



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/06/2012 to 11/06/2012

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
2012/06/11	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	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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2012/06/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	AL7T	02/08/2012			Index Future	441.6520	441.6520	438.0790	438.0790	(0.809)	0.0000	0.0000	13
2012/06/11	AL7T	01/11/2012			Index Future	448.0180	448.0180	444.3910	444.3910	(0.810)	0.0000	0.0000	0
2012/06/11	ALBI	02/08/2012			Index Future	399.8730	399.8730	396.1830	396.1830	(0.923)	0.0000	0.0000	1,005
2012/06/11	ALBI	01/11/2012			Index Future	405.6370	405.6370	401.8910	401.8910	(0.923)	0.0000	0.0000	0
2012/06/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/11	ES33	02/08/2012			Bond Future	9.5050	84.8180	9.5400	84.5480	0.368	0.0000	0.0000	4,220
2012/06/11	ES33	02/08/2012	9.51	Call	Bond Future	39.0000	0.0390	0.0000	0.0000	(100.000)	0	0	0
2012/06/11	ES33	02/08/2012	9.51	Put	Bond Future	0.0000	0.0000	231.2800	0.2313	100.000	0	0	0
2012/06/11	ES33	02/08/2012	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	ES33	02/08/2012	9.49	Put	Bond Future	116.0000	0.1160	386.0400	0.3860	232.793	0	0	0
2012/06/11	ES33	02/08/2012	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	ES33	02/08/2012	9.50	Put	Bond Future	39.0000	0.0390	308.6000	0.3086	691.282	0	0	0
2012/06/11	ES33	01/11/2012			Bond Future	9.6020	82.2639	9.6380	81.9910	0.375	0.0000	0.0000	0
2012/06/11	ES33	01/11/2012	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	ES33	01/11/2012	9.51	Put	Bond Future	704.0000	0.7040	977.1300	0.9771	38.797	0	0	0
2012/06/11	ES33	01/11/2012	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	ES33	01/11/2012	9.49	Put	Bond Future	859.0000	0.8590	1,131.4900	1.1315	31.722	0	0	0
2012/06/11	ES33	01/11/2012	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	ES33	01/11/2012	9.50	Put	Bond Future	781.0000	0.7810	1,054.2500	1.0542	34.987	0	0	0
2012/06/11	GOVI	02/08/2012			GOVI	401.7180	401.7180	397.3340	397.3340	(1.091)	0.0000	0.0000	269
2012/06/11	GOVI	02/08/2012	389.99	Call	GOVI	117,280.0000	11.7280	73,440.0000	7.3440	(37.381)	0	0	0
2012/06/11	GOVI	02/08/2012	389.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	GOVI	02/08/2012	390.00	Call	GOVI	117,180.0000	11.7180	73,340.0000	7.3340	(37.413)	0	0	0
2012/06/11	GOVI	02/08/2012	390.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	GOVI	02/08/2012	390.01	Call	GOVI	117,080.0000	11.7080	73,240.0000	7.3240	(37.444)	0	0	0
2012/06/11	GOVI	02/08/2012	390.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	GOVI	02/08/2012	395.91	Call	GOVI	58,080.0000	5.8080	14,240.0000	1.4240	(75.482)	0	0	0
2012/06/11	GOVI	02/08/2012	395.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	GOVI	01/11/2012			GOVI	407.5090	407.5090	403.0580	403.0580	(1.092)	0.0000	0.0000	0
2012/06/11	GOVI	01/11/2012	401.75	Call	GOVI	57,590.0000	5.7590	13,080.0000	1.3080	(77.288)	0	0	0
2012/06/11	GOVI	01/11/2012	401.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	GOVI	01/11/2012	401.99	Call	GOVI	55,190.0000	5.5190	10,680.0000	1.0680	(80.649)	0	0	0
2012/06/11	GOVI	01/11/2012	401.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	GOVI	01/11/2012	402.00	Call	GOVI	55,090.0000	5.5090	10,580.0000	1.0580	(80.795)	0	0	0
2012/06/11	GOVI	01/11/2012	402.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	GOVI	01/11/2012	402.01	Call	GOVI	54,990.0000	5.4990	10,480.0000	1.0480	(80.942)	0	0	0
2012/06/11	GOVI	01/11/2012	402.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

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2012/06/11	IGOV	02/08/2012			Index Future	174.3650	174.3650	174.5530	174.5530	0.108	0.0000	0.0000	592
2012/06/11	IGOV	01/11/2012			Index Future	176.8780	176.8780	177.0680	177.0680	0.107	0.0000	0.0000	0
2012/06/11	ILBI	02/08/2012			Index Future	471.6390	471.6390	473.2630	473.2630	0.344	0.0000	0.0000	169
2012/06/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/11	JBAF	20/06/2012			Jibar Tradeable Future	5.6000	94.4000	5.6000	94.4000	0.000	0.0000	0.0000	2,890
2012/06/11	JBAF	18/07/2012			Jibar Tradeable Future	5.5700	94.4300	5.5800	94.4200	0.180	0.0000	0.0000	0
2012/06/11	JBAF	15/08/2012			Jibar Tradeable Future	5.5100	94.4900	5.5100	94.4900	0.000	0.0000	0.0000	0
2012/06/11	JBAF	19/09/2012			Jibar Tradeable Future	5.4500	94.5500	5.4600	94.5400	0.183	0.0000	0.0000	44,760
2012/06/11	JBAF	17/10/2012			Jibar Tradeable Future	5.3700	94.6300	5.3700	94.6300	0.000	0.0000	0.0000	0
2012/06/11	JBAF	21/11/2012			Jibar Tradeable Future	5.3700	94.6300	5.3600	94.6400	(0.186)	0.0000	0.0000	0
2012/06/11	JBAF	19/12/2012			Jibar Tradeable Future	5.3600	94.6400	5.3500	94.6500	(0.187)	0.0000	0.0000	840
2012/06/11	JBAF	20/03/2013			Jibar Tradeable Future	5.3800	94.6200	5.3800	94.6200	0.000	5.3700	5.3700	1,000
2012/06/11	JBAF	19/06/2013			Jibar Tradeable Future	5.4500	94.5500	5.4400	94.5600	(0.183)	0.0000	0.0000	500
2012/06/11	JBAF	18/09/2013			Jibar Tradeable Future	5.6000	94.4000	5.5900	94.4100	(0.179)	0.0000	0.0000	1,700
2012/06/11	JBAF	18/12/2013			Jibar Tradeable Future	5.7700	94.2300	5.7600	94.2400	(0.173)	5.7700	5.7700	1,500
2012/06/11	JBAF	19/03/2014			Jibar Tradeable Future	5.9600	94.0400	5.9600	94.0400	0.000	0.0000	0.0000	0
2012/06/11	R157	02/08/2012			Bond Future	6.2900	125.3600	6.2640	125.4413	(0.413)	0.0000	0.0000	15,070
2012/06/11	R157	02/08/2012	6.15	Call	Bond Future	301.0000	0.3010	318.0800	0.3181	5.674	0	0	3,750
2012/06/11	R157	02/08/2012	6.15	Put	Bond Future	790.0000	0.7400	675.4100	0.6754	(8.728)	0	0	0
2012/06/11	R157	02/08/2012	6.35	Call	Bond Future	543.0000	0.5930	626.6400	0.6266	5.673	0	0	1,250
2012/06/11	R157	02/08/2012	6.35	Put	Bond Future	406.0000	0.4060	357.9600	0.3580	(11.833)	0	0	0
2012/06/11	R157	02/08/2012	6.40	Call	Bond Future	686.0000	0.6860	723.3500	0.7233	5.445	0	0	0
2012/06/11	R157	02/08/2012	6.40	Put	Bond Future	343.0000	0.3430	298.8100	0.2988	(12.883)	0	0	0
2012/06/11	R157	02/08/2012	6.95	Call	Bond Future	2,072.0000	2.0720	2,145.7400	2.1457	3.559	0	0	0
2012/06/11	R157	02/08/2012	6.95	Put	Bond Future	31.0000	0.0310	23.6800	0.0237	(23.613)	0	0	3,750
2012/06/11	R157	02/08/2012	7.95	Call	Bond Future	5,049.0000	5.0490	5,130.6700	5.1307	1.618	0	0	0
2012/06/11	R157	02/08/2012	7.95	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2012/06/11	R157	02/08/2012	8.00	Call	Bond Future	5,197.0000	5.1970	5,278.5100	5.2785	1.568	0	0	0
2012/06/11	R157	02/08/2012	8.00	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2012/06/11	R157	02/08/2012	8.05	Call	Bond Future	5,345.0000	5.3450	5,426.1100	5.4261	1.517	0	0	0
2012/06/11	R157	02/08/2012	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R157	02/08/2012	6.55	Call	Bond Future	1,005.0000	1.0050	1,055.6400	1.0556	5.039	0	0	0

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2012/06/11	R157	02/08/2012	6.55	Put	Bond Future	196.0000		0.1960	165.0700	0.1651	(15.781)	0	0	1,250
2012/06/11	R157	01/11/2012			Bond Future	6.3390		120.3619	6.3100	120.4452	(0.457)	0.0000	0.0000	100
2012/06/11	R157	01/11/2012	6.95	Call	Bond Future	2,018.0000		2.0180	2,077.2400	2.0772	2.936	0	0	0
2012/06/11	R157	01/11/2012	6.95	Put	Bond Future	280.0000		0.2800	255.8300	0.2558	(8.632)	0	0	0
2012/06/11	R157	01/11/2012	7.00	Call	Bond Future	2,131.0000		2.1310	2,192.0300	2.1920	2.864	0	0	0
2012/06/11	R157	01/11/2012	7.00	Put	Bond Future	252.0000		0.2520	229.8300	0.2298	(8.798)	0	0	0
2012/06/11	R157	01/11/2012	7.05	Call	Bond Future	2,247.0000		2.2470	2,309.2300	2.3092	2.769	0	0	0
2012/06/11	R157	01/11/2012	7.05	Put	Bond Future	228.0000		0.2280	206.4600	0.2065	(9.447)	0	0	0
2012/06/11	R157	01/11/2012	6.45	Call	Bond Future	1,034.0000		1.0340	1,072.6100	1.0726	3.734	0	0	0
2012/06/11	R157	01/11/2012	6.45	Put	Bond Future	716.0000		0.7160	671.0900	0.6711	(6.272)	0	0	0
2012/06/11	R157	07/02/2013			Bond Future	6.3900		122.2802	6.3560	122.3685	(0.532)	0.0000	0.0000	0
2012/06/11	R157	07/02/2013	6.80	Call	Bond Future	1,742.0000		1.7420	1,792.9200	1.7929	2.923	0	0	0
2012/06/11	R157	07/02/2013	6.80	Put	Bond Future	684.0000		0.6840	646.6600	0.6467	(5.459)	0	0	0
2012/06/11	R157	07/02/2013	6.50	Call	Bond Future	1,264.0000		1.2640	1,305.6500	1.3056	3.295	0	0	0
2012/06/11	R157	07/02/2013	6.50	Put	Bond Future	979.0000		0.9790	932.3000	0.9323	(4.770)	0	0	0
2012/06/11	R157	07/02/2013	6.70	Call	Bond Future	1,574.0000		1.5740	1,622.7400	1.6227	3.097	0	0	0
2012/06/11	R157	07/02/2013	6.70	Put	Bond Future	773.0000		0.7730	733.3800	0.7334	(5.125)	0	0	0
2012/06/11	R157	07/02/2013	6.75	Call	Bond Future	1,657.0000		1.6570	1,707.2100	1.7072	3.030	0	0	0
2012/06/11	R157	07/02/2013	6.75	Put	Bond Future	727.0000		0.7270	689.3100	0.6893	(5.184)	0	0	0
2012/06/11	R186	02/08/2012			Bond Future	8.3290		119.3259	8.3440	119.1859	0.180	0.0000	0.0000	34,845
2012/06/11	R186	02/08/2012	7.66	Call	Bond Future	258.0000		0.2580	218.5700	0.2186	(15.283)	0	0	276
2012/06/11	R186	02/08/2012	7.66	Put	Bond Future	6,750.0000		6.7500	6,851.0300	6.8510	1.497	0	0	0
2012/06/11	R186	02/08/2012	7.70	Call	Bond Future	304.0000		0.3040	259.5800	0.2596	(14.612)	0	0	2,700
2012/06/11	R186	02/08/2012	7.70	Put	Bond Future	6,394.0000		6.3940	6,489.7700	6.4898	1.498	0	0	0
2012/06/11	R186	02/08/2012	7.76	Call	Bond Future	384.0000		0.3840	332.1800	0.3322	(13.495)	0	0	43
2012/06/11	R186	02/08/2012	7.76	Put	Bond Future	5,874.0000		5.8740	5,962.3900	5.9624	1.505	0	0	0
2012/06/11	R186	02/08/2012	8.30	Call	Bond Future	1,952.0000		1.9520	1,827.3000	1.8273	(6.388)	0	0	0
2012/06/11	R186	02/08/2012	8.30	Put	Bond Future	2,223.0000		2.2230	2,238.6000	2.2386	0.702	0	0	900
2012/06/11	R186	02/08/2012	8.70	Call	Bond Future	4,227.0000		4.2270	4,074.8000	4.0748	(3.601)	0	0	0
2012/06/11	R186	02/08/2012	8.70	Put	Bond Future	833.0000		0.8330	821.1700	0.8212	(1.420)	0	0	0
2012/06/11	R186	02/08/2012	8.00	Call	Bond Future	874.0000		0.8740	788.3000	0.7883	(9.805)	0	0	1,099
2012/06/11	R186	02/08/2012	8.00	Put	Bond Future	4,005.0000		4.0050	4,059.3400	4.0593	1.357	0	0	0
2012/06/11	R186	02/08/2012	8.25	Call	Bond Future	1,734.0000		1.7340	1,614.3800	1.6144	(6.899)	0	0	8,750
2012/06/11	R186	02/08/2012	8.25	Put	Bond Future	2,475.0000		2.4750	2,495.5600	2.4956	0.831	0	0	0
2012/06/11	R186	02/08/2012	8.80	Call	Bond Future	4,915.0000		4.9150	4,761.2400	4.7612	(3.128)	0	0	0
2012/06/11	R186	02/08/2012	8.80	Put	Bond Future	631.0000		0.6310	616.9100	0.6169	(2.233)	0	0	0
2012/06/11	R186	02/08/2012	8.38	Call	Bond Future	2,334.0000		2.3340	2,201.0200	2.2010	(5.698)	0	0	0
2012/06/11	R186	02/08/2012	8.38	Put	Bond Future	1,859.0000		1.8590	1,866.0200	1.8660	0.378	0	0	0
2012/06/11	R186	02/08/2012	8.66	Call	Bond Future	3,962.0000		3.9620	3,811.5300	3.8115	(3.798)	0	0	0
2012/06/11	R186	02/08/2012	8.66	Put	Bond Future	927.0000		0.9270	916.9900	0.9170	(1.080)	0	0	276
2012/06/11	R186	02/08/2012	9.00	Call	Bond Future	6,384.0000		6.3840	6,229.9700	6.2300	(2.413)	0	0	0
2012/06/11	R186	02/08/2012	9.00	Put	Bond Future	348.0000		0.3480	333.9700	0.3340	(4.032)	0	0	199
2012/06/11	R186	02/08/2012	8.75	Call	Bond Future	4,566.0000		4.5660	4,413.2400	4.4132	(3.346)	0	0	0
2012/06/11	R186	02/08/2012	8.75	Put	Bond Future	726.0000		0.7260	713.0100	0.7130	(1.789)	0	0	2,700
2012/06/11	R186	02/08/2012	8.76	Call	Bond Future	4,635.0000		4.6350	4,482.0800	4.4821	(3.299)	0	0	0
2012/06/11	R186	02/08/2012	8.76	Put	Bond Future	706.0000		0.7060	692.8300	0.6928	(1.865)	0	0	43
2012/06/11	R186	01/11/2012			Bond Future	8.4080		121.0448	8.4230	120.9075	0.178	0.0000	0.0000	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/06/11	R186	01/11/2012	8.70	Call	Bond Future	5,450.0000		5.4500	5,325.3900	5.3254	(2.286)	0	0	0
2012/06/11	R186	01/11/2012	8.70	Put	Bond Future	2,818.0000		2.8180	2,831.0600	2.8311	0.463	0	0	0
2012/06/11	R186	01/11/2012	8.82	Call	Bond Future	6,122.0000		6.1220	5,993.4900	5.9935	(2.099)	0	0	0
2012/06/11	R186	01/11/2012	8.82	Put	Bond Future	2,433.0000		2.4330	2,442.2100	2.4422	0.379	0	0	1,858
2012/06/11	R186	01/11/2012	7.82	Call	Bond Future	1,786.0000		1.7860	1,710.0600	1.7101	(4.252)	0	0	1,858
2012/06/11	R186	01/11/2012	7.82	Put	Bond Future	7,353.0000		7.3530	7,414.7500	7.4148	0.840	0	0	0
2012/06/11	R186	01/11/2012	8.45	Call	Bond Future	4,168.0000		4.1680	4,053.9700	4.0540	(2.736)	0	0	0
2012/06/11	R186	01/11/2012	8.45	Put	Bond Future	3,784.0000		3.7840	3,807.4400	3.8074	0.619	0	0	0
2012/06/11	R186	01/11/2012	8.75	Call	Bond Future	5,726.0000		5.7260	5,599.6700	5.5997	(2.206)	0	0	0
2012/06/11	R186	01/11/2012	8.75	Put	Bond Future	2,652.0000		2.6520	2,663.2300	2.6632	0.423	0	0	0
2012/06/11	R186	01/11/2012	8.80	Call	Bond Future	6,008.0000		6.0080	5,879.7600	5.8798	(2.134)	0	0	0
2012/06/11	R186	01/11/2012	8.80	Put	Bond Future	2,495.0000		2.4950	2,503.6700	2.5037	0.347	0	0	0
2012/06/11	R186	07/02/2013			Bond Future	8.4920		117.6817	8.5080	117.5383	0.188	0.0000	0.0000	0
2012/06/11	R186	07/02/2013	8.55	Call	Bond Future	5,558.0000		5.5580	5,448.8800	5.4489	(1.963)	0	0	0
2012/06/11	R186	07/02/2013	8.55	Put	Bond Future	5,039.0000		5.0390	5,073.6700	5.0737	0.688	0	0	0
2012/06/11	R186	07/02/2013	8.45	Call	Bond Future	5,103.0000		5.1030	4,997.6700	4.9977	(2.064)	0	0	0
2012/06/11	R186	07/02/2013	8.45	Put	Bond Future	5,481.0000		5.4810	5,518.6700	5.5187	0.687	0	0	0
2012/06/11	R186	07/02/2013	8.50	Call	Bond Future	5,325.0000		5.3250	5,217.4300	5.2174	(2.020)	0	0	0
2012/06/11	R186	07/02/2013	8.50	Put	Bond Future	5,253.0000		5.2530	5,289.0900	5.2891	0.687	0	0	0
2012/06/11	R189	02/08/2012			Bond Future	219.4463		219.4463	219.4858	219.4858	0.018	0.0000	0.0000	44
2012/06/11	R189	02/08/2012	217.95	Call	Bond Future	1,496.0000		1.4960	1,535.8500	1.5359	2.664	0	0	0
2012/06/11	R189	02/08/2012	217.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R189	02/08/2012	218.00	Call	Bond Future	1,446.0000		1.4460	1,485.8500	1.4859	2.756	0	0	0
2012/06/11	R189	02/08/2012	218.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R189	02/08/2012	218.05	Call	Bond Future	1,396.0000		1.3960	1,435.8500	1.4359	2.855	0	0	0
2012/06/11	R189	02/08/2012	218.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R189	02/08/2012	218.85	Call	Bond Future	596.0000		0.5960	635.8500	0.6359	6.686	0	0	0
2012/06/11	R189	02/08/2012	218.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R197	02/08/2012			Bond Future	256.1706		256.1706	256.2358	256.2358	0.025	0.0000	0.0000	1,858
2012/06/11	R197	02/08/2012	256.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R197	02/08/2012	256.40	Put	Bond Future	229.0000		0.2290	164.2300	0.1642	(28.284)	0	0	0
2012/06/11	R197	02/08/2012	256.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R197	02/08/2012	256.95	Put	Bond Future	779.0000		0.7790	714.2300	0.7142	(8.315)	0	0	0
2012/06/11	R197	02/08/2012	257.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R197	02/08/2012	257.00	Put	Bond Future	829.0000		0.8290	764.2300	0.7642	(7.813)	0	0	0
2012/06/11	R197	02/08/2012	257.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R197	02/08/2012	257.05	Put	Bond Future	879.0000		0.8790	814.2300	0.8142	(7.369)	0	0	0
2012/06/11	R201	02/08/2012			Bond Future	5.3800		108.5229	5.3480	108.5966	(0.595)	0.0000	0.0000	2,666
2012/06/11	R201	02/08/2012	5.72	Call	Bond Future	849.0000		0.8490	906.8700	0.9069	6.816	0	0	0
2012/06/11	R201	02/08/2012	5.72	Put	Bond Future	70.0000		0.0700	53.8000	0.0538	(23.143)	0	0	0
2012/06/11	R201	02/08/2012	7.45	Call	Bond Future	4,635.0000		4.6350	4,709.2100	4.7092	1.601	0	0	0
2012/06/11	R201	02/08/2012	7.45	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R201	02/08/2012	7.50	Call	Bond Future	4,744.0000		4.7440	4,818.0100	4.8180	1.560	0	0	0
2012/06/11	R201	02/08/2012	7.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R201	02/08/2012	7.55	Call	Bond Future	4,853.0000		4.8530	4,926.6500	4.9267	1.518	0	0	0

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2012/06/11	R201	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R201	01/11/2012			Bond Future	5.3210	110.0869	5.2850	110.1615	(0.677)	0.0000	0.0000	0
2012/06/11	R201	01/11/2012	6.50	Call	Bond Future	2,432.0000	2.4320	2,501.7100	2.5017	2.866	0	0	0
2012/06/11	R201	01/11/2012	6.50	Put	Bond Future	27.0000	0.0270	21.8400	0.0218	(19.111)	0	0	0
2012/06/11	R201	01/11/2012	6.55	Call	Bond Future	2,528.0000	2.5280	2,598.9300	2.5989	2.806	0	0	0
2012/06/11	R201	01/11/2012	6.55	Put	Bond Future	22.0000	0.0220	18.6000	0.0186	(15.455)	0	0	0
2012/06/11	R201	01/11/2012	5.70	Call	Bond Future	1,014.0000	1.0140	1,063.9300	1.0639	4.924	0	0	0
2012/06/11	R201	01/11/2012	5.70	Put	Bond Future	233.0000	0.2330	208.4500	0.2084	(10.536)	0	0	0
2012/06/11	R201	01/11/2012	6.45	Call	Bond Future	2,335.0000	2.3350	2,404.8800	2.4049	2.993	0	0	0
2012/06/11	R201	01/11/2012	6.45	Put	Bond Future	30.0000	0.0300	25.5900	0.0256	(14.700)	0	0	0
2012/06/11	R201	07/02/2013			Bond Future	5.2170	107.4308	5.1750	107.5072	(0.805)	0.0000	0.0000	0
2012/06/11	R201	07/02/2013	6.20	Call	Bond Future	1,903.0000	1.9030	1,966.3300	1.9663	3.328	0	0	0
2012/06/11	R201	07/02/2013	6.20	Put	Bond Future	135.0000	0.1350	122.3600	0.1224	(9.363)	0	0	0
2012/06/11	R201	07/02/2013	6.25	Call	Bond Future	1,980.0000	1.9800	2,044.1700	2.0442	3.241	0	0	0
2012/06/11	R201	07/02/2013	6.25	Put	Bond Future	124.0000	0.1240	111.3300	0.1113	(10.218)	0	0	0
2012/06/11	R201	07/02/2013	6.30	Call	Bond Future	2,058.0000	2.0580	2,122.7900	2.1228	3.148	0	0	0
2012/06/11	R201	07/02/2013	6.30	Put	Bond Future	113.0000	0.1130	101.1800	0.1012	(10.460)	0	0	0
2012/06/11	R201	07/02/2013	5.60	Call	Bond Future	1,066.0000	1.0660	1,114.2100	1.1142	4.523	0	0	0
2012/06/11	R201	07/02/2013	5.60	Put	Bond Future	373.0000	0.3730	344.4900	0.3445	(7.643)	0	0	0
2012/06/11	R202	02/08/2012			Bond Future	188.1900	188.1900	188.2397	188.2397	0.026	0.0000	0.0000	45,107
2012/06/11	R202	02/08/2012	186.85	Call	Bond Future	1,340.0000	1.3400	1,389.6700	1.3897	3.707	0	0	0
2012/06/11	R202	02/08/2012	186.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R202	02/08/2012	190.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R202	02/08/2012	190.95	Put	Bond Future	2,760.0000	2.7600	2,710.3300	2.7103	(1.800)	0	0	0
2012/06/11	R202	02/08/2012	191.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R202	02/08/2012	191.00	Put	Bond Future	2,810.0000	2.8100	2,760.3300	2.7603	(1.768)	0	0	0
2012/06/11	R202	02/08/2012	191.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R202	02/08/2012	191.05	Put	Bond Future	2,860.0000	2.8600	2,810.3300	2.8103	(1.737)	0	0	0
2012/06/11	R203	02/08/2012			Bond Future	6.9300	108.8350	6.8930	108.9974	(0.534)	0.0000	0.0000	8,034
2012/06/11	R203	02/08/2012	6.60	Call	Bond Future	287.0000	0.2870	310.1200	0.3101	8.056	0	0	4,200
2012/06/11	R203	02/08/2012	6.60	Put	Bond Future	1,746.0000	1.7460	1,606.9600	1.6070	(7.963)	0	0	0
2012/06/11	R203	02/08/2012	6.85	Call	Bond Future	663.0000	0.6630	713.5600	0.7136	7.626	0	0	1,400
2012/06/11	R203	02/08/2012	6.85	Put	Bond Future	1,015.0000	1.0150	902.6700	0.9027	(11.067)	0	0	0
2012/06/11	R203	02/08/2012	7.00	Call	Bond Future	994.0000	0.9940	1,064.9500	1.0650	7.138	0	0	0
2012/06/11	R203	02/08/2012	7.00	Put	Bond Future	688.0000	0.6880	596.1600	0.5962	(13.349)	0	0	0
2012/06/11	R203	02/08/2012	7.55	Call	Bond Future	2,788.0000	2.7880	2,924.8200	2.9248	4.907	0	0	0
2012/06/11	R203	02/08/2012	7.55	Put	Bond Future	112.0000	0.1120	86.2100	0.0862	(23.027)	0	0	4,200
2012/06/11	R203	02/08/2012	8.45	Call	Bond Future	6,416.0000	6.4160	6,577.4600	6.5775	2.517	0	0	0
2012/06/11	R203	02/08/2012	8.45	Put	Bond Future	2.0000	0.0020	0.6500	0.0007	(67.500)	0	0	0
2012/06/11	R203	02/08/2012	8.50	Call	Bond Future	6,618.0000	6.6180	6,780.0000	6.7800	2.448	0	0	0
2012/06/11	R203	02/08/2012	8.50	Put	Bond Future	1.0000	0.0010	0.4600	0.0005	(54.000)	0	0	0
2012/06/11	R203	02/08/2012	8.55	Call	Bond Future	6,820.0000	6.8200	6,982.0900	6.9821	2.377	0	0	0
2012/06/11	R203	02/08/2012	8.55	Put	Bond Future	1.0000	0.0010	0.3200	0.0003	(68.000)	0	0	0
2012/06/11	R203	02/08/2012	7.15	Call	Bond Future	1,405.0000	1.4050	1,497.7400	1.4977	6.601	0	0	0
2012/06/11	R203	02/08/2012	7.15	Put	Bond Future	446.0000	0.4460	376.0600	0.3761	(15.682)	0	0	1,400
2012/06/11	R203	01/11/2012			Bond Future	6.9990	106.2469	6.9600	106.4103	(0.557)	0.0000	0.0000	0

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2012/06/11	R203	01/11/2012	7.70	Call	Bond Future	3,420.0000	3.4200	3,534.9200	3.5349	3.360	0	0	0
2012/06/11	R203	01/11/2012	7.70	Put	Bond Future	536.0000	0.5360	487.6400	0.4876	(9.022)	0	0	0
2012/06/11	R203	01/11/2012	7.75	Call	Bond Future	3,579.0000	3.5790	3,697.3900	3.6974	3.308	0	0	0
2012/06/11	R203	01/11/2012	7.75	Put	Bond Future	493.0000	0.4930	448.1400	0.4481	(9.099)	0	0	0
2012/06/11	R203	01/11/2012	7.80	Call	Bond Future	3,741.0000	3.7410	3,861.7900	3.8618	3.229	0	0	0
2012/06/11	R203	01/11/2012	7.80	Put	Bond Future	454.0000	0.4540	411.0700	0.4111	(9.456)	0	0	0
2012/06/11	R203	01/11/2012	7.05	Call	Bond Future	1,641.0000	1.6410	1,713.3300	1.7133	4.408	0	0	0
2012/06/11	R203	01/11/2012	7.05	Put	Bond Future	1,428.0000	1.4280	1,336.8200	1.3368	(6.385)	0	0	0
2012/06/11	R203	07/02/2013			Bond Future	7.0750	107.9422	7.0330	108.1089	(0.594)	0.0000	0.0000	0
2012/06/11	R203	07/02/2013	6.50	Call	Bond Future	942.0000	0.9420	985.6000	0.9856	4.628	0	0	0
2012/06/11	R203	07/02/2013	6.50	Put	Bond Future	3,253.0000	3.2530	3,130.1800	3.1302	(3.776)	0	0	0
2012/06/11	R203	07/02/2013	6.55	Call	Bond Future	1,009.0000	1.0090	1,055.2700	1.0553	4.586	0	0	0
2012/06/11	R203	07/02/2013	6.55	Put	Bond Future	3,117.0000	3.1170	2,996.4000	2.9964	(3.869)	0	0	0
2012/06/11	R203	07/02/2013	7.15	Call	Bond Future	2,066.0000	2.0660	2,144.4500	2.1444	3.797	0	0	0
2012/06/11	R203	07/02/2013	7.15	Put	Bond Future	1,769.0000	1.7690	1,680.7700	1.6808	(4.988)	0	0	0
2012/06/11	R203	07/02/2013	6.45	Call	Bond Future	878.0000	0.8780	919.0600	0.9191	4.677	0	0	0
2012/06/11	R203	07/02/2013	6.45	Put	Bond Future	3,393.0000	3.3930	3,267.5600	3.2676	(3.697)	0	0	0
2012/06/11	R204	02/08/2012			Bond Future	7.2420	104.8284	7.2260	104.9109	(0.221)	0.0000	0.0000	4,101
2012/06/11	R204	02/08/2012	7.30	Call	Bond Future	1,179.0000	1.1790	1,196.6200	1.1966	1.494	0	0	0
2012/06/11	R204	02/08/2012	7.30	Put	Bond Future	881.0000	0.8810	815.8600	0.8159	(7.394)	0	0	0
2012/06/11	R204	02/08/2012	8.45	Call	Bond Future	6,012.0000	6.0120	6,091.2000	6.0912	1.317	0	0	0
2012/06/11	R204	02/08/2012	8.45	Put	Bond Future	13.0000	0.0130	9.3700	0.0094	(27.923)	0	0	0
2012/06/11	R204	02/08/2012	8.50	Call	Bond Future	6,248.0000	6.2480	6,327.8300	6.3278	1.278	0	0	0
2012/06/11	R204	02/08/2012	8.50	Put	Bond Future	10.0000	0.0100	7.0800	0.0071	(29.200)	0	0	0
2012/06/11	R204	02/08/2012	8.55	Call	Bond Future	6,484.0000	6.4840	6,564.2500	6.5642	1.238	0	0	0
2012/06/11	R204	02/08/2012	8.55	Put	Bond Future	8.0000	0.0080	5.3100	0.0053	(33.625)	0	0	0
2012/06/11	R204	01/11/2012			Bond Future	7.3140	106.3407	7.2970	106.4252	(0.232)	0.0000	0.0000	0
2012/06/11	R204	01/11/2012	8.00	Call	Bond Future	4,050.0000	4.0500	4,099.1400	4.0991	1.213	0	0	0
2012/06/11	R204	01/11/2012	8.00	Put	Bond Future	711.0000	0.7110	675.7300	0.6757	(4.961)	0	0	0
2012/06/11	R204	01/11/2012	8.05	Call	Bond Future	4,235.0000	4.2350	4,285.6600	4.2857	1.196	0	0	0
2012/06/11	R204	01/11/2012	8.05	Put	Bond Future	658.0000	0.6580	624.1400	0.6241	(5.146)	0	0	0
2012/06/11	R204	01/11/2012	7.35	Call	Bond Future	1,981.0000	1.9810	2,006.1000	2.0061	1.267	0	0	0
2012/06/11	R204	01/11/2012	7.35	Put	Bond Future	1,802.0000	1.8020	1,743.0200	1.7430	(3.273)	0	0	0
2012/06/11	R204	01/11/2012	7.95	Call	Bond Future	3,868.0000	3.8680	3,915.4700	3.9155	1.227	0	0	0
2012/06/11	R204	01/11/2012	7.95	Put	Bond Future	768.0000	0.7680	730.8800	0.7309	(4.833)	0	0	0
2012/06/11	R204	07/02/2013			Bond Future	7.3910	104.0022	7.3730	104.0880	(0.244)	0.0000	0.0000	0
2012/06/11	R204	07/02/2013	7.95	Call	Bond Future	4,031.0000	4.0310	4,074.5600	4.0746	1.081	0	0	0
2012/06/11	R204	07/02/2013	7.95	Put	Bond Future	1,408.0000	1.4080	1,365.7800	1.3658	(2.999)	0	0	0
2012/06/11	R204	07/02/2013	8.00	Call	Bond Future	4,189.0000	4.1890	4,234.7100	4.2347	1.091	0	0	0
2012/06/11	R204	07/02/2013	8.00	Put	Bond Future	1,336.0000	1.3360	1,295.3700	1.2954	(3.041)	0	0	0
2012/06/11	R204	07/02/2013	8.05	Call	Bond Future	4,350.0000	4.3500	4,396.7000	4.3967	1.074	0	0	0
2012/06/11	R204	07/02/2013	8.05	Put	Bond Future	1,267.0000	1.2670	1,227.4400	1.2274	(3.122)	0	0	0
2012/06/11	R204	07/02/2013	7.45	Call	Bond Future	2,601.0000	2.6010	2,631.3700	2.6314	1.168	0	0	0
2012/06/11	R204	07/02/2013	7.45	Put	Bond Future	2,320.0000	2.3200	2,264.7200	2.2647	(2.383)	0	0	0
2012/06/11	R206	02/08/2012			Bond Future	5.2770	103.5024	5.2440	103.5485	(0.625)	0.0000	0.0000	1,240
2012/06/11	R206	02/08/2012	5.38	Call	Bond Future	250.0000	0.2500	275.6900	0.2757	10.276	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
2012/06/11	R206	02/08/2012	5.38	Put	Bond Future	106.0000	0.1060	85.8900	0.0859	(18.972)	0	0	0
2012/06/11	R206	02/08/2012	7.20	Call	Bond Future	2,638.0000	2.6380	2,684.1000	2.6841	1.748	0	0	0
2012/06/11	R206	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R206	02/08/2012	7.25	Call	Bond Future	2,705.0000	2.7050	2,751.4500	2.7514	1.717	0	0	0
2012/06/11	R206	02/08/2012	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R206	02/08/2012	7.30	Call	Bond Future	2,773.0000	2.7730	2,818.7300	2.8187	1.649	0	0	0
2012/06/11	R206	02/08/2012	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R206	01/11/2012	5.1470		Bond Future	5.1470	104.9953	5.1090	105.0396	(0.738)	0.0000	0.0000	0
2012/06/11	R206	01/11/2012	6.00	Call	Bond Future	1,009.0000	1.0090	1,049.1300	1.0491	3.977	0	0	0
2012/06/11	R206	01/11/2012	6.00	Put	Bond Future	23.0000	0.0230	18.4600	0.0185	(19.739)	0	0	0
2012/06/11	R206	01/11/2012	6.05	Call	Bond Future	1,063.0000	1.0630	1,103.4600	1.1035	3.806	0	0	0
2012/06/11	R206	01/11/2012	6.05	Put	Bond Future	19.0000	0.0190	15.3900	0.0154	(19.000)	0	0	0
2012/06/11	R206	01/11/2012	5.25	Call	Bond Future	329.0000	0.3290	352.2700	0.3523	7.073	0	0	0
2012/06/11	R206	01/11/2012	5.25	Put	Bond Future	209.0000	0.2090	188.1700	0.1882	(9.967)	0	0	0
2012/06/11	R206	01/11/2012	5.95	Call	Bond Future	956.0000	0.9560	995.2900	0.9953	4.110	0	0	0
2012/06/11	R206	01/11/2012	5.95	Put	Bond Future	27.0000	0.0270	22.0600	0.0221	(18.296)	0	0	0
2012/06/11	R206	07/02/2013			Bond Future	4.8880	102.9029	4.8370	102.9493	(1.043)	0.0000	0.0000	0
2012/06/11	R206	07/02/2013	5.95	Call	Bond Future	1,011.0000	1.0110	1,050.6000	1.0506	3.917	0	0	0
2012/06/11	R206	07/02/2013	5.95	Put	Bond Future	53.0000	0.0530	46.0600	0.0461	(13.094)	0	0	0
2012/06/11	R206	07/02/2013	6.00	Call	Bond Future	1,050.0000	1.0500	1,090.4600	1.0905	3.853	0	0	0
2012/06/11	R206	07/02/2013	6.00	Put	Bond Future	47.0000	0.0470	41.1600	0.0412	(12.426)	0	0	0
2012/06/11	R206	07/02/2013	6.05	Call	Bond Future	1,090.0000	1.0900	1,130.7400	1.1307	3.738	0	0	0
2012/06/11	R206	07/02/2013	6.05	Put	Bond Future	42.0000	0.0420	36.7000	0.0367	(12.619)	0	0	0
2012/06/11	R206	07/02/2013	5.00	Call	Bond Future	389.0000	0.3890	412.7500	0.4127	6.105	0	0	0
2012/06/11	R206	07/02/2013	5.00	Put	Bond Future	287.0000	0.2870	264.6700	0.2647	(7.780)	0	0	0
2012/06/11	R207	02/08/2012			Bond Future	7.5710	98.6455	7.5540	98.7399	(0.225)	0.0000	0.0000	27,509
2012/06/11	R207	02/08/2012	7.63	Call	Bond Future	1,306.0000	1.3060	1,328.0100	1.3280	1.685	0	0	0
2012/06/11	R207	02/08/2012	7.63	Put	Bond Future	979.0000	0.9790	907.1200	0.9071	(7.342)	0	0	0
2012/06/11	R207	02/08/2012	8.70	Call	Bond Future	6,047.0000	6.0470	6,134.9400	6.1349	1.454	0	0	0
2012/06/11	R207	02/08/2012	8.70	Put	Bond Future	26.0000	0.0260	19.6700	0.0197	(24.346)	0	0	0
2012/06/11	R207	02/08/2012	8.75	Call	Bond Future	6,298.0000	6.2980	6,386.8200	6.3868	1.410	0	0	0
2012/06/11	R207	02/08/2012	8.75	Put	Bond Future	21.0000	0.0210	15.7100	0.0157	(25.190)	0	0	0
2012/06/11	R207	02/08/2012	8.80	Call	Bond Future	6,548.0000	6.5480	6,638.2000	6.6382	1.378	0	0	0
2012/06/11	R207	02/08/2012	8.80	Put	Bond Future	16.0000	0.0160	12.1300	0.0121	(24.188)	0	0	0
2012/06/11	R207	01/11/2012			Bond Future	7.6460	100.0703	7.6290	100.1619	(0.222)	0.0000	0.0000	0
2012/06/11	R207	01/11/2012	8.25	Call	Bond Future	4,140.0000	4.1400	4,187.9300	4.1879	1.158	0	0	0
2012/06/11	R207	01/11/2012	8.25	Put	Bond Future	955.0000	0.9550	911.4200	0.9114	(4.563)	0	0	0
2012/06/11	R207	01/11/2012	8.30	Call	Bond Future	4,331.0000	4.3310	4,381.0000	4.3810	1.154	0	0	0
2012/06/11	R207	01/11/2012	8.30	Put	Bond Future	888.0000	0.8880	846.6400	0.8466	(4.658)	0	0	0
2012/06/11	R207	01/11/2012	7.70	Call	Bond Future	2,286.0000	2.2860	2,313.4500	2.3134	1.201	0	0	0
2012/06/11	R207	01/11/2012	7.70	Put	Bond Future	1,996.0000	1.9960	1,931.8000	1.9318	(3.216)	0	0	0
2012/06/11	R207	01/11/2012	8.20	Call	Bond Future	3,951.0000	3.9510	3,997.6700	3.9977	1.181	0	0	0
2012/06/11	R207	01/11/2012	8.20	Put	Bond Future	1,025.0000	1.0250	979.8800	0.9799	(4.402)	0	0	0
2012/06/11	R207	07/02/2013			Bond Future	7.7280	98.0258	7.7100	98.1195	(0.233)	0.0000	0.0000	0
2012/06/11	R207	07/02/2013	7.80	Call	Bond Future	2,972.0000	2.9720	3,005.7700	3.0058	1.136	0	0	0
2012/06/11	R207	07/02/2013	7.80	Put	Bond Future	2,598.0000	2.5980	2,538.3600	2.5384	(2.296)	0	0	0
2012/06/11	R207	07/02/2013	8.20	Call	Bond Future	4,195.0000	4.1950	4,239.7900	4.2398	1.068	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
2012/06/11	R207	07/02/2013	8.20	Put	Bond Future	1,777.0000	1.7770	1,728.2000	1.7282	(2.746)	0	0	0
2012/06/11	R207	07/02/2013	8.25	Call	Bond Future	4,361.0000	4.3610	4,407.1700	4.4072	1.059	0	0	0
2012/06/11	R207	07/02/2013	8.25	Put	Bond Future	1,691.0000	1.6910	1,643.8200	1.6438	(2.790)	0	0	0
2012/06/11	R207	07/02/2013	8.30	Call	Bond Future	4,530.0000	4.5300	4,577.1800	4.5772	1.042	0	0	0
2012/06/11	R207	07/02/2013	8.30	Put	Bond Future	1,609.0000	1.6090	1,562.8900	1.5629	(2.866)	0	0	0
2012/06/11	R208	02/08/2012			Bond Future	7.6920	96.4953	7.6660	96.6515	(0.338)	0.0000	0.0000	9,382
2012/06/11	R208	02/08/2012	7.20	Call	Bond Future	269.0000	0.2690	274.6200	0.2746	2.089	0	0	3,450
2012/06/11	R208	02/08/2012	7.20	Put	Bond Future	3,281.0000	3.2810	3,129.9900	3.1300	(4.603)	0	0	0
2012/06/11	R208	02/08/2012	7.50	Call	Bond Future	748.0000	0.7480	773.1400	0.7731	3.361	0	0	1,150
2012/06/11	R208	02/08/2012	7.50	Put	Bond Future	1,909.0000	1.9090	1,778.1000	1.7781	(6.857)	0	0	0
2012/06/11	R208	02/08/2012	7.72	Call	Bond Future	1,336.0000	1.3360	1,385.8100	1.3858	3.728	0	0	0
2012/06/11	R208	02/08/2012	7.72	Put	Bond Future	1,168.0000	1.1680	1,061.7600	1.0618	(9.096)	0	0	0
2012/06/11	R208	02/08/2012	8.25	Call	Bond Future	3,536.0000	3.5360	3,649.7300	3.6497	3.216	0	0	0
2012/06/11	R208	02/08/2012	8.25	Put	Bond Future	261.0000	0.2610	218.2000	0.2182	(16.398)	0	0	3,450
2012/06/11	R208	02/08/2012	8.70	Call	Bond Future	5,865.0000	5.8650	6,008.7400	6.0087	2.451	0	0	0
2012/06/11	R208	02/08/2012	8.70	Put	Bond Future	52.0000	0.0520	39.6700	0.0397	(23.712)	0	0	0
2012/06/11	R208	02/08/2012	8.75	Call	Bond Future	6,132.0000	6.1320	6,277.6700	6.2777	2.376	0	0	0
2012/06/11	R208	02/08/2012	8.75	Put	Bond Future	43.0000	0.0430	32.2000	0.0322	(25.116)	0	0	0
2012/06/11	R208	02/08/2012	8.80	Call	Bond Future	6,399.0000	6.3990	6,546.1700	6.5462	2.300	0	0	0
2012/06/11	R208	02/08/2012	8.80	Put	Bond Future	34.0000	0.0340	25.4000	0.0254	(25.294)	0	0	0
2012/06/11	R208	02/08/2012	7.80	Call	Bond Future	1,604.0000	1.6040	1,663.8400	1.6638	3.731	0	0	0
2012/06/11	R208	02/08/2012	7.80	Put	Bond Future	959.0000	0.9590	862.2800	0.8623	(10.086)	0	0	1,150
2012/06/11	R208	01/11/2012			Bond Future	7.7670	94.4865	7.7390	94.6505	(0.360)	0.0000	0.0000	0
2012/06/11	R208	01/11/2012	8.20	Call	Bond Future	3,852.0000	3.8520	3,940.5800	3.9406	2.300	0	0	0
2012/06/11	R208	01/11/2012	8.20	Put	Bond Future	1,362.0000	1.3620	1,286.4800	1.2865	(5.545)	0	0	0
2012/06/11	R208	01/11/2012	8.25	Call	Bond Future	4,045.0000	4.0450	4,136.7000	4.1367	2.267	0	0	0
2012/06/11	R208	01/11/2012	8.25	Put	Bond Future	1,273.0000	1.2730	1,200.4100	1.2004	(5.702)	0	0	0
2012/06/11	R208	01/11/2012	8.30	Call	Bond Future	4,242.0000	4.2420	4,336.5600	4.3366	2.229	0	0	0
2012/06/11	R208	01/11/2012	8.30	Put	Bond Future	1,189.0000	1.1890	1,119.1700	1.1192	(5.873)	0	0	0
2012/06/11	R208	01/11/2012	7.80	Call	Bond Future	2,464.0000	2.4640	2,526.2200	2.5262	2.525	0	0	0
2012/06/11	R208	01/11/2012	7.80	Put	Bond Future	2,271.0000	2.2710	2,169.5400	2.1695	(4.468)	0	0	0
2012/06/11	R208	07/02/2013			Bond Future	7.8460	95.9945	7.8170	96.1595	(0.370)	0.0000	0.0000	0
2012/06/11	R208	07/02/2013	7.95	Call	Bond Future	3,375.0000	3.3750	3,446.9000	3.4469	2.130	0	0	0
2012/06/11	R208	07/02/2013	7.95	Put	Bond Future	2,786.0000	2.7860	2,692.8600	2.6929	(3.343)	0	0	0
2012/06/11	R208	07/02/2013	8.00	Call	Bond Future	3,527.0000	3.5270	3,601.8100	3.6018	2.121	0	0	0
2012/06/11	R208	07/02/2013	8.00	Put	Bond Future	2,657.0000	2.6570	2,566.2600	2.5663	(3.415)	0	0	0
2012/06/11	R208	07/02/2013	8.05	Call	Bond Future	3,687.0000	3.6870	3,763.8500	3.7638	2.084	0	0	0
2012/06/11	R208	07/02/2013	8.05	Put	Bond Future	2,536.0000	2.5360	2,447.8500	2.4478	(3.476)	0	0	0
2012/06/11	R208	07/02/2013	7.85	Call	Bond Future	3,081.0000	3.0810	3,147.7600	3.1478	2.167	0	0	0
2012/06/11	R208	07/02/2013	7.85	Put	Bond Future	3,058.0000	3.0580	2,959.9600	2.9600	(3.206)	0	0	0
2012/06/11	R209	02/08/2012			Bond Future	8.8910	76.2814	8.9260	76.0107	0.394	0.0000	0.0000	28,787
2012/06/11	R209	02/08/2012	8.94	Call	Bond Future	2,042.0000	2.0420	1,846.4400	1.8464	(9.577)	0	0	0
2012/06/11	R209	02/08/2012	8.94	Put	Bond Future	1,663.0000	1.6630	1,738.6000	1.7386	4.546	0	0	0
2012/06/11	R209	02/08/2012	9.20	Call	Bond Future	3,254.0000	3.2540	3,020.4800	3.0205	(7.176)	0	0	0
2012/06/11	R209	02/08/2012	9.20	Put	Bond Future	918.0000	0.9180	954.7300	0.9547	4.001	0	0	0
2012/06/11	R209	02/08/2012	9.25	Call	Bond Future	3,516.0000	3.5160	3,276.1200	3.2761	(6.823)	0	0	0

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2012/06/11	R209	02/08/2012	9.25	Put	Bond Future	813.0000	0.8130	843.4000	0.8434	3.739	0	0	0
2012/06/11	R209	02/08/2012	9.30	Call	Bond Future	3,784.0000	3.7840	3,539.4500	3.5394	(6.463)	0	0	0
2012/06/11	R209	02/08/2012	9.30	Put	Bond Future	717.0000	0.7170	742.7600	0.7428	3.593	0	0	0
2012/06/11	R209	01/11/2012			Bond Future	8.9640	74.2383	9.0000	73.9637	0.402	0.0000	0.0000	0
2012/06/11	R209	01/11/2012	9.05	Call	Bond Future	3,864.0000	3.8640	3,677.8800	3.6779	(4.817)	0	0	0
2012/06/11	R209	01/11/2012	9.05	Put	Bond Future	3,211.0000	3.2110	3,299.1600	3.2992	2.746	0	0	0
2012/06/11	R209	01/11/2012	8.95	Call	Bond Future	3,475.0000	3.4750	3,297.4900	3.2975	(5.108)	0	0	0
2012/06/11	R209	01/11/2012	8.95	Put	Bond Future	3,582.0000	3.5820	3,679.3600	3.6794	2.718	0	0	0
2012/06/11	R209	01/11/2012	9.00	Call	Bond Future	3,665.0000	3.6650	3,483.1400	3.4831	(4.962)	0	0	0
2012/06/11	R209	01/11/2012	9.00	Put	Bond Future	3,390.0000	3.3900	3,483.1400	3.4831	2.747	0	0	0
2012/06/11	R209	07/02/2013			Bond Future	9.0420	75.4198	9.0790	75.1417	0.409	0.0000	0.0000	0
2012/06/11	R209	07/02/2013	9.05	Call	Bond Future	4,753.0000	4.7530	4,576.6000	4.5766	(3.711)	0	0	0
2012/06/11	R209	07/02/2013	9.05	Put	Bond Future	4,693.0000	4.6930	4,794.4800	4.7945	2.162	0	0	0
2012/06/11	R209	07/02/2013	9.10	Call	Bond Future	4,945.0000	4.9450	4,765.1500	4.7651	(3.637)	0	0	0
2012/06/11	R209	07/02/2013	9.10	Put	Bond Future	4,510.0000	4.5100	4,608.0100	4.6080	2.173	0	0	0
2012/06/11	R209	07/02/2013	8.95	Call	Bond Future	4,384.0000	4.3840	4,214.8800	4.2149	(3.858)	0	0	0
2012/06/11	R209	07/02/2013	8.95	Put	Bond Future	5,083.0000	5.0830	5,192.0800	5.1921	2.146	0	0	0
2012/06/11	R209	07/02/2013	9.00	Call	Bond Future	4,564.0000	4.5640	4,391.3600	4.3914	(3.783)	0	0	0
2012/06/11	R209	07/02/2013	9.00	Put	Bond Future	4,882.0000	4.8820	4,987.3400	4.9873	2.158	0	0	0
2012/06/11	R210	02/08/2012			Bond Future	142.0993	142.0993	142.1369	142.1369	0.026	0.0000	0.0000	925
2012/06/11	R210	02/08/2012	141.45	Call	Bond Future	649.0000	0.6490	686.8700	0.6869	5.835	0	0	0
2012/06/11	R210	02/08/2012	141.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R210	02/08/2012	142.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R210	02/08/2012	142.95	Put	Bond Future	851.0000	0.8510	813.1300	0.8131	(4.450)	0	0	0
2012/06/11	R210	02/08/2012	143.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R210	02/08/2012	143.00	Put	Bond Future	901.0000	0.9010	863.1300	0.8631	(4.203)	0	0	0
2012/06/11	R210	02/08/2012	143.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R210	02/08/2012	143.05	Put	Bond Future	951.0000	0.9510	913.1300	0.9131	(3.982)	0	0	0
2012/06/11	R211	02/08/2012			Bond Future	120.1225	120.1225	120.1490	120.1490	0.022	0.0000	0.0000	480
2012/06/11	R211	02/08/2012	119.70	Call	Bond Future	423.0000	0.4230	449.0000	0.4490	6.147	0	0	0
2012/06/11	R211	02/08/2012	119.70	Put	Bond Future	1.0000	0.0010	0.0000	0.0000	(100.000)	0	0	0
2012/06/11	R211	02/08/2012	119.95	Call	Bond Future	173.0000	0.1730	199.0000	0.1990	15.029	0	0	0
2012/06/11	R211	02/08/2012	119.95	Put	Bond Future	1.0000	0.0010	0.0000	0.0000	(100.000)	0	0	0
2012/06/11	R211	02/08/2012	120.00	Call	Bond Future	123.0000	0.1230	149.0000	0.1490	21.138	0	0	0
2012/06/11	R211	02/08/2012	120.00	Put	Bond Future	1.0000	0.0010	0.0000	0.0000	(100.000)	0	0	0
2012/06/11	R211	02/08/2012	120.05	Call	Bond Future	73.0000	0.0730	99.0000	0.0990	35.616	0	0	0
2012/06/11	R211	02/08/2012	120.05	Put	Bond Future	1.0000	0.0010	0.0000	0.0000	(100.000)	0	0	0
2012/06/11	R212	02/08/2012			Bond Future	117.6354	117.6354	117.6658	117.6658	0.026	0.0000	0.0000	2,962
2012/06/11	R212	02/08/2012	117.45	Call	Bond Future	185.0000	0.1850	215.7800	0.2158	16.638	0	0	0
2012/06/11	R212	02/08/2012	117.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R212	02/08/2012	117.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R212	02/08/2012	117.95	Put	Bond Future	315.0000	0.3150	284.2200	0.2842	(9.771)	0	0	0
2012/06/11	R212	02/08/2012	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R212	02/08/2012	118.00	Put	Bond Future	365.0000	0.3650	334.2200	0.3342	(8.433)	0	0	0
2012/06/11	R212	02/08/2012	118.05	Call	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
2012/06/11	R212	02/08/2012	118.05	Put	Bond Future	415.0000	0.4150	384.2200	0.3842	(7.417)	0	0	0
2012/06/11	R213	02/08/2012			Bond Future	8.7730	86.9326	8.7970	86.7414	0.274	0.0000	0.0000	4,725
2012/06/11	R213	02/08/2012	8.84	Call	Bond Future	2,148.0000	2.1480	1,991.8500	1.9919	(7.270)	0	0	0
2012/06/11	R213	02/08/2012	8.84	Put	Bond Future	1,616.0000	1.6160	1,650.9700	1.6510	2.164	0	0	0
2012/06/11	R213	02/08/2012	9.20	Call	Bond Future	3,981.0000	3.9810	3,794.4900	3.7945	(4.685)	0	0	0
2012/06/11	R213	02/08/2012	9.20	Put	Bond Future	675.0000	0.6750	679.2900	0.6793	0.636	0	0	0
2012/06/11	R213	02/08/2012	9.25	Call	Bond Future	4,272.0000	4.2720	4,082.8400	4.0828	(4.428)	0	0	0
2012/06/11	R213	02/08/2012	9.25	Put	Bond Future	591.0000	0.5910	593.2900	0.5933	0.387	0	0	0
2012/06/11	R213	02/08/2012	9.30	Call	Bond Future	4,569.0000	4.5690	4,377.7600	4.3778	(4.186)	0	0	0
2012/06/11	R213	02/08/2012	9.30	Put	Bond Future	517.0000	0.5170	516.4600	0.5165	(0.104)	0	0	0
2012/06/11	R213	01/11/2012			Bond Future	8.8500	84.6538	8.8760	84.4498	0.294	0.0000	0.0000	0
2012/06/11	R213	01/11/2012	9.00	Call	Bond Future	4,186.0000	4.1860	4,033.6000	4.0336	(3.641)	0	0	0
2012/06/11	R213	01/11/2012	9.00	Put	Bond Future	3,019.0000	3.0190	3,070.8400	3.0708	1.717	0	0	0
2012/06/11	R213	01/11/2012	9.05	Call	Bond Future	4,404.0000	4.4040	4,248.4000	4.2484	(3.533)	0	0	0
2012/06/11	R213	01/11/2012	9.05	Put	Bond Future	2,854.0000	2.8540	2,902.1100	2.9021	1.686	0	0	0
2012/06/11	R213	01/11/2012	8.90	Call	Bond Future	3,774.0000	3.7740	3,628.0200	3.6280	(3.868)	0	0	0
2012/06/11	R213	01/11/2012	8.90	Put	Bond Future	3,382.0000	3.3820	3,440.3700	3.4404	1.726	0	0	0
2012/06/11	R213	01/11/2012	8.95	Call	Bond Future	3,977.0000	3.9770	3,828.1300	3.8281	(3.743)	0	0	0
2012/06/11	R213	01/11/2012	8.95	Put	Bond Future	3,196.0000	3.1960	3,251.5700	3.2516	1.739	0	0	0
2012/06/11	R213	07/02/2013			Bond Future	8.9350	86.0009	8.9610	85.8002	0.291	0.0000	0.0000	0
2012/06/11	R213	07/02/2013	8.95	Call	Bond Future	4,837.0000	4.8370	4,701.8700	4.7019	(2.794)	0	0	0
2012/06/11	R213	07/02/2013	8.95	Put	Bond Future	4,721.0000	4.7210	4,786.6700	4.7867	1.391	0	0	0
2012/06/11	R213	07/02/2013	9.00	Call	Bond Future	5,031.0000	5.0310	4,892.5800	4.8926	(2.751)	0	0	0
2012/06/11	R213	07/02/2013	9.00	Put	Bond Future	4,531.0000	4.5310	4,592.9900	4.5930	1.368	0	0	0
2012/06/11	R213	07/02/2013	9.05	Call	Bond Future	5,233.0000	5.2330	5,092.9600	5.0930	(2.676)	0	0	0
2012/06/11	R213	07/02/2013	9.05	Put	Bond Future	4,351.0000	4.3510	4,411.6200	4.4116	1.393	0	0	0
2012/06/11	R214	02/08/2012			Bond Future	8.9240	77.9009	8.9540	77.6585	0.336	0.0000	0.0000	1,530
2012/06/11	R214	02/08/2012	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R214	02/08/2012	8.79	Put	Bond Future	1,099.0000	1.0990	1,341.5200	1.3415	22.067	0	0	0
2012/06/11	R214	02/08/2012	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R214	02/08/2012	8.80	Put	Bond Future	1,016.0000	1.0160	1,258.5600	1.2586	23.874	0	0	0
2012/06/11	R214	02/08/2012	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/11	R214	02/08/2012	8.81	Put	Bond Future	933.0000	0.9330	1,175.7500	1.1758	26.018	0	0	0
2012/06/11	R214	02/08/2012	8.96	Call	Bond Future	291.0000	0.2910	48.3200	0.0483	(83.395)	0	0	0
2012/06/11	R214	02/08/2012	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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