



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/10/2012 to 15/10/2012

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
2012/10/15	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	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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2012/10/15	2025	01/11/2012			Bond Future	110.8036	110.8036	110.8028	110.8028	(0.001)	0.0000	0.0000	6,017
2012/10/15	2025	01/11/2012	99.99	Call	Bond Future	10,813.6100	10.8136	10,812.7700	10.8128	(0.008)	0	0	0
2012/10/15	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	2025	01/11/2012	100.00	Call	Bond Future	10,803.6100	10.8036	10,802.7700	10.8028	(0.008)	0	0	0
2012/10/15	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	2025	01/11/2012	100.01	Call	Bond Future	10,793.6100	10.7936	10,792.7700	10.7928	(0.008)	0	0	0
2012/10/15	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	2038	01/11/2012			Bond Future	107.2564	107.2564	107.2578	107.2578	0.001	0.0000	0.0000	0
2012/10/15	2038	01/11/2012	98.99	Call	Bond Future	8,266.4100	8.2664	8,267.8500	8.2678	0.017	0	0	0
2012/10/15	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	2038	01/11/2012	99.00	Call	Bond Future	8,256.4100	8.2564	8,257.8500	8.2578	0.017	0	0	0
2012/10/15	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	2038	01/11/2012	99.01	Call	Bond Future	8,246.4100	8.2464	8,247.8500	8.2478	0.017	0	0	0
2012/10/15	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	2050	01/11/2012			Bond Future	116.7328	116.7328	116.1433	116.1433	(0.505)	0.0000	0.0000	0
2012/10/15	2050	01/11/2012	103.99	Call	Bond Future	12,742.7800	12.7428	12,153.3200	12.1533	(4.626)	0	0	0
2012/10/15	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	2050	01/11/2012	104.00	Call	Bond Future	12,732.7800	12.7328	12,143.3200	12.1433	(4.629)	0	0	0
2012/10/15	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	2050	01/11/2012	104.01	Call	Bond Future	12,722.7800	12.7228	12,133.3200	12.1333	(4.633)	0	0	0
2012/10/15	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	AL7T	01/11/2012			Index Future	471.5450	471.5450	470.1650	470.1650	(0.293)	0.0000	0.0000	12
2012/10/15	AL7T	07/02/2013			Index Future	478.3100	478.3100	476.9120	476.9120	(0.292)	0.0000	0.0000	0
2012/10/15	ALBI	01/11/2012			Index Future	420.4520	420.4520	418.4140	418.4140	(0.485)	0.0000	0.0000	893
2012/10/15	ALBI	07/02/2013			Index Future	426.4840	426.4840	424.4180	424.4180	(0.484)	0.0000	0.0000	118
2012/10/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	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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2012/10/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/15	EL28	01/11/2012			Bond Future	110.9814	110.9814	110.6962	110.6962	(0.257)	0.0000	0.0000	0
2012/10/15	EL28	01/11/2012	105.99	Call	Bond Future	4,991.4000	4.9914	4,706.1800	4.7062	(5.714)	0	0	0
2012/10/15	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	EL28	01/11/2012	106.00	Call	Bond Future	4,981.4000	4.9814	4,696.1800	4.6962	(5.726)	0	0	0
2012/10/15	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	EL28	01/11/2012	106.01	Call	Bond Future	4,971.4000	4.9714	4,686.1800	4.6862	(5.737)	0	0	0
2012/10/15	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	ES33	01/11/2012			Bond Future	9.0614	86.5429	9.1811	85.5655	1.321	0.0000	0.0000	303
2012/10/15	ES33	01/11/2012	9.20	Call	Bond Future	1,130.0500	1.1300	152.6500	0.1527	(86.492)	0	0	0

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2012/10/15	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	ES33	07/02/2013			Bond Future	9.1707	87.7547	9.2945	86.7638	1.350	0.0000	0.0000	0
2012/10/15	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	ES33	07/02/2013	8.54	Put	Bond Future	5,341.2200	5.3412	6,332.1500	6.3322	18.553	0	0	0
2012/10/15	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	ES33	07/02/2013	8.55	Put	Bond Future	5,252.5300	5.2525	6,243.4600	6.2435	18.866	0	0	0
2012/10/15	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	ES33	07/02/2013	8.56	Put	Bond Future	5,163.9700	5.1640	6,154.9000	6.1549	19.189	0	0	0
2012/10/15	GOVI	01/11/2012			GOVI	421.0370	421.0370	419.1560	419.1560	(0.447)	0.0000	0.0000	310
2012/10/15	GOVI	01/11/2012	403.96	Call	GOVI	170,770.0000	17.0770	151,960.0000	15.1960	(11.015)	0	0	0
2012/10/15	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	GOVI	07/02/2013			GOVI	427.0770	427.0770	425.1700	425.1700	(0.447)	0.0000	0.0000	36
2012/10/15	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	GOVI	07/02/2013	432.99	Put	GOVI	59,130.0000	5.9130	78,200.0000	7.8200	32.251	0	0	0
2012/10/15	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	GOVI	07/02/2013	433.00	Put	GOVI	59,230.0000	5.9230	78,300.0000	7.8300	32.197	0	0	0
2012/10/15	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	GOVI	07/02/2013	433.01	Put	GOVI	59,330.0000	5.9330	78,400.0000	7.8400	32.142	0	0	0
2012/10/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/15	IGOV	01/11/2012			Index Future	190.4900	190.4900	190.4680	190.4680	(0.012)	0.0000	0.0000	592
2012/10/15	IGOV	07/02/2013			Index Future	193.2230	193.2230	193.2010	193.2010	(0.011)	0.0000	0.0000	14
2012/10/15	ILBI	01/11/2012			Index Future	516.1620	516.1620	515.6210	515.6210	(0.105)	0.0000	0.0000	0
2012/10/15	ILBI	07/02/2013			Index Future	523.4100	523.4100	522.8620	522.8620	(0.105)	0.0000	0.0000	169
2012/10/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/15	JBAF	17/10/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	500
2012/10/15	JBAF	21/11/2012			Jibar Tradeable Future	5.0000	95.0000	5.0300	94.9700	0.600	0.0000	0.0000	0
2012/10/15	JBAF	19/12/2012			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	840
2012/10/15	JBAF	16/01/2013			Jibar Tradeable Future	4.8400	95.1600	4.8600	95.1400	0.413	0.0000	0.0000	0
2012/10/15	JBAF	20/02/2013			Jibar Tradeable Future	4.7700	95.2300	4.7800	95.2200	0.210	0.0000	0.0000	0
2012/10/15	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7700	95.2300	0.210	0.0000	0.0000	1,000
2012/10/15	JBAF	19/06/2013			Jibar Tradeable Future	4.7600	95.2400	4.7800	95.2200	0.420	0.0000	0.0000	500

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2012/10/15	JBAF	18/09/2013			Jibar Tradeable Future	4.8400	95.1600	4.8600	95.1400	0.413	0.0000	0.0000	1,700
2012/10/15	JBAF	18/12/2013			Jibar Tradeable Future	4.9500	95.0500	4.9700	95.0300	0.404	0.0000	0.0000	1,500
2012/10/15	JBAF	19/03/2014			Jibar Tradeable Future	5.0900	94.9100	5.1100	94.8900	0.393	0.0000	0.0000	800
2012/10/15	JBAF	18/06/2014			Jibar Tradeable Future	5.2300	94.7700	5.2600	94.7400	0.574	0.0000	0.0000	800
2012/10/15	JBAF	17/09/2014			Jibar Tradeable Future	5.3800	94.6200	5.5200	94.4800	2.602	0.0000	0.0000	0
2012/10/15	R023	01/11/2012			Bond Future	7.1799	105.5231	7.2497	105.0090	0.972	0.0000	0.0000	1,049
2012/10/15	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R023	01/11/2012	7.04	Put	Bond Future	1,040.7800	1.0408	1,554.9300	1.5549	49.400	0	0	0
2012/10/15	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R023	01/11/2012	7.05	Put	Bond Future	965.9400	0.9659	1,480.0900	1.4801	53.228	0	0	0
2012/10/15	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R023	01/11/2012	7.06	Put	Bond Future	891.1700	0.8912	1,405.3200	1.4053	57.694	0	0	0
2012/10/15	R023	07/02/2013			Bond Future	7.2570	107.0007	7.3295	106.4795	1.000	0.0000	0.0000	0
2012/10/15	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R023	07/02/2013	7.04	Put	Bond Future	1,578.0600	1.5781	2,099.2400	2.0992	33.027	0	0	0
2012/10/15	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R023	07/02/2013	7.05	Put	Bond Future	1,504.6400	1.5046	2,025.8200	2.0258	34.638	0	0	0
2012/10/15	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R023	07/02/2013	7.06	Put	Bond Future	1,431.2900	1.4313	1,952.4700	1.9525	36.413	0	0	0
2012/10/15	R023	02/05/2013			Bond Future	7.3211	104.3820	7.3962	103.8545	1.026	0.0000	0.0000	0
2012/10/15	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R023	02/05/2013	7.04	Put	Bond Future	2,005.7800	2.0058	2,533.3100	2.5333	26.300	0	0	0
2012/10/15	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R023	02/05/2013	7.05	Put	Bond Future	1,933.5600	1.9336	2,461.0900	2.4611	27.283	0	0	0
2012/10/15	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R023	02/05/2013	7.06	Put	Bond Future	1,861.4000	1.8614	2,388.9300	2.3889	28.340	0	0	0
2012/10/15	R157	01/11/2012			Bond Future	5.3632	123.2069	5.4243	123.0262	1.139	0.0000	0.0000	14,429
2012/10/15	R157	01/11/2012	5.78	Call	Bond Future	1,235.3000	1.2353	1,057.3300	1.0573	(14.407)	0	0	5,630
2012/10/15	R157	01/11/2012	5.78	Put	Bond Future	9.5600	0.0096	12.2800	0.0123	28.452	0	0	0
2012/10/15	R157	01/11/2012	6.24	Call	Bond Future	2,560.2800	2.5603	2,379.5900	2.3796	(7.057)	0	0	0
2012/10/15	R157	01/11/2012	6.24	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/10/15	R157	07/02/2013			Bond Future	5.3830	124.9321	5.4516	124.7490	1.274	0.0000	0.0000	100
2012/10/15	R157	07/02/2013	6.28	Call	Bond Future	2,417.2000	2.4172	2,245.2300	2.2452	(7.114)	0	0	0
2012/10/15	R157	07/02/2013	6.28	Put	Bond Future	51.2000	0.0512	62.3300	0.0623	21.738	0	0	0
2012/10/15	R157	02/05/2013			Bond Future	5.3920	119.6417	5.4683	119.4565	1.415	0.0000	0.0000	0
2012/10/15	R157	02/05/2013	5.34	Call	Bond Future	676.3700	0.6764	586.5000	0.5865	(13.287)	0	0	0
2012/10/15	R157	02/05/2013	5.34	Put	Bond Future	802.8300	0.8028	898.2000	0.8982	11.879	0	0	0
2012/10/15	R157	02/05/2013	5.35	Call	Bond Future	688.2200	0.6882	597.3600	0.5974	(13.202)	0	0	0
2012/10/15	R157	02/05/2013	5.35	Put	Bond Future	790.3400	0.7903	884.7200	0.8847	11.942	0	0	0
2012/10/15	R157	02/05/2013	5.36	Call	Bond Future	700.1900	0.7002	608.3500	0.6084	(13.116)	0	0	0
2012/10/15	R157	02/05/2013	5.36	Put	Bond Future	777.9800	0.7780	871.3800	0.8714	12.005	0	0	0
2012/10/15	R186	01/11/2012			Bond Future	7.6813	127.9802	7.8063	126.7460	1.628	0.0000	0.0000	35,351
2012/10/15	R186	01/11/2012	7.82	Call	Bond Future	2,278.1300	2.2781	1,440.1600	1.4402	(36.783)	0	0	1,858
2012/10/15	R186	01/11/2012	7.82	Put	Bond Future	910.1100	0.9101	1,306.4000	1.3064	43.543	0	0	0
2012/10/15	R186	01/11/2012	8.00	Call	Bond Future	3,544.8000	3.5448	2,516.9200	2.5169	(28.997)	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
2012/10/15	R186	01/11/2012	8.00	Put	Bond Future	433.2600	0.4333	639.6400	0.6396	47.634	0	0	0
2012/10/15	R186	01/11/2012	8.50	Call	Bond Future	7,803.8400	7.8038	6,582.5100	6.5825	(15.650)	0	0	0
2012/10/15	R186	01/11/2012	8.50	Put	Bond Future	30.0200	0.0300	42.9500	0.0429	43.071	0	0	0
2012/10/15	R186	01/11/2012	8.82	Call	Bond Future	10,627.3500	10.6273	9,394.0300	9.3940	(11.605)	0	0	0
2012/10/15	R186	01/11/2012	8.82	Put	Bond Future	3.3600	0.0034	4.3000	0.0043	27.976	0	0	1,858
2012/10/15	R186	07/02/2013			Bond Future	7.7639	124.4825	7.8935	123.2311	1.670	0.0000	0.0000	1,650
2012/10/15	R186	07/02/2013	8.47	Call	Bond Future	8,043.1100	8.0431	7,069.8500	7.0699	(12.101)	0	0	0
2012/10/15	R186	07/02/2013	8.47	Put	Bond Future	1,439.9000	1.4399	1,718.0000	1.7180	19.314	0	0	0
2012/10/15	R186	07/02/2013	7.75	Call	Bond Future	3,748.7200	3.7487	3,095.6200	3.0956	(17.422)	0	0	1,000
2012/10/15	R186	07/02/2013	7.75	Put	Bond Future	3,883.8700	3.8839	4,482.1300	4.4821	15.404	0	0	0
2012/10/15	R186	07/02/2013	8.00	Call	Bond Future	5,076.5200	5.0765	4,298.3700	4.2984	(15.328)	0	0	0
2012/10/15	R186	07/02/2013	8.00	Put	Bond Future	2,810.8400	2.8108	3,284.0500	3.2840	16.835	0	0	150
2012/10/15	R186	07/02/2013	8.32	Call	Bond Future	7,040.1500	7.0401	6,122.3500	6.1224	(13.037)	0	0	0
2012/10/15	R186	07/02/2013	8.32	Put	Bond Future	1,796.8900	1.7969	2,130.4500	2.1304	18.563	0	0	2,000
2012/10/15	R186	07/02/2013	7.00	Call	Bond Future	1,130.0500	1.1300	848.1700	0.8482	(24.944)	0	0	10,300
2012/10/15	R186	07/02/2013	7.00	Put	Bond Future	8,883.0000	8.8830	9,852.4800	9.8525	10.914	0	0	0
2012/10/15	R186	07/02/2013	7.25	Call	Bond Future	1,784.4500	1.7844	1,388.3500	1.3884	(22.197)	0	0	670
2012/10/15	R186	07/02/2013	7.25	Put	Bond Future	6,926.6700	6.9267	7,781.9300	7.7819	12.347	0	0	0
2012/10/15	R186	02/05/2013			Bond Future	7.8372	125.9882	7.9710	124.7217	1.707	0.0000	0.0000	0
2012/10/15	R186	02/05/2013	7.41	Call	Bond Future	3,127.5800	3.1276	2,630.1000	2.6301	(15.906)	0	0	0
2012/10/15	R186	02/05/2013	7.41	Put	Bond Future	7,298.5000	7.2985	8,067.4600	8.0675	10.536	0	0	0
2012/10/15	R186	02/05/2013	7.39	Call	Bond Future	3,055.2700	3.0553	2,565.7200	2.5657	(16.023)	0	0	0
2012/10/15	R186	02/05/2013	7.39	Put	Bond Future	7,426.3200	7.4263	8,203.2100	8.2032	10.461	0	0	0
2012/10/15	R186	02/05/2013	7.40	Call	Bond Future	3,091.3000	3.0913	2,597.7800	2.5978	(15.965)	0	0	0
2012/10/15	R186	02/05/2013	7.40	Put	Bond Future	7,362.2300	7.3622	8,135.1500	8.1351	10.498	0	0	0
2012/10/15	R186	07/11/2013			Bond Future	8.0271	123.9388	8.1709	122.6396	1.791	0.0000	0.0000	0
2012/10/15	R186	07/11/2013	8.16	Call	Bond Future	1,201.3900	1.2014	6,925.0200	6.9250	476.417	0	0	0
2012/10/15	R186	07/11/2013	8.16	Put	Bond Future	0.0000	0.0000	7,022.8200	7.0228	100.000	0	0	0
2012/10/15	R186	07/11/2013	8.75	Call	Bond Future	6,336.2500	6.3363	9,851.1500	9.8512	55.473	0	0	0
2012/10/15	R186	07/11/2013	8.75	Put	Bond Future	0.0000	0.0000	4,814.0900	4.8141	100.000	0	0	10
2012/10/15	R186	07/11/2013	8.14	Call	Bond Future	1,021.6500	1.0217	6,833.4700	6.8335	568.866	0	0	0
2012/10/15	R186	07/11/2013	8.14	Put	Bond Future	0.0000	0.0000	7,111.0100	7.1110	100.000	0	0	0
2012/10/15	R186	07/11/2013	8.15	Call	Bond Future	1,111.5700	1.1116	6,879.4300	6.8794	518.893	0	0	0
2012/10/15	R186	07/11/2013	8.15	Put	Bond Future	0.0000	0.0000	7,067.0500	7.0671	100.000	0	0	0
2012/10/15	R189	01/11/2012			Bond Future	213.3830	213.3830	213.3777	213.3777	(0.002)	0.0000	0.0000	0
2012/10/15	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R189	01/11/2012	218.99	Put	Bond Future	5,607.0100	5.6070	5,612.2800	5.6123	0.094	0	0	0
2012/10/15	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R189	01/11/2012	219.00	Put	Bond Future	5,617.0100	5.6170	5,622.2800	5.6223	0.094	0	0	0
2012/10/15	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R189	01/11/2012	219.01	Put	Bond Future	5,627.0100	5.6270	5,632.2800	5.6323	0.094	0	0	0
2012/10/15	R197	01/11/2012			Bond Future	279.0367	279.0367	279.2807	279.2807	0.087	0.0000	0.0000	6,288
2012/10/15	R197	01/11/2012	266.99	Call	Bond Future	12,046.7300	12.0467	12,290.7000	12.2907	2.025	0	0	0
2012/10/15	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R197	01/11/2012	267.00	Call	Bond Future	12,036.7300	12.0367	12,280.7000	12.2807	2.027	0	0	0
2012/10/15	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/10/15	R197	01/11/2012	267.01	Call	Bond Future	12,026.7300	12.0267	12,270.7000	12.2707	2.029	0	0	0
2012/10/15	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R201	01/11/2012			Bond Future	4.8277	111.1145	4.8899	110.9842	1.289	0.0000	0.0000	1,560
2012/10/15	R201	01/11/2012	5.11	Call	Bond Future	604.5900	0.6046	481.2800	0.4813	(20.396)	0	0	0
2012/10/15	R201	01/11/2012	5.11	Put	Bond Future	15.0000	0.0150	21.9700	0.0220	46.467	0	0	0
2012/10/15	R201	07/02/2013			Bond Future	4.7620	108.2622	4.8339	108.1302	1.510	0.0000	0.0000	0
2012/10/15	R201	07/02/2013	4.98	Call	Bond Future	585.3800	0.5854	495.4000	0.4954	(15.371)	0	0	0
2012/10/15	R201	07/02/2013	4.98	Put	Bond Future	185.9800	0.1860	227.9800	0.2280	22.583	0	0	0
2012/10/15	R201	02/05/2013			Bond Future	4.6830	109.5718	4.7659	109.4382	1.770	0.0000	0.0000	0
2012/10/15	R201	02/05/2013	4.04	Call	Bond Future	64.1100	0.0641	46.7100	0.0467	(27.141)	0	0	0
2012/10/15	R201	02/05/2013	4.04	Put	Bond Future	1,107.9300	1.1079	1,224.0600	1.2241	10.482	0	0	0
2012/10/15	R201	02/05/2013	4.05	Call	Bond Future	66.5100	0.0665	48.5700	0.0486	(26.973)	0	0	0
2012/10/15	R201	02/05/2013	4.05	Put	Bond Future	1,094.0000	1.0940	1,209.5900	1.2096	10.566	0	0	0
2012/10/15	R201	02/05/2013	4.06	Call	Bond Future	68.9700	0.0690	50.5000	0.0505	(26.780)	0	0	0
2012/10/15	R201	02/05/2013	4.06	Put	Bond Future	1,080.1200	1.0801	1,195.1800	1.1952	10.653	0	0	0
2012/10/15	R202	01/11/2012			Bond Future	205.9476	205.9476	205.9501	205.9501	0.001	0.0000	0.0000	50,731
2012/10/15	R202	01/11/2012	191.99	Call	Bond Future	13,957.5600	13.9576	13,960.1300	13.9601	0.018	0	0	0
2012/10/15	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R202	01/11/2012	192.00	Call	Bond Future	13,947.5600	13.9476	13,950.1300	13.9501	0.018	0	0	0
2012/10/15	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R202	01/11/2012	192.01	Call	Bond Future	13,937.5600	13.9376	13,940.1300	13.9401	0.018	0	0	0
2012/10/15	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R203	01/11/2012			Bond Future	5.8991	110.9757	5.9543	110.7320	0.937	0.0000	0.0000	4,688
2012/10/15	R203	01/11/2012	6.87	Call	Bond Future	4,187.3900	4.1874	3,943.6800	3.9437	(5.820)	0	0	0
2012/10/15	R203	01/11/2012	6.87	Put	Bond Future	0.1700	0.0002	0.1200	0.0001	(29.412)	0	0	0
2012/10/15	R203	07/02/2013			Bond Future	5.9484	112.5296	6.0076	112.2826	0.995	0.0000	0.0000	11,950
2012/10/15	R203	07/02/2013	5.54	Call	Bond Future	474.6800	0.4747	398.6300	0.3986	(16.021)	0	0	10,000
2012/10/15	R203	07/02/2013	5.54	Put	Bond Future	2,198.4000	2.1984	2,369.3000	2.3693	7.774	0	0	0
2012/10/15	R203	07/02/2013	6.11	Call	Bond Future	1,525.2600	1.5253	1,367.3600	1.3674	(10.352)	0	0	12,600
2012/10/15	R203	07/02/2013	6.11	Put	Bond Future	852.4700	0.8525	941.5200	0.9415	10.446	0	0	3,254
2012/10/15	R203	07/02/2013	6.65	Call	Bond Future	3,151.2000	3.1512	2,937.0300	2.9370	(6.796)	0	0	0
2012/10/15	R203	07/02/2013	6.65	Put	Bond Future	266.1800	0.2662	298.9600	0.2990	12.315	0	0	30,250
2012/10/15	R203	07/02/2013	6.94	Call	Bond Future	4,179.3400	4.1793	3,949.0400	3.9490	(5.510)	0	0	0
2012/10/15	R203	07/02/2013	6.94	Put	Bond Future	129.0500	0.1290	145.7000	0.1457	12.902	0	0	0
2012/10/15	R203	02/05/2013			Bond Future	5.9887	109.7343	6.0516	109.4844	1.049	0.0000	0.0000	8
2012/10/15	R203	02/05/2013	5.90	Call	Bond Future	1,278.2000	1.2782	1,154.1200	1.1541	(9.707)	0	0	0
2012/10/15	R203	02/05/2013	5.90	Put	Bond Future	1,632.0500	1.6321	1,757.8300	1.7578	7.707	0	0	0
2012/10/15	R203	02/05/2013	5.91	Call	Bond Future	1,297.1000	1.2971	1,171.9000	1.1719	(9.652)	0	0	0
2012/10/15	R203	02/05/2013	5.91	Put	Bond Future	1,610.9900	1.6110	1,735.6500	1.7356	7.738	0	0	0
2012/10/15	R203	02/05/2013	5.89	Call	Bond Future	1,259.4600	1.2595	1,136.5000	1.1365	(9.763)	0	0	0
2012/10/15	R203	02/05/2013	5.89	Put	Bond Future	1,653.2900	1.6533	1,780.1900	1.7802	7.676	0	0	0
2012/10/15	R204	01/11/2012			Bond Future	6.2003	112.0596	6.2503	111.7945	0.807	0.0000	0.0000	5,818
2012/10/15	R204	01/11/2012	7.22	Call	Bond Future	5,250.9200	5.2509	4,985.7500	4.9857	(5.050)	0	0	0
2012/10/15	R204	01/11/2012	7.22	Put	Bond Future	0.2700	0.0003	0.1700	0.0002	(37.037)	0	0	0

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2012/10/15	R204	07/02/2013			Bond Future	6.2549	109.5983	6.3077	109.3297	0.845	0.0000	0.0000	3,000
2012/10/15	R204	07/02/2013	7.29	Call	Bond Future	5,295.0400	5.2950	5,043.9800	5.0440	(4.741)	0	0	0
2012/10/15	R204	07/02/2013	7.29	Put	Bond Future	181.7700	0.1818	199.3500	0.1993	9.672	0	0	0
2012/10/15	R204	02/05/2013			Bond Future	6.3044	110.9241	6.3600	110.6522	0.882	0.0000	0.0000	0
2012/10/15	R204	02/05/2013	6.29	Call	Bond Future	2,005.0700	2.0051	1,855.8800	1.8559	(7.441)	0	0	0
2012/10/15	R204	02/05/2013	6.29	Put	Bond Future	2,075.7800	2.0758	2,198.4200	2.1984	5.908	0	0	0
2012/10/15	R204	02/05/2013	6.30	Call	Bond Future	2,030.2600	2.0303	1,880.0100	1.8800	(7.401)	0	0	0
2012/10/15	R204	02/05/2013	6.30	Put	Bond Future	2,051.9600	2.0520	2,173.5400	2.1735	5.925	0	0	0
2012/10/15	R204	02/05/2013	6.31	Call	Bond Future	2,055.6300	2.0556	1,904.3300	1.9043	(7.360)	0	0	0
2012/10/15	R204	02/05/2013	6.31	Put	Bond Future	2,028.3500	2.0284	2,148.8800	2.1489	5.942	0	0	0
2012/10/15	R206	01/11/2012			Bond Future	4.9855	105.1837	5.0384	105.1218	1.062	0.0000	0.0000	1,120
2012/10/15	R206	01/11/2012	5.05	Call	Bond Future	140.4000	0.1404	97.4100	0.0974	(30.620)	0	0	0
2012/10/15	R206	01/11/2012	5.05	Put	Bond Future	65.1000	0.0651	83.9200	0.0839	28.909	0	0	0
2012/10/15	R206	07/02/2013			Bond Future	4.9006	102.8915	4.9695	102.8289	1.406	0.0000	0.0000	0
2012/10/15	R206	07/02/2013	4.76	Call	Bond Future	175.1500	0.1752	147.6700	0.1477	(15.689)	0	0	0
2012/10/15	R206	07/02/2013	4.76	Put	Bond Future	303.0300	0.3030	338.1100	0.3381	11.576	0	0	0
2012/10/15	R206	02/05/2013			Bond Future	4.7805	104.1360	4.8730	104.0728	1.935	0.0000	0.0000	0
2012/10/15	R206	02/05/2013	3.39	Call	Bond Future	40.8300	0.0408	33.4000	0.0334	(18.197)	0	0	0
2012/10/15	R206	02/05/2013	3.39	Put	Bond Future	999.9900	1.0000	1,055.8300	1.0558	5.584	0	0	0
2012/10/15	R206	02/05/2013	3.40	Call	Bond Future	41.5900	0.0416	34.0500	0.0340	(18.129)	0	0	0
2012/10/15	R206	02/05/2013	3.40	Put	Bond Future	993.8000	0.9938	1,049.5300	1.0495	5.608	0	0	0
2012/10/15	R206	02/05/2013	3.41	Call	Bond Future	42.3600	0.0424	34.7000	0.0347	(18.083)	0	0	0
2012/10/15	R206	02/05/2013	3.41	Put	Bond Future	987.6200	0.9876	1,043.2300	1.0432	5.631	0	0	0
2012/10/15	R207	01/11/2012			Bond Future	6.5469	106.2136	6.5968	105.9248	0.762	0.0000	0.0000	18,861
2012/10/15	R207	01/11/2012	7.58	Call	Bond Future	5,787.8600	5.7879	5,498.7900	5.4988	(4.994)	0	0	0
2012/10/15	R207	01/11/2012	7.58	Put	Bond Future	0.5500	0.0006	0.3500	0.0004	(36.364)	0	0	0
2012/10/15	R207	07/02/2013			Bond Future	6.6103	104.0614	6.6626	103.7686	0.792	0.0000	0.0000	0
2012/10/15	R207	07/02/2013	7.66	Call	Bond Future	5,914.1200	5.9141	5,641.5700	5.6416	(4.608)	0	0	0
2012/10/15	R207	07/02/2013	7.66	Put	Bond Future	233.1200	0.2331	253.3500	0.2534	8.678	0	0	0
2012/10/15	R207	02/05/2013			Bond Future	6.6697	105.3201	6.7244	105.0238	0.820	0.0000	0.0000	0
2012/10/15	R207	02/05/2013	6.44	Call	Bond Future	1,799.0000	1.7990	1,658.1900	1.6582	(7.827)	0	0	0
2012/10/15	R207	02/05/2013	6.44	Put	Bond Future	3,055.6500	3.0556	3,211.1400	3.2111	5.089	0	0	0
2012/10/15	R207	02/05/2013	6.45	Call	Bond Future	1,822.3600	1.8224	1,680.4300	1.6804	(7.788)	0	0	0
2012/10/15	R207	02/05/2013	6.45	Put	Bond Future	3,023.9200	3.0239	3,178.2900	3.1783	5.105	0	0	0
2012/10/15	R207	02/05/2013	6.46	Call	Bond Future	1,845.9000	1.8459	1,702.8600	1.7029	(7.749)	0	0	0
2012/10/15	R207	02/05/2013	6.46	Put	Bond Future	2,992.4100	2.9924	3,145.6700	3.1457	5.122	0	0	0
2012/10/15	R208	01/11/2012			Bond Future	6.7275	100.8200	6.7823	100.4729	0.815	0.0000	0.0000	11,904
2012/10/15	R208	01/11/2012	6.81	Call	Bond Future	1,124.4900	1.1245	861.6300	0.8616	(23.376)	0	0	0
2012/10/15	R208	01/11/2012	6.81	Put	Bond Future	602.4800	0.6025	686.7200	0.6867	13.982	0	0	0
2012/10/15	R208	01/11/2012	7.50	Call	Bond Future	4,766.3200	4.7663	4,417.9300	4.4179	(7.309)	0	0	0
2012/10/15	R208	01/11/2012	7.50	Put	Bond Future	10.7100	0.0107	9.4200	0.0094	(12.045)	0	0	12,250
2012/10/15	R208	01/11/2012	7.70	Call	Bond Future	5,942.7900	5.9428	5,595.1500	5.5951	(5.850)	0	0	0
2012/10/15	R208	01/11/2012	7.70	Put	Bond Future	2.1600	0.0022	1.6200	0.0016	(25.000)	0	0	0
2012/10/15	R208	07/02/2013			Bond Future	6.7923	102.2317	6.8495	101.8800	0.843	0.0000	0.0000	3,000
2012/10/15	R208	07/02/2013	6.00	Call	Bond Future	416.2000	0.4162	347.3400	0.3473	(16.545)	0	0	12,250

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
2012/10/15	R208	07/02/2013	6.00	Put	Bond Future	5,447.9700	5.4480	5,730.8800	5.7309	5.193	0	0	0
2012/10/15	R208	07/02/2013	7.78	Call	Bond Future	6,218.0400	6.2180	5,898.3000	5.8983	(5.142)	0	0	0
2012/10/15	R208	07/02/2013	7.78	Put	Bond Future	356.9400	0.3569	388.9700	0.3890	8.973	0	0	0
2012/10/15	R208	07/02/2013	8.83	Call	Bond Future	11,649.6000	11.6496	11,299.7700	11.2998	(3.003)	0	0	0
2012/10/15	R208	07/02/2013	8.83	Put	Bond Future	20.6900	0.0207	22.6300	0.0226	9.377	0	0	0
2012/10/15	R208	02/05/2013			Bond Future	6.8493	100.0754	6.9087	99.7194	0.868	0.0000	0.0000	0
2012/10/15	R208	02/05/2013	6.64	Call	Bond Future	2,103.7600	2.1038	1,931.8800	1.9319	(8.170)	0	0	0
2012/10/15	R208	02/05/2013	6.64	Put	Bond Future	3,369.6500	3.3696	3,553.7600	3.5538	5.464	0	0	0
2012/10/15	R208	02/05/2013	6.65	Call	Bond Future	2,130.1800	2.1302	1,956.9900	1.9570	(8.130)	0	0	0
2012/10/15	R208	02/05/2013	6.65	Put	Bond Future	3,335.1200	3.3351	3,517.9200	3.5179	5.481	0	0	0
2012/10/15	R208	02/05/2013	6.66	Call	Bond Future	2,156.7900	2.1568	1,982.2900	1.9823	(8.091)	0	0	0
2012/10/15	R208	02/05/2013	6.66	Put	Bond Future	3,300.8400	3.3008	3,482.3300	3.4823	5.498	0	0	0
2012/10/15	R209	01/11/2012			Bond Future	8.4610	78.2523	8.5809	77.2649	1.417	0.0000	0.0000	7,349
2012/10/15	R209	01/11/2012	8.99	Call	Bond Future	4,377.0300	4.3770	3,454.2400	3.4542	(21.083)	0	0	0
2012/10/15	R209	01/11/2012	8.99	Put	Bond Future	164.5000	0.1645	229.1200	0.2291	39.283	0	0	0
2012/10/15	R209	07/02/2013			Bond Future	8.5422	79.3481	8.6657	78.3470	1.446	0.0000	0.0000	0
2012/10/15	R209	07/02/2013	8.63	Call	Bond Future	3,317.1500	3.3171	2,749.0300	2.7490	(17.127)	0	0	0
2012/10/15	R209	07/02/2013	8.63	Put	Bond Future	2,603.4400	2.6034	3,036.4600	3.0365	16.633	0	0	11,000
2012/10/15	R209	07/02/2013	8.83	Call	Bond Future	4,249.9300	4.2499	3,597.8800	3.5979	(15.343)	0	0	0
2012/10/15	R209	07/02/2013	8.83	Put	Bond Future	1,948.5000	1.9485	2,297.5900	2.2976	17.916	0	0	14,000
2012/10/15	R209	07/02/2013	9.06	Call	Bond Future	5,433.9700	5.4340	4,697.4500	4.6975	(13.554)	0	0	0
2012/10/15	R209	07/02/2013	9.06	Put	Bond Future	1,370.1800	1.3702	1,634.8000	1.6348	19.313	0	0	0
2012/10/15	R209	02/05/2013			Bond Future	8.6127	77.1662	8.7395	76.1531	1.471	0.0000	0.0000	0
2012/10/15	R209	02/05/2013	8.01	Call	Bond Future	2,488.5400	2.4885	2,116.0600	2.1161	(14.968)	0	0	0
2012/10/15	R209	02/05/2013	8.01	Put	Bond Future	7,609.5300	7.6095	8,250.2000	8.2502	8.419	0	0	0
2012/10/15	R209	02/05/2013	7.99	Call	Bond Future	2,432.0400	2.4320	2,065.4700	2.0655	(15.073)	0	0	0
2012/10/15	R209	02/05/2013	7.99	Put	Bond Future	7,731.9400	7.7319	8,378.5200	8.3785	8.362	0	0	0
2012/10/15	R209	02/05/2013	8.00	Call	Bond Future	2,460.0900	2.4601	2,090.5700	2.0906	(15.021)	0	0	0
2012/10/15	R209	02/05/2013	8.00	Put	Bond Future	7,670.4600	7.6705	8,314.0900	8.3141	8.391	0	0	0
2012/10/15	R210	01/11/2012			Bond Future	158.9167	158.9167	158.9169	158.9169	0.000	0.0000	0.0000	3,414
2012/10/15	R210	01/11/2012	144.99	Call	Bond Future	13,926.6800	13.9267	13,926.8800	13.9269	0.001	0	0	0
2012/10/15	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R210	01/11/2012	145.00	Call	Bond Future	13,916.6800	13.9167	13,916.8800	13.9169	0.001	0	0	0
2012/10/15	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R210	01/11/2012	145.01	Call	Bond Future	13,906.6800	13.9067	13,906.8800	13.9069	0.001	0	0	0
2012/10/15	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R211	01/11/2012			Bond Future	123.3539	123.3539	123.4506	123.4506	0.078	0.0000	0.0000	703
2012/10/15	R211	01/11/2012	121.99	Call	Bond Future	1,363.8900	1.3639	1,460.5800	1.4606	7.089	0	0	0
2012/10/15	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R211	01/11/2012	122.00	Call	Bond Future	1,353.8900	1.3539	1,450.5800	1.4506	7.142	0	0	0
2012/10/15	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R211	01/11/2012	122.01	Call	Bond Future	1,343.8900	1.3439	1,440.5800	1.4406	7.195	0	0	0
2012/10/15	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R212	01/11/2012			Bond Future	127.9739	127.9739	127.9730	127.9730	(0.001)	0.0000	0.0000	5,084

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
2012/10/15	R212	01/11/2012	121.99	Call	Bond Future	5,983.9100	5.9839	5,982.9600	5.9830	(0.016)	0	0	0
2012/10/15	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R212	01/11/2012	122.00	Call	Bond Future	5,973.9100	5.9739	5,972.9600	5.9730	(0.016)	0	0	0
2012/10/15	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R212	01/11/2012	122.01	Call	Bond Future	5,963.9100	5.9639	5,962.9600	5.9630	(0.016)	0	0	0
2012/10/15	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R213	01/11/2012			Bond Future	8.2569	89.5153	8.3869	88.4151	1.574	0.0000	0.0000	6,762
2012/10/15	R213	01/11/2012	7.75	Call	Bond Future	136.9900	0.1370	40.3100	0.0403	(70.574)	0	0	140
2012/10/15	R213	01/11/2012	7.75	Put	Bond Future	4,628.5600	4.6286	5,632.0400	5.6320	21.680	0	0	0
2012/10/15	R213	01/11/2012	8.81	Call	Bond Future	4,684.5700	4.6846	3,651.6000	3.6516	(22.050)	0	0	0
2012/10/15	R213	01/11/2012	8.81	Put	Bond Future	138.3900	0.1384	205.5800	0.2056	48.551	0	0	0
2012/10/15	R213	07/02/2013			Bond Future	8.3432	90.7686	8.4774	89.6533	1.608	0.0000	0.0000	0
2012/10/15	R213	07/02/2013	8.90	Call	Bond Future	6,012.3800	6.0124	5,192.8500	5.1928	(13.631)	0	0	0
2012/10/15	R213	07/02/2013	8.90	Put	Bond Future	1,515.8100	1.5158	1,811.6700	1.8117	19.518	0	0	0
2012/10/15	R213	02/05/2013			Bond Future	8.4152	88.3323	8.5529	87.2034	1.637	0.0000	0.0000	0
2012/10/15	R213	02/05/2013	7.84	Call	Bond Future	2,541.2700	2.5413	2,129.4200	2.1294	(16.206)	0	0	0
2012/10/15	R213	02/05/2013	7.84	Put	Bond Future	7,494.9600	7.4950	8,212.0400	8.2120	9.567	0	0	0
2012/10/15	R213	02/05/2013	7.85	Call	Bond Future	2,570.7300	2.5707	2,155.5500	2.1556	(16.150)	0	0	0
2012/10/15	R213	02/05/2013	7.85	Put	Bond Future	7,434.8500	7.4349	8,148.6000	8.1486	9.600	0	0	0
2012/10/15	R213	02/05/2013	7.86	Call	Bond Future	2,600.3900	2.6004	2,181.8900	2.1819	(16.094)	0	0	0
2012/10/15	R213	02/05/2013	7.86	Put	Bond Future	7,375.0600	7.3751	8,085.4900	8.0855	9.633	0	0	0
2012/10/15	R214	01/11/2012			Bond Future	8.4858	80.0102	8.6057	78.9698	1.413	0.0000	0.0000	1,714
2012/10/15	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R214	01/11/2012	7.99	Put	Bond Future	4,558.4100	4.5584	5,598.9000	5.5989	22.826	0	0	0
2012/10/15	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R214	01/11/2012	8.00	Put	Bond Future	4,462.2200	4.4622	5,502.7100	5.5027	23.318	0	0	0
2012/10/15	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/15	R214	01/11/2012	8.01	Put	Bond Future	4,366.2100	4.3662	5,406.7000	5.4067	23.831	0	0	0
Total													341857