/02	JBAF	19/03/2014			Jibar Tradeable Future	5.1400	94.8600	5.0400	94.9600	(1.946)	0.0000	0.0000	800
2012/10/02	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.1800	94.8200	(2.079)	0.0000	0.0000	0
2012/10/02	JBAF	17/09/2014			Jibar Tradeable Future	5.4400	94.5600	5.3200	94.6800	(2.206)	0.0000	0.0000	0
2012/10/02	R023	01/11/2012			Bond Future	7.1137	106.0142	7.0167	106.7382	(1.362)	0.0000	0.0000	1,049
2012/10/02	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	174.2700	0.1743	100.000	0	0	0
2012/10/02	R023	01/11/2012	7.04	Put	Bond Future	549.7300	0.5497	0.0000	0.0000	(100.000)	0	0	0
2012/10/02	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	249.1100	0.2491	100.000	0	0	0
2012/10/02	R023	01/11/2012	7.05	Put	Bond Future	474.8900	0.4749	0.0000	0.0000	(100.000)	0	0	0
2012/10/02	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	323.8800	0.3239	100.000	0	0	0
2012/10/02	R023	01/11/2012	7.06	Put	Bond Future	400.1200	0.4001	0.0000	0.0000	(100.000)	0	0	0
2012/10/02	R023	07/02/2013			Bond Future	7.1888	107.4931	7.0879	108.2277	(1.404)	0.0000	0.0000	0
2012/10/02	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R023	07/02/2013	7.04	Put	Bond Future	1,085.6600	1.0857	351.0000	0.3510	(67.669)	0	0	0
2012/10/02	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R023	07/02/2013	7.05	Put	Bond Future	1,012.2400	1.0122	277.5800	0.2776	(72.578)	0	0	0
2012/10/02	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R023	07/02/2013	7.06	Put	Bond Future	938.8900	0.9389	204.2300	0.2042	(78.248)	0	0	0
2012/10/02	R023	02/05/2013			Bond Future	7.2497	104.8867	7.1455	105.6293	(1.438)	0.0000	0.0000	0
2012/10/02	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R023	02/05/2013	7.04	Put	Bond Future	1,501.1500	1.5012	758.4500	0.7584	(49.475)	0	0	0
2012/10/02	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R023	02/05/2013	7.05	Put	Bond Future	1,428.9300	1.4289	686.2300	0.6862	(51.976)	0	0	0
2012/10/02	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R023	02/05/2013	7.06	Put	Bond Future	1,356.7700	1.3568	614.0700	0.6141	(54.740)	0	0	0
2012/10/02	R157	01/11/2012			Bond Future	5.4484	122.9550	5.3601	123.2161	(1.621)	0.0000	0.0000	14,929
2012/10/02	R157	01/11/2012	5.78	Call	Bond Future	1,018.8100	1.0188	1,255.7000	1.2557	23.252	0	0	5,630
2012/10/02	R157	01/11/2012	5.78	Put	Bond Future	44.9900	0.0450	20.7800	0.0208	(53.812)	0	0	0
2012/10/02	R157	01/11/2012	6.24	Call	Bond Future	2,309.0700	2.3091	2,569.6500	2.5696	11.285	0	0	0
2012/10/02	R157	01/11/2012	6.24	Put	Bond Future	0.7300	0.0007	0.2100	0.0002	(71.233)	0	0	0
2012/10/02	R157	07/02/2013			Bond Future	5.4811	124.6702	5.3817	124.9356	(1.814)	0.0000	0.0000	100
2012/10/02	R157	07/02/2013	6.28	Call	Bond Future	2,180.0200	2.1800	2,422.0500	2.4221	11.102	0	0	0
2012/10/02	R157	07/02/2013	6.28	Put	Bond Future	75.9100	0.0759	52.6100	0.0526	(30.694)	0	0	0
2012/10/02	R157	02/05/2013			Bond Future	5.4982	119.3839	5.3880	119.6515	(2.005)	0.0000	0.0000	0
2012/10/02	R157	02/05/2013	5.34	Call	Bond Future	550.6200	0.5506	668.9000	0.6689	21.481	0	0	0
2012/10/02	R157	02/05/2013	5.34	Put	Bond Future	934.8700	0.9349	785.5600	0.7856	(15.971)	0	0	0
2012/10/02	R157	02/05/2013	5.35	Call	Bond Future	561.4600	0.5615	681.1700	0.6812	21.321	0	0	0
2012/10/02	R157	02/05/2013	5.35	Put	Bond Future	921.3700	0.9214	773.4900	0.7735	(16.050)	0	0	0
2012/10/02	R157	02/05/2013	5.36	Call	Bond Future	572.4300	0.5724	693.5600	0.6936	21.161	0	0	0
2012/10/02	R157	02/05/2013	5.36	Put	Bond Future	908.0100	0.9080	761.5500	0.7616	(16.130)	0	0	0
2012/10/02	R186	01/11/2012			Bond Future	7.5806	128.9867	7.5191	129.6069	(0.811)	0.0000	0.0000	35,351
2012/10/02	R186	01/11/2012	7.82	Call	Bond Future	3,159.7700	3.1598	3,595.9200	3.5959	13.803	0	0	1,858
2012/10/02	R186	01/11/2012	7.82	Put	Bond Future	785.3500	0.7853	601.2800	0.6013	(23.438)	0	0	0
2012/10/02	R186	01/11/2012	8.00	Call	Bond Future	4,514.8100	4.5148	5,026.6000	5.0266	11.336	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
2012/10/02	R186	01/11/2012	8.00	Put	Bond Future	396.8700	0.3969	288.4400	0.2884	(27.321)	0	0	0
2012/10/02	R186	01/11/2012	8.50	Call	Bond Future	8,814.7100	8.8147	9,421.4700	9.4215	6.883	0	0	0
2012/10/02	R186	01/11/2012	8.50	Put	Bond Future	34.4900	0.0345	21.0300	0.0210	(39.026)	0	0	0
2012/10/02	R186	01/11/2012	8.82	Call	Bond Future	11,634.7400	11.6347	12,252.9100	12.2529	5.313	0	0	0
2012/10/02	R186	01/11/2012	8.82	Put	Bond Future	4.3500	0.0044	2.3000	0.0023	(47.126)	0	0	1,858
2012/10/02	R186	07/02/2013			Bond Future	7.6602	125.4964	7.5964	126.1258	(0.832)	0.0000	0.0000	1,650
2012/10/02	R186	07/02/2013	8.00	Call	Bond Future	5,500.0800	5.5001	5,906.9900	5.9070	7.398	0	0	0
2012/10/02	R186	07/02/2013	8.00	Put	Bond Future	2,220.4500	2.2204	1,997.9300	1.9979	(10.021)	0	0	150
2012/10/02	R186	07/02/2013	8.32	Call	Bond Future	7,608.8400	7.6088	8,085.3500	8.0853	6.263	0	0	0
2012/10/02	R186	07/02/2013	8.32	Put	Bond Future	1,351.6300	1.3516	1,198.7100	1.1987	(11.314)	0	0	2,000
2012/10/02	R186	07/02/2013	8.47	Call	Bond Future	8,673.8300	8.6738	9,177.3500	9.1774	5.805	0	0	0
2012/10/02	R186	07/02/2013	8.47	Put	Bond Future	1,056.6700	1.0567	930.7600	0.9308	(11.916)	0	0	0
2012/10/02	R186	07/02/2013	7.00	Call	Bond Future	1,163.9200	1.1639	1,308.5900	1.3086	12.430	0	0	10,300
2012/10/02	R186	07/02/2013	7.00	Put	Bond Future	7,902.9200	7.9029	7,418.1600	7.4182	(6.134)	0	0	0
2012/10/02	R186	07/02/2013	7.25	Call	Bond Future	1,878.1400	1.8781	2,084.3600	2.0844	10.980	0	0	670
2012/10/02	R186	07/02/2013	7.25	Put	Bond Future	6,006.4100	6.0064	5,583.2000	5.5832	(7.046)	0	0	0
2012/10/02	R186	02/05/2013			Bond Future	7.7294	127.0218	7.6638	127.6579	(0.850)	0.0000	0.0000	0
2012/10/02	R186	02/05/2013	7.39	Call	Bond Future	3,120.2000	3.1202	3,373.1300	3.3731	8.106	0	0	0
2012/10/02	R186	02/05/2013	7.39	Put	Bond Future	6,457.6100	6.4576	6,074.4500	6.0745	(5.933)	0	0	0
2012/10/02	R186	02/05/2013	7.40	Call	Bond Future	3,159.2000	3.1592	3,414.2600	3.4143	8.074	0	0	0
2012/10/02	R186	02/05/2013	7.40	Put	Bond Future	6,396.4900	6.3965	6,015.4600	6.0155	(5.957)	0	0	0
2012/10/02	R186	02/05/2013	7.41	Call	Bond Future	3,198.4900	3.1985	3,455.6900	3.4557	8.041	0	0	0
2012/10/02	R186	02/05/2013	7.41	Put	Bond Future	6,335.7700	6.3358	5,956.8800	5.9569	(5.980)	0	0	0
2012/10/02	R189	01/11/2012			Bond Future	213.4508	213.4508	213.4456	213.4456	(0.002)	0.0000	0.0000	0
2012/10/02	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R189	01/11/2012	218.99	Put	Bond Future	5,539.2500	5.5392	5,544.4300	5.5444	0.094	0	0	0
2012/10/02	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R189	01/11/2012	219.00	Put	Bond Future	5,549.2500	5.5492	5,554.4300	5.5544	0.093	0	0	0
2012/10/02	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R189	01/11/2012	219.01	Put	Bond Future	5,559.2500	5.5592	5,564.4300	5.5644	0.093	0	0	0
2012/10/02	R197	01/11/2012			Bond Future	278.3221	278.3221	279.5537	279.5537	0.443	0.0000	0.0000	6,288
2012/10/02	R197	01/11/2012	266.99	Call	Bond Future	11,332.0500	11.3320	12,563.7100	12.5637	10.869	0	0	0
2012/10/02	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R197	01/11/2012	267.00	Call	Bond Future	11,322.0500	11.3220	12,553.7100	12.5537	10.878	0	0	0
2012/10/02	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R197	01/11/2012	267.01	Call	Bond Future	11,312.0500	11.3120	12,543.7100	12.5437	10.888	0	0	0
2012/10/02	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R201	01/11/2012			Bond Future	4.9141	110.9336	4.8257	111.1186	(1.798)	0.0000	0.0000	1,560
2012/10/02	R201	01/11/2012	5.11	Call	Bond Future	464.0600	0.4641	619.0600	0.6191	33.401	0	0	0
2012/10/02	R201	01/11/2012	5.11	Put	Bond Future	55.4200	0.0554	25.3800	0.0254	(54.204)	0	0	0
2012/10/02	R201	07/02/2013			Bond Future	4.8651	108.0730	4.7626	108.2611	(2.108)	0.0000	0.0000	0
2012/10/02	R201	07/02/2013	4.98	Call	Bond Future	477.5900	0.4776	595.2700	0.5953	24.640	0	0	0
2012/10/02	R201	07/02/2013	4.98	Put	Bond Future	267.4000	0.2674	196.9400	0.1969	(26.350)	0	0	0
2012/10/02	R201	02/05/2013			Bond Future	4.7979	109.3867	4.6802	109.5762	(2.453)	0.0000	0.0000	0
2012/10/02	R201	02/05/2013	4.04	Call	Bond Future	45.6700	0.0457	67.9500	0.0680	48.785	0	0	0

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2012/10/02	R201	02/05/2013	4.04	Put	Bond Future	1,274.5600	1.2746	1,107.2900	1.1073	(13.124)	0	0	0
2012/10/02	R201	02/05/2013	4.05	Call	Bond Future	47.4700	0.0475	70.4300	0.0704	48.367	0	0	0
2012/10/02	R201	02/05/2013	4.05	Put	Bond Future	1,260.0300	1.2600	1,093.4400	1.0934	(13.221)	0	0	0
2012/10/02	R201	02/05/2013	4.06	Call	Bond Future	49.3300	0.0493	72.9800	0.0730	47.942	0	0	0
2012/10/02	R201	02/05/2013	4.06	Put	Bond Future	1,245.5500	1.2456	1,079.6500	1.0797	(13.319)	0	0	0
2012/10/02	R202	01/11/2012			Bond Future	206.5609	206.5609	206.5635	206.5635	0.001	0.0000	0.0000	50,947
2012/10/02	R202	01/11/2012	191.99	Call	Bond Future	14,570.9100	14.5709	14,573.4800	14.5735	0.018	0	0	0
2012/10/02	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R202	01/11/2012	192.00	Call	Bond Future	14,560.9100	14.5609	14,563.4800	14.5635	0.018	0	0	0
2012/10/02	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R202	01/11/2012	192.01	Call	Bond Future	14,550.9100	14.5509	14,553.4800	14.5535	0.018	0	0	0
2012/10/02	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R203	01/11/2012			Bond Future	5.9051	110.9491	5.8025	111.4033	(1.738)	0.0000	0.0000	4,688
2012/10/02	R203	01/11/2012	6.87	Call	Bond Future	4,161.9700	4.1620	4,615.2800	4.6153	10.892	0	0	0
2012/10/02	R203	01/11/2012	6.87	Put	Bond Future	1.3300	0.0013	0.4000	0.0004	(69.925)	0	0	0
2012/10/02	R203	07/02/2013			Bond Future	5.9563	112.4969	5.8462	112.9580	(1.848)	0.0000	0.0000	11,950
2012/10/02	R203	07/02/2013	6.11	Call	Bond Future	1,523.5400	1.5235	1,805.5900	1.8056	18.513	0	0	12,600
2012/10/02	R203	07/02/2013	6.11	Put	Bond Future	883.4800	0.8835	704.4100	0.7044	(20.269)	0	0	3,254
2012/10/02	R203	07/02/2013	6.65	Call	Bond Future	3,137.4100	3.1374	3,525.5100	3.5255	12.370	0	0	0
2012/10/02	R203	07/02/2013	6.65	Put	Bond Future	285.1200	0.2851	212.1000	0.2121	(25.610)	0	0	30,250
2012/10/02	R203	07/02/2013	6.94	Call	Bond Future	4,150.9600	4.1510	4,573.5900	4.5736	10.182	0	0	0
2012/10/02	R203	07/02/2013	6.94	Put	Bond Future	133.4000	0.1334	94.9100	0.0949	(28.853)	0	0	0
2012/10/02	R203	02/05/2013			Bond Future	5.9954	109.7077	5.8786	110.1735	(1.947)	0.0000	0.0000	8
2012/10/02	R203	02/05/2013	5.91	Call	Bond Future	1,309.6600	1.3097	1,536.8400	1.5368	17.346	0	0	0
2012/10/02	R203	02/05/2013	5.91	Put	Bond Future	1,650.1400	1.6501	1,411.4700	1.4115	(14.464)	0	0	0
2012/10/02	R203	02/05/2013	5.89	Call	Bond Future	1,271.5100	1.2715	1,494.6600	1.4947	17.550	0	0	0
2012/10/02	R203	02/05/2013	5.89	Put	Bond Future	1,691.9300	1.6919	1,449.2300	1.4492	(14.345)	0	0	0
2012/10/02	R203	02/05/2013	5.90	Call	Bond Future	1,290.5000	1.2905	1,515.6700	1.5157	17.448	0	0	0
2012/10/02	R203	02/05/2013	5.90	Put	Bond Future	1,670.9400	1.6709	1,430.2600	1.4303	(14.404)	0	0	0
2012/10/02	R204	01/11/2012			Bond Future	6.2070	112.0237	6.1098	112.5410	(1.567)	0.0000	0.0000	5,818
2012/10/02	R204	01/11/2012	7.22	Call	Bond Future	5,216.6700	5.2167	5,732.7700	5.7328	9.893	0	0	0
2012/10/02	R204	01/11/2012	7.22	Put	Bond Future	1.8900	0.0019	0.6400	0.0006	(66.138)	0	0	0
2012/10/02	R204	07/02/2013			Bond Future	6.2632	109.5562	6.1602	110.0813	(1.644)	0.0000	0.0000	3,000
2012/10/02	R204	07/02/2013	7.29	Call	Bond Future	5,262.8200	5.2628	5,739.5900	5.7396	9.059	0	0	0
2012/10/02	R204	07/02/2013	7.29	Put	Bond Future	191.7200	0.1917	143.4000	0.1434	(25.203)	0	0	0
2012/10/02	R204	02/05/2013			Bond Future	6.3118	110.8879	6.2038	111.4185	(1.712)	0.0000	0.0000	0
2012/10/02	R204	02/05/2013	6.29	Call	Bond Future	1,869.3500	1.8694	2,141.6600	2.1417	14.567	0	0	0
2012/10/02	R204	02/05/2013	6.29	Put	Bond Future	1,976.2000	1.9762	1,717.9200	1.7179	(13.070)	0	0	0
2012/10/02	R204	02/05/2013	6.30	Call	Bond Future	1,894.4500	1.8944	2,168.9000	2.1689	14.487	0	0	0
2012/10/02	R204	02/05/2013	6.30	Put	Bond Future	1,952.2900	1.9523	1,696.1500	1.6962	(13.120)	0	0	0
2012/10/02	R204	02/05/2013	6.31	Call	Bond Future	1,919.7300	1.9197	2,196.3200	2.1963	14.408	0	0	0
2012/10/02	R204	02/05/2013	6.31	Put	Bond Future	1,928.5900	1.9286	1,674.5900	1.6746	(13.170)	0	0	0
2012/10/02	R206	01/11/2012			Bond Future	5.0789	105.0747	4.9825	105.1872	(1.898)	0.0000	0.0000	1,120
2012/10/02	R206	01/11/2012	5.05	Call	Bond Future	106.0800	0.1061	163.7400	0.1637	54.355	0	0	0

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2012/10/02	R206	01/11/2012	5.05	Put	Bond Future	139.7600	0.1398	84.9500	0.0849	(39.217)	0	0	0
2012/10/02	R206	07/02/2013			Bond Future	5.0283	102.7755	4.9022	102.8900	(2.509)	0.0000	0.0000	0
2012/10/02	R206	07/02/2013	4.76	Call	Bond Future	141.2500	0.1413	184.0200	0.1840	30.280	0	0	0
2012/10/02	R206	07/02/2013	4.76	Put	Bond Future	385.1100	0.3851	313.3300	0.3133	(18.639)	0	0	0
2012/10/02	R206	02/05/2013			Bond Future	4.9432	104.0248	4.7748	104.1399	(3.406)	0.0000	0.0000	0
2012/10/02	R206	02/05/2013	3.39	Call	Bond Future	33.3700	0.0334	44.9000	0.0449	34.552	0	0	0
2012/10/02	R206	02/05/2013	3.39	Put	Bond Future	1,103.7500	1.1038	1,000.1700	1.0002	(9.384)	0	0	0
2012/10/02	R206	02/05/2013	3.40	Call	Bond Future	34.0000	0.0340	45.7100	0.0457	34.441	0	0	0
2012/10/02	R206	02/05/2013	3.40	Put	Bond Future	1,097.4300	1.0974	994.0300	0.9940	(9.422)	0	0	0
2012/10/02	R206	02/05/2013	3.41	Call	Bond Future	34.6400	0.0346	46.5200	0.0465	34.296	0	0	0
2012/10/02	R206	02/05/2013	3.41	Put	Bond Future	1,091.1200	1.0911	987.8900	0.9879	(9.461)	0	0	0
2012/10/02	R207	01/11/2012			Bond Future	6.5242	106.3453	6.4271	106.9113	(1.488)	0.0000	0.0000	18,919
2012/10/02	R207	01/11/2012	7.58	Call	Bond Future	5,921.3400	5.9213	6,485.8400	6.4858	9.533	0	0	0
2012/10/02	R207	01/11/2012	7.58	Put	Bond Future	2.3300	0.0023	0.8300	0.0008	(64.378)	0	0	0
2012/10/02	R207	07/02/2013			Bond Future	6.5874	104.1894	6.4854	104.7638	(1.549)	0.0000	0.0000	0
2012/10/02	R207	07/02/2013	7.66	Call	Bond Future	6,035.2900	6.0353	6,555.7300	6.5557	8.623	0	0	0
2012/10/02	R207	07/02/2013	7.66	Put	Bond Future	226.2900	0.2263	172.3100	0.1723	(23.854)	0	0	0
2012/10/02	R207	02/05/2013			Bond Future	6.6448	105.4559	6.5384	106.0365	(1.601)	0.0000	0.0000	0
2012/10/02	R207	02/05/2013	6.44	Call	Bond Future	1,704.7800	1.7048	1,961.5000	1.9615	15.059	0	0	0
2012/10/02	R207	02/05/2013	6.44	Put	Bond Future	2,825.6400	2.8256	2,501.8000	2.5018	(11.461)	0	0	0
2012/10/02	R207	02/05/2013	6.45	Call	Bond Future	1,728.4200	1.7284	1,987.4100	1.9874	14.984	0	0	0
2012/10/02	R207	02/05/2013	6.45	Put	Bond Future	2,794.1900	2.7942	2,472.6200	2.4726	(11.509)	0	0	0
2012/10/02	R207	02/05/2013	6.46	Call	Bond Future	1,752.2600	1.7523	2,013.5300	2.0135	14.910	0	0	0
2012/10/02	R207	02/05/2013	6.46	Put	Bond Future	2,762.9800	2.7630	2,443.6900	2.4437	(11.556)	0	0	0
2012/10/02	R208	01/11/2012			Bond Future	6.6646	101.2196	6.5829	101.7422	(1.226)	0.0000	0.0000	11,946
2012/10/02	R208	01/11/2012	6.81	Call	Bond Future	1,477.9400	1.4779	1,828.0400	1.8280	23.688	0	0	0
2012/10/02	R208	01/11/2012	6.81	Put	Bond Future	556.3400	0.5563	383.8900	0.3839	(30.997)	0	0	0
2012/10/02	R208	01/11/2012	7.50	Call	Bond Future	5,171.3100	5.1713	5,685.6500	5.6857	9.946	0	0	0
2012/10/02	R208	01/11/2012	7.50	Put	Bond Future	16.1100	0.0161	7.9000	0.0079	(50.962)	0	0	12,250
2012/10/02	R208	01/11/2012	7.70	Call	Bond Future	6,343.8800	6.3439	6,864.3400	6.8643	8.204	0	0	0
2012/10/02	R208	01/11/2012	7.70	Put	Bond Future	3.6600	0.0037	1.5700	0.0016	(57.104)	0	0	0
2012/10/02	R208	07/02/2013			Bond Future	6.7275	102.6317	6.6421	103.1620	(1.269)	0.0000	0.0000	3,000
2012/10/02	R208	07/02/2013	6.00	Call	Bond Future	461.2600	0.4613	559.2200	0.5592	21.237	0	0	12,250
2012/10/02	R208	07/02/2013	6.00	Put	Bond Future	5,093.1000	5.0931	4,660.7000	4.6607	(8.490)	0	0	0
2012/10/02	R208	07/02/2013	7.78	Call	Bond Future	6,545.2700	6.5453	7,019.5200	7.0195	7.246	0	0	0
2012/10/02	R208	07/02/2013	7.78	Put	Bond Future	284.2400	0.2842	228.1300	0.2281	(19.740)	0	0	0
2012/10/02	R208	02/05/2013			Bond Future	6.7810	100.4861	6.6925	101.0221	(1.306)	0.0000	0.0000	0
2012/10/02	R208	02/05/2013	6.65	Call	Bond Future	2,164.7900	2.1648	2,415.9300	2.4159	11.601	0	0	0
2012/10/02	R208	02/05/2013	6.65	Put	Bond Future	2,958.9700	2.9590	2,674.1300	2.6741	(9.626)	0	0	0
2012/10/02	R208	02/05/2013	6.66	Call	Bond Future	2,193.4000	2.1934	2,446.5900	2.4466	11.543	0	0	0
2012/10/02	R208	02/05/2013	6.66	Put	Bond Future	2,926.6900	2.9267	2,643.9000	2.6439	(9.662)	0	0	0
2012/10/02	R208	02/05/2013	6.64	Call	Bond Future	2,136.3800	2.1364	2,385.4800	2.3855	11.660	0	0	0
2012/10/02	R208	02/05/2013	6.64	Put	Bond Future	2,991.5100	2.9915	2,704.6300	2.7046	(9.590)	0	0	0
2012/10/02	R209	01/11/2012			Bond Future	8.3957	78.7986	8.3394	79.2744	(0.671)	0.0000	0.0000	7,349
2012/10/02	R209	01/11/2012	8.99	Call	Bond Future	4,981.4300	4.9814	5,399.0800	5.3991	8.384	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
2012/10/02	R209	01/11/2012	8.99	Put	Bond Future	222.6400	0.2226	164.4700	0.1645	(26.127)	0	0	0
2012/10/02	R209	07/02/2013			Bond Future	8.4754	79.8979	8.4174	80.3807	(0.685)	0.0000	0.0000	0
2012/10/02	R209	07/02/2013	9.06	Call	Bond Future	6,204.1200	6.2041	6,546.8600	6.5469	5.524	0	0	0
2012/10/02	R209	07/02/2013	9.06	Put	Bond Future	1,590.5700	1.5906	1,450.4500	1.4504	(8.809)	0	0	0
2012/10/02	R209	02/05/2013			Bond Future	8.5437	77.7274	8.4842	78.2154	(0.696)	0.0000	0.0000	0
2012/10/02	R209	02/05/2013	7.99	Call	Bond Future	2,423.7700	2.4238	2,593.5400	2.5935	7.004	0	0	0
2012/10/02	R209	02/05/2013	7.99	Put	Bond Future	7,162.5100	7.1625	6,844.2100	6.8442	(4.444)	0	0	0
2012/10/02	R209	02/05/2013	8.00	Call	Bond Future	2,452.8900	2.4529	2,624.1100	2.6241	6.980	0	0	0
2012/10/02	R209	02/05/2013	8.00	Put	Bond Future	7,102.1000	7.1021	6,785.2500	6.7852	(4.461)	0	0	0
2012/10/02	R209	02/05/2013	8.01	Call	Bond Future	2,482.4400	2.4824	2,655.1300	2.6551	6.956	0	0	0
2012/10/02	R209	02/05/2013	8.01	Put	Bond Future	7,042.2700	7.0423	6,726.8900	6.7269	(4.478)	0	0	0
2012/10/02	R210	01/11/2012			Bond Future	156.6665	156.6665	156.6673	156.6673	0.001	0.0000	0.0000	3,414
2012/10/02	R210	01/11/2012	144.99	Call	Bond Future	11,676.5300	11.6765	11,677.3400	11.6773	0.007	0	0	0
2012/10/02	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R210	01/11/2012	145.00	Call	Bond Future	11,666.5300	11.6665	11,667.3400	11.6673	0.007	0	0	0
2012/10/02	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R210	01/11/2012	145.01	Call	Bond Future	11,656.5300	11.6565	11,657.3400	11.6573	0.007	0	0	0
2012/10/02	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R211	01/11/2012			Bond Future	122.9993	122.9993	122.9957	122.9957	(0.003)	0.0000	0.0000	703
2012/10/02	R211	01/11/2012	121.99	Call	Bond Future	1,009.2800	1.0093	1,005.7200	1.0057	(0.353)	0	0	0
2012/10/02	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R211	01/11/2012	122.00	Call	Bond Future	999.2800	0.9993	995.7200	0.9957	(0.356)	0	0	0
2012/10/02	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R211	01/11/2012	122.01	Call	Bond Future	989.2800	0.9893	985.7200	0.9857	(0.360)	0	0	0
2012/10/02	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R212	01/11/2012			Bond Future	127.6693	127.6693	128.1980	128.1980	0.414	0.0000	0.0000	5,084
2012/10/02	R212	01/11/2012	121.99	Call	Bond Future	5,679.3500	5.6793	6,207.9900	6.2080	9.308	0	0	0
2012/10/02	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R212	01/11/2012	122.00	Call	Bond Future	5,669.3500	5.6693	6,197.9900	6.1980	9.325	0	0	0
2012/10/02	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R212	01/11/2012	122.01	Call	Bond Future	5,659.3500	5.6593	6,187.9900	6.1880	9.341	0	0	0
2012/10/02	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R213	01/11/2012			Bond Future	8.1518	90.4205	8.0803	91.0439	(0.877)	0.0000	0.0000	6,022
2012/10/02	R213	01/11/2012	7.75	Call	Bond Future	377.4600	0.3775	487.6200	0.4876	29.185	0	0	140
2012/10/02	R213	01/11/2012	7.75	Put	Bond Future	3,963.8000	3.9638	3,450.5700	3.4506	(12.948)	0	0	0
2012/10/02	R213	01/11/2012	8.81	Call	Bond Future	5,607.6700	5.6077	6,178.5800	6.1786	10.181	0	0	0
2012/10/02	R213	01/11/2012	8.81	Put	Bond Future	156.2600	0.1563	103.7800	0.1038	(33.585)	0	0	0
2012/10/02	R213	07/02/2013			Bond Future	8.2353	91.6818	8.1614	92.3144	(0.897)	0.0000	0.0000	0
2012/10/02	R213	07/02/2013	8.90	Call	Bond Future	6,786.2200	6.7862	7,258.0700	7.2581	6.953	0	0	0
2012/10/02	R213	07/02/2013	8.90	Put	Bond Future	1,376.4500	1.3765	1,215.7600	1.2158	(11.674)	0	0	0
2012/10/02	R213	02/05/2013			Bond Future	8.3037	89.2618	8.2279	89.9014	(0.912)	0.0000	0.0000	0
2012/10/02	R213	02/05/2013	7.84	Call	Bond Future	2,637.0300	2.6370	2,876.8800	2.8769	9.095	0	0	0
2012/10/02	R213	02/05/2013	7.84	Put	Bond Future	6,661.2300	6.6612	6,261.4700	6.2615	(6.001)	0	0	0
2012/10/02	R213	02/05/2013	7.85	Call	Bond Future	2,668.6600	2.6687	2,910.5000	2.9105	9.062	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
2012/10/02	R213	02/05/2013	7.85	Put	Bond Future	6,603.2900	6.6033	6,205.5200	6.2055	(6.024)	0	0	0
2012/10/02	R213	02/05/2013	7.86	Call	Bond Future	2,700.5200	2.7005	2,944.3500	2.9444	9.029	0	0	0
2012/10/02	R213	02/05/2013	7.86	Put	Bond Future	6,545.7000	6.5457	6,149.9200	6.1499	(6.046)	0	0	0
2012/10/02	R214	01/11/2012			Bond Future	8.4053	80.7223	8.3692	81.0449	(0.429)	0.0000	0.0000	1,714
2012/10/02	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R214	01/11/2012	7.99	Put	Bond Future	3,846.3200	3.8463	3,523.7000	3.5237	(8.388)	0	0	0
2012/10/02	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R214	01/11/2012	8.00	Put	Bond Future	3,750.1300	3.7501	3,427.5100	3.4275	(8.603)	0	0	0
2012/10/02	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/02	R214	01/11/2012	8.01	Put	Bond Future	3,654.1200	3.6541	3,331.5000	3.3315	(8.829)	0	0	0

Total

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