



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 11/10/2012 to 11/10/2012

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
2012/10/11	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	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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2012/10/11	2025	01/11/2012			Bond Future	110.8054	110.8054	110.8046	110.8046	(0.001)	0.0000	0.0000	6,017
2012/10/11	2025	01/11/2012	99.99	Call	Bond Future	10,815.4200	10.8154	10,814.5800	10.8146	(0.008)	0	0	0
2012/10/11	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	2025	01/11/2012	100.00	Call	Bond Future	10,805.4200	10.8054	10,804.5800	10.8046	(0.008)	0	0	0
2012/10/11	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	2025	01/11/2012	100.01	Call	Bond Future	10,795.4200	10.7954	10,794.5800	10.7946	(0.008)	0	0	0
2012/10/11	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	2038	01/11/2012			Bond Future	108.5067	108.5067	108.5078	108.5078	0.001	0.0000	0.0000	0
2012/10/11	2038	01/11/2012	98.99	Call	Bond Future	9,516.7200	9.5167	9,517.7700	9.5178	0.011	0	0	0
2012/10/11	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	2038	01/11/2012	99.00	Call	Bond Future	9,506.7200	9.5067	9,507.7700	9.5078	0.011	0	0	0
2012/10/11	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	2038	01/11/2012	99.01	Call	Bond Future	9,496.7200	9.4967	9,497.7700	9.4978	0.011	0	0	0
2012/10/11	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	2050	01/11/2012			Bond Future	117.3249	117.3249	116.7313	116.7313	(0.506)	0.0000	0.0000	0
2012/10/11	2050	01/11/2012	103.99	Call	Bond Future	13,334.9300	13.3349	12,741.3000	12.7413	(4.452)	0	0	0
2012/10/11	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	2050	01/11/2012	104.00	Call	Bond Future	13,324.9300	13.3249	12,731.3000	12.7313	(4.455)	0	0	0
2012/10/11	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	2050	01/11/2012	104.01	Call	Bond Future	13,314.9300	13.3149	12,721.3000	12.7213	(4.458)	0	0	0
2012/10/11	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	AL7T	01/11/2012			Index Future	469.9560	469.9560	469.6180	469.6180	(0.072)	0.0000	0.0000	12
2012/10/11	AL7T	07/02/2013			Index Future	476.6950	476.6950	476.3540	476.3540	(0.072)	0.0000	0.0000	0
2012/10/11	ALBI	01/11/2012			Index Future	419.6380	419.6380	418.6700	418.6700	(0.231)	0.0000	0.0000	893
2012/10/11	ALBI	07/02/2013			Index Future	425.6550	425.6550	424.6750	424.6750	(0.230)	0.0000	0.0000	118
2012/10/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	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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2012/10/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/11	EL28	01/11/2012			Bond Future	111.2663	111.2663	110.9801	110.9801	(0.257)	0.0000	0.0000	0
2012/10/11	EL28	01/11/2012	105.99	Call	Bond Future	5,276.3300	5.2763	4,990.1100	4.9901	(5.425)	0	0	0
2012/10/11	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	EL28	01/11/2012	106.00	Call	Bond Future	5,266.3300	5.2663	4,980.1100	4.9801	(5.435)	0	0	0
2012/10/11	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	EL28	01/11/2012	106.01	Call	Bond Future	5,256.3300	5.2563	4,970.1100	4.9701	(5.445)	0	0	0
2012/10/11	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	ES33	01/11/2012			Bond Future	9.0787	86.4009	9.1481	85.8334	0.765	0.0000	0.0000	303
2012/10/11	ES33	01/11/2012	9.20	Call	Bond Future	988.0400	0.9880	420.5300	0.4205	(57.438)	0	0	0

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2012/10/11	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	ES33	07/02/2013			Bond Future	9.1886	87.6100	9.2604	87.0350	0.781	0.0000	0.0000	0
2012/10/11	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	ES33	07/02/2013	8.54	Put	Bond Future	5,485.9300	5.4859	6,060.9600	6.0610	10.482	0	0	0
2012/10/11	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	ES33	07/02/2013	8.55	Put	Bond Future	5,397.2400	5.3972	5,972.2700	5.9723	10.654	0	0	0
2012/10/11	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	ES33	07/02/2013	8.56	Put	Bond Future	5,308.6800	5.3087	5,883.7100	5.8837	10.832	0	0	0
2012/10/11	GOVI	01/11/2012			GOVI	420.2380	420.2380	419.3770	419.3770	(0.205)	0.0000	0.0000	310
2012/10/11	GOVI	01/11/2012	403.96	Call	GOVI	162,780.0000	16.2780	154,170.0000	15.4170	(5.289)	0	0	0
2012/10/11	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	GOVI	07/02/2013			GOVI	426.2640	426.2640	425.3920	425.3920	(0.205)	0.0000	0.0000	24
2012/10/11	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	GOVI	07/02/2013	432.99	Put	GOVI	67,260.0000	6.7260	75,980.0000	7.5980	12.965	0	0	0
2012/10/11	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	GOVI	07/02/2013	433.00	Put	GOVI	67,360.0000	6.7360	76,080.0000	7.6080	12.945	0	0	0
2012/10/11	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	GOVI	07/02/2013	433.01	Put	GOVI	67,460.0000	6.7460	76,180.0000	7.6180	12.926	0	0	0
2012/10/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/11	IGOV	01/11/2012			Index Future	190.8480	190.8480	190.5180	190.5180	(0.173)	0.0000	0.0000	592
2012/10/11	IGOV	07/02/2013			Index Future	193.5850	193.5850	193.2500	193.2500	(0.173)	0.0000	0.0000	14
2012/10/11	ILBI	01/11/2012			Index Future	515.8180	515.8180	517.0570	517.0570	0.240	0.0000	0.0000	0
2012/10/11	ILBI	07/02/2013			Index Future	523.0590	523.0590	524.3170	524.3170	0.241	0.0000	0.0000	169
2012/10/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/11	JBAF	17/10/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	500
2012/10/11	JBAF	21/11/2012			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2012/10/11	JBAF	19/12/2012			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	840
2012/10/11	JBAF	16/01/2013			Jibar Tradeable Future	4.8300	95.1700	4.8300	95.1700	0.000	0.0000	0.0000	0
2012/10/11	JBAF	20/02/2013			Jibar Tradeable Future	4.7700	95.2300	4.7700	95.2300	0.000	0.0000	0.0000	0
2012/10/11	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7600	95.2400	0.000	0.0000	0.0000	1,000
2012/10/11	JBAF	19/06/2013			Jibar Tradeable Future	4.7700	95.2300	4.7700	95.2300	0.000	0.0000	0.0000	500

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2012/10/11	JBAF	18/09/2013			Jibar Tradeable Future	4.8500	95.1500	4.8500	95.1500	0.000	0.0000	0.0000	1,700
2012/10/11	JBAF	18/12/2013			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	1,500
2012/10/11	JBAF	19/03/2014			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	800
2012/10/11	JBAF	18/06/2014			Jibar Tradeable Future	5.2400	94.7600	5.2400	94.7600	0.000	0.0000	0.0000	800
2012/10/11	JBAF	17/09/2014			Jibar Tradeable Future	5.3900	94.6100	5.3900	94.6100	0.000	0.0000	0.0000	0
2012/10/11	R023	01/11/2012			Bond Future	7.2419	105.0660	7.2412	105.0716	(0.011)	0.0000	0.0000	1,049
2012/10/11	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R023	01/11/2012	7.04	Put	Bond Future	1,497.9100	1.4979	1,492.2600	1.4923	(0.377)	0	0	0
2012/10/11	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R023	01/11/2012	7.05	Put	Bond Future	1,423.0700	1.4231	1,417.4200	1.4174	(0.397)	0	0	0
2012/10/11	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R023	01/11/2012	7.06	Put	Bond Future	1,348.3000	1.3483	1,342.6500	1.3426	(0.419)	0	0	0
2012/10/11	R023	07/02/2013			Bond Future	7.3216	106.5363	7.3208	106.5424	(0.012)	0.0000	0.0000	0
2012/10/11	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R023	07/02/2013	7.04	Put	Bond Future	2,042.4700	2.0425	2,036.3100	2.0363	(0.302)	0	0	0
2012/10/11	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R023	07/02/2013	7.05	Put	Bond Future	1,969.0500	1.9691	1,962.8900	1.9629	(0.313)	0	0	0
2012/10/11	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R023	07/02/2013	7.06	Put	Bond Future	1,895.7000	1.8957	1,889.5400	1.8895	(0.325)	0	0	0
2012/10/11	R023	02/05/2013			Bond Future	7.3879	103.9125	7.3870	103.9185	(0.012)	0.0000	0.0000	0
2012/10/11	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R023	02/05/2013	7.04	Put	Bond Future	2,475.3100	2.4753	2,469.2900	2.4693	(0.243)	0	0	0
2012/10/11	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R023	02/05/2013	7.05	Put	Bond Future	2,403.0900	2.4031	2,397.0700	2.3971	(0.251)	0	0	0
2012/10/11	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R023	02/05/2013	7.06	Put	Bond Future	2,330.9300	2.3309	2,324.9100	2.3249	(0.258)	0	0	0
2012/10/11	R157	01/11/2012			Bond Future	5.3840	123.1453	5.4146	123.0550	0.567	0.0000	0.0000	14,429
2012/10/11	R157	01/11/2012	5.78	Call	Bond Future	1,175.8200	1.1758	1,092.2900	1.0923	(7.104)	0	0	5,630
2012/10/11	R157	01/11/2012	5.78	Put	Bond Future	11.7200	0.0117	18.4000	0.0184	56.997	0	0	0
2012/10/11	R157	01/11/2012	6.24	Call	Bond Future	2,498.6500	2.4987	2,408.4800	2.4085	(3.609)	0	0	0
2012/10/11	R157	01/11/2012	6.24	Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	0
2012/10/11	R157	07/02/2013			Bond Future	5.4068	124.8686	5.4408	124.7776	0.630	0.0000	0.0000	100
2012/10/11	R157	07/02/2013	6.28	Call	Bond Future	2,353.3000	2.3533	2,275.6900	2.2757	(3.298)	0	0	0
2012/10/11	R157	07/02/2013	6.28	Put	Bond Future	50.8700	0.0509	64.2000	0.0642	26.204	0	0	0
2012/10/11	R157	02/05/2013			Bond Future	5.4182	119.5780	5.4562	119.4857	0.702	0.0000	0.0000	0
2012/10/11	R157	02/05/2013	5.34	Call	Bond Future	633.8100	0.6338	606.5500	0.6066	(4.301)	0	0	0
2012/10/11	R157	02/05/2013	5.34	Put	Bond Future	823.9300	0.8239	889.0400	0.8890	7.902	0	0	0
2012/10/11	R157	02/05/2013	5.35	Call	Bond Future	645.3100	0.6453	617.5800	0.6176	(4.297)	0	0	0
2012/10/11	R157	02/05/2013	5.35	Put	Bond Future	811.0900	0.8111	875.7300	0.8757	7.970	0	0	0
2012/10/11	R157	02/05/2013	5.36	Call	Bond Future	656.9400	0.6569	628.7400	0.6287	(4.293)	0	0	0
2012/10/11	R157	02/05/2013	5.36	Put	Bond Future	798.3900	0.7984	862.5600	0.8626	8.037	0	0	0
2012/10/11	R186	01/11/2012			Bond Future	7.6980	127.8138	7.7627	127.1745	0.840	0.0000	0.0000	35,351
2012/10/11	R186	01/11/2012	7.82	Call	Bond Future	2,130.9700	2.1310	1,825.3000	1.8253	(14.344)	0	0	1,858
2012/10/11	R186	01/11/2012	7.82	Put	Bond Future	929.3700	0.9294	1,263.0100	1.2630	35.900	0	0	0
2012/10/11	R186	01/11/2012	8.00	Call	Bond Future	3,382.3000	3.3823	2,956.6100	2.9566	(12.586)	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
2012/10/11	R186	01/11/2012	8.00	Put	Bond Future	437.1800	0.4372	650.8000	0.6508	48.863	0	0	0
2012/10/11	R186	01/11/2012	8.50	Call	Bond Future	7,635.9400	7.6359	7,026.6400	7.0266	(7.979)	0	0	0
2012/10/11	R186	01/11/2012	8.50	Put	Bond Future	28.5400	0.0285	58.5500	0.0586	105.151	0	0	0
2012/10/11	R186	01/11/2012	8.82	Call	Bond Future	10,460.5900	10.4606	9,826.2400	9.8262	(6.064)	0	0	0
2012/10/11	R186	01/11/2012	8.82	Put	Bond Future	3.0200	0.0030	7.9800	0.0080	164.238	0	0	1,858
2012/10/11	R186	07/02/2013			Bond Future	7.7814	124.3127	7.8484	123.6650	0.861	0.0000	0.0000	2,150
2012/10/11	R186	07/02/2013	8.47	Call	Bond Future	7,646.1700	7.6462	7,442.8400	7.4428	(2.659)	0	0	0
2012/10/11	R186	07/02/2013	8.47	Put	Bond Future	1,212.7400	1.2127	1,657.1300	1.6571	36.643	0	0	0
2012/10/11	R186	07/02/2013	7.75	Call	Bond Future	3,333.8000	3.3338	3,362.0000	3.3620	0.846	0	0	1,000
2012/10/11	R186	07/02/2013	7.75	Put	Bond Future	3,638.7300	3.6387	4,314.6500	4.3146	18.576	0	0	0
2012/10/11	R186	07/02/2013	8.00	Call	Bond Future	4,637.5300	4.6375	4,608.6900	4.6087	(0.622)	0	0	0
2012/10/11	R186	07/02/2013	8.00	Put	Bond Future	2,541.6300	2.5416	3,160.5100	3.1605	24.350	0	0	150
2012/10/11	R186	07/02/2013	8.32	Call	Bond Future	6,625.0000	6.6250	6,478.3900	6.4784	(2.213)	0	0	0
2012/10/11	R186	07/02/2013	8.32	Put	Bond Future	1,551.5200	1.5515	2,052.6300	2.0526	32.298	0	0	2,000
2012/10/11	R186	07/02/2013	7.00	Call	Bond Future	859.7700	0.8598	971.4900	0.9715	12.994	0	0	10,300
2012/10/11	R186	07/02/2013	7.00	Put	Bond Future	8,782.5000	8.7825	9,541.9400	9.5419	8.647	0	0	0
2012/10/11	R186	07/02/2013	7.25	Call	Bond Future	1,448.5600	1.4486	1,557.7400	1.5577	7.537	0	0	670
2012/10/11	R186	07/02/2013	7.25	Put	Bond Future	6,760.5600	6.7606	7,517.4600	7.5175	11.196	0	0	0
2012/10/11	R186	02/05/2013			Bond Future	7.8551	125.8170	7.9243	125.1611	0.881	0.0000	0.0000	0
2012/10/11	R186	02/05/2013	7.41	Call	Bond Future	2,862.0200	2.8620	2,829.8800	2.8299	(1.123)	0	0	0
2012/10/11	R186	02/05/2013	7.41	Put	Bond Future	7,204.1300	7.2041	7,827.9200	7.8279	8.659	0	0	0
2012/10/11	R186	02/05/2013	7.39	Call	Bond Future	2,791.0900	2.7911	2,762.5500	2.7625	(1.023)	0	0	0
2012/10/11	R186	02/05/2013	7.39	Put	Bond Future	7,333.3300	7.3333	7,960.7200	7.9607	8.555	0	0	0
2012/10/11	R186	02/05/2013	7.40	Call	Bond Future	2,826.4200	2.8264	2,796.0900	2.7961	(1.073)	0	0	0
2012/10/11	R186	02/05/2013	7.40	Put	Bond Future	7,268.5400	7.2685	7,894.1400	7.8941	8.607	0	0	0
2012/10/11	R189	01/11/2012			Bond Future	213.3935	213.3935	213.3882	213.3882	(0.002)	0.0000	0.0000	0
2012/10/11	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R189	01/11/2012	218.99	Put	Bond Future	5,596.5400	5.5965	5,601.7700	5.6018	0.093	0	0	0
2012/10/11	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R189	01/11/2012	219.00	Put	Bond Future	5,606.5400	5.6065	5,611.7700	5.6118	0.093	0	0	0
2012/10/11	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R189	01/11/2012	219.01	Put	Bond Future	5,616.5400	5.6165	5,621.7700	5.6218	0.093	0	0	0
2012/10/11	R197	01/11/2012			Bond Future	279.0406	279.0406	279.0387	279.0387	(0.001)	0.0000	0.0000	6,288
2012/10/11	R197	01/11/2012	266.99	Call	Bond Future	12,050.6400	12.0506	12,048.6900	12.0487	(0.016)	0	0	0
2012/10/11	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R197	01/11/2012	267.00	Call	Bond Future	12,040.6400	12.0406	12,038.6900	12.0387	(0.016)	0	0	0
2012/10/11	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R197	01/11/2012	267.01	Call	Bond Future	12,030.6400	12.0306	12,028.6900	12.0287	(0.016)	0	0	0
2012/10/11	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R201	01/11/2012			Bond Future	4.8265	111.1170	4.8734	111.0187	0.972	0.0000	0.0000	1,560
2012/10/11	R201	01/11/2012	5.11	Call	Bond Future	604.6600	0.6047	520.2400	0.5202	(13.962)	0	0	0
2012/10/11	R201	01/11/2012	5.11	Put	Bond Future	12.5500	0.0125	26.4400	0.0264	110.677	0	0	0
2012/10/11	R201	07/02/2013			Bond Future	4.7611	108.2638	4.8152	108.1646	1.135	0.0000	0.0000	0
2012/10/11	R201	07/02/2013	4.98	Call	Bond Future	589.1400	0.5891	522.6800	0.5227	(11.281)	0	0	0
2012/10/11	R201	07/02/2013	4.98	Put	Bond Future	188.1300	0.1881	220.8900	0.2209	17.413	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
2012/10/11	R201	02/05/2013			Bond Future	4.6816	109.5740	4.7441	109.4733	1.335	0.0000	0.0000	0
2012/10/11	R201	02/05/2013	4.04	Call	Bond Future	68.8800	0.0689	52.3000	0.0523	(24.071)	0	0	0
2012/10/11	R201	02/05/2013	4.04	Put	Bond Future	1,110.4900	1.1105	1,194.6100	1.1946	7.575	0	0	0
2012/10/11	R201	02/05/2013	4.05	Call	Bond Future	71.1800	0.0712	54.3300	0.0543	(23.672)	0	0	0
2012/10/11	R201	02/05/2013	4.05	Put	Bond Future	1,096.4600	1.0965	1,180.3100	1.1803	7.647	0	0	0
2012/10/11	R201	02/05/2013	4.06	Call	Bond Future	73.5500	0.0736	56.4300	0.0564	(23.277)	0	0	0
2012/10/11	R201	02/05/2013	4.06	Put	Bond Future	1,082.4900	1.0825	1,166.0700	1.1661	7.721	0	0	0
2012/10/11	R202	01/11/2012			Bond Future	206.9109	206.9109	205.9450	205.9450	(0.467)	0.0000	0.0000	50,731
2012/10/11	R202	01/11/2012	191.99	Call	Bond Future	14,920.9000	14.9209	13,955.0000	13.9550	(6.473)	0	0	0
2012/10/11	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R202	01/11/2012	192.00	Call	Bond Future	14,910.9000	14.9109	13,945.0000	13.9450	(6.478)	0	0	0
2012/10/11	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R202	01/11/2012	192.01	Call	Bond Future	14,900.9000	14.9009	13,935.0000	13.9350	(6.482)	0	0	0
2012/10/11	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R203	01/11/2012			Bond Future	5.9457	110.7701	5.9503	110.7499	0.077	0.0000	0.0000	4,688
2012/10/11	R203	01/11/2012	6.87	Call	Bond Future	3,982.1300	3.9821	3,961.9300	3.9619	(0.507)	0	0	0
2012/10/11	R203	01/11/2012	6.87	Put	Bond Future	0.4600	0.0005	0.4400	0.0004	(4.348)	0	0	0
2012/10/11	R203	07/02/2013			Bond Future	5.9986	112.3202	6.0034	112.3002	0.080	0.0000	0.0000	11,950
2012/10/11	R203	07/02/2013	5.54	Call	Bond Future	0.0000	0.0000	418.1500	0.4181	100.000	0	0	10,000
2012/10/11	R203	07/02/2013	5.54	Put	Bond Future	0.0000	0.0000	2,371.2300	2.3712	100.000	0	0	0
2012/10/11	R203	07/02/2013	6.11	Call	Bond Future	1,395.7000	1.3957	1,396.7600	1.3968	0.076	0	0	12,600
2012/10/11	R203	07/02/2013	6.11	Put	Bond Future	932.2600	0.9323	953.3300	0.9533	2.260	0	0	3,254
2012/10/11	R203	07/02/2013	6.65	Call	Bond Future	2,970.1500	2.9701	2,965.0400	2.9650	(0.172)	0	0	0
2012/10/11	R203	07/02/2013	6.65	Put	Bond Future	294.4800	0.2945	309.3800	0.3094	5.060	0	0	30,250
2012/10/11	R203	07/02/2013	6.94	Call	Bond Future	3,984.2500	3.9843	3,974.1600	3.9742	(0.253)	0	0	0
2012/10/11	R203	07/02/2013	6.94	Put	Bond Future	143.3100	0.1433	153.2300	0.1532	6.922	0	0	0
2012/10/11	R203	02/05/2013			Bond Future	6.0418	109.5230	6.0470	109.5024	0.086	0.0000	0.0000	8
2012/10/11	R203	02/05/2013	5.90	Call	Bond Future	1,205.0500	1.2050	1,176.2400	1.1762	(2.391)	0	0	0
2012/10/11	R203	02/05/2013	5.90	Put	Bond Future	1,770.2000	1.7702	1,761.9200	1.7619	(0.468)	0	0	0
2012/10/11	R203	02/05/2013	5.91	Call	Bond Future	1,223.0600	1.2231	1,194.1300	1.1941	(2.365)	0	0	0
2012/10/11	R203	02/05/2013	5.91	Put	Bond Future	1,748.2500	1.7482	1,739.8500	1.7399	(0.480)	0	0	0
2012/10/11	R203	02/05/2013	5.89	Call	Bond Future	1,187.2000	1.1872	1,158.5100	1.1585	(2.417)	0	0	0
2012/10/11	R203	02/05/2013	5.89	Put	Bond Future	1,792.3300	1.7923	1,784.1700	1.7842	(0.455)	0	0	0
2012/10/11	R204	01/11/2012			Bond Future	6.2418	111.8394	6.2514	111.7887	0.153	0.0000	0.0000	5,818
2012/10/11	R204	01/11/2012	7.22	Call	Bond Future	5,031.1800	5.0312	4,980.4700	4.9805	(1.008)	0	0	0
2012/10/11	R204	01/11/2012	7.22	Put	Bond Future	0.6600	0.0007	0.6500	0.0007	(1.515)	0	0	0
2012/10/11	R204	07/02/2013			Bond Future	6.2990	109.3741	6.3090	109.3232	0.159	0.0000	0.0000	3,000
2012/10/11	R204	07/02/2013	7.29	Call	Bond Future	5,083.3900	5.0834	5,050.7000	5.0507	(0.643)	0	0	0
2012/10/11	R204	07/02/2013	7.29	Put	Bond Future	194.3100	0.1943	212.5600	0.2126	9.392	0	0	0
2012/10/11	R204	02/05/2013			Bond Future	6.3507	110.6977	6.3613	110.6459	0.167	0.0000	0.0000	0
2012/10/11	R204	02/05/2013	6.29	Call	Bond Future	1,821.9500	1.8219	1,873.0100	1.8730	2.802	0	0	0
2012/10/11	R204	02/05/2013	6.29	Put	Bond Future	2,118.9700	2.1190	2,221.8500	2.2219	4.855	0	0	0
2012/10/11	R204	02/05/2013	6.30	Call	Bond Future	1,845.6000	1.8456	1,897.1500	1.8972	2.793	0	0	0
2012/10/11	R204	02/05/2013	6.30	Put	Bond Future	2,093.6100	2.0936	2,196.9800	2.1970	4.937	0	0	0
2012/10/11	R204	02/05/2013	6.31	Call	Bond Future	1,869.4400	1.8694	1,921.4500	1.9215	2.782	0	0	0

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2012/10/11	R204	02/05/2013	6.31	Put	Bond Future	2,068.4700	2.0685	2,172.3000	2.1723	5.020	0	0	0
2012/10/11	R206	01/11/2012			Bond Future	4.9893	105.1792	5.0215	105.1416	0.645	0.0000	0.0000	1,120
2012/10/11	R206	01/11/2012	5.05	Call	Bond Future	142.2400	0.1422	118.0900	0.1181	(16.978)	0	0	0
2012/10/11	R206	01/11/2012	5.05	Put	Bond Future	71.4300	0.0714	84.8500	0.0848	18.788	0	0	0
2012/10/11	R206	07/02/2013			Bond Future	4.9066	102.8860	4.9481	102.8484	0.845	0.0000	0.0000	0
2012/10/11	R206	07/02/2013	4.76	Call	Bond Future	174.8100	0.1748	158.8300	0.1588	(9.141)	0	0	0
2012/10/11	R206	07/02/2013	4.76	Put	Bond Future	308.1500	0.3082	329.8200	0.3298	7.032	0	0	0
2012/10/11	R206	02/05/2013			Bond Future	4.7878	104.1311	4.8439	104.0927	1.172	0.0000	0.0000	0
2012/10/11	R206	02/05/2013	3.39	Call	Bond Future	41.0100	0.0410	36.6400	0.0366	(10.656)	0	0	0
2012/10/11	R206	02/05/2013	3.39	Put	Bond Future	1,005.1300	1.0051	1,039.1500	1.0392	3.385	0	0	0
2012/10/11	R206	02/05/2013	3.40	Call	Bond Future	41.7700	0.0418	37.3300	0.0373	(10.630)	0	0	0
2012/10/11	R206	02/05/2013	3.40	Put	Bond Future	998.9400	0.9989	1,032.8900	1.0329	3.399	0	0	0
2012/10/11	R206	02/05/2013	3.41	Call	Bond Future	42.5300	0.0425	38.0400	0.0380	(10.557)	0	0	0
2012/10/11	R206	02/05/2013	3.41	Put	Bond Future	992.7500	0.9928	1,026.6500	1.0267	3.415	0	0	0
2012/10/11	R207	01/11/2012			Bond Future	6.6037	105.8848	6.6132	105.8300	0.144	0.0000	0.0000	18,861
2012/10/11	R207	01/11/2012	7.58	Call	Bond Future	5,459.6500	5.4597	5,405.0800	5.4051	(1.000)	0	0	0
2012/10/11	R207	01/11/2012	7.58	Put	Bond Future	1.2200	0.0012	1.4200	0.0014	16.393	0	0	0
2012/10/11	R207	07/02/2013			Bond Future	6.6701	103.7270	6.6799	103.6719	0.148	0.0000	0.0000	0
2012/10/11	R207	07/02/2013	7.66	Call	Bond Future	5,612.6200	5.6126	5,571.4700	5.5715	(0.733)	0	0	0
2012/10/11	R207	07/02/2013	7.66	Put	Bond Future	266.0300	0.2660	279.9400	0.2799	5.229	0	0	0
2012/10/11	R207	02/05/2013			Bond Future	6.7321	104.9822	6.7425	104.9262	0.154	0.0000	0.0000	0
2012/10/11	R207	02/05/2013	6.44	Call	Bond Future	1,599.1300	1.5991	1,641.4100	1.6414	2.644	0	0	0
2012/10/11	R207	02/05/2013	6.44	Put	Bond Future	3,193.6700	3.1937	3,291.9600	3.2920	3.078	0	0	0
2012/10/11	R207	02/05/2013	6.45	Call	Bond Future	1,621.1400	1.6211	1,663.3600	1.6634	2.604	0	0	0
2012/10/11	R207	02/05/2013	6.45	Put	Bond Future	3,160.5900	3.1606	3,258.8200	3.2588	3.108	0	0	0
2012/10/11	R207	02/05/2013	6.46	Call	Bond Future	1,643.3300	1.6433	1,685.4800	1.6855	2.565	0	0	0
2012/10/11	R207	02/05/2013	6.46	Put	Bond Future	3,127.7300	3.1277	3,225.8900	3.2259	3.138	0	0	0
2012/10/11	R208	01/11/2012			Bond Future	6.7893	100.4287	6.7987	100.3691	0.139	0.0000	0.0000	11,904
2012/10/11	R208	01/11/2012	6.81	Call	Bond Future	880.8300	0.8808	892.5300	0.8925	1.328	0	0	0
2012/10/11	R208	01/11/2012	6.81	Put	Bond Future	750.1200	0.7501	821.4000	0.8214	9.502	0	0	0
2012/10/11	R208	01/11/2012	7.50	Call	Bond Future	4,378.7500	4.3788	4,326.5300	4.3265	(1.193)	0	0	0
2012/10/11	R208	01/11/2012	7.50	Put	Bond Future	14.4400	0.0144	21.8000	0.0218	50.970	0	0	12,250
2012/10/11	R208	01/11/2012	7.70	Call	Bond Future	5,552.2900	5.5523	5,494.8200	5.4948	(1.035)	0	0	0
2012/10/11	R208	01/11/2012	7.70	Put	Bond Future	2.9600	0.0030	5.0700	0.0051	71.284	0	0	0
2012/10/11	R208	07/02/2013			Bond Future	6.8570	101.8342	6.8668	101.7742	0.143	0.0000	0.0000	3,000
2012/10/11	R208	07/02/2013	6.00	Call	Bond Future	315.9800	0.3160	350.9700	0.3510	11.073	0	0	12,250
2012/10/11	R208	07/02/2013	6.00	Put	Bond Future	5,745.3300	5.7453	5,840.3000	5.8403	1.653	0	0	0
2012/10/11	R208	07/02/2013	7.78	Call	Bond Future	5,831.3400	5.8313	5,828.5900	5.8286	(0.047)	0	0	0
2012/10/11	R208	07/02/2013	7.78	Put	Bond Future	367.8200	0.3678	425.0500	0.4251	15.559	0	0	0
2012/10/11	R208	07/02/2013	8.83	Call	Bond Future	11,253.1900	11.2532	11,198.4300	11.1984	(0.487)	0	0	0
2012/10/11	R208	07/02/2013	8.83	Put	Bond Future	21.8600	0.0219	27.0800	0.0271	23.879	0	0	0
2012/10/11	R208	02/05/2013			Bond Future	6.9164	99.6735	6.9266	99.6126	0.148	0.0000	0.0000	0
2012/10/11	R208	02/05/2013	6.64	Call	Bond Future	1,869.5600	1.8696	1,913.4200	1.9134	2.346	0	0	0
2012/10/11	R208	02/05/2013	6.64	Put	Bond Future	3,537.3200	3.5373	3,642.1300	3.6421	2.963	0	0	0
2012/10/11	R208	02/05/2013	6.65	Call	Bond Future	1,894.4300	1.8944	1,938.2100	1.9382	2.311	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
2012/10/11	R208	02/05/2013	6.65	Put	Bond Future	3,501.2400	3.5012	3,605.9700	3.6060	2.991	0	0	0
2012/10/11	R208	02/05/2013	6.66	Call	Bond Future	1,919.5000	1.9195	1,963.1900	1.9632	2.276	0	0	0
2012/10/11	R208	02/05/2013	6.66	Put	Bond Future	3,465.4200	3.4654	3,570.0600	3.5701	3.020	0	0	0
2012/10/11	R209	01/11/2012			Bond Future	8.4777	78.1136	8.5473	77.5393	0.821	0.0000	0.0000	7,349
2012/10/11	R209	01/11/2012	8.99	Call	Bond Future	4,257.9800	4.2580	3,768.1800	3.7682	(11.503)	0	0	0
2012/10/11	R209	01/11/2012	8.99	Put	Bond Future	184.1900	0.1842	268.7100	0.2687	45.887	0	0	0
2012/10/11	R209	07/02/2013			Bond Future	8.5595	79.2067	8.6312	78.6247	0.838	0.0000	0.0000	0
2012/10/11	R209	07/02/2013	8.63	Call	Bond Future	3,510.5800	3.5106	2,940.6500	2.9406	(16.235)	0	0	0
2012/10/11	R209	07/02/2013	8.63	Put	Bond Future	2,938.2500	2.9382	2,950.3300	2.9503	0.411	0	0	11,000
2012/10/11	R209	07/02/2013	8.83	Call	Bond Future	4,410.0000	4.4100	3,812.5100	3.8125	(13.549)	0	0	0
2012/10/11	R209	07/02/2013	8.83	Put	Bond Future	2,249.9500	2.2500	2,234.4700	2.2345	(0.688)	0	0	14,000
2012/10/11	R209	07/02/2013	9.06	Call	Bond Future	5,557.8000	5.5578	4,933.4600	4.9335	(11.234)	0	0	0
2012/10/11	R209	07/02/2013	9.06	Put	Bond Future	1,635.3900	1.6354	1,593.0600	1.5931	(2.588)	0	0	0
2012/10/11	R209	02/05/2013			Bond Future	8.6304	77.0236	8.7040	76.4343	0.853	0.0000	0.0000	0
2012/10/11	R209	02/05/2013	8.01	Call	Bond Future	2,288.2600	2.2883	2,247.2800	2.2473	(1.791)	0	0	0
2012/10/11	R209	02/05/2013	8.01	Put	Bond Future	7,551.8600	7.5519	8,100.2100	8.1002	7.261	0	0	0
2012/10/11	R209	02/05/2013	7.99	Call	Bond Future	2,233.7100	2.2337	2,194.8300	2.1948	(1.741)	0	0	0
2012/10/11	R209	02/05/2013	7.99	Put	Bond Future	7,676.2200	7.6762	8,226.6700	8.2267	7.171	0	0	0
2012/10/11	R209	02/05/2013	8.00	Call	Bond Future	2,260.8900	2.2609	2,220.8500	2.2209	(1.771)	0	0	0
2012/10/11	R209	02/05/2013	8.00	Put	Bond Future	7,613.8700	7.6139	8,163.1600	8.1632	7.214	0	0	0
2012/10/11	R210	01/11/2012			Bond Future	159.9876	159.9876	159.9878	159.9878	0.000	0.0000	0.0000	3,414
2012/10/11	R210	01/11/2012	144.99	Call	Bond Future	14,997.5900	14.9976	14,997.8000	14.9978	0.001	0	0	0
2012/10/11	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R210	01/11/2012	145.00	Call	Bond Future	14,987.5900	14.9876	14,987.8000	14.9878	0.001	0	0	0
2012/10/11	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R210	01/11/2012	145.01	Call	Bond Future	14,977.5900	14.9776	14,977.8000	14.9778	0.001	0	0	0
2012/10/11	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R211	01/11/2012			Bond Future	123.7149	123.7149	123.2069	123.2069	(0.411)	0.0000	0.0000	703
2012/10/11	R211	01/11/2012	121.99	Call	Bond Future	1,724.9000	1.7249	1,216.9300	1.2169	(29.449)	0	0	0
2012/10/11	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R211	01/11/2012	122.00	Call	Bond Future	1,714.9000	1.7149	1,206.9300	1.2069	(29.621)	0	0	0
2012/10/11	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R211	01/11/2012	122.01	Call	Bond Future	1,704.9000	1.7049	1,196.9300	1.1969	(29.795)	0	0	0
2012/10/11	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R212	01/11/2012			Bond Future	127.9760	127.9760	127.9750	127.9750	(0.001)	0.0000	0.0000	5,084
2012/10/11	R212	01/11/2012	121.99	Call	Bond Future	5,986.0000	5.9860	5,984.9600	5.9850	(0.017)	0	0	0
2012/10/11	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R212	01/11/2012	122.00	Call	Bond Future	5,976.0000	5.9760	5,974.9600	5.9750	(0.017)	0	0	0
2012/10/11	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R212	01/11/2012	122.01	Call	Bond Future	5,966.0000	5.9660	5,964.9600	5.9650	(0.017)	0	0	0
2012/10/11	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R213	01/11/2012			Bond Future	8.2838	89.2860	8.3433	88.7813	0.719	0.0000	0.0000	6,762
2012/10/11	R213	01/11/2012	7.75	Call	Bond Future	115.3300	0.1153	91.7000	0.0917	(20.489)	0	0	140

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
2012/10/11	R213	01/11/2012	7.75	Put	Bond Future	4,836.1500	4.8362	5,317.2100	5.3172	9.947	0	0	0
2012/10/11	R213	01/11/2012	8.81	Call	Bond Future	4,472.1200	4.4721	4,044.6200	4.0446	(9.559)	0	0	0
2012/10/11	R213	01/11/2012	8.81	Put	Bond Future	155.1900	0.1552	232.3800	0.2324	49.739	0	0	0
2012/10/11	R213	07/02/2013			Bond Future	8.3711	90.5355	8.4325	90.0242	0.734	0.0000	0.0000	0
2012/10/11	R213	07/02/2013	8.90	Call	Bond Future	5,825.6400	5.8256	5,497.6500	5.4976	(5.630)	0	0	0
2012/10/11	R213	07/02/2013	8.90	Put	Bond Future	1,562.2200	1.5622	1,745.5800	1.7456	11.737	0	0	0
2012/10/11	R213	02/05/2013			Bond Future	8.4437	88.0969	8.5068	87.5790	0.748	0.0000	0.0000	0
2012/10/11	R213	02/05/2013	7.84	Call	Bond Future	2,312.3000	2.3123	2,291.5100	2.2915	(0.899)	0	0	0
2012/10/11	R213	02/05/2013	7.84	Put	Bond Future	7,501.4600	7.5015	7,998.5200	7.9985	6.626	0	0	0
2012/10/11	R213	02/05/2013	7.85	Call	Bond Future	2,340.6300	2.3406	2,318.8500	2.3188	(0.931)	0	0	0
2012/10/11	R213	02/05/2013	7.85	Put	Bond Future	7,440.2200	7.4402	7,936.2900	7.9363	6.667	0	0	0
2012/10/11	R213	02/05/2013	7.86	Call	Bond Future	2,368.9400	2.3689	2,346.4000	2.3464	(0.951)	0	0	0
2012/10/11	R213	02/05/2013	7.86	Put	Bond Future	7,379.0800	7.3791	7,874.3900	7.8744	6.712	0	0	0
2012/10/11	R214	01/11/2012			Bond Future	8.5025	79.8640	8.5722	79.2588	0.819	0.0000	0.0000	1,714
2012/10/11	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R214	01/11/2012	7.99	Put	Bond Future	4,704.6400	4.7046	5,309.9000	5.3099	12.865	0	0	0
2012/10/11	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R214	01/11/2012	8.00	Put	Bond Future	4,608.4500	4.6085	5,213.7100	5.2137	13.134	0	0	0
2012/10/11	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/11	R214	01/11/2012	8.01	Put	Bond Future	4,512.4400	4.5124	5,117.7000	5.1177	13.413	0	0	0

**Total**

**342335**