



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 23/07/2012 to 23/07/2012

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
2012/07/23	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2012/07/23	2025	02/08/2012			Bond Future	104.0353	104.0353	104.0393	104.0393	0.004	0.0000	0.0000	2,062
2012/07/23	2025	02/08/2012	99.99	Call	Bond Future	4,045.2600	4.0453	4,049.2800	4.0493	0.099	0	0	0
2012/07/23	2025	02/08/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2025	02/08/2012	100.00	Call	Bond Future	4,035.2600	4.0353	4,039.2800	4.0393	0.100	0	0	0
2012/07/23	2025	02/08/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2025	02/08/2012	100.01	Call	Bond Future	4,025.2600	4.0253	4,029.2800	4.0293	0.100	0	0	0
2012/07/23	2025	02/08/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2025	01/11/2012			Bond Future	105.3629	105.3629	105.3660	105.3660	0.003	0.0000	0.0000	0
2012/07/23	2025	01/11/2012	99.99	Call	Bond Future	5,372.9400	5.3729	5,376.0100	5.3760	0.057	0	0	0
2012/07/23	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2025	01/11/2012	100.00	Call	Bond Future	5,362.9400	5.3629	5,366.0100	5.3660	0.057	0	0	0
2012/07/23	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2025	01/11/2012	100.01	Call	Bond Future	5,352.9400	5.3529	5,356.0100	5.3560	0.057	0	0	0
2012/07/23	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2038	02/08/2012			Bond Future	101.7869	101.7869	101.7922	101.7922	0.005	0.0000	0.0000	0
2012/07/23	2038	02/08/2012	97.99	Call	Bond Future	3,796.9000	3.7969	3,802.2200	3.8022	0.140	0	0	0
2012/07/23	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2038	02/08/2012	98.00	Call	Bond Future	3,786.9000	3.7869	3,792.2200	3.7922	0.140	0	0	0
2012/07/23	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2038	02/08/2012	98.01	Call	Bond Future	3,776.9000	3.7769	3,782.2200	3.7822	0.141	0	0	0
2012/07/23	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2038	01/11/2012			Bond Future	103.0858	103.0858	103.0903	103.0903	0.004	0.0000	0.0000	0
2012/07/23	2038	01/11/2012	98.99	Call	Bond Future	4,095.7600	4.0958	4,100.2800	4.1003	0.110	0	0	0
2012/07/23	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2038	01/11/2012	99.00	Call	Bond Future	4,085.7600	4.0858	4,090.2800	4.0903	0.111	0	0	0
2012/07/23	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2038	01/11/2012	99.01	Call	Bond Future	4,075.7600	4.0758	4,080.2800	4.0803	0.111	0	0	0
2012/07/23	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2050	02/08/2012			Bond Future	108.5859	108.5859	108.5916	108.5916	0.005	0.0000	0.0000	0
2012/07/23	2050	02/08/2012	102.99	Call	Bond Future	5,595.8600	5.5959	5,601.5900	5.6016	0.102	0	0	0
2012/07/23	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2050	02/08/2012	103.00	Call	Bond Future	5,585.8600	5.5859	5,591.5900	5.5916	0.103	0	0	0
2012/07/23	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2050	02/08/2012	103.01	Call	Bond Future	5,575.8600	5.5759	5,581.5900	5.5816	0.103	0	0	0
2012/07/23	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2050	01/11/2012			Bond Future	109.9717	109.9717	109.9763	109.9763	0.004	0.0000	0.0000	0
2012/07/23	2050	01/11/2012	103.99	Call	Bond Future	5,981.6800	5.9817	5,986.3300	5.9863	0.078	0	0	0
2012/07/23	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2050	01/11/2012	104.00	Call	Bond Future	5,971.6800	5.9717	5,976.3300	5.9763	0.078	0	0	0
2012/07/23	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	2050	01/11/2012	104.01	Call	Bond Future	5,961.6800	5.9617	5,966.3300	5.9663	0.078	0	0	0
2012/07/23	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2012/07/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	AL7T	02/08/2012			Index Future	470.2980	470.2980	466.7560	466.7560	(0.753)	0.0000	0.0000	13
2012/07/23	AL7T	01/11/2012			Index Future	476.3000	476.3000	472.7080	472.7080	(0.754)	0.0000	0.0000	0
2012/07/23	AL7T	07/02/2013			Index Future	483.1360	483.1360	479.4590	479.4590	(0.761)	0.0000	0.0000	0
2012/07/23	ALBI	02/08/2012			Index Future	422.4500	422.4500	419.0980	419.0980	(0.793)	0.0000	0.0000	1,003
2012/07/23	ALBI	01/11/2012			Index Future	427.8410	427.8410	424.4420	424.4420	(0.794)	0.0000	0.0000	0
2012/07/23	ALBI	07/02/2013			Index Future	433.9810	433.9810	430.5040	430.5040	(0.801)	0.0000	0.0000	0
2012/07/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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
2012/07/23	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/23	ES33	02/08/2012			Bond Future	8.4118		94.0074	8.5916	92.3890	2.138	0.0000	0.0000	303
2012/07/23	ES33	01/11/2012			Bond Future	8.4933		91.4297	8.6786	89.7899	2.181	0.0000	0.0000	0
2012/07/23	ES33	01/11/2012	9.20	Call	Bond Future	6,016.8400		6.0168	4,377.0000	4.3770	(27.254)	0	0	0
2012/07/23	ES33	01/11/2012	9.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	ES33	07/02/2013			Bond Future	8.5800		92.7424	8.7720	91.0726	2.238	0.0000	0.0000	0
2012/07/23	ES33	07/02/2013	8.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	ES33	07/02/2013	8.54	Put	Bond Future	353.5300		0.3535	2,023.2900	2.0233	472.311	0	0	0
2012/07/23	ES33	07/02/2013	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	ES33	07/02/2013	8.55	Put	Bond Future	264.8400		0.2648	1,934.6000	1.9346	630.479	0	0	0
2012/07/23	ES33	07/02/2013	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	ES33	07/02/2013	8.56	Put	Bond Future	176.2800		0.1763	1,846.0400	1.8460	947.220	0	0	0
2012/07/23	GOVI	02/08/2012			GOVI	422.2580		422.2580	419.1790	419.1790	(0.729)	0.0000	0.0000	263
2012/07/23	GOVI	02/08/2012	398.23	Call	GOVI	240,280.0000		24.0280	209,490.0000	20.9490	(12.814)	0	0	0
2012/07/23	GOVI	02/08/2012	398.23	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	GOVI	01/11/2012			GOVI	427.6470		427.6470	424.5250	424.5250	(0.730)	0.0000	0.0000	0
2012/07/23	GOVI	01/11/2012	403.96	Call	GOVI	236,870.0000		23.6870	205,650.0000	20.5650	(13.180)	0	0	0
2012/07/23	GOVI	01/11/2012	403.96	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	GOVI	07/02/2013			GOVI	433.7850		433.7850	430.5880	430.5880	(0.737)	0.0000	0.0000	0
2012/07/23	GOVI	07/02/2013	432.99	Call	GOVI	7,950.0000		0.7950	0.0000	0.0000	(100.000)	0	0	0
2012/07/23	GOVI	07/02/2013	432.99	Put	GOVI	0.0000		0.0000	24,020.0000	2.4020	100.000	0	0	0
2012/07/23	GOVI	07/02/2013	433.00	Call	GOVI	7,850.0000		0.7850	0.0000	0.0000	(100.000)	0	0	0
2012/07/23	GOVI	07/02/2013	433.00	Put	GOVI	0.0000		0.0000	24,120.0000	2.4120	100.000	0	0	0
2012/07/23	GOVI	07/02/2013	433.01	Call	GOVI	7,750.0000		0.7750	0.0000	0.0000	(100.000)	0	0	0
2012/07/23	GOVI	07/02/2013	433.01	Put	GOVI	0.0000		0.0000	24,220.0000	2.4220	100.000	0	0	0
2012/07/23	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/23	IGOV	02/08/2012			Index Future	181.6740		181.6740	181.9240	181.9240	0.138	0.0000	0.0000	594
2012/07/23	IGOV	01/11/2012			Index Future	183.9920		183.9920	184.2440	184.2440	0.137	0.0000	0.0000	0
2012/07/23	IGOV	07/02/2013			Index Future	186.6330		186.6330	186.8750	186.8750	0.130	0.0000	0.0000	14
2012/07/23	ILBI	02/08/2012			Index Future	475.3680		475.3680	492.1330	492.1330	3.527	0.0000	0.0000	169
2012/07/23	ILBI	01/11/2012			Index Future	482.4300		482.4300	499.4460	499.4460	3.527	0.0000	0.0000	0
2012/07/23	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	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
2012/07/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/23	JBAF	15/08/2012			Jibar Tradeable Future	5.0600	94.9400	5.0400	94.9600	(0.395)	0.0000	0.0000	0
2012/07/23	JBAF	19/09/2012			Jibar Tradeable Future	4.9900	95.0100	4.8900	95.1100	(2.004)	0.0000	0.0000	44,760
2012/07/23	JBAF	17/10/2012			Jibar Tradeable Future	4.8600	95.1400	4.8600	95.1400	0.000	0.0000	0.0000	0
2012/07/23	JBAF	21/11/2012			Jibar Tradeable Future	4.7200	95.2800	4.7400	95.2600	0.424	0.0000	0.0000	0
2012/07/23	JBAF	19/12/2012			Jibar Tradeable Future	4.6700	95.3300	4.7100	95.2900	0.857	0.0000	0.0000	840
2012/07/23	JBAF	16/01/2013			Jibar Tradeable Future	4.6700	95.3300	4.7100	95.2900	0.857	0.0000	0.0000	0
2012/07/23	JBAF	20/03/2013			Jibar Tradeable Future	4.6700	95.3300	4.7100	95.2900	0.857	0.0000	0.0000	1,000
2012/07/23	JBAF	19/06/2013			Jibar Tradeable Future	4.6900	95.3100	4.7500	95.2500	1.279	0.0000	0.0000	500
2012/07/23	JBAF	18/09/2013			Jibar Tradeable Future	4.7400	95.2600	4.8400	95.1600	2.110	0.0000	0.0000	1,700
2012/07/23	JBAF	18/12/2013			Jibar Tradeable Future	4.8500	95.1500	4.9600	95.0400	2.268	0.0000	0.0000	1,500
2012/07/23	JBAF	19/03/2014			Jibar Tradeable Future	4.9900	95.0100	5.0900	94.9100	2.004	0.0000	0.0000	400
2012/07/23	JBAF	18/06/2014			Jibar Tradeable Future	5.3900	94.6100	5.2400	94.7600	(2.783)	0.0000	0.0000	0
2012/07/23	R157	02/08/2012			Bond Future	5.3844	128.2338	5.4348	128.0716	0.936	0.0000	0.0000	15,580
2012/07/23	R157	02/08/2012	6.15	Call	Bond Future	2,435.1500	2.4351	2,272.9600	2.2730	(6.660)	0	0	0
2012/07/23	R157	02/08/2012	6.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R157	02/08/2012	6.35	Call	Bond Future	3,061.1600	3.0612	2,898.9700	2.8990	(5.298)	0	0	1,250
2012/07/23	R157	02/08/2012	6.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R157	02/08/2012	6.55	Call	Bond Future	3,683.0500	3.6831	3,520.8600	3.5209	(4.404)	0	0	0
2012/07/23	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/07/23	R157	02/08/2012	6.95	Call	Bond Future	4,914.5400	4.9145	4,752.3500	4.7524	(3.300)	0	0	0
2012/07/23	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/23	R157	01/11/2012			Bond Future	5.4091	123.0712	5.4651	122.9057	1.036	0.0000	0.0000	200
2012/07/23	R157	01/11/2012	5.78	Call	Bond Future	1,301.3400	1.3013	1,170.2500	1.1703	(10.073)	0	0	5,630
2012/07/23	R157	01/11/2012	5.78	Put	Bond Future	211.3400	0.2113	245.7500	0.2457	16.282	0	0	0
2012/07/23	R157	01/11/2012	6.24	Call	Bond Future	2,466.4200	2.4664	2,308.8900	2.3089	(6.387)	0	0	0
2012/07/23	R157	01/11/2012	6.24	Put	Bond Future	41.9000	0.0419	49.8700	0.0499	19.021	0	0	0
2012/07/23	R157	07/02/2013			Bond Future	5.4181	124.8382	5.4843	124.6616	1.222	0.0000	0.0000	0
2012/07/23	R157	07/02/2013	6.28	Call	Bond Future	2,445.1400	2.4451	2,292.4400	2.2924	(6.245)	0	0	0
2012/07/23	R157	07/02/2013	6.28	Put	Bond Future	173.0600	0.1731	196.9300	0.1969	13.793	0	0	0
2012/07/23	R157	02/05/2013			Bond Future	5.4208	119.5716	5.5016	119.3757	1.490	0.0000	0.0000	0
2012/07/23	R157	02/05/2013	5.35	Call	Bond Future	1,030.7100	1.0307	933.5600	0.9336	(9.426)	0	0	0
2012/07/23	R157	02/05/2013	5.35	Put	Bond Future	1,202.9000	1.2029	1,301.7100	1.3017	8.214	0	0	0
2012/07/23	R157	02/05/2013	5.36	Call	Bond Future	1,042.6300	1.0426	944.7900	0.9448	(9.384)	0	0	0
2012/07/23	R157	02/05/2013	5.36	Put	Bond Future	1,190.4900	1.1905	1,288.6100	1.2886	8.242	0	0	0
2012/07/23	R157	02/05/2013	5.34	Call	Bond Future	1,018.8700	1.0189	922.4100	0.9224	(9.467)	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
2012/07/23	R157	02/05/2013	5.34	Put	Bond Future	1,215.4000	1.2154	1,314.9000	1.3149	8.187	0	0	0
2012/07/23	R186	02/08/2012			Bond Future	7.1891	130.6958	7.3491	129.0088	2.226	0.0000	0.0000	34,408
2012/07/23	R186	02/08/2012	7.66	Call	Bond Future	4,927.1700	4.9272	3,305.7200	3.3057	(32.908)	0	0	276
2012/07/23	R186	02/08/2012	7.66	Put	Bond Future	49.7800	0.0498	115.2700	0.1153	131.559	0	0	0
2012/07/23	R186	02/08/2012	7.70	Call	Bond Future	5,314.8100	5.3148	3,674.0200	3.6740	(30.872)	0	0	0
2012/07/23	R186	02/08/2012	7.70	Put	Bond Future	35.1500	0.0352	81.3000	0.0813	131.294	0	0	0
2012/07/23	R186	02/08/2012	7.76	Call	Bond Future	5,900.0000	5.9000	4,239.3400	4.2393	(28.147)	0	0	43
2012/07/23	R186	02/08/2012	7.76	Put	Bond Future	20.3600	0.0204	46.6400	0.0466	129.077	0	0	0
2012/07/23	R186	02/08/2012	8.30	Call	Bond Future	11,098.5900	11.0986	9,411.6700	9.4117	(15.199)	0	0	0
2012/07/23	R186	02/08/2012	8.30	Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	900
2012/07/23	R186	02/08/2012	8.76	Call	Bond Future	15,299.1000	15.2991	13,612.1600	13.6122	(11.026)	0	0	0
2012/07/23	R186	02/08/2012	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2012/07/23	R186	02/08/2012	8.00	Call	Bond Future	8,240.5300	8.2405	6,555.3100	6.5553	(20.450)	0	0	1,099
2012/07/23	R186	02/08/2012	8.00	Put	Bond Future	1.7200	0.0017	3.4400	0.0034	100.000	0	0	0
2012/07/23	R186	02/08/2012	8.25	Call	Bond Future	10,628.7500	10.6288	8,941.8500	8.9418	(15.871)	0	0	8,750
2012/07/23	R186	02/08/2012	8.25	Put	Bond Future	0.0800	0.0001	0.1200	0.0001	50.000	0	0	0
2012/07/23	R186	02/08/2012	9.00	Call	Bond Future	17,405.8500	17.4059	15,718.9100	15.7189	(9.692)	0	0	0
2012/07/23	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/23	R186	02/08/2012	8.66	Call	Bond Future	14,404.3900	14.4044	12,717.4500	12.7174	(11.711)	0	0	0
2012/07/23	R186	02/08/2012	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	276
2012/07/23	R186	02/08/2012	8.75	Call	Bond Future	15,210.0800	15.2101	13,523.1400	13.5231	(11.091)	0	0	0
2012/07/23	R186	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,700
2012/07/23	R186	01/11/2012			Bond Future	7.2509	132.3637	7.4163	130.6540	2.281	0.0000	0.0000	267
2012/07/23	R186	01/11/2012	8.50	Call	Bond Future	12,408.5500	12.4086	10,813.4900	10.8135	(12.855)	0	0	0
2012/07/23	R186	01/11/2012	8.50	Put	Bond Future	251.2700	0.2513	365.9700	0.3660	45.648	0	0	200
2012/07/23	R186	01/11/2012	8.82	Call	Bond Future	15,109.5400	15.1095	13,452.3300	13.4523	(10.968)	0	0	0
2012/07/23	R186	01/11/2012	8.82	Put	Bond Future	102.0900	0.1021	154.6400	0.1546	51.474	0	0	1,858
2012/07/23	R186	01/11/2012	7.82	Call	Bond Future	6,872.8200	6.8728	5,568.6600	5.5687	(18.976)	0	0	1,858
2012/07/23	R186	01/11/2012	7.82	Put	Bond Future	1,121.3400	1.1213	1,526.9400	1.5269	36.171	0	0	0
2012/07/23	R186	01/11/2012	8.00	Call	Bond Future	8,269.0200	8.2690	6,859.9400	6.8599	(17.040)	0	0	200
2012/07/23	R186	01/11/2012	8.00	Put	Bond Future	774.0200	0.7740	1,074.7000	1.0747	38.847	0	0	0
2012/07/23	R186	07/02/2013			Bond Future	7.3135	128.9733	7.4857	127.2300	2.354	0.0000	0.0000	0
2012/07/23	R186	07/02/2013	8.47	Call	Bond Future	12,204.2800	12.2043	10,750.3400	10.7503	(11.913)	0	0	0
2012/07/23	R186	07/02/2013	8.47	Put	Bond Future	1,110.2700	1.1103	1,399.6200	1.3996	26.061	0	0	0
2012/07/23	R186	07/02/2013	7.00	Call	Bond Future	3,188.2600	3.1883	2,498.8700	2.4989	(21.623)	0	0	10,300
2012/07/23	R186	07/02/2013	7.00	Put	Bond Future	6,450.4100	6.4504	7,504.3100	7.5043	16.338	0	0	0
2012/07/23	R186	02/05/2013			Bond Future	7.3700	130.5598	7.5493	128.7771	2.433	0.0000	0.0000	0
2012/07/23	R186	02/05/2013	7.41	Call	Bond Future	6,015.6100	6.0156	5,078.3500	5.0783	(15.580)	0	0	0
2012/07/23	R186	02/05/2013	7.41	Put	Bond Future	5,614.9000	5.6149	6,460.3700	6.4604	15.058	0	0	0
2012/07/23	R186	02/05/2013	7.39	Call	Bond Future	5,914.6900	5.9147	4,987.2700	4.9873	(15.680)	0	0	0
2012/07/23	R186	02/05/2013	7.39	Put	Bond Future	5,714.1100	5.7141	6,569.4200	6.5694	14.968	0	0	0
2012/07/23	R186	02/05/2013	7.40	Call	Bond Future	5,965.0400	5.9650	5,032.6900	5.0327	(15.630)	0	0	0
2012/07/23	R186	02/05/2013	7.40	Put	Bond Future	5,664.3400	5.6643	6,514.7200	6.5147	15.013	0	0	0
2012/07/23	R189	02/08/2012			Bond Future	218.9683	218.9683	218.8936	218.8936	(0.034)	0.0000	0.0000	0
2012/07/23	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R189	02/08/2012	219.65	Put	Bond Future	681.7000	0.6817	756.3700	0.7564	10.953	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
2012/07/23	R189	01/11/2012			Bond Future	215.2635	215.2635	215.1856	215.1856	(0.036)	0.0000	0.0000	0
2012/07/23	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R189	01/11/2012	218.99	Put	Bond Future	3,726.5300	3.7265	3,804.3500	3.8044	2.088	0	0	0
2012/07/23	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R189	01/11/2012	219.00	Put	Bond Future	3,736.5300	3.7365	3,814.3500	3.8144	2.083	0	0	0
2012/07/23	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R189	01/11/2012	219.01	Put	Bond Future	3,746.5300	3.7465	3,824.3500	3.8244	2.077	0	0	0
2012/07/23	R197	02/08/2012			Bond Future	268.7074	268.7074	268.7168	268.7168	0.003	0.0000	0.0000	5,418
2012/07/23	R197	02/08/2012	256.15	Call	Bond Future	12,557.4400	12.5574	12,566.8200	12.5668	0.075	0	0	0
2012/07/23	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R197	01/11/2012			Bond Future	272.1366	272.1366	272.1435	272.1435	0.003	0.0000	0.0000	0
2012/07/23	R197	01/11/2012	266.99	Call	Bond Future	5,146.6100	5.1466	5,153.4800	5.1535	0.133	0	0	0
2012/07/23	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R197	01/11/2012	267.00	Call	Bond Future	5,136.6100	5.1366	5,143.4800	5.1435	0.134	0	0	0
2012/07/23	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R197	01/11/2012	267.01	Call	Bond Future	5,126.6100	5.1266	5,133.4800	5.1335	0.134	0	0	0
2012/07/23	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R201	02/08/2012			Bond Future	4.8166	109.8304	4.9083	109.6162	1.904	0.0000	0.0000	1,560
2012/07/23	R201	02/08/2012	5.20	Call	Bond Future	892.2800	0.8923	678.5900	0.6786	(23.949)	0	0	0
2012/07/23	R201	02/08/2012	5.20	Put	Bond Future	0.3100	0.0003	0.8600	0.0009	177.419	0	0	0
2012/07/23	R201	01/11/2012			Bond Future	4.7717	111.2320	4.8757	111.0140	2.180	0.0000	0.0000	0
2012/07/23	R201	01/11/2012	5.11	Call	Bond Future	805.6500	0.8056	636.1400	0.6361	(21.040)	0	0	0
2012/07/23	R201	01/11/2012	5.11	Put	Bond Future	98.5400	0.0985	147.0900	0.1471	49.269	0	0	0
2012/07/23	R201	07/02/2013			Bond Future	4.6762	108.4200	4.8007	108.1911	2.663	0.0000	0.0000	0
2012/07/23	R201	07/02/2013	4.98	Call	Bond Future	809.8500	0.8098	658.7200	0.6587	(18.661)	0	0	0
2012/07/23	R201	07/02/2013	4.98	Put	Bond Future	252.6700	0.2527	330.4100	0.3304	30.767	0	0	0
2012/07/23	R201	02/05/2013			Bond Future	4.5703	109.7538	4.7233	109.5068	3.349	0.0000	0.0000	0
2012/07/23	R201	02/05/2013	4.04	Call	Bond Future	258.3900	0.2584	192.8900	0.1929	(25.349)	0	0	0
2012/07/23	R201	02/05/2013	4.04	Put	Bond Future	1,120.2100	1.1202	1,301.7100	1.3017	16.202	0	0	0
2012/07/23	R201	02/05/2013	4.05	Call	Bond Future	262.9700	0.2630	196.5700	0.1966	(25.250)	0	0	0
2012/07/23	R201	02/05/2013	4.05	Put	Bond Future	1,108.4600	1.1085	1,289.0600	1.2891	16.293	0	0	0
2012/07/23	R201	02/05/2013	4.06	Call	Bond Future	267.6100	0.2676	200.3200	0.2003	(25.145)	0	0	0
2012/07/23	R201	02/05/2013	4.06	Put	Bond Future	1,096.7600	1.0968	1,276.4700	1.2765	16.386	0	0	0
2012/07/23	R202	02/08/2012			Bond Future	195.1286	195.1286	195.1390	195.1390	0.005	0.0000	0.0000	48,173
2012/07/23	R202	02/08/2012	188.44	Call	Bond Future	6,688.5800	6.6886	6,698.9700	6.6990	0.155	0	0	0
2012/07/23	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R202	01/11/2012			Bond Future	197.6188	197.6188	197.6273	197.6273	0.004	0.0000	0.0000	36
2012/07/23	R202	01/11/2012	191.99	Call	Bond Future	5,628.8000	5.6288	5,637.3200	5.6373	0.151	0	0	0
2012/07/23	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R202	01/11/2012	192.00	Call	Bond Future	5,618.8000	5.6188	5,627.3200	5.6273	0.152	0	0	0
2012/07/23	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R202	01/11/2012	192.01	Call	Bond Future	5,608.8000	5.6088	5,617.3200	5.6173	0.152	0	0	0
2012/07/23	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R203	02/08/2012			Bond Future	5.8416	113.7427	5.9419	113.2788	1.718	0.0000	0.0000	13,406

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
2012/07/23	R203	02/08/2012	6.60	Call	Bond Future	3,448.6100	3.4486	2,984.7200	2.9847	(13.452)	0	0	4,200
2012/07/23	R203	02/08/2012	6.60	Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0	0	0
2012/07/23	R203	02/08/2012	6.85	Call	Bond Future	4,556.1700	4.5562	4,092.2800	4.0923	(10.182)	0	0	1,400
2012/07/23	R203	02/08/2012	6.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R203	02/08/2012	7.15	Call	Bond Future	5,866.9600	5.8670	5,403.0700	5.4031	(7.907)	0	0	0
2012/07/23	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/07/23	R203	02/08/2012	7.20	Call	Bond Future	6,083.4900	6.0835	5,619.6000	5.6196	(7.625)	0	0	0
2012/07/23	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R203	02/08/2012	7.55	Call	Bond Future	7,583.8900	7.5839	7,120.0000	7.1200	(6.117)	0	0	0
2012/07/23	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/23	R203	01/11/2012			Bond Future	5.8847	111.0393	5.9915	110.5683	1.816	0.0000	0.0000	1,636
2012/07/23	R203	01/11/2012	6.87	Call	Bond Future	4,328.5400	4.3285	3,885.8100	3.8858	(10.228)	0	0	0
2012/07/23	R203	01/11/2012	6.87	Put	Bond Future	77.7000	0.0777	105.9300	0.1059	36.332	0	0	0
2012/07/23	R203	07/02/2013			Bond Future	5.9236	112.6333	6.0400	112.1478	1.964	0.0000	0.0000	0
2012/07/23	R203	07/02/2013	6.11	Call	Bond Future	2,043.8900	2.0439	1,760.2900	1.7603	(13.876)	0	0	6,300
2012/07/23	R203	07/02/2013	6.11	Put	Bond Future	1,267.3800	1.2674	1,469.2900	1.4693	15.931	0	0	0
2012/07/23	R203	07/02/2013	6.94	Call	Bond Future	4,514.0000	4.5140	4,103.2400	4.1032	(9.100)	0	0	0
2012/07/23	R203	07/02/2013	6.94	Put	Bond Future	359.9900	0.3600	434.7400	0.4347	20.764	0	0	0
2012/07/23	R203	02/05/2013			Bond Future	5.9567	109.8619	6.0842	109.3549	2.141	0.0000	0.0000	8
2012/07/23	R203	02/05/2013	5.90	Call	Bond Future	1,874.9000	1.8749	1,625.9800	1.6260	(13.276)	0	0	0
2012/07/23	R203	02/05/2013	5.90	Put	Bond Future	2,101.0700	2.1011	2,359.2000	2.3592	12.286	0	0	0
2012/07/23	R203	02/05/2013	5.91	Call	Bond Future	1,894.6400	1.8946	1,644.0800	1.6441	(13.225)	0	0	0
2012/07/23	R203	02/05/2013	5.91	Put	Bond Future	2,080.8500	2.0809	2,337.3400	2.3373	12.326	0	0	0
2012/07/23	R203	02/05/2013	5.89	Call	Bond Future	1,855.2800	1.8553	1,608.0100	1.6080	(13.328)	0	0	0
2012/07/23	R203	02/05/2013	5.89	Put	Bond Future	2,121.4300	2.1214	2,381.2100	2.3812	12.246	0	0	0
2012/07/23	R204	02/08/2012			Bond Future	6.1326	110.7436	6.2327	110.1931	1.632	0.0000	0.0000	3,917
2012/07/23	R204	02/08/2012	7.15	Call	Bond Future	5,439.8900	5.4399	4,889.3600	4.8894	(10.120)	0	0	0
2012/07/23	R204	02/08/2012	7.15	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/07/23	R204	01/11/2012			Bond Future	6.1819	112.1569	6.2874	111.5983	1.706	0.0000	0.0000	0
2012/07/23	R204	01/11/2012	7.22	Call	Bond Future	5,455.8600	5.4559	4,931.5900	4.9316	(9.609)	0	0	0
2012/07/23	R204	01/11/2012	7.22	Put	Bond Future	107.8300	0.1078	142.2500	0.1422	31.921	0	0	0
2012/07/23	R204	07/02/2013			Bond Future	6.2278	109.7360	6.3409	109.1616	1.816	0.0000	0.0000	0
2012/07/23	R204	07/02/2013	7.29	Call	Bond Future	5,695.0300	5.6950	5,206.0900	5.2061	(8.585)	0	0	0
2012/07/23	R204	07/02/2013	7.29	Put	Bond Future	444.0800	0.4441	529.5400	0.5295	19.244	0	0	0
2012/07/23	R204	02/05/2013			Bond Future	6.2714	111.0859	6.3935	110.4890	1.946	0.0000	0.0000	0
2012/07/23	R204	02/05/2013	6.29	Call	Bond Future	2,602.1800	2.6022	2,291.1900	2.2912	(11.951)	0	0	0
2012/07/23	R204	02/05/2013	6.29	Put	Bond Future	2,511.0000	2.5110	2,796.9200	2.7969	11.387	0	0	0
2012/07/23	R204	02/05/2013	6.30	Call	Bond Future	2,627.2500	2.6273	2,314.4400	2.3144	(11.906)	0	0	0
2012/07/23	R204	02/05/2013	6.30	Put	Bond Future	2,487.0600	2.4871	2,771.1600	2.7712	11.423	0	0	0
2012/07/23	R204	02/05/2013	6.31	Call	Bond Future	2,652.4600	2.6525	2,337.8200	2.3378	(11.862)	0	0	0
2012/07/23	R204	02/05/2013	6.31	Put	Bond Future	2,463.2900	2.4633	2,745.5600	2.7456	11.459	0	0	0
2012/07/23	R206	02/08/2012			Bond Future	4.8139	104.1518	4.9271	103.9925	2.352	0.0000	0.0000	1,120
2012/07/23	R206	02/08/2012	5.19	Call	Bond Future	528.0900	0.5281	369.5500	0.3695	(30.021)	0	0	0
2012/07/23	R206	02/08/2012	5.19	Put	Bond Future	0.2100	0.0002	0.9800	0.0010	366.667	0	0	0
2012/07/23	R206	01/11/2012			Bond Future	4.7313	105.4810	4.8700	105.3186	2.931	0.0000	0.0000	0
2012/07/23	R206	01/11/2012	5.05	Call	Bond Future	458.1100	0.4581	341.6700	0.3417	(25.417)	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
2012/07/23	R206	01/11/2012	5.05	Put	Bond Future	85.4600	0.0855	131.4100	0.1314	53.768	0	0	0
2012/07/23	R206	07/02/2013			Bond Future	4.5293	103.2297	4.7180	103.0576	4.164	0.0000	0.0000	0
2012/07/23	R206	07/02/2013	4.76	Call	Bond Future	422.6600	0.4227	323.0500	0.3230	(23.567)	0	0	0
2012/07/23	R206	07/02/2013	4.76	Put	Bond Future	212.3200	0.2123	284.7600	0.2848	34.118	0	0	0
2012/07/23	R206	02/05/2013			Bond Future	4.2508	104.4996	4.5254	104.3109	6.461	0.0000	0.0000	0
2012/07/23	R206	02/05/2013	3.39	Call	Bond Future	146.0500	0.1461	101.2500	0.1013	(30.674)	0	0	0
2012/07/23	R206	02/05/2013	3.39	Put	Bond Future	741.6100	0.7416	885.5800	0.8856	19.413	0	0	0
2012/07/23	R206	02/05/2013	3.40	Call	Bond Future	147.8600	0.1479	102.6200	0.1026	(30.597)	0	0	0
2012/07/23	R206	02/05/2013	3.40	Put	Bond Future	736.4700	0.7365	880.0000	0.8800	19.489	0	0	0
2012/07/23	R206	02/05/2013	3.41	Call	Bond Future	149.6900	0.1497	104.0100	0.1040	(30.516)	0	0	0
2012/07/23	R206	02/05/2013	3.41	Put	Bond Future	731.3500	0.7314	874.4400	0.8744	19.565	0	0	0
2012/07/23	R207	02/08/2012			Bond Future	6.3326	105.8221	6.4578	105.0680	1.976	0.0000	0.0000	28,573
2012/07/23	R207	02/08/2012	7.51	Call	Bond Future	6,837.5400	6.8375	6,083.4100	6.0834	(11.029)	0	0	0
2012/07/23	R207	02/08/2012	7.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R207	01/11/2012			Bond Future	6.3825	107.1726	6.5135	106.4078	2.051	0.0000	0.0000	0
2012/07/23	R207	01/11/2012	7.58	Call	Bond Future	6,844.8300	6.8448	6,119.5900	6.1196	(10.595)	0	0	0
2012/07/23	R207	01/11/2012	7.58	Put	Bond Future	98.5500	0.0986	138.1400	0.1381	40.173	0	0	0
2012/07/23	R207	07/02/2013			Bond Future	6.4311	105.0711	6.5699	104.2879	2.158	0.0000	0.0000	0
2012/07/23	R207	07/02/2013	7.66	Call	Bond Future	7,086.1100	7.0861	6,401.2200	6.4012	(9.665)	0	0	0
2012/07/23	R207	07/02/2013	7.66	Put	Bond Future	395.4400	0.3954	493.6900	0.4937	24.846	0	0	0
2012/07/23	R207	02/05/2013			Bond Future	6.4787	106.3636	6.6263	105.5561	2.279	0.0000	0.0000	0
2012/07/23	R207	02/05/2013	6.44	Call	Bond Future	2,772.7300	2.7727	2,370.6800	2.3707	(14.500)	0	0	0
2012/07/23	R207	02/05/2013	6.44	Put	Bond Future	2,985.8300	2.9858	3,391.3600	3.3914	13.582	0	0	0
2012/07/23	R207	02/05/2013	6.45	Call	Bond Future	2,799.7200	2.7997	2,395.1900	2.3952	(14.449)	0	0	0
2012/07/23	R207	02/05/2013	6.45	Put	Bond Future	2,957.7300	2.9577	3,360.7800	3.3608	13.627	0	0	0
2012/07/23	R207	02/05/2013	6.46	Call	Bond Future	2,826.8600	2.8269	2,419.8500	2.4199	(14.398)	0	0	0
2012/07/23	R207	02/05/2013	6.46	Put	Bond Future	2,929.8200	2.9298	3,330.3900	3.3304	13.672	0	0	0
2012/07/23	R208	02/08/2012			Bond Future	6.4879	104.0820	6.6180	103.2265	2.005	0.0000	0.0000	17,876
2012/07/23	R208	02/08/2012	7.20	Call	Bond Future	4,576.4900	4.5765	3,721.8000	3.7218	(18.676)	0	0	0
2012/07/23	R208	02/08/2012	7.20	Put	Bond Future	1.3700	0.0014	2.2300	0.0022	62.774	0	0	0
2012/07/23	R208	02/08/2012	7.50	Call	Bond Future	6,425.5500	6.4255	5,570.0000	5.5700	(13.315)	0	0	1,150
2012/07/23	R208	02/08/2012	7.50	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	1,150
2012/07/23	R208	02/08/2012	7.80	Call	Bond Future	8,232.0500	8.2321	7,376.5000	7.3765	(10.393)	0	0	0
2012/07/23	R208	02/08/2012	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/07/23	R208	02/08/2012	8.25	Call	Bond Future	10,862.0200	10.8620	10,006.4700	10.0065	(7.877)	0	0	0
2012/07/23	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450
2012/07/23	R208	01/11/2012			Bond Future	6.5400	102.0178	6.6755	101.1503	2.071	0.0000	0.0000	0
2012/07/23	R208	01/11/2012	7.70	Call	Bond Future	7,276.9200	7.2769	6,463.6300	6.4636	(11.176)	0	0	0
2012/07/23	R208	01/11/2012	7.70	Put	Bond Future	138.4700	0.1385	192.6900	0.1927	39.156	0	0	0
2012/07/23	R208	01/11/2012	6.81	Call	Bond Future	2,811.4200	2.8114	2,248.1400	2.2481	(20.035)	0	0	5,180
2012/07/23	R208	01/11/2012	6.81	Put	Bond Future	1,091.5900	1.0916	1,395.8200	1.3958	27.870	0	0	0
2012/07/23	R208	01/11/2012	7.50	Call	Bond Future	6,184.5600	6.1846	5,402.4600	5.4025	(12.646)	0	0	0
2012/07/23	R208	01/11/2012	7.50	Put	Bond Future	231.1300	0.2311	316.5400	0.3165	36.953	0	0	0
2012/07/23	R208	07/02/2013			Bond Future	6.5908	103.4825	6.7334	102.5954	2.163	0.0000	0.0000	0
2012/07/23	R208	07/02/2013	7.78	Call	Bond Future	7,592.1900	7.5922	6,824.9200	6.8249	(10.106)	0	0	0
2012/07/23	R208	07/02/2013	7.78	Put	Bond Future	480.3800	0.4804	600.1600	0.6002	24.934	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
2012/07/23	R208	02/05/2013			Bond Future	6.6366	101.3622	6.7870	100.4499	2.267	0.0000	0.0000	0
2012/07/23	R208	02/05/2013	6.65	Call	Bond Future	3,243.3500	3.2433	2,773.1200	2.7731	(14.498)	0	0	0
2012/07/23	R208	02/05/2013	6.65	Put	Bond Future	3,161.4900	3.1615	3,603.5500	3.6036	13.983	0	0	0
2012/07/23	R208	02/05/2013	6.66	Call	Bond Future	3,274.2400	3.2742	2,801.2300	2.8012	(14.446)	0	0	0
2012/07/23	R208	02/05/2013	6.66	Put	Bond Future	3,131.4900	3.1315	3,570.7700	3.5708	14.028	0	0	0
2012/07/23	R208	02/05/2013	6.64	Call	Bond Future	3,212.6100	3.2126	2,745.1700	2.7452	(14.550)	0	0	0
2012/07/23	R208	02/05/2013	6.64	Put	Bond Future	3,191.7000	3.1917	3,636.5500	3.6365	13.938	0	0	0
2012/07/23	R209	02/08/2012			Bond Future	7.7887	85.6783	7.9686	84.0212	2.311	0.0000	0.0000	6,295
2012/07/23	R209	02/08/2012	8.91	Call	Bond Future	9,544.2600	9.5443	7,887.2300	7.8872	(17.362)	0	0	0
2012/07/23	R209	02/08/2012	8.91	Put	Bond Future	0.1400	0.0001	0.2300	0.0002	64.286	0	0	0
2012/07/23	R209	01/11/2012			Bond Future	7.8475	83.6306	8.0322	81.9515	2.355	0.0000	0.0000	0
2012/07/23	R209	01/11/2012	8.99	Call	Bond Future	9,974.8200	9.9748	8,465.1500	8.4651	(15.135)	0	0	0
2012/07/23	R209	01/11/2012	8.99	Put	Bond Future	384.0300	0.3840	553.4700	0.5535	44.122	0	0	0
2012/07/23	R209	07/02/2013			Bond Future	7.9076	84.8313	8.0982	83.1222	2.411	0.0000	0.0000	0
2012/07/23	R209	07/02/2013	9.06	Call	Bond Future	10,717.2400	10.7172	9,315.4900	9.3155	(13.079)	0	0	0
2012/07/23	R209	07/02/2013	9.06	Put	Bond Future	1,170.2200	1.1702	1,477.5600	1.4776	26.263	0	0	0
2012/07/23	R209	02/05/2013			Bond Future	7.9603	82.7329	8.1569	80.9913	2.470	0.0000	0.0000	0
2012/07/23	R209	02/05/2013	7.99	Call	Bond Future	5,708.9900	5.7090	4,780.8200	4.7808	(16.258)	0	0	0
2012/07/23	R209	02/05/2013	7.99	Put	Bond Future	5,442.1900	5.4422	6,255.6200	6.2556	14.947	0	0	0
2012/07/23	R209	02/05/2013	8.00	Call	Bond Future	5,753.2700	5.7533	4,820.6100	4.8206	(16.211)	0	0	0
2012/07/23	R209	02/05/2013	8.00	Put	Bond Future	5,396.9400	5.3969	6,205.8800	6.2059	14.989	0	0	0
2012/07/23	R209	02/05/2013	8.01	Call	Bond Future	5,797.7000	5.7977	4,860.5700	4.8606	(16.164)	0	0	0
2012/07/23	R209	02/05/2013	8.01	Put	Bond Future	5,351.9900	5.3520	6,156.4600	6.1565	15.031	0	0	0
2012/07/23	R210	02/08/2012			Bond Future	147.7496	147.7496	149.2837	149.2837	1.038	0.0000	0.0000	1,092
2012/07/23	R210	02/08/2012	142.66	Call	Bond Future	5,089.6300	5.0896	6,623.7300	6.6237	30.142	0	0	0
2012/07/23	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R210	01/11/2012			Bond Future	147.8242	147.8242	149.3762	149.3762	1.050	0.0000	0.0000	0
2012/07/23	R210	01/11/2012	144.99	Call	Bond Future	2,834.1600	2.8342	4,386.1900	4.3862	54.762	0	0	0
2012/07/23	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R210	01/11/2012	145.00	Call	Bond Future	2,824.1600	2.8242	4,376.1900	4.3762	54.955	0	0	0
2012/07/23	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R210	01/11/2012	145.01	Call	Bond Future	2,814.1600	2.8142	4,366.1900	4.3662	55.151	0	0	0
2012/07/23	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R211	02/08/2012			Bond Future	121.2548	121.2548	121.2557	121.2557	0.001	0.0000	0.0000	480
2012/07/23	R211	02/08/2012	120.36	Call	Bond Future	894.7900	0.8948	895.7200	0.8957	0.104	0	0	0
2012/07/23	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R211	01/11/2012			Bond Future	122.8022	122.8022	122.8020	122.8020	0.000	0.0000	0.0000	0
2012/07/23	R211	01/11/2012	121.99	Call	Bond Future	812.2000	0.8122	811.9600	0.8120	(0.030)	0	0	0
2012/07/23	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R211	01/11/2012	122.00	Call	Bond Future	802.2000	0.8022	801.9600	0.8020	(0.030)	0	0	0
2012/07/23	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R211	01/11/2012	122.01	Call	Bond Future	792.2000	0.7922	791.9600	0.7920	(0.030)	0	0	0
2012/07/23	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R212	02/08/2012			Bond Future	124.0857	124.0857	123.5669	123.5669	(0.418)	0.0000	0.0000	3,064

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
2012/07/23	R212	02/08/2012	117.39	Call	Bond Future	6,695.6600		6.6957	6,176.8900	6.1769	(7.748)	0	0	0
2012/07/23	R212	02/08/2012	117.39	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R212	01/11/2012			Bond Future	125.6692		125.6692	125.1426	125.1426	(0.419)	0.0000	0.0000	0
2012/07/23	R212	01/11/2012	121.99	Call	Bond Future	3,679.1800		3.6792	3,152.5600	3.1526	(14.314)	0	0	0
2012/07/23	R212	01/11/2012	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R212	01/11/2012	122.00	Call	Bond Future	3,669.1800		3.6692	3,142.5600	3.1426	(14.353)	0	0	0
2012/07/23	R212	01/11/2012	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R212	01/11/2012	122.01	Call	Bond Future	3,659.1800		3.6592	3,132.5600	3.1326	(14.392)	0	0	0
2012/07/23	R212	01/11/2012	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R213	02/08/2012			Bond Future	7.6339		96.8012	7.8139	95.1323	2.358	0.0000	0.0000	4,725
2012/07/23	R213	02/08/2012	8.74	Call	Bond Future	9,604.8000		9.6048	7,936.0100	7.9360	(17.375)	0	0	0
2012/07/23	R213	02/08/2012	8.74	Put	Bond Future	0.1000		0.0001	0.1800	0.0002	80.000	0	0	0
2012/07/23	R213	01/11/2012			Bond Future	7.6961		94.5037	7.8812	92.8126	2.406	0.0000	0.0000	385
2012/07/23	R213	01/11/2012	7.75	Call	Bond Future	3,224.9100		3.2249	2,342.3700	2.3424	(27.366)	0	0	140
2012/07/23	R213	01/11/2012	7.75	Put	Bond Future	2,728.0100		2.7280	3,536.5600	3.5366	29.639	0	0	0
2012/07/23	R213	01/11/2012	8.81	Call	Bond Future	9,904.5900		9.9046	8,384.3500	8.3843	(15.349)	0	0	0
2012/07/23	R213	01/11/2012	8.81	Put	Bond Future	369.9400		0.3699	540.7900	0.5408	46.183	0	0	0
2012/07/23	R213	07/02/2013			Bond Future	7.7612		95.8603	7.9527	94.1384	2.468	0.0000	0.0000	0
2012/07/23	R213	07/02/2013	8.90	Call	Bond Future	10,747.8400		10.7478	9,338.1200	9.3381	(13.116)	0	0	0
2012/07/23	R213	07/02/2013	8.90	Put	Bond Future	1,159.6400		1.1596	1,471.7800	1.4718	26.917	0	0	0
2012/07/23	R213	02/05/2013			Bond Future	7.8156		93.5048	8.0136	91.7488	2.533	0.0000	0.0000	0
2012/07/23	R213	02/05/2013	7.86	Call	Bond Future	5,701.1100		5.7011	4,767.4300	4.7674	(16.377)	0	0	0
2012/07/23	R213	02/05/2013	7.86	Put	Bond Future	5,303.3700		5.3034	6,125.6800	6.1257	15.505	0	0	0
2012/07/23	R213	02/05/2013	7.84	Call	Bond Future	5,612.0000		5.6120	4,687.4900	4.6875	(16.474)	0	0	0
2012/07/23	R213	02/05/2013	7.84	Put	Bond Future	5,393.2800		5.3933	6,224.7600	6.2248	15.417	0	0	0
2012/07/23	R213	02/05/2013	7.85	Call	Bond Future	5,656.4700		5.6565	4,727.3700	4.7274	(16.425)	0	0	0
2012/07/23	R213	02/05/2013	7.85	Put	Bond Future	5,348.1800		5.3482	6,175.0700	6.1751	15.461	0	0	0
2012/07/23	R214	02/08/2012			Bond Future	7.8533		87.4977	8.0383	85.6985	2.356	0.0000	0.0000	1,700
2012/07/23	R214	02/08/2012	8.95	Call	Bond Future	9,806.9700		9.8070	8,007.7700	8.0078	(18.346)	0	0	0
2012/07/23	R214	02/08/2012	8.95	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/23	R214	01/11/2012			Bond Future	7.9111		85.3339	8.1010	83.5109	2.401	0.0000	0.0000	0
2012/07/23	R214	01/11/2012	7.99	Call	Bond Future	765.2800		0.7653	0.0000	0.0000	(100.000)	0	0	0
2012/07/23	R214	01/11/2012	7.99	Put	Bond Future	0.0000		0.0000	1,057.7900	1.0578	100.000	0	0	0
2012/07/23	R214	01/11/2012	8.00	Call	Bond Future	861.4700		0.8615	0.0000	0.0000	(100.000)	0	0	0
2012/07/23	R214	01/11/2012	8.00	Put	Bond Future	0.0000		0.0000	961.6000	0.9616	100.000	0	0	0
2012/07/23	R214	01/11/2012	8.01	Call	Bond Future	957.4800		0.9575	0.0000	0.0000	(100.000)	0	0	0
2012/07/23	R214	01/11/2012	8.01	Put	Bond Future	0.0000		0.0000	865.5900	0.8656	100.000	0	0	0

Total

315342