



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 24/10/2012 to 24/10/2012

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
2012/10/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	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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2012/10/24	2025	01/11/2012			Bond Future	111.4009	111.4009	111.3977	111.3977	(0.003)	0.0000	0.0000	1,950
2012/10/24	2025	01/11/2012	99.99	Call	Bond Future	11,410.9500	11.4110	11,407.6800	11.4077	(0.029)	0	0	0
2012/10/24	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	2025	01/11/2012	100.00	Call	Bond Future	11,400.9500	11.4010	11,397.6800	11.3977	(0.029)	0	0	0
2012/10/24	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	2025	01/11/2012	100.01	Call	Bond Future	11,390.9500	11.3910	11,387.6800	11.3877	(0.029)	0	0	0
2012/10/24	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	2038	01/11/2012			Bond Future	107.6837	107.6837	107.0660	107.0660	(0.574)	0.0000	0.0000	0
2012/10/24	2038	01/11/2012	98.99	Call	Bond Future	8,693.7000	8.6937	8,076.0100	8.0760	(7.105)	0	0	0
2012/10/24	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	2038	01/11/2012	99.00	Call	Bond Future	8,683.7000	8.6837	8,066.0100	8.0660	(7.113)	0	0	0
2012/10/24	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	2038	01/11/2012	99.01	Call	Bond Future	8,673.7000	8.6737	8,056.0100	8.0560	(7.121)	0	0	0
2012/10/24	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	2050	01/11/2012			Bond Future	114.1183	114.1183	113.5502	113.5502	(0.498)	0.0000	0.0000	0
2012/10/24	2050	01/11/2012	103.99	Call	Bond Future	10,128.3000	10.1283	9,560.2000	9.5602	(5.609)	0	0	0
2012/10/24	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	2050	01/11/2012	104.00	Call	Bond Future	10,118.3000	10.1183	9,550.2000	9.5502	(5.615)	0	0	0
2012/10/24	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	2050	01/11/2012	104.01	Call	Bond Future	10,108.3000	10.1083	9,540.2000	9.5402	(5.620)	0	0	0
2012/10/24	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	AL7T	01/11/2012			Index Future	475.0630	475.0630	474.5230	474.5230	(0.114)	0.0000	0.0000	0
2012/10/24	AL7T	07/02/2013			Index Future	481.8830	481.8830	481.3350	481.3350	(0.114)	0.0000	0.0000	12
2012/10/24	ALBI	01/11/2012			Index Future	422.0700	422.0700	420.9670	420.9670	(0.261)	0.0000	0.0000	813
2012/10/24	ALBI	07/02/2013			Index Future	428.1290	428.1290	427.0100	427.0100	(0.261)	0.0000	0.0000	198
2012/10/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	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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2012/10/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/24	EL28	01/11/2012			Bond Future	109.7126	109.7126	109.4351	109.4351	(0.253)	0.0000	0.0000	0
2012/10/24	EL28	01/11/2012	105.99	Call	Bond Future	3,722.5800	3.7226	3,445.0600	3.4451	(7.455)	0	0	0
2012/10/24	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	EL28	01/11/2012	106.00	Call	Bond Future	3,712.5800	3.7126	3,435.0600	3.4351	(7.475)	0	0	0
2012/10/24	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	EL28	01/11/2012	106.01	Call	Bond Future	3,702.5800	3.7026	3,425.0600	3.4251	(7.495)	0	0	0
2012/10/24	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	ES33	01/11/2012			Bond Future	9.0417	86.7053	9.0987	86.2367	0.630	0.0000	0.0000	0
2012/10/24	ES33	01/11/2012	9.20	Call	Bond Future	1,292.4300	1.2924	823.7700	0.8238	(36.262)	0	0	0

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2012/10/24	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	ES33	07/02/2013			Bond Future	9.1502	87.9205	9.2090	87.4456	0.643	0.0000	0.0000	303
2012/10/24	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	ES33	07/02/2013	8.54	Put	Bond Future	5,175.4700	5.1755	5,650.3400	5.6503	9.175	0	0	0
2012/10/24	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	ES33	07/02/2013	8.55	Put	Bond Future	5,086.7800	5.0868	5,561.6500	5.5616	9.335	0	0	0
2012/10/24	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	ES33	07/02/2013	8.56	Put	Bond Future	4,998.2200	4.9982	5,473.0900	5.4731	9.501	0	0	0
2012/10/24	GOVI	01/11/2012			GOVI	422.6010	422.6010	421.5560	421.5560	(0.247)	0.0000	0.0000	310
2012/10/24	GOVI	01/11/2012	403.96	Call	GOVI	186,410.0000	18.6410	175,960.0000	17.5960	(5.606)	0	0	0
2012/10/24	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	GOVI	07/02/2013			GOVI	428.6670	428.6670	427.6070	427.6070	(0.247)	0.0000	0.0000	36
2012/10/24	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	GOVI	07/02/2013	432.99	Put	GOVI	43,230.0000	4.3230	53,830.0000	5.3830	24.520	0	0	0
2012/10/24	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	GOVI	07/02/2013	433.00	Put	GOVI	43,330.0000	4.3330	53,930.0000	5.3930	24.463	0	0	0
2012/10/24	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	GOVI	07/02/2013	433.01	Put	GOVI	43,430.0000	4.3430	54,030.0000	5.4030	24.407	0	0	0
2012/10/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/24	IGOV	01/11/2012			Index Future	190.4330	190.4330	190.3500	190.3500	(0.044)	0.0000	0.0000	138
2012/10/24	IGOV	07/02/2013			Index Future	193.1660	193.1660	193.0820	193.0820	(0.043)	0.0000	0.0000	468
2012/10/24	ILBI	01/11/2012			Index Future	515.7190	515.7190	515.3590	515.3590	(0.070)	0.0000	0.0000	0
2012/10/24	ILBI	07/02/2013			Index Future	522.9700	522.9700	522.6080	522.6080	(0.069)	0.0000	0.0000	169
2012/10/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/24	JBAF	21/11/2012			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2012/10/24	JBAF	19/12/2012			Jibar Tradeable Future	4.9200	95.0800	5.0000	95.0000	1.626	0.0000	0.0000	840
2012/10/24	JBAF	16/01/2013			Jibar Tradeable Future	4.8800	95.1200	4.9700	95.0300	1.844	0.0000	0.0000	0
2012/10/24	JBAF	20/02/2013			Jibar Tradeable Future	4.8200	95.1800	4.9400	95.0600	2.490	0.0000	0.0000	0
2012/10/24	JBAF	20/03/2013			Jibar Tradeable Future	4.8000	95.2000	4.9300	95.0700	2.708	0.0000	0.0000	1,000
2012/10/24	JBAF	17/04/2013			Jibar Tradeable Future	4.7900	95.2100	4.9300	95.0700	2.923	0.0000	0.0000	0
2012/10/24	JBAF	19/06/2013			Jibar Tradeable Future	4.7900	95.2100	4.9400	95.0600	3.132	0.0000	0.0000	500

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2012/10/24	JBAF	18/09/2013			Jibar Tradeable Future	4.8700	95.1300	5.0000	95.0000	2.669	0.0000	0.0000	2,200
2012/10/24	JBAF	18/12/2013			Jibar Tradeable Future	4.9700	95.0300	5.1100	94.8900	2.817	0.0000	0.0000	1,500
2012/10/24	JBAF	19/03/2014			Jibar Tradeable Future	5.1000	94.9000	5.2500	94.7500	2.941	0.0000	0.0000	800
2012/10/24	JBAF	18/06/2014			Jibar Tradeable Future	5.2400	94.7600	5.4000	94.6000	3.053	0.0000	0.0000	800
2012/10/24	JBAF	17/09/2014			Jibar Tradeable Future	5.3900	94.6100	5.5500	94.4500	2.968	0.0000	0.0000	0
2012/10/24	R023	01/11/2012			Bond Future	7.0828	106.2441	7.1158	105.9985	0.466	0.0000	0.0000	1,059
2012/10/24	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R023	01/11/2012	7.04	Put	Bond Future	319.7500	0.3198	565.3500	0.5653	76.810	0	0	0
2012/10/24	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R023	01/11/2012	7.05	Put	Bond Future	244.9100	0.2449	490.5100	0.4905	100.282	0	0	0
2012/10/24	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R023	01/11/2012	7.06	Put	Bond Future	170.1400	0.1701	415.7400	0.4157	144.352	0	0	0
2012/10/24	R023	07/02/2013			Bond Future	7.1557	107.7331	7.1900	107.4844	0.479	0.0000	0.0000	0
2012/10/24	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R023	07/02/2013	7.04	Put	Bond Future	845.6300	0.8456	1,094.2800	1.0943	29.404	0	0	0
2012/10/24	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R023	07/02/2013	7.05	Put	Bond Future	772.2100	0.7722	1,020.8600	1.0209	32.200	0	0	0
2012/10/24	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R023	07/02/2013	7.06	Put	Bond Future	698.8600	0.6989	947.5100	0.9475	35.579	0	0	0
2012/10/24	R023	02/05/2013			Bond Future	7.2163	105.1236	7.2517	104.8720	0.491	0.0000	0.0000	0
2012/10/24	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R023	02/05/2013	7.04	Put	Bond Future	1,264.1800	1.2642	1,515.7600	1.5158	19.901	0	0	0
2012/10/24	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R023	02/05/2013	7.05	Put	Bond Future	1,191.9600	1.1920	1,443.5400	1.4435	21.106	0	0	0
2012/10/24	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R023	02/05/2013	7.06	Put	Bond Future	1,119.8000	1.1198	1,371.3800	1.3714	22.467	0	0	0
2012/10/24	R157	01/11/2012			Bond Future	5.3870	123.1364	5.4521	122.9443	1.207	0.0000	0.0000	14,429
2012/10/24	R157	01/11/2012	5.78	Call	Bond Future	1,156.0700	1.1561	965.0300	0.9650	(16.525)	0	0	5,630
2012/10/24	R157	01/11/2012	5.78	Put	Bond Future	0.8100	0.0008	1.9000	0.0019	134.568	0	0	0
2012/10/24	R157	01/11/2012	6.24	Call	Bond Future	2,489.7800	2.4898	2,297.6500	2.2976	(7.717)	0	0	0
2012/10/24	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R157	07/02/2013			Bond Future	5.4092	124.8621	5.4821	124.6678	1.347	0.0000	0.0000	300
2012/10/24	R157	07/02/2013	6.28	Call	Bond Future	2,341.6800	2.3417	2,161.9400	2.1619	(7.676)	0	0	0
2012/10/24	R157	07/02/2013	6.28	Put	Bond Future	45.7100	0.0457	60.3000	0.0603	31.919	0	0	0
2012/10/24	R157	02/05/2013			Bond Future	5.4210	119.5712	5.5020	119.3747	1.494	0.0000	0.0000	0
2012/10/24	R157	02/05/2013	5.34	Call	Bond Future	623.1300	0.6231	538.6200	0.5386	(13.562)	0	0	0
2012/10/24	R157	02/05/2013	5.34	Put	Bond Future	820.0500	0.8200	932.0800	0.9321	13.661	0	0	0
2012/10/24	R157	02/05/2013	5.35	Call	Bond Future	634.5800	0.6346	549.0100	0.5490	(13.485)	0	0	0
2012/10/24	R157	02/05/2013	5.35	Put	Bond Future	807.1600	0.8072	918.1300	0.9181	13.748	0	0	0
2012/10/24	R157	02/05/2013	5.36	Call	Bond Future	646.1500	0.6461	559.5300	0.5595	(13.406)	0	0	0
2012/10/24	R157	02/05/2013	5.36	Put	Bond Future	794.4000	0.7944	904.3200	0.9043	13.837	0	0	0
2012/10/24	R186	01/11/2012			Bond Future	7.6539	128.2532	7.7016	127.7786	0.624	0.0000	0.0000	36,067
2012/10/24	R186	01/11/2012	7.82	Call	Bond Future	2,030.9900	2.0310	1,636.8800	1.6369	(19.405)	0	0	1,858
2012/10/24	R186	01/11/2012	7.82	Put	Bond Future	390.0100	0.3900	470.4900	0.4705	20.635	0	0	0
2012/10/24	R186	01/11/2012	8.00	Call	Bond Future	3,491.0200	3.4910	3,034.3000	3.0343	(13.083)	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
2012/10/24	R186	01/11/2012	8.00	Put	Bond Future	106.5200	0.1065	124.3900	0.1244	16.776	0	0	0
2012/10/24	R186	01/11/2012	8.50	Call	Bond Future	8,047.4000	8.0474	7,572.6600	7.5727	(5.899)	0	0	0
2012/10/24	R186	01/11/2012	8.50	Put	Bond Future	0.6200	0.0006	0.4700	0.0005	(24.194)	0	0	0
2012/10/24	R186	01/11/2012	8.82	Call	Bond Future	10,896.9600	10.8970	10,422.3600	10.4224	(4.355)	0	0	0
2012/10/24	R186	01/11/2012	8.82	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,858
2012/10/24	R186	07/02/2013			Bond Future	7.7353	124.7608	7.7847	124.2801	0.639	0.0000	0.0000	1,834
2012/10/24	R186	07/02/2013	8.32	Call	Bond Future	7,085.8000	7.0858	6,637.6700	6.6377	(6.324)	0	0	0
2012/10/24	R186	07/02/2013	8.32	Put	Bond Future	1,564.2400	1.5642	1,596.7900	1.5968	2.081	0	0	2,000
2012/10/24	R186	07/02/2013	8.47	Call	Bond Future	8,114.2600	8.1143	7,644.8600	7.6449	(5.785)	0	0	0
2012/10/24	R186	07/02/2013	8.47	Put	Bond Future	1,232.7500	1.2328	1,244.0300	1.2440	0.915	0	0	0
2012/10/24	R186	07/02/2013	7.50	Call	Bond Future	2,593.3300	2.5933	2,337.0600	2.3371	(9.882)	0	0	575
2012/10/24	R186	07/02/2013	7.50	Put	Bond Future	4,918.7500	4.9188	5,143.1600	5.1432	4.562	0	0	0
2012/10/24	R186	07/02/2013	7.75	Call	Bond Future	3,709.8700	3.7099	3,391.4600	3.3915	(8.583)	0	0	1,000
2012/10/24	R186	07/02/2013	7.75	Put	Bond Future	3,566.7200	3.5667	3,728.9900	3.7290	4.550	0	0	0
2012/10/24	R186	07/02/2013	8.00	Call	Bond Future	5,070.5200	5.0705	4,686.7200	4.6867	(7.569)	0	0	0
2012/10/24	R186	07/02/2013	8.00	Put	Bond Future	2,526.5400	2.5265	2,623.4200	2.6234	3.834	0	0	150
2012/10/24	R186	07/02/2013	7.00	Call	Bond Future	1,059.9500	1.0600	927.4500	0.9275	(12.501)	1,259	1,259	10,300
2012/10/24	R186	07/02/2013	7.00	Put	Bond Future	8,534.6000	8.5346	8,882.7800	8.8828	4.080	0	0	0
2012/10/24	R186	07/02/2013	7.25	Call	Bond Future	1,712.5100	1.7125	1,521.9200	1.5219	(11.129)	0	0	670
2012/10/24	R186	07/02/2013	7.25	Put	Bond Future	6,576.4300	6.5764	6,866.5200	6.8665	4.411	0	0	0
2012/10/24	R186	02/05/2013			Bond Future	7.8076	126.2702	7.8586	125.7839	0.653	0.0000	0.0000	0
2012/10/24	R186	02/05/2013	7.40	Call	Bond Future	3,071.4300	3.0714	2,971.6800	2.9717	(3.248)	0	0	0
2012/10/24	R186	02/05/2013	7.40	Put	Bond Future	7,060.2900	7.0603	7,446.9200	7.4469	5.476	0	0	0
2012/10/24	R186	02/05/2013	7.41	Call	Bond Future	3,108.2600	3.1083	3,006.8400	3.0068	(3.263)	0	0	0
2012/10/24	R186	02/05/2013	7.41	Put	Bond Future	6,997.1100	6.9971	7,382.0700	7.3821	5.502	0	0	0
2012/10/24	R186	02/05/2013	7.39	Call	Bond Future	3,034.8800	3.0349	2,936.7800	2.9368	(3.232)	0	0	0
2012/10/24	R186	02/05/2013	7.39	Put	Bond Future	7,123.8600	7.1239	7,512.1400	7.5121	5.450	0	0	0
2012/10/24	R186	07/11/2013			Bond Future	7.9948	124.2335	8.0494	123.7360	0.683	0.0000	0.0000	0
2012/10/24	R186	07/11/2013	8.15	Call	Bond Future	7,671.1900	7.6712	7,386.2500	7.3863	(3.714)	0	0	0
2012/10/24	R186	07/11/2013	8.15	Put	Bond Future	6,264.9300	6.2649	6,477.4900	6.4775	3.393	0	0	0
2012/10/24	R186	07/11/2013	8.16	Call	Bond Future	7,720.0600	7.7201	7,434.0900	7.4341	(3.704)	0	0	0
2012/10/24	R186	07/11/2013	8.16	Put	Bond Future	6,223.9800	6.2240	6,435.5100	6.4355	3.399	0	0	0
2012/10/24	R186	07/11/2013	8.75	Call	Bond Future	10,828.7600	10.8288	10,487.5600	10.4876	(3.151)	0	0	0
2012/10/24	R186	07/11/2013	8.75	Put	Bond Future	4,197.8200	4.1978	4,354.1200	4.3541	3.723	0	0	14
2012/10/24	R186	07/11/2013	8.14	Call	Bond Future	7,621.9600	7.6220	7,338.0300	7.3380	(3.725)	0	0	0
2012/10/24	R186	07/11/2013	8.14	Put	Bond Future	6,305.6200	6.3056	6,519.1900	6.5192	3.387	0	0	0
2012/10/24	R189	01/11/2012			Bond Future	213.3354	213.3354	213.3194	213.3194	(0.007)	0.0000	0.0000	0
2012/10/24	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R189	01/11/2012	218.99	Put	Bond Future	5,654.6000	5.6546	5,670.5700	5.6706	0.282	0	0	0
2012/10/24	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R189	01/11/2012	219.00	Put	Bond Future	5,664.6000	5.6646	5,680.5700	5.6806	0.282	0	0	0
2012/10/24	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R189	01/11/2012	219.01	Put	Bond Future	5,674.6000	5.6746	5,690.5700	5.6906	0.281	0	0	0
2012/10/24	R197	01/11/2012			Bond Future	278.6515	278.6515	279.7488	279.7488	0.394	0.0000	0.0000	1,988
2012/10/24	R197	01/11/2012	266.99	Call	Bond Future	11,661.5000	11.6615	12,758.8300	12.7588	9.410	0	0	0
2012/10/24	R197	01/11/2012	266.99	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
2012/10/24	R197	01/11/2012	267.00	Call	Bond Future	11,651.5000	11.6515	12,748.8300	12.7488	9.418	0	0	0
2012/10/24	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R197	01/11/2012	267.01	Call	Bond Future	11,641.5000	11.6415	12,738.8300	12.7388	9.426	0	0	0
2012/10/24	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R201	01/11/2012			Bond Future	4.9449	110.8692	5.0019	110.7502	1.153	0.0000	0.0000	1,560
2012/10/24	R201	01/11/2012	5.11	Call	Bond Future	359.1400	0.3591	254.4400	0.2544	(29.153)	0	0	0
2012/10/24	R201	01/11/2012	5.11	Put	Bond Future	14.8100	0.0148	29.1400	0.0291	96.759	0	0	0
2012/10/24	R201	07/02/2013			Bond Future	4.8969	108.0148	4.9626	107.8945	1.342	0.0000	0.0000	0
2012/10/24	R201	07/02/2013	4.98	Call	Bond Future	414.4500	0.4145	356.5700	0.3566	(13.965)	0	0	0
2012/10/24	R201	07/02/2013	4.98	Put	Bond Future	262.4400	0.2624	324.8400	0.3248	23.777	0	0	0
2012/10/24	R201	02/05/2013			Bond Future	4.8383	109.3217	4.9140	109.2001	1.564	0.0000	0.0000	0
2012/10/24	R201	02/05/2013	4.04	Call	Bond Future	32.8500	0.0329	27.9600	0.0280	(14.886)	0	0	0
2012/10/24	R201	02/05/2013	4.04	Put	Bond Future	1,326.7000	1.3267	1,443.4000	1.4434	8.796	0	0	0
2012/10/24	R201	02/05/2013	4.05	Call	Bond Future	34.2700	0.0343	29.1800	0.0292	(14.853)	0	0	0
2012/10/24	R201	02/05/2013	4.05	Put	Bond Future	1,311.7900	1.3118	1,428.2900	1.4283	8.881	0	0	0
2012/10/24	R201	02/05/2013	4.06	Call	Bond Future	35.7500	0.0358	30.4400	0.0304	(14.853)	0	0	0
2012/10/24	R201	02/05/2013	4.06	Put	Bond Future	1,296.9300	1.2969	1,413.2100	1.4132	8.966	0	0	0
2012/10/24	R202	01/11/2012			Bond Future	205.9697	205.9697	205.9767	205.9767	0.003	0.0000	0.0000	50,601
2012/10/24	R202	01/11/2012	191.99	Call	Bond Future	13,979.6900	13.9797	13,986.7400	13.9867	0.050	0	0	0
2012/10/24	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R202	01/11/2012	192.00	Call	Bond Future	13,969.6900	13.9697	13,976.7400	13.9767	0.050	0	0	0
2012/10/24	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R202	01/11/2012	192.01	Call	Bond Future	13,959.6900	13.9597	13,966.7400	13.9667	0.051	0	0	0
2012/10/24	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R203	01/11/2012			Bond Future	5.7892	111.4623	5.8232	111.3113	0.588	0.0000	0.0000	4,613
2012/10/24	R203	01/11/2012	6.87	Call	Bond Future	4,673.8700	4.6739	4,522.8500	4.5229	(3.231)	0	0	0
2012/10/24	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R203	07/02/2013			Bond Future	5.8304	113.0244	5.8668	112.8717	0.624	0.0000	0.0000	11,950
2012/10/24	R203	07/02/2013	5.54	Call	Bond Future	577.1500	0.5772	517.0800	0.5171	(10.408)	0	0	10,000
2012/10/24	R203	07/02/2013	5.54	Put	Bond Future	1,806.1000	1.8061	1,898.7200	1.8987	5.128	0	0	0
2012/10/24	R203	07/02/2013	6.11	Call	Bond Future	1,785.5500	1.7856	1,673.7400	1.6737	(6.262)	0	0	12,600
2012/10/24	R203	07/02/2013	6.11	Put	Bond Future	617.9900	0.6180	658.8700	0.6589	6.615	0	0	3,254
2012/10/24	R203	07/02/2013	6.65	Call	Bond Future	3,545.0300	3.5450	3,399.5500	3.3995	(4.104)	0	0	0
2012/10/24	R203	07/02/2013	6.65	Put	Bond Future	165.2400	0.1652	172.4500	0.1725	4.363	0	0	30,250
2012/10/24	R203	07/02/2013	6.94	Call	Bond Future	4,617.9100	4.6179	4,462.0300	4.4620	(3.376)	0	0	0
2012/10/24	R203	07/02/2013	6.94	Put	Bond Future	72.8500	0.0729	69.6600	0.0697	(4.379)	0	0	0
2012/10/24	R203	02/05/2013			Bond Future	5.8632	110.2354	5.9018	110.0810	0.659	0.0000	0.0000	0
2012/10/24	R203	02/05/2013	5.90	Call	Bond Future	1,486.3500	1.4863	1,391.1900	1.3912	(6.402)	0	0	0
2012/10/24	R203	02/05/2013	5.90	Put	Bond Future	1,339.0700	1.3391	1,398.3400	1.3983	4.426	0	0	0
2012/10/24	R203	02/05/2013	5.91	Call	Bond Future	1,507.4600	1.5075	1,411.9300	1.4119	(6.337)	0	0	0
2012/10/24	R203	02/05/2013	5.91	Put	Bond Future	1,320.2200	1.3202	1,379.1200	1.3791	4.461	0	0	0
2012/10/24	R203	02/05/2013	5.89	Call	Bond Future	1,465.4100	1.4654	1,370.6300	1.3706	(6.468)	0	0	0
2012/10/24	R203	02/05/2013	5.89	Put	Bond Future	1,358.1100	1.3581	1,417.7600	1.4178	4.392	0	0	0
2012/10/24	R204	01/11/2012			Bond Future	6.0950	112.6199	6.1137	112.5200	0.307	0.0000	0.0000	5,818

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
2012/10/24	R204	01/11/2012	7.22	Call	Bond Future	5,811.0200	5.8110	5,711.1100	5.7111	(1.719)	0	0	0
2012/10/24	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R204	07/02/2013			Bond Future	6.1433	110.1678	6.1630	110.0670	0.321	0.0000	0.0000	3,000
2012/10/24	R204	07/02/2013	7.29	Call	Bond Future	5,791.4700	5.7915	5,681.5600	5.6816	(1.898)	0	0	0
2012/10/24	R204	07/02/2013	7.29	Put	Bond Future	108.6800	0.1087	99.6400	0.0996	(8.318)	0	0	0
2012/10/24	R204	02/05/2013			Bond Future	6.1871	111.5008	6.2077	111.3989	0.334	0.0000	0.0000	0
2012/10/24	R204	02/05/2013	6.29	Call	Bond Future	2,252.3300	2.2523	2,168.2600	2.1683	(3.733)	0	0	0
2012/10/24	R204	02/05/2013	6.29	Put	Bond Future	1,746.2400	1.7462	1,764.1300	1.7641	1.024	0	0	0
2012/10/24	R204	02/05/2013	6.30	Call	Bond Future	2,279.7500	2.2797	2,195.0000	2.1950	(3.718)	0	0	0
2012/10/24	R204	02/05/2013	6.30	Put	Bond Future	1,724.6500	1.7247	1,741.8600	1.7419	0.998	0	0	0
2012/10/24	R204	02/05/2013	6.31	Call	Bond Future	2,307.3500	2.3074	2,221.9100	2.2219	(3.703)	0	0	0
2012/10/24	R204	02/05/2013	6.31	Put	Bond Future	1,703.2700	1.7033	1,719.7900	1.7198	0.970	0	0	0
2012/10/24	R206	01/11/2012			Bond Future	5.0124	105.1522	5.0654	105.0904	1.057	0.0000	0.0000	1,120
2012/10/24	R206	01/11/2012	5.05	Call	Bond Future	90.0800	0.0901	53.4900	0.0535	(40.619)	0	0	0
2012/10/24	R206	01/11/2012	5.05	Put	Bond Future	46.2600	0.0463	71.4900	0.0715	54.540	0	0	0
2012/10/24	R206	07/02/2013			Bond Future	4.9344	102.8608	5.0030	102.7985	1.390	0.0000	0.0000	0
2012/10/24	R206	07/02/2013	4.76	Call	Bond Future	152.0000	0.1520	128.1300	0.1281	(15.704)	0	0	0
2012/10/24	R206	07/02/2013	4.76	Put	Bond Future	310.5800	0.3106	348.9800	0.3490	12.364	0	0	0
2012/10/24	R206	02/05/2013			Bond Future	4.8254	104.1053	4.9175	104.0424	1.907	0.0000	0.0000	0
2012/10/24	R206	02/05/2013	3.39	Call	Bond Future	33.8500	0.0338	27.9400	0.0279	(17.459)	0	0	0
2012/10/24	R206	02/05/2013	3.39	Put	Bond Future	1,023.7200	1.0237	1,080.7200	1.0807	5.568	0	0	0
2012/10/24	R206	02/05/2013	3.40	Call	Bond Future	34.5200	0.0345	28.5100	0.0285	(17.410)	0	0	0
2012/10/24	R206	02/05/2013	3.40	Put	Bond Future	1,017.4400	1.0174	1,074.3400	1.0743	5.592	0	0	0
2012/10/24	R206	02/05/2013	3.41	Call	Bond Future	35.1900	0.0352	29.0900	0.0291	(17.334)	0	0	0
2012/10/24	R206	02/05/2013	3.41	Put	Bond Future	1,011.1600	1.0112	1,067.9700	1.0680	5.618	0	0	0
2012/10/24	R207	01/11/2012			Bond Future	6.4259	106.9186	6.4393	106.8399	0.209	0.0000	0.0000	8,500
2012/10/24	R207	01/11/2012	7.58	Call	Bond Future	6,492.2600	6.4923	6,413.6100	6.4136	(1.211)	0	0	0
2012/10/24	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R207	07/02/2013			Bond Future	6.4830	104.7774	6.4970	104.6981	0.217	0.0000	0.0000	0
2012/10/24	R207	07/02/2013	7.66	Call	Bond Future	6,534.6200	6.5346	6,445.4600	6.4455	(1.364)	0	0	0
2012/10/24	R207	07/02/2013	7.66	Put	Bond Future	137.5800	0.1376	127.7100	0.1277	(7.174)	0	0	0
2012/10/24	R207	02/05/2013			Bond Future	6.5368	106.0452	6.5514	105.9650	0.224	0.0000	0.0000	0
2012/10/24	R207	02/05/2013	6.44	Call	Bond Future	2,060.9100	2.0609	2,015.5300	2.0155	(2.202)	0	0	0
2012/10/24	R207	02/05/2013	6.44	Put	Bond Future	2,592.4500	2.5925	2,627.2600	2.6273	1.343	0	0	0
2012/10/24	R207	02/05/2013	6.45	Call	Bond Future	2,086.8700	2.0869	2,040.8700	2.0409	(2.204)	0	0	0
2012/10/24	R207	02/05/2013	6.45	Put	Bond Future	2,563.3200	2.5633	2,597.5100	2.5975	1.334	0	0	0
2012/10/24	R207	02/05/2013	6.46	Call	Bond Future	2,113.0200	2.1130	2,066.4100	2.0664	(2.206)	0	0	0
2012/10/24	R207	02/05/2013	6.46	Put	Bond Future	2,534.4200	2.5344	2,568.0000	2.5680	1.325	0	0	0
2012/10/24	R208	01/11/2012			Bond Future	6.6113	101.5602	6.6246	101.4749	0.202	0.0000	0.0000	11,910
2012/10/24	R208	01/11/2012	6.81	Call	Bond Future	1,406.0800	1.4061	1,314.9800	1.3150	(6.479)	0	0	0
2012/10/24	R208	01/11/2012	6.81	Put	Bond Future	143.8900	0.1439	138.0900	0.1381	(4.031)	0	0	0
2012/10/24	R208	01/11/2012	7.50	Call	Bond Future	5,495.8200	5.4958	5,410.5000	5.4105	(1.552)	0	0	0
2012/10/24	R208	01/11/2012	7.50	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	12,250
2012/10/24	R208	01/11/2012	7.70	Call	Bond Future	6,680.8100	6.6808	6,595.5100	6.5955	(1.277)	0	0	0
2012/10/24	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
2012/10/24	R208	07/02/2013			Bond Future	6.6708	102.9835	6.6847	102.8974	0.208	0.0000	0.0000	3,000
2012/10/24	R208	07/02/2013	6.00	Call	Bond Future	488.6900	0.4887	457.5500	0.4576	(6.372)	0	0	12,250
2012/10/24	R208	07/02/2013	6.00	Put	Bond Future	4,768.6900	4.7687	4,823.6200	4.8236	1.152	0	0	0
2012/10/24	R208	07/02/2013	7.78	Call	Bond Future	6,838.9500	6.8389	6,728.9900	6.7290	(1.608)	0	0	0
2012/10/24	R208	07/02/2013	7.78	Put	Bond Future	226.0800	0.2261	202.1900	0.2022	(10.567)	0	0	0
2012/10/24	R208	07/02/2013	8.83	Call	Bond Future	12,389.7700	12.3898	12,301.3700	12.3014	(0.713)	0	0	0
2012/10/24	R208	07/02/2013	8.83	Put	Bond Future	9.0900	0.0091	6.7600	0.0068	(25.633)	0	0	0
2012/10/24	R208	02/05/2013			Bond Future	6.7230	100.8366	6.7374	100.7496	0.214	0.0000	0.0000	0
2012/10/24	R208	02/05/2013	6.64	Call	Bond Future	2,380.4800	2.3805	2,373.6000	2.3736	(0.289)	0	0	0
2012/10/24	R208	02/05/2013	6.64	Put	Bond Future	2,885.1900	2.8852	2,965.2700	2.9653	2.776	0	0	0
2012/10/24	R208	02/05/2013	6.65	Call	Bond Future	2,409.5800	2.4096	2,401.8100	2.4018	(0.322)	0	0	0
2012/10/24	R208	02/05/2013	6.65	Put	Bond Future	2,853.3400	2.8533	2,932.5300	2.9325	2.775	0	0	0
2012/10/24	R208	02/05/2013	6.66	Call	Bond Future	2,438.8800	2.4389	2,430.2200	2.4302	(0.355)	0	0	0
2012/10/24	R208	02/05/2013	6.66	Put	Bond Future	2,821.7500	2.8218	2,900.0500	2.9000	2.775	0	0	0
2012/10/24	R209	01/11/2012			Bond Future	8.4437	78.3960	8.5015	77.9164	0.684	0.0000	0.0000	7,349
2012/10/24	R209	01/11/2012	8.99	Call	Bond Future	4,378.2400	4.3782	3,901.0700	3.9011	(10.899)	0	0	0
2012/10/24	R209	01/11/2012	8.99	Put	Bond Future	22.0700	0.0221	24.5100	0.0245	11.056	0	0	0
2012/10/24	R209	07/02/2013			Bond Future	8.5243	79.4946	8.5838	79.0086	0.698	0.0000	0.0000	4,200
2012/10/24	R209	07/02/2013	8.63	Call	Bond Future	3,259.5700	3.2596	2,988.2500	2.9882	(8.324)	0	0	0
2012/10/24	R209	07/02/2013	8.63	Put	Bond Future	2,399.3800	2.3994	2,614.0300	2.6140	8.946	0	0	11,000
2012/10/24	R209	07/02/2013	8.83	Call	Bond Future	4,210.7500	4.2107	3,875.8100	3.8758	(7.954)	0	0	0
2012/10/24	R209	07/02/2013	8.83	Put	Bond Future	1,762.8400	1.7628	1,913.8700	1.9139	8.567	0	0	14,000
2012/10/24	R209	07/02/2013	9.06	Call	Bond Future	5,420.4600	5.4205	5,024.0600	5.0241	(7.313)	0	0	0
2012/10/24	R209	07/02/2013	9.06	Put	Bond Future	1,210.1900	1.2102	1,299.7600	1.2998	7.401	0	0	0
2012/10/24	R209	02/05/2013			Bond Future	8.5944	77.3148	8.6554	76.8230	0.710	0.0000	0.0000	0
2012/10/24	R209	02/05/2013	8.01	Call	Bond Future	2,426.2700	2.4263	2,326.0500	2.3260	(4.131)	0	0	0
2012/10/24	R209	02/05/2013	8.01	Put	Bond Future	7,398.6400	7.3986	7,790.2100	7.7902	5.292	0	0	0
2012/10/24	R209	02/05/2013	7.99	Call	Bond Future	2,369.6700	2.3697	2,272.8600	2.2729	(4.085)	0	0	0
2012/10/24	R209	02/05/2013	7.99	Put	Bond Future	7,520.9500	7.5210	7,915.9300	7.9159	5.252	0	0	0
2012/10/24	R209	02/05/2013	8.00	Call	Bond Future	2,397.7600	2.3978	2,299.3600	2.2994	(4.104)	0	0	0
2012/10/24	R209	02/05/2013	8.00	Put	Bond Future	7,459.5100	7.4595	7,852.9000	7.8529	5.274	0	0	0
2012/10/24	R210	01/11/2012			Bond Future	158.4083	158.4083	158.1041	158.1041	(0.192)	0.0000	0.0000	2,224
2012/10/24	R210	01/11/2012	144.99	Call	Bond Future	13,418.3400	13.4183	13,114.0800	13.1141	(2.267)	0	0	0
2012/10/24	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R210	01/11/2012	145.00	Call	Bond Future	13,408.3400	13.4083	13,104.0800	13.1041	(2.269)	0	0	0
2012/10/24	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R210	01/11/2012	145.01	Call	Bond Future	13,398.3400	13.3983	13,094.0800	13.0941	(2.271)	0	0	0
2012/10/24	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R211	01/11/2012			Bond Future	123.5186	123.5186	123.6062	123.6062	0.071	0.0000	0.0000	703
2012/10/24	R211	01/11/2012	121.99	Call	Bond Future	1,528.5600	1.5286	1,616.2400	1.6162	5.736	0	0	0
2012/10/24	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R211	01/11/2012	122.00	Call	Bond Future	1,518.5600	1.5186	1,606.2400	1.6062	5.774	0	0	0
2012/10/24	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R211	01/11/2012	122.01	Call	Bond Future	1,508.5600	1.5086	1,596.2400	1.5962	5.812	0	0	0
2012/10/24	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
2012/10/24	R212	01/11/2012			Bond Future	128.4919	128.4919	129.2298	129.2298	0.574	0.0000	0.0000	3,084
2012/10/24	R212	01/11/2012	121.99	Call	Bond Future	6,501.8700	6.5019	7,239.7500	7.2398	11.349	0	0	0
2012/10/24	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R212	01/11/2012	122.00	Call	Bond Future	6,491.8700	6.4919	7,229.7500	7.2298	11.366	0	0	0
2012/10/24	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R212	01/11/2012	122.01	Call	Bond Future	6,481.8700	6.4819	7,219.7500	7.2198	11.384	0	0	0
2012/10/24	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R213	01/11/2012			Bond Future	8.2393	89.6664	8.3019	89.1321	0.760	0.0000	0.0000	6,762
2012/10/24	R213	01/11/2012	7.75	Call	Bond Future	22.2900	0.0223	2.5100	0.0025	(88.739)	0	0	140
2012/10/24	R213	01/11/2012	7.75	Put	Bond Future	4,362.7700	4.3628	4,877.2000	4.8772	11.791	0	0	0
2012/10/24	R213	01/11/2012	8.81	Call	Bond Future	4,712.9600	4.7130	4,170.5600	4.1706	(11.509)	0	0	0
2012/10/24	R213	01/11/2012	8.81	Put	Bond Future	15.6900	0.0157	7.5000	0.0075	(52.199)	0	0	0
2012/10/24	R213	07/02/2013			Bond Future	8.3249	90.9230	8.3895	90.3817	0.776	0.0000	0.0000	0
2012/10/24	R213	07/02/2013	8.90	Call	Bond Future	5,991.6400	5.9916	5,516.5200	5.5165	(7.930)	0	0	0
2012/10/24	R213	07/02/2013	8.90	Put	Bond Future	1,340.7500	1.3407	1,406.9100	1.4069	4.935	0	0	0
2012/10/24	R213	02/05/2013			Bond Future	8.3963	88.4887	8.4626	87.9410	0.790	0.0000	0.0000	0
2012/10/24	R213	02/05/2013	7.84	Call	Bond Future	2,481.3900	2.4814	2,196.5200	2.1965	(11.480)	0	0	0
2012/10/24	R213	02/05/2013	7.84	Put	Bond Future	7,278.6900	7.2787	7,541.5500	7.5415	3.611	0	0	0
2012/10/24	R213	02/05/2013	7.85	Call	Bond Future	2,510.9400	2.5109	2,223.6600	2.2237	(11.441)	0	0	0
2012/10/24	R213	02/05/2013	7.85	Put	Bond Future	7,218.6700	7.2187	7,479.1200	7.4791	3.608	0	0	0
2012/10/24	R213	02/05/2013	7.86	Call	Bond Future	2,540.7000	2.5407	2,251.0300	2.2510	(11.401)	0	0	0
2012/10/24	R213	02/05/2013	7.86	Put	Bond Future	7,158.9800	7.1590	7,417.0400	7.4170	3.605	0	0	0
2012/10/24	R214	01/11/2012			Bond Future	8.4737	80.1170	8.5315	79.6116	0.682	0.0000	0.0000	1,714
2012/10/24	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R214	01/11/2012	7.99	Put	Bond Future	4,451.6000	4.4516	4,957.0200	4.9570	11.354	0	0	0
2012/10/24	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R214	01/11/2012	8.00	Put	Bond Future	4,355.4100	4.3554	4,860.8300	4.8608	11.604	0	0	0
2012/10/24	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/24	R214	01/11/2012	8.01	Put	Bond Future	4,259.4000	4.2594	4,764.8200	4.7648	11.866	0	0	0

Total

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