



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 23/10/2012 to 23/10/2012

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
2012/10/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	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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2012/10/23	2025	01/11/2012			Bond Future	111.4019	111.4019	111.4009	111.4009	(0.001)	0.0000	0.0000	1,950
2012/10/23	2025	01/11/2012	99.99	Call	Bond Future	11,411.9200	11.4119	11,410.9500	11.4110	(0.008)	0	0	0
2012/10/23	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	2025	01/11/2012	100.00	Call	Bond Future	11,401.9200	11.4019	11,400.9500	11.4010	(0.009)	0	0	0
2012/10/23	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	2025	01/11/2012	100.01	Call	Bond Future	11,391.9200	11.3919	11,390.9500	11.3910	(0.009)	0	0	0
2012/10/23	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	2038	01/11/2012			Bond Future	107.6825	107.6825	107.6837	107.6837	0.001	0.0000	0.0000	0
2012/10/23	2038	01/11/2012	98.99	Call	Bond Future	8,692.4600	8.6925	8,693.7000	8.6937	0.014	0	0	0
2012/10/23	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	2038	01/11/2012	99.00	Call	Bond Future	8,682.4600	8.6825	8,683.7000	8.6837	0.014	0	0	0
2012/10/23	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	2038	01/11/2012	99.01	Call	Bond Future	8,672.4600	8.6725	8,673.7000	8.6737	0.014	0	0	0
2012/10/23	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	2050	01/11/2012			Bond Future	114.6939	114.6939	114.1183	114.1183	(0.502)	0.0000	0.0000	0
2012/10/23	2050	01/11/2012	103.99	Call	Bond Future	10,703.8500	10.7038	10,128.3000	10.1283	(5.377)	0	0	0
2012/10/23	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	2050	01/11/2012	104.00	Call	Bond Future	10,693.8500	10.6938	10,118.3000	10.1183	(5.382)	0	0	0
2012/10/23	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	2050	01/11/2012	104.01	Call	Bond Future	10,683.8500	10.6838	10,108.3000	10.1083	(5.387)	0	0	0
2012/10/23	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	AL7T	01/11/2012			Index Future	475.0170	475.0170	475.0630	475.0630	0.010	0.0000	0.0000	0
2012/10/23	AL7T	07/02/2013			Index Future	481.8350	481.8350	481.8830	481.8830	0.010	0.0000	0.0000	12
2012/10/23	ALBI	01/11/2012			Index Future	423.1220	423.1220	422.0700	422.0700	(0.249)	0.0000	0.0000	813
2012/10/23	ALBI	07/02/2013			Index Future	429.1950	429.1950	428.1290	428.1290	(0.248)	0.0000	0.0000	198
2012/10/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	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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2012/10/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/23	EL28	01/11/2012			Bond Future	109.9942	109.9942	109.7126	109.7126	(0.256)	0.0000	0.0000	0
2012/10/23	EL28	01/11/2012	105.99	Call	Bond Future	4,004.1700	4.0042	3,722.5800	3.7226	(7.032)	0	0	0
2012/10/23	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	EL28	01/11/2012	106.00	Call	Bond Future	3,994.1700	3.9942	3,712.5800	3.7126	(7.050)	0	0	0
2012/10/23	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	EL28	01/11/2012	106.01	Call	Bond Future	3,984.1700	3.9842	3,702.5800	3.7026	(7.068)	0	0	0
2012/10/23	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	ES33	01/11/2012			Bond Future	8.9374	87.5745	9.0417	86.7053	1.168	0.0000	0.0000	303
2012/10/23	ES33	01/11/2012	9.20	Call	Bond Future	2,161.5700	2.1616	1,292.4300	1.2924	(40.209)	0	0	0

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2012/10/23	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	ES33	07/02/2013			Bond Future	9.0423	88.8016	9.1502	87.9205	1.193	0.0000	0.0000	0
2012/10/23	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	ES33	07/02/2013	8.54	Put	Bond Future	4,294.3200	4.2943	5,175.4700	5.1755	20.519	0	0	0
2012/10/23	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	ES33	07/02/2013	8.55	Put	Bond Future	4,205.6300	4.2056	5,086.7800	5.0868	20.952	0	0	0
2012/10/23	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	ES33	07/02/2013	8.56	Put	Bond Future	4,117.0700	4.1171	4,998.2200	4.9982	21.402	0	0	0
2012/10/23	GOVI	01/11/2012			GOVI	423.4900	423.4900	422.6010	422.6010	(0.210)	0.0000	0.0000	310
2012/10/23	GOVI	01/11/2012	403.96	Call	GOVI	195,300.0000	19.5300	186,410.0000	18.6410	(4.552)	0	0	0
2012/10/23	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	GOVI	07/02/2013			GOVI	429.5680	429.5680	428.6670	428.6670	(0.210)	0.0000	0.0000	36
2012/10/23	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	GOVI	07/02/2013	432.99	Put	GOVI	34,220.0000	3.4220	43,230.0000	4.3230	26.330	0	0	0
2012/10/23	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	GOVI	07/02/2013	433.00	Put	GOVI	34,320.0000	3.4320	43,330.0000	4.3330	26.253	0	0	0
2012/10/23	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	GOVI	07/02/2013	433.01	Put	GOVI	34,420.0000	3.4420	43,430.0000	4.3430	26.177	0	0	0
2012/10/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/23	IGOV	01/11/2012			Index Future	190.4600	190.4600	190.4330	190.4330	(0.014)	0.0000	0.0000	138
2012/10/23	IGOV	07/02/2013			Index Future	193.1940	193.1940	193.1660	193.1660	(0.014)	0.0000	0.0000	468
2012/10/23	ILBI	01/11/2012			Index Future	516.2900	516.2900	515.7190	515.7190	(0.111)	0.0000	0.0000	0
2012/10/23	ILBI	07/02/2013			Index Future	523.5480	523.5480	522.9700	522.9700	(0.110)	0.0000	0.0000	169
2012/10/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/23	JBAF	21/11/2012			Jibar Tradeable Future	5.0500	94.9500	5.0300	94.9700	(0.396)	0.0000	0.0000	0
2012/10/23	JBAF	19/12/2012			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	840
2012/10/23	JBAF	16/01/2013			Jibar Tradeable Future	4.8700	95.1300	4.8800	95.1200	0.205	0.0000	0.0000	0
2012/10/23	JBAF	20/02/2013			Jibar Tradeable Future	4.7900	95.2100	4.8200	95.1800	0.626	0.0000	0.0000	0
2012/10/23	JBAF	20/03/2013			Jibar Tradeable Future	4.7800	95.2200	4.8000	95.2000	0.418	0.0000	0.0000	1,000
2012/10/23	JBAF	17/04/2013			Jibar Tradeable Future	4.7700	95.2300	4.7900	95.2100	0.419	0.0000	0.0000	0
2012/10/23	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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2012/10/23	JBAF	18/09/2013			Jibar Tradeable Future	4.8400	95.1600	4.8700	95.1300	0.620	0.0000	0.0000	1,700
2012/10/23	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9700	95.0300	0.607	0.0000	0.0000	1,500
2012/10/23	JBAF	19/03/2014			Jibar Tradeable Future	5.0700	94.9300	5.1000	94.9000	0.592	0.0000	0.0000	800
2012/10/23	JBAF	18/06/2014			Jibar Tradeable Future	5.2100	94.7900	5.2400	94.7600	0.576	0.0000	0.0000	800
2012/10/23	JBAF	17/09/2014			Jibar Tradeable Future	5.3500	94.6500	5.3900	94.6100	0.748	0.0000	0.0000	0
2012/10/23	R023	01/11/2012			Bond Future	7.0634	106.3889	7.0828	106.2441	0.275	0.0000	0.0000	1,049
2012/10/23	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R023	01/11/2012	7.04	Put	Bond Future	175.0100	0.1750	319.7500	0.3198	82.704	0	0	0
2012/10/23	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R023	01/11/2012	7.05	Put	Bond Future	100.1700	0.1002	244.9100	0.2449	144.494	0	0	0
2012/10/23	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R023	01/11/2012	7.06	Put	Bond Future	25.4000	0.0254	170.1400	0.1701	569.843	0	0	0
2012/10/23	R023	07/02/2013			Bond Future	7.1356	107.8797	7.1557	107.7331	0.282	0.0000	0.0000	0
2012/10/23	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R023	07/02/2013	7.04	Put	Bond Future	699.0300	0.6990	845.6300	0.8456	20.972	0	0	0
2012/10/23	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R023	07/02/2013	7.05	Put	Bond Future	625.6100	0.6256	772.2100	0.7722	23.433	0	0	0
2012/10/23	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R023	07/02/2013	7.06	Put	Bond Future	552.2600	0.5523	698.8600	0.6989	26.545	0	0	0
2012/10/23	R023	02/05/2013			Bond Future	7.1955	105.2719	7.2163	105.1236	0.289	0.0000	0.0000	0
2012/10/23	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R023	02/05/2013	7.04	Put	Bond Future	1,115.8700	1.1159	1,264.1800	1.2642	13.291	0	0	0
2012/10/23	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R023	02/05/2013	7.05	Put	Bond Future	1,043.6500	1.0436	1,191.9600	1.1920	14.211	0	0	0
2012/10/23	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R023	02/05/2013	7.06	Put	Bond Future	971.4900	0.9715	1,119.8000	1.1198	15.266	0	0	0
2012/10/23	R157	01/11/2012			Bond Future	5.3872	123.1359	5.3870	123.1364	(0.004)	0.0000	0.0000	14,529
2012/10/23	R157	01/11/2012	5.78	Call	Bond Future	1,155.9800	1.1560	1,156.0700	1.1561	0.008	0	0	5,630
2012/10/23	R157	01/11/2012	5.78	Put	Bond Future	1.2800	0.0013	0.8100	0.0008	(36.719)	0	0	0
2012/10/23	R157	01/11/2012	6.24	Call	Bond Future	2,489.2200	2.4892	2,489.7800	2.4898	0.022	0	0	0
2012/10/23	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R157	07/02/2013			Bond Future	5.4095	124.8614	5.4092	124.8621	(0.005)	0.0000	0.0000	100
2012/10/23	R157	07/02/2013	6.28	Call	Bond Future	2,341.9300	2.3419	2,341.6800	2.3417	(0.011)	0	0	0
2012/10/23	R157	07/02/2013	6.28	Put	Bond Future	46.7100	0.0467	45.7100	0.0457	(2.141)	0	0	0
2012/10/23	R157	02/05/2013			Bond Future	5.4213	119.5705	5.4210	119.5712	(0.006)	0.0000	0.0000	0
2012/10/23	R157	02/05/2013	5.34	Call	Bond Future	624.6400	0.6246	623.1300	0.6231	(0.242)	0	0	0
2012/10/23	R157	02/05/2013	5.34	Put	Bond Future	822.3400	0.8223	820.0500	0.8200	(0.278)	0	0	0
2012/10/23	R157	02/05/2013	5.35	Call	Bond Future	636.0800	0.6361	634.5800	0.6346	(0.236)	0	0	0
2012/10/23	R157	02/05/2013	5.35	Put	Bond Future	809.4400	0.8094	807.1600	0.8072	(0.282)	0	0	0
2012/10/23	R157	02/05/2013	5.36	Call	Bond Future	647.6500	0.6477	646.1500	0.6461	(0.232)	0	0	0
2012/10/23	R157	02/05/2013	5.36	Put	Bond Future	796.6800	0.7967	794.4000	0.7944	(0.286)	0	0	0
2012/10/23	R186	01/11/2012			Bond Future	7.5743	129.0498	7.6539	128.2532	1.050	0.0000	0.0000	36,851
2012/10/23	R186	01/11/2012	7.82	Call	Bond Future	2,697.3400	2.6973	2,030.9900	2.0310	(24.704)	0	0	1,858
2012/10/23	R186	01/11/2012	7.82	Put	Bond Future	259.7600	0.2598	390.0100	0.3900	50.142	0	0	0
2012/10/23	R186	01/11/2012	8.00	Call	Bond Future	4,249.1300	4.2491	3,491.0200	3.4910	(17.842)	0	0	0

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2012/10/23	R186	01/11/2012	8.00	Put	Bond Future	68.0300	0.0680	106.5200	0.1065	56.578	0	0	0
2012/10/23	R186	01/11/2012	8.50	Call	Bond Future	8,843.8000	8.8438	8,047.4000	8.0474	(9.005)	0	0	0
2012/10/23	R186	01/11/2012	8.50	Put	Bond Future	0.4200	0.0004	0.6200	0.0006	47.619	0	0	0
2012/10/23	R186	01/11/2012	8.82	Call	Bond Future	11,693.5600	11.6936	10,896.9600	10.8970	(6.812)	0	0	0
2012/10/23	R186	01/11/2012	8.82	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	1,858
2012/10/23	R186	07/02/2013			Bond Future	7.6529	125.5684	7.7353	124.7608	1.077	0.0000	0.0000	1,050
2012/10/23	R186	07/02/2013	8.32	Call	Bond Future	7,706.0700	7.7061	7,085.8000	7.0858	(8.049)	0	0	0
2012/10/23	R186	07/02/2013	8.32	Put	Bond Future	1,376.8400	1.3768	1,564.2400	1.5642	13.611	0	0	2,000
2012/10/23	R186	07/02/2013	8.47	Call	Bond Future	8,768.2800	8.7683	8,114.2600	8.1143	(7.459)	0	0	0
2012/10/23	R186	07/02/2013	8.47	Put	Bond Future	1,079.1000	1.0791	1,232.7500	1.2328	14.239	0	0	0
2012/10/23	R186	07/02/2013	7.50	Call	Bond Future	2,958.1300	2.9581	2,593.3300	2.5933	(12.332)	0	0	727
2012/10/23	R186	07/02/2013	7.50	Put	Bond Future	4,475.8800	4.4759	4,918.7500	4.9188	9.895	0	0	0
2012/10/23	R186	07/02/2013	7.75	Call	Bond Future	4,161.6100	4.1616	3,709.8700	3.7099	(10.855)	0	0	1,000
2012/10/23	R186	07/02/2013	7.75	Put	Bond Future	3,210.7900	3.2108	3,566.7200	3.5667	11.085	0	0	0
2012/10/23	R186	07/02/2013	8.00	Call	Bond Future	5,603.2500	5.6033	5,070.5200	5.0705	(9.508)	0	0	0
2012/10/23	R186	07/02/2013	8.00	Put	Bond Future	2,251.6000	2.2516	2,526.5400	2.5265	12.211	0	0	150
2012/10/23	R186	07/02/2013	7.00	Call	Bond Future	1,259.0200	1.2590	1,059.9500	1.0600	(15.812)	0	0	10,300
2012/10/23	R186	07/02/2013	7.00	Put	Bond Future	7,926.0000	7.9260	8,534.6000	8.5346	7.679	0	0	0
2012/10/23	R186	07/02/2013	7.25	Call	Bond Future	1,990.9300	1.9909	1,712.5100	1.7125	(13.984)	0	0	670
2012/10/23	R186	07/02/2013	7.25	Put	Bond Future	6,047.1800	6.0472	6,576.4300	6.5764	8.752	0	0	0
2012/10/23	R186	02/05/2013			Bond Future	7.7226	127.0876	7.8076	126.2702	1.101	0.0000	0.0000	0
2012/10/23	R186	02/05/2013	7.40	Call	Bond Future	3,411.7100	3.4117	3,071.4300	3.0714	(9.974)	0	0	0
2012/10/23	R186	02/05/2013	7.40	Put	Bond Future	6,583.1700	6.5832	7,060.2900	7.0603	7.248	0	0	0
2012/10/23	R186	02/05/2013	7.41	Call	Bond Future	3,451.1900	3.4512	3,108.2600	3.1083	(9.937)	0	0	0
2012/10/23	R186	02/05/2013	7.41	Put	Bond Future	6,522.6400	6.5226	6,997.1100	6.9971	7.274	0	0	0
2012/10/23	R186	02/05/2013	7.39	Call	Bond Future	3,372.5200	3.3725	3,034.8800	3.0349	(10.012)	0	0	0
2012/10/23	R186	02/05/2013	7.39	Put	Bond Future	6,644.1000	6.6441	7,123.8600	7.1239	7.221	0	0	0
2012/10/23	R186	07/11/2013			Bond Future	7.9035	125.0718	7.9948	124.2335	1.155	0.0000	0.0000	0
2012/10/23	R186	07/11/2013	8.15	Call	Bond Future	8,157.6700	8.1577	7,671.1900	7.6712	(5.963)	0	0	0
2012/10/23	R186	07/11/2013	8.15	Put	Bond Future	5,913.0900	5.9131	6,264.9300	6.2649	5.950	0	0	0
2012/10/23	R186	07/11/2013	8.16	Call	Bond Future	8,208.2300	8.2082	7,720.0600	7.7201	(5.947)	0	0	0
2012/10/23	R186	07/11/2013	8.16	Put	Bond Future	5,873.8300	5.8738	6,223.9800	6.2240	5.961	0	0	0
2012/10/23	R186	07/11/2013	8.75	Call	Bond Future	11,408.6800	11.4087	10,828.7600	10.8288	(5.083)	0	0	0
2012/10/23	R186	07/11/2013	8.75	Put	Bond Future	3,939.4200	3.9394	4,197.8200	4.1978	6.559	0	0	14
2012/10/23	R186	07/11/2013	8.14	Call	Bond Future	8,106.7400	8.1067	7,621.9600	7.6220	(5.980)	0	0	0
2012/10/23	R186	07/11/2013	8.14	Put	Bond Future	5,952.0800	5.9521	6,305.6200	6.3056	5.940	0	0	0
2012/10/23	R189	01/11/2012			Bond Future	213.3407	213.3407	213.3354	213.3354	(0.002)	0.0000	0.0000	0
2012/10/23	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R189	01/11/2012	218.99	Put	Bond Future	5,649.2800	5.6493	5,654.6000	5.6546	0.094	0	0	0
2012/10/23	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R189	01/11/2012	219.00	Put	Bond Future	5,659.2800	5.6593	5,664.6000	5.6646	0.094	0	0	0
2012/10/23	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R189	01/11/2012	219.01	Put	Bond Future	5,669.2800	5.6693	5,674.6000	5.6746	0.094	0	0	0
2012/10/23	R197	01/11/2012			Bond Future	278.7759	278.7759	278.6515	278.6515	(0.045)	0.0000	0.0000	1,988
2012/10/23	R197	01/11/2012	266.99	Call	Bond Future	11,785.9300	11.7859	11,661.5000	11.6615	(1.056)	0	0	0
2012/10/23	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/10/23	R197	01/11/2012	267.00	Call	Bond Future	11,775.9300	11.7759	11,651.5000	11.6515	(1.057)	0	0	0
2012/10/23	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R197	01/11/2012	267.01	Call	Bond Future	11,765.9300	11.7659	11,641.5000	11.6415	(1.058)	0	0	0
2012/10/23	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R201	01/11/2012			Bond Future	4.9394	110.8808	4.9449	110.8692	0.112	0.0000	0.0000	1,560
2012/10/23	R201	01/11/2012	5.11	Call	Bond Future	372.3100	0.3723	359.1400	0.3591	(3.537)	0	0	0
2012/10/23	R201	01/11/2012	5.11	Put	Bond Future	16.4000	0.0164	14.8100	0.0148	(9.695)	0	0	0
2012/10/23	R201	07/02/2013			Bond Future	4.8906	108.0264	4.8969	108.0148	0.129	0.0000	0.0000	0
2012/10/23	R201	07/02/2013	4.98	Call	Bond Future	422.6500	0.4227	414.4500	0.4145	(1.940)	0	0	0
2012/10/23	R201	07/02/2013	4.98	Put	Bond Future	259.0500	0.2591	262.4400	0.2624	1.309	0	0	0
2012/10/23	R201	02/05/2013			Bond Future	4.8310	109.3334	4.8383	109.3217	0.151	0.0000	0.0000	0
2012/10/23	R201	02/05/2013	4.04	Call	Bond Future	34.1600	0.0342	32.8500	0.0329	(3.835)	0	0	0
2012/10/23	R201	02/05/2013	4.04	Put	Bond Future	1,316.3100	1.3163	1,326.7000	1.3267	0.789	0	0	0
2012/10/23	R201	02/05/2013	4.05	Call	Bond Future	35.6200	0.0356	34.2700	0.0343	(3.790)	0	0	0
2012/10/23	R201	02/05/2013	4.05	Put	Bond Future	1,301.4400	1.3014	1,311.7900	1.3118	0.795	0	0	0
2012/10/23	R201	02/05/2013	4.06	Call	Bond Future	37.1400	0.0371	35.7500	0.0358	(3.743)	0	0	0
2012/10/23	R201	02/05/2013	4.06	Put	Bond Future	1,286.6200	1.2866	1,296.9300	1.2969	0.801	0	0	0
2012/10/23	R202	01/11/2012			Bond Future	205.9671	205.9671	205.9697	205.9697	0.001	0.0000	0.0000	50,601
2012/10/23	R202	01/11/2012	191.99	Call	Bond Future	13,977.1200	13.9771	13,979.6900	13.9797	0.018	0	0	0
2012/10/23	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R202	01/11/2012	192.00	Call	Bond Future	13,967.1200	13.9671	13,969.6900	13.9697	0.018	0	0	0
2012/10/23	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R202	01/11/2012	192.01	Call	Bond Future	13,957.1200	13.9571	13,959.6900	13.9597	0.018	0	0	0
2012/10/23	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R203	01/11/2012			Bond Future	5.8097	111.3711	5.7892	111.4623	(0.354)	0.0000	0.0000	4,688
2012/10/23	R203	01/11/2012	6.87	Call	Bond Future	4,582.6700	4.5827	4,673.8700	4.6739	1.990	0	0	0
2012/10/23	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R203	07/02/2013			Bond Future	5.8525	112.9317	5.8304	113.0244	(0.377)	0.0000	0.0000	11,950
2012/10/23	R203	07/02/2013	5.54	Call	Bond Future	551.6700	0.5517	577.1500	0.5772	4.619	0	0	10,000
2012/10/23	R203	07/02/2013	5.54	Put	Bond Future	1,873.2500	1.8732	1,806.1000	1.8061	(3.585)	0	0	0
2012/10/23	R203	07/02/2013	6.11	Call	Bond Future	1,729.0400	1.7290	1,785.5500	1.7856	3.268	0	0	12,600
2012/10/23	R203	07/02/2013	6.11	Put	Bond Future	654.1100	0.6541	617.9900	0.6180	(5.522)	0	0	3,254
2012/10/23	R203	07/02/2013	6.65	Call	Bond Future	3,466.1400	3.4661	3,545.0300	3.5450	2.276	0	0	0
2012/10/23	R203	07/02/2013	6.65	Put	Bond Future	178.9800	0.1790	165.2400	0.1652	(7.677)	0	0	30,250
2012/10/23	R203	07/02/2013	6.94	Call	Bond Future	4,532.4000	4.5324	4,617.9100	4.6179	1.887	0	0	0
2012/10/23	R203	07/02/2013	6.94	Put	Bond Future	79.9700	0.0800	72.8500	0.0729	(8.903)	0	0	0
2012/10/23	R203	02/05/2013			Bond Future	5.8866	110.1416	5.8632	110.2354	(0.398)	0.0000	0.0000	0
2012/10/23	R203	02/05/2013	5.90	Call	Bond Future	1,441.4800	1.4415	1,486.3500	1.4863	3.113	0	0	0
2012/10/23	R203	02/05/2013	5.90	Put	Bond Future	1,387.9900	1.3880	1,339.0700	1.3391	(3.525)	0	0	0
2012/10/23	R203	02/05/2013	5.91	Call	Bond Future	1,462.1700	1.4622	1,507.4600	1.5075	3.097	0	0	0
2012/10/23	R203	02/05/2013	5.91	Put	Bond Future	1,368.7200	1.3687	1,320.2200	1.3202	(3.543)	0	0	0
2012/10/23	R203	02/05/2013	5.89	Call	Bond Future	1,420.9600	1.4210	1,465.4100	1.4654	3.128	0	0	0
2012/10/23	R203	02/05/2013	5.89	Put	Bond Future	1,407.4500	1.4075	1,358.1100	1.3581	(3.506)	0	0	0
2012/10/23	R204	01/11/2012			Bond Future	6.1005	112.5906	6.0950	112.6199	(0.090)	0.0000	0.0000	5,818

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2012/10/23	R204	01/11/2012	7.22	Call	Bond Future	5,781.7100	5.7817	5,811.0200	5.8110	0.507	0	0	0
2012/10/23	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R204	07/02/2013			Bond Future	6.1491	110.1380	6.1433	110.1678	(0.095)	0.0000	0.0000	3,000
2012/10/23	R204	07/02/2013	7.29	Call	Bond Future	5,765.8200	5.7658	5,791.4700	5.7915	0.445	0	0	0
2012/10/23	R204	07/02/2013	7.29	Put	Bond Future	112.8800	0.1129	108.6800	0.1087	(3.721)	0	0	0
2012/10/23	R204	02/05/2013			Bond Future	6.1932	111.4706	6.1871	111.5008	(0.099)	0.0000	0.0000	0
2012/10/23	R204	02/05/2013	6.29	Call	Bond Future	2,240.9200	2.2409	2,252.3300	2.2523	0.509	0	0	0
2012/10/23	R204	02/05/2013	6.29	Put	Bond Future	1,765.1000	1.7651	1,746.2400	1.7462	(1.068)	0	0	0
2012/10/23	R204	02/05/2013	6.30	Call	Bond Future	2,268.2200	2.2682	2,279.7500	2.2797	0.508	0	0	0
2012/10/23	R204	02/05/2013	6.30	Put	Bond Future	1,743.3900	1.7434	1,724.6500	1.7247	(1.075)	0	0	0
2012/10/23	R204	02/05/2013	6.31	Call	Bond Future	2,295.6900	2.2957	2,307.3500	2.3074	0.508	0	0	0
2012/10/23	R204	02/05/2013	6.31	Put	Bond Future	1,721.8800	1.7219	1,703.2700	1.7033	(1.081)	0	0	0
2012/10/23	R206	01/11/2012			Bond Future	5.0118	105.1530	5.0124	105.1522	0.014	0.0000	0.0000	1,120
2012/10/23	R206	01/11/2012	5.05	Call	Bond Future	94.0000	0.0940	90.0800	0.0901	(4.170)	0	0	0
2012/10/23	R206	01/11/2012	5.05	Put	Bond Future	49.3800	0.0494	46.2600	0.0463	(6.318)	0	0	0
2012/10/23	R206	07/02/2013			Bond Future	4.9337	102.8614	4.9344	102.8608	0.015	0.0000	0.0000	0
2012/10/23	R206	07/02/2013	4.76	Call	Bond Future	153.2500	0.1532	152.0000	0.1520	(0.816)	0	0	0
2012/10/23	R206	07/02/2013	4.76	Put	Bond Future	311.1700	0.3112	310.5800	0.3106	(0.190)	0	0	0
2012/10/23	R206	02/05/2013			Bond Future	4.8245	104.1059	4.8254	104.1053	0.019	0.0000	0.0000	0
2012/10/23	R206	02/05/2013	3.39	Call	Bond Future	34.2500	0.0342	33.8500	0.0338	(1.168)	0	0	0
2012/10/23	R206	02/05/2013	3.39	Put	Bond Future	1,023.4900	1.0235	1,023.7200	1.0237	0.022	0	0	0
2012/10/23	R206	02/05/2013	3.40	Call	Bond Future	34.9200	0.0349	34.5200	0.0345	(1.145)	0	0	0
2012/10/23	R206	02/05/2013	3.40	Put	Bond Future	1,017.2100	1.0172	1,017.4400	1.0174	0.023	0	0	0
2012/10/23	R206	02/05/2013	3.41	Call	Bond Future	35.6000	0.0356	35.1900	0.0352	(1.152)	0	0	0
2012/10/23	R206	02/05/2013	3.41	Put	Bond Future	1,010.9400	1.0109	1,011.1600	1.0112	0.022	0	0	0
2012/10/23	R207	01/11/2012			Bond Future	6.4315	106.8860	6.4259	106.9186	(0.087)	0.0000	0.0000	14,990
2012/10/23	R207	01/11/2012	7.58	Call	Bond Future	6,459.6800	6.4597	6,492.2600	6.4923	0.504	0	0	0
2012/10/23	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R207	07/02/2013			Bond Future	6.4889	104.7443	6.4830	104.7774	(0.090)	0.0000	0.0000	0
2012/10/23	R207	07/02/2013	7.66	Call	Bond Future	6,506.5500	6.5065	6,534.6200	6.5346	0.431	0	0	0
2012/10/23	R207	07/02/2013	7.66	Put	Bond Future	142.6700	0.1427	137.5800	0.1376	(3.568)	0	0	0
2012/10/23	R207	02/05/2013			Bond Future	6.5429	106.0116	6.5368	106.0452	(0.094)	0.0000	0.0000	0
2012/10/23	R207	02/05/2013	6.44	Call	Bond Future	2,051.0200	2.0510	2,060.9100	2.0609	0.482	0	0	0
2012/10/23	R207	02/05/2013	6.44	Put	Bond Future	2,616.1800	2.6162	2,592.4500	2.5925	(0.907)	0	0	0
2012/10/23	R207	02/05/2013	6.45	Call	Bond Future	2,076.8600	2.0769	2,086.8700	2.0869	0.482	0	0	0
2012/10/23	R207	02/05/2013	6.45	Put	Bond Future	2,586.9300	2.5869	2,563.3200	2.5633	(0.913)	0	0	0
2012/10/23	R207	02/05/2013	6.46	Call	Bond Future	2,102.8900	2.1029	2,113.0200	2.1130	0.482	0	0	0
2012/10/23	R207	02/05/2013	6.46	Put	Bond Future	2,557.9100	2.5579	2,534.4200	2.5344	(0.918)	0	0	0
2012/10/23	R208	01/11/2012			Bond Future	6.6119	101.5565	6.6113	101.5602	(0.009)	0.0000	0.0000	11,907
2012/10/23	R208	01/11/2012	6.81	Call	Bond Future	1,424.0000	1.4240	1,406.0800	1.4061	(1.258)	0	0	0
2012/10/23	R208	01/11/2012	6.81	Put	Bond Future	165.5300	0.1655	143.8900	0.1439	(13.073)	0	0	0
2012/10/23	R208	01/11/2012	7.50	Call	Bond Future	5,492.1400	5.4921	5,495.8200	5.4958	0.067	0	0	0
2012/10/23	R208	01/11/2012	7.50	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	12,250
2012/10/23	R208	01/11/2012	7.70	Call	Bond Future	6,677.0900	6.6771	6,680.8100	6.6808	0.056	0	0	0
2012/10/23	R208	01/11/2012	7.70	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/23	R208	07/02/2013			Bond Future	6.6714	102.9796	6.6708	102.9835	(0.009)	0.0000	0.0000	3,000
2012/10/23	R208	07/02/2013	6.00	Call	Bond Future	493.9300	0.4939	488.6900	0.4887	(1.061)	0	0	12,250
2012/10/23	R208	07/02/2013	6.00	Put	Bond Future	4,777.8500	4.7779	4,768.6900	4.7687	(0.192)	0	0	0
2012/10/23	R208	07/02/2013	7.78	Call	Bond Future	6,839.4000	6.8394	6,838.9500	6.8389	(0.007)	0	0	0
2012/10/23	R208	07/02/2013	7.78	Put	Bond Future	230.4500	0.2305	226.0800	0.2261	(1.896)	0	0	0
2012/10/23	R208	07/02/2013	8.83	Call	Bond Future	12,386.2600	12.3863	12,389.7700	12.3898	0.028	0	0	0
2012/10/23	R208	07/02/2013	8.83	Put	Bond Future	9.5000	0.0095	9.0900	0.0091	(4.316)	0	0	0
2012/10/23	R208	02/05/2013			Bond Future	6.7237	100.8326	6.7230	100.8366	(0.010)	0.0000	0.0000	0
2012/10/23	R208	02/05/2013	6.64	Call	Bond Future	2,385.4200	2.3854	2,380.4800	2.3805	(0.207)	0	0	0
2012/10/23	R208	02/05/2013	6.64	Put	Bond Future	2,894.0700	2.8941	2,885.1900	2.8852	(0.307)	0	0	0
2012/10/23	R208	02/05/2013	6.65	Call	Bond Future	2,414.5100	2.4145	2,409.5800	2.4096	(0.204)	0	0	0
2012/10/23	R208	02/05/2013	6.65	Put	Bond Future	2,862.2100	2.8622	2,853.3400	2.8533	(0.310)	0	0	0
2012/10/23	R208	02/05/2013	6.66	Call	Bond Future	2,443.8000	2.4438	2,438.8800	2.4389	(0.201)	0	0	0
2012/10/23	R208	02/05/2013	6.66	Put	Bond Future	2,830.6100	2.8306	2,821.7500	2.8218	(0.313)	0	0	0
2012/10/23	R209	01/11/2012			Bond Future	8.3392	79.2762	8.4437	78.3960	1.254	0.0000	0.0000	11,549
2012/10/23	R209	01/11/2012	8.99	Call	Bond Future	5,247.8500	5.2478	4,378.2400	4.3782	(16.571)	0	0	0
2012/10/23	R209	01/11/2012	8.99	Put	Bond Future	11.4600	0.0115	22.0700	0.0221	92.583	0	0	0
2012/10/23	R209	07/02/2013			Bond Future	8.4167	80.3871	8.5243	79.4946	1.279	0.0000	0.0000	0
2012/10/23	R209	07/02/2013	8.63	Call	Bond Future	3,799.5300	3.7995	3,259.5700	3.2596	(14.211)	0	0	0
2012/10/23	R209	07/02/2013	8.63	Put	Bond Future	2,046.8400	2.0468	2,399.3800	2.3994	17.224	0	0	11,000
2012/10/23	R209	07/02/2013	8.83	Call	Bond Future	4,824.8000	4.8248	4,210.7500	4.2107	(12.727)	0	0	0
2012/10/23	R209	07/02/2013	8.83	Put	Bond Future	1,484.3900	1.4844	1,762.8400	1.7628	18.759	0	0	14,000
2012/10/23	R209	07/02/2013	9.06	Call	Bond Future	6,107.1400	6.1071	5,420.4600	5.4205	(11.244)	0	0	0
2012/10/23	R209	07/02/2013	9.06	Put	Bond Future	1,004.3700	1.0044	1,210.1900	1.2102	20.492	0	0	0
2012/10/23	R209	02/05/2013			Bond Future	8.4839	78.2181	8.5944	77.3148	1.302	0.0000	0.0000	0
2012/10/23	R209	02/05/2013	8.01	Call	Bond Future	2,771.9400	2.7719	2,426.2700	2.4263	(12.470)	0	0	0
2012/10/23	R209	02/05/2013	8.01	Put	Bond Future	6,841.0600	6.8411	7,398.6400	7.3986	8.150	0	0	0
2012/10/23	R209	02/05/2013	7.99	Call	Bond Future	2,709.9200	2.7099	2,369.6700	2.3697	(12.556)	0	0	0
2012/10/23	R209	02/05/2013	7.99	Put	Bond Future	6,957.9500	6.9579	7,520.9500	7.5210	8.091	0	0	0
2012/10/23	R209	02/05/2013	8.00	Call	Bond Future	2,740.7200	2.7407	2,397.7600	2.3978	(12.514)	0	0	0
2012/10/23	R209	02/05/2013	8.00	Put	Bond Future	6,899.2200	6.8992	7,459.5100	7.4595	8.121	0	0	0
2012/10/23	R210	01/11/2012			Bond Future	158.9193	158.9193	158.4083	158.4083	(0.322)	0.0000	0.0000	2,224
2012/10/23	R210	01/11/2012	144.99	Call	Bond Future	13,929.3300	13.9293	13,418.3400	13.4183	(3.668)	0	0	0
2012/10/23	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R210	01/11/2012	145.00	Call	Bond Future	13,919.3300	13.9193	13,408.3400	13.4083	(3.671)	0	0	0
2012/10/23	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R210	01/11/2012	145.01	Call	Bond Future	13,909.3300	13.9093	13,398.3400	13.3983	(3.674)	0	0	0
2012/10/23	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R211	01/11/2012			Bond Future	123.5227	123.5227	123.5186	123.5186	(0.003)	0.0000	0.0000	703
2012/10/23	R211	01/11/2012	121.99	Call	Bond Future	1,532.6900	1.5327	1,528.5600	1.5286	(0.269)	0	0	0
2012/10/23	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R211	01/11/2012	122.00	Call	Bond Future	1,522.6900	1.5227	1,518.5600	1.5186	(0.271)	0	0	0
2012/10/23	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R211	01/11/2012	122.01	Call	Bond Future	1,512.6900	1.5127	1,508.5600	1.5086	(0.273)	0	0	0
2012/10/23	R211	01/11/2012	122.01	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
2012/10/23	R212	01/11/2012			Bond Future	128.4931	128.4931	128.4919	128.4919	(0.001)	0.0000	0.0000	5,108
2012/10/23	R212	01/11/2012	121.99	Call	Bond Future	6,503.1300	6.5031	6,501.8700	6.5019	(0.019)	0	0	0
2012/10/23	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R212	01/11/2012	122.00	Call	Bond Future	6,493.1300	6.4931	6,491.8700	6.4919	(0.019)	0	0	0
2012/10/23	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R212	01/11/2012	122.01	Call	Bond Future	6,483.1300	6.4831	6,481.8700	6.4819	(0.019)	0	0	0
2012/10/23	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R213	01/11/2012			Bond Future	8.1548	90.3944	8.2393	89.6664	1.036	0.0000	0.0000	6,762
2012/10/23	R213	01/11/2012	7.75	Call	Bond Future	65.4800	0.0655	22.2900	0.0223	(65.959)	0	0	140
2012/10/23	R213	01/11/2012	7.75	Put	Bond Future	3,677.9200	3.6779	4,362.7700	4.3628	18.621	0	0	0
2012/10/23	R213	01/11/2012	8.81	Call	Bond Future	5,435.0400	5.4350	4,712.9600	4.7130	(13.286)	0	0	0
2012/10/23	R213	01/11/2012	8.81	Put	Bond Future	9.7300	0.0097	15.6900	0.0157	61.254	0	0	0
2012/10/23	R213	07/02/2013			Bond Future	8.2377	91.6611	8.3249	90.9230	1.058	0.0000	0.0000	0
2012/10/23	R213	07/02/2013	8.90	Call	Bond Future	6,558.5600	6.5586	5,991.6400	5.9916	(8.644)	0	0	0
2012/10/23	R213	07/02/2013	8.90	Put	Bond Future	1,169.5800	1.1696	1,340.7500	1.3407	14.635	0	0	0
2012/10/23	R213	02/05/2013			Bond Future	8.3068	89.2358	8.3963	88.4887	1.078	0.0000	0.0000	0
2012/10/23	R213	02/05/2013	7.84	Call	Bond Future	2,768.9700	2.7690	2,481.3900	2.4814	(10.386)	0	0	0
2012/10/23	R213	02/05/2013	7.84	Put	Bond Future	6,819.2100	6.8192	7,278.6900	7.2787	6.738	0	0	0
2012/10/23	R213	02/05/2013	7.85	Call	Bond Future	2,800.7800	2.8008	2,510.9400	2.5109	(10.349)	0	0	0
2012/10/23	R213	02/05/2013	7.85	Put	Bond Future	6,761.4500	6.7614	7,218.6700	7.2187	6.762	0	0	0
2012/10/23	R213	02/05/2013	7.86	Call	Bond Future	2,832.8200	2.8328	2,540.7000	2.5407	(10.312)	0	0	0
2012/10/23	R213	02/05/2013	7.86	Put	Bond Future	6,704.0400	6.7040	7,158.9800	7.1590	6.786	0	0	0
2012/10/23	R214	01/11/2012			Bond Future	8.3691	81.0458	8.4737	80.1170	1.250	0.0000	0.0000	1,714
2012/10/23	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R214	01/11/2012	7.99	Put	Bond Future	3,522.8900	3.5229	4,451.6000	4.4516	26.362	0	0	0
2012/10/23	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R214	01/11/2012	8.00	Put	Bond Future	3,426.7000	3.4267	4,355.4100	4.3554	27.102	0	0	0
2012/10/23	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/23	R214	01/11/2012	8.01	Put	Bond Future	3,330.6900	3.3307	4,259.4000	4.2594	27.883	0	0	0

Total

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