



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 24/07/2012 to 24/07/2012

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
2012/07/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	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
2012/07/24	2025	02/08/2012			Bond Future	104.0393	104.0393	104.0431	104.0431	0.004	0.0000	0.0000	2,062
2012/07/24	2025	02/08/2012	99.99	Call	Bond Future	4,049.2800	4.0493	4,053.0700	4.0531	0.094	0	0	0
2012/07/24	2025	02/08/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2025	02/08/2012	100.00	Call	Bond Future	4,039.2800	4.0393	4,043.0700	4.0431	0.094	0	0	0
2012/07/24	2025	02/08/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2025	02/08/2012	100.01	Call	Bond Future	4,029.2800	4.0293	4,033.0700	4.0331	0.094	0	0	0
2012/07/24	2025	02/08/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2025	01/11/2012			Bond Future	105.3660	105.3660	105.3701	105.3701	0.004	0.0000	0.0000	0
2012/07/24	2025	01/11/2012	99.99	Call	Bond Future	5,376.0100	5.3760	5,380.1100	5.3801	0.076	0	0	0
2012/07/24	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2025	01/11/2012	100.00	Call	Bond Future	5,366.0100	5.3660	5,370.1100	5.3701	0.076	0	0	0
2012/07/24	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2025	01/11/2012	100.01	Call	Bond Future	5,356.0100	5.3560	5,360.1100	5.3601	0.077	0	0	0
2012/07/24	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2038	02/08/2012			Bond Future	101.7922	101.7922	101.7974	101.7974	0.005	0.0000	0.0000	0
2012/07/24	2038	02/08/2012	97.99	Call	Bond Future	3,802.2200	3.8022	3,807.3500	3.8074	0.135	0	0	0
2012/07/24	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2038	02/08/2012	98.00	Call	Bond Future	3,792.2200	3.7922	3,797.3500	3.7974	0.135	0	0	0
2012/07/24	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2038	02/08/2012	98.01	Call	Bond Future	3,782.2200	3.7822	3,787.3500	3.7874	0.136	0	0	0
2012/07/24	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2038	01/11/2012			Bond Future	103.0903	103.0903	103.0956	103.0956	0.005	0.0000	0.0000	0
2012/07/24	2038	01/11/2012	98.99	Call	Bond Future	4,100.2800	4.1003	4,105.6000	4.1056	0.130	0	0	0
2012/07/24	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2038	01/11/2012	99.00	Call	Bond Future	4,090.2800	4.0903	4,095.6000	4.0956	0.130	0	0	0
2012/07/24	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2038	01/11/2012	99.01	Call	Bond Future	4,080.2800	4.0803	4,085.6000	4.0856	0.130	0	0	0
2012/07/24	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2050	02/08/2012			Bond Future	108.5916	108.5916	108.5970	108.5970	0.005	0.0000	0.0000	0
2012/07/24	2050	02/08/2012	102.99	Call	Bond Future	5,601.5900	5.6016	5,607.0500	5.6071	0.097	0	0	0
2012/07/24	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2050	02/08/2012	103.00	Call	Bond Future	5,591.5900	5.5916	5,597.0500	5.5971	0.098	0	0	0
2012/07/24	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2050	02/08/2012	103.01	Call	Bond Future	5,581.5900	5.5816	5,587.0500	5.5871	0.098	0	0	0
2012/07/24	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2050	01/11/2012			Bond Future	109.9763	109.9763	109.9821	109.9821	0.005	0.0000	0.0000	0
2012/07/24	2050	01/11/2012	103.99	Call	Bond Future	5,986.3300	5.9863	5,992.0700	5.9921	0.096	0	0	0
2012/07/24	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2050	01/11/2012	104.00	Call	Bond Future	5,976.3300	5.9763	5,982.0700	5.9821	0.096	0	0	0
2012/07/24	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	2050	01/11/2012	104.01	Call	Bond Future	5,966.3300	5.9663	5,972.0700	5.9721	0.096	0	0	0
2012/07/24	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	AL7T	02/08/2012			Index Future	466.7560	466.7560	462.9370	462.9370	(0.818)	0.0000	0.0000	13
2012/07/24	AL7T	01/11/2012			Index Future	472.7080	472.7080	468.8420	468.8420	(0.818)	0.0000	0.0000	0
2012/07/24	AL7T	07/02/2013			Index Future	479.4590	479.4590	475.5350	475.5350	(0.818)	0.0000	0.0000	0
2012/07/24	ALBI	02/08/2012			Index Future	419.0980	419.0980	416.0560	416.0560	(0.726)	0.0000	0.0000	1,003
2012/07/24	ALBI	01/11/2012			Index Future	424.4420	424.4420	421.3620	421.3620	(0.726)	0.0000	0.0000	0
2012/07/24	ALBI	07/02/2013			Index Future	430.5040	430.5040	427.3770	427.3770	(0.726)	0.0000	0.0000	0
2012/07/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/24	ES33	02/08/2012			Bond Future	8.5916	92.3890	8.7513	90.9889	1.858	0.0000	0.0000	303
2012/07/24	ES33	01/11/2012			Bond Future	8.6786	89.7899	8.8430	88.3722	1.895	0.0000	0.0000	0
2012/07/24	ES33	01/11/2012	9.20	Call	Bond Future	4,377.0000	4.3770	2,959.2600	2.9593	(32.391)	0	0	0
2012/07/24	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	ES33	07/02/2013			Bond Future	8.7720	91.0726	8.9419	89.6341	1.938	0.0000	0.0000	0
2012/07/24	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	ES33	07/02/2013	8.54	Put	Bond Future	2,023.2900	2.0233	3,461.8800	3.4619	71.102	0	0	0
2012/07/24	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	ES33	07/02/2013	8.55	Put	Bond Future	1,934.6000	1.9346	3,373.1900	3.3732	74.361	0	0	0
2012/07/24	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	ES33	07/02/2013	8.56	Put	Bond Future	1,846.0400	1.8460	3,284.6300	3.2846	77.928	0	0	0
2012/07/24	GOVI	02/08/2012			GOVI	419.1790	419.1790	416.3670	416.3670	(0.671)	0.0000	0.0000	263
2012/07/24	GOVI	02/08/2012	398.23	Call	GOVI	209,490.0000	20.9490	181,370.0000	18.1370	(13.423)	0	0	0
2012/07/24	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	GOVI	01/11/2012			GOVI	424.5250	424.5250	421.6780	421.6780	(0.671)	0.0000	0.0000	0
2012/07/24	GOVI	01/11/2012	403.96	Call	GOVI	205,650.0000	20.5650	177,180.0000	17.7180	(13.844)	0	0	0
2012/07/24	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	GOVI	07/02/2013			GOVI	430.5880	430.5880	427.6970	427.6970	(0.671)	0.0000	0.0000	0
2012/07/24	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	GOVI	07/02/2013	432.99	Put	GOVI	24,020.0000	2.4020	52,930.0000	5.2930	120.358	0	0	0
2012/07/24	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	GOVI	07/02/2013	433.00	Put	GOVI	24,120.0000	2.4120	53,030.0000	5.3030	119.859	0	0	0
2012/07/24	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	GOVI	07/02/2013	433.01	Put	GOVI	24,220.0000	2.4220	53,130.0000	5.3130	119.364	0	0	0
2012/07/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/24	IGOV	02/08/2012			Index Future	181.9240	181.9240	182.5940	182.5940	0.368	0.0000	0.0000	594
2012/07/24	IGOV	01/11/2012			Index Future	184.2440	184.2440	184.9230	184.9230	0.369	0.0000	0.0000	0
2012/07/24	IGOV	07/02/2013			Index Future	186.8750	186.8750	187.5630	187.5630	0.368	0.0000	0.0000	14
2012/07/24	ILBI	02/08/2012			Index Future	492.1330	492.1330	492.6450	492.6450	0.104	0.0000	0.0000	169
2012/07/24	ILBI	01/11/2012			Index Future	499.4460	499.4460	499.9660	499.9660	0.104	0.0000	0.0000	0
2012/07/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2012/07/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/24	JBAF	15/08/2012			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	0
2012/07/24	JBAF	19/09/2012			Jibar Tradeable Future	4.8900	95.1100	4.9100	95.0900	0.409	0.0000	0.0000	44,760
2012/07/24	JBAF	17/10/2012			Jibar Tradeable Future	4.8600	95.1400	4.8800	95.1200	0.412	0.0000	0.0000	0
2012/07/24	JBAF	21/11/2012			Jibar Tradeable Future	4.7400	95.2600	4.7900	95.2100	1.055	0.0000	0.0000	0
2012/07/24	JBAF	19/12/2012			Jibar Tradeable Future	4.7100	95.2900	4.7500	95.2500	0.849	0.0000	0.0000	840
2012/07/24	JBAF	16/01/2013			Jibar Tradeable Future	4.7100	95.2900	4.7500	95.2500	0.849	0.0000	0.0000	0
2012/07/24	JBAF	20/03/2013			Jibar Tradeable Future	4.7100	95.2900	4.7500	95.2500	0.849	0.0000	0.0000	1,000
2012/07/24	JBAF	19/06/2013			Jibar Tradeable Future	4.7500	95.2500	4.8200	95.1800	1.474	0.0000	0.0000	500
2012/07/24	JBAF	18/09/2013			Jibar Tradeable Future	4.8400	95.1600	4.9100	95.0900	1.446	0.0000	0.0000	1,700
2012/07/24	JBAF	18/12/2013			Jibar Tradeable Future	4.9600	95.0400	5.0300	94.9700	1.411	0.0000	0.0000	1,500
2012/07/24	JBAF	19/03/2014			Jibar Tradeable Future	5.0900	94.9100	5.1700	94.8300	1.572	0.0000	0.0000	400
2012/07/24	JBAF	18/06/2014			Jibar Tradeable Future	5.2400	94.7600	5.3000	94.7000	1.145	0.0000	0.0000	0
2012/07/24	R157	02/08/2012			Bond Future	5.4348	128.0716	5.4801	127.9259	0.834	0.0000	0.0000	15,595
2012/07/24	R157	02/08/2012	6.15	Call	Bond Future	2,272.9600	2.2730	2,127.3200	2.1273	(6.408)	0	0	0
2012/07/24	R157	02/08/2012	6.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R157	02/08/2012	6.35	Call	Bond Future	2,898.9700	2.8990	2,753.3300	2.7533	(5.024)	0	0	1,250
2012/07/24	R157	02/08/2012	6.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R157	02/08/2012	6.55	Call	Bond Future	3,520.8600	3.5209	3,375.2200	3.3752	(4.136)	0	0	0
2012/07/24	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/07/24	R157	02/08/2012	6.95	Call	Bond Future	4,752.3500	4.7524	4,606.7100	4.6067	(3.065)	0	0	0
2012/07/24	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/24	R157	01/11/2012			Bond Future	5.4651	122.9057	5.5151	122.7585	0.913	0.0000	0.0000	200
2012/07/24	R157	01/11/2012	5.78	Call	Bond Future	1,170.2500	1.1703	1,062.1300	1.0621	(9.239)	0	0	5,630
2012/07/24	R157	01/11/2012	5.78	Put	Bond Future	245.7500	0.2457	284.8100	0.2848	15.894	0	0	0
2012/07/24	R157	01/11/2012	6.24	Call	Bond Future	2,308.8900	2.3089	2,172.0100	2.1720	(5.928)	0	0	0
2012/07/24	R157	01/11/2012	6.24	Put	Bond Future	49.8700	0.0499	60.1700	0.0602	20.654	0	0	0
2012/07/24	R157	07/02/2013			Bond Future	5.4843	124.6616	5.5407	124.5115	1.028	0.0000	0.0000	0
2012/07/24	R157	07/02/2013	6.28	Call	Bond Future	2,292.4400	2.2924	2,167.1800	2.1672	(5.464)	0	0	0
2012/07/24	R157	07/02/2013	6.28	Put	Bond Future	196.9300	0.1969	221.7700	0.2218	12.614	0	0	0
2012/07/24	R157	02/05/2013			Bond Future	5.5016	119.3757	5.5644	119.2237	1.141	0.0000	0.0000	0
2012/07/24	R157	02/05/2013	5.35	Call	Bond Future	933.5600	0.9336	864.6000	0.8646	(7.387)	0	0	0
2012/07/24	R157	02/05/2013	5.35	Put	Bond Future	1,301.7100	1.3017	1,384.7500	1.3847	6.379	0	0	0
2012/07/24	R157	02/05/2013	5.36	Call	Bond Future	944.7900	0.9448	875.2900	0.8753	(7.356)	0	0	0
2012/07/24	R157	02/05/2013	5.36	Put	Bond Future	1,288.6100	1.2886	1,371.1100	1.3711	6.402	0	0	0
2012/07/24	R157	02/05/2013	5.34	Call	Bond Future	922.4100	0.9224	853.9800	0.8540	(7.419)	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
2012/07/24	R157	02/05/2013	5.34	Put	Bond Future	1,314.9000	1.3149	1,398.4700	1.3985	6.356	0	0	0
2012/07/24	R186	02/08/2012			Bond Future	7.3491	129.0088	7.4739	127.7145	1.698	0.0000	0.0000	34,408
2012/07/24	R186	02/08/2012	7.66	Call	Bond Future	3,305.7200	3.3057	2,171.1700	2.1712	(34.321)	0	0	276
2012/07/24	R186	02/08/2012	7.66	Put	Bond Future	115.2700	0.1153	275.0200	0.2750	138.588	0	0	0
2012/07/24	R186	02/08/2012	7.70	Call	Bond Future	3,674.0200	3.6740	2,499.7400	2.4997	(31.962)	0	0	0
2012/07/24	R186	02/08/2012	7.70	Put	Bond Future	81.3000	0.0813	201.3200	0.2013	147.626	0	0	0
2012/07/24	R186	02/08/2012	7.76	Call	Bond Future	4,239.3400	4.2393	3,020.2100	3.0202	(28.758)	0	0	43
2012/07/24	R186	02/08/2012	7.76	Put	Bond Future	46.6400	0.0466	121.8100	0.1218	161.171	0	0	0
2012/07/24	R186	02/08/2012	8.30	Call	Bond Future	9,411.6700	9.4117	8,117.5100	8.1175	(13.751)	0	0	0
2012/07/24	R186	02/08/2012	8.30	Put	Bond Future	0.0600	0.0001	0.2000	0.0002	233.333	0	0	900
2012/07/24	R186	02/08/2012	8.76	Call	Bond Future	13,612.1600	13.6122	12,317.8600	12.3179	(9.508)	0	0	0
2012/07/24	R186	02/08/2012	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2012/07/24	R186	02/08/2012	8.00	Call	Bond Future	6,555.3100	6.5553	5,268.2400	5.2682	(19.634)	0	0	1,099
2012/07/24	R186	02/08/2012	8.00	Put	Bond Future	3.4400	0.0034	10.6700	0.0107	210.174	0	0	0
2012/07/24	R186	02/08/2012	8.25	Call	Bond Future	8,941.8500	8.9418	7,647.8500	7.6478	(14.471)	0	0	8,750
2012/07/24	R186	02/08/2012	8.25	Put	Bond Future	0.1200	0.0001	0.4200	0.0004	250.000	0	0	0
2012/07/24	R186	02/08/2012	9.00	Call	Bond Future	15,718.9100	15.7189	14,424.6100	14.4246	(8.234)	0	0	0
2012/07/24	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/24	R186	02/08/2012	8.66	Call	Bond Future	12,717.4500	12.7174	11,423.1500	11.4232	(10.177)	0	0	0
2012/07/24	R186	02/08/2012	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	276
2012/07/24	R186	02/08/2012	8.75	Call	Bond Future	13,523.1400	13.5231	12,228.8400	12.2288	(9.571)	0	0	0
2012/07/24	R186	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,700
2012/07/24	R186	01/11/2012			Bond Future	7.4163	130.6540	7.5452	129.3434	1.738	0.0000	0.0000	267
2012/07/24	R186	01/11/2012	8.50	Call	Bond Future	10,813.4900	10.8135	9,632.7500	9.6327	(10.919)	0	0	0
2012/07/24	R186	01/11/2012	8.50	Put	Bond Future	365.9700	0.3660	495.7300	0.4957	35.456	0	0	200
2012/07/24	R186	01/11/2012	8.82	Call	Bond Future	13,452.3300	13.4523	12,205.0400	12.2050	(9.272)	0	0	0
2012/07/24	R186	01/11/2012	8.82	Put	Bond Future	154.6400	0.1546	217.8500	0.2179	40.876	0	0	1,858
2012/07/24	R186	01/11/2012	7.82	Call	Bond Future	5,568.6600	5.5687	4,666.1100	4.6661	(16.208)	0	0	1,858
2012/07/24	R186	01/11/2012	7.82	Put	Bond Future	1,526.9400	1.5269	1,934.8900	1.9349	26.717	0	0	0
2012/07/24	R186	01/11/2012	8.00	Call	Bond Future	6,859.9400	6.8599	5,861.7700	5.8618	(14.551)	0	0	200
2012/07/24	R186	01/11/2012	8.00	Put	Bond Future	1,074.7000	1.0747	1,387.0300	1.3870	29.062	0	0	0
2012/07/24	R186	07/02/2013			Bond Future	7.4857	127.2300	7.6193	125.9000	1.785	0.0000	0.0000	0
2012/07/24	R186	07/02/2013	8.47	Call	Bond Future	10,750.3400	10.7503	9,695.5800	9.6956	(9.811)	0	0	0
2012/07/24	R186	07/02/2013	8.47	Put	Bond Future	1,399.6200	1.3996	1,674.8500	1.6749	19.665	0	0	0
2012/07/24	R186	07/02/2013	7.00	Call	Bond Future	2,498.8700	2.4989	2,055.7400	2.0557	(17.733)	0	0	10,300
2012/07/24	R186	07/02/2013	7.00	Put	Bond Future	7,504.3100	7.5043	8,391.1700	8.3912	11.818	0	0	0
2012/07/24	R186	02/05/2013			Bond Future	7.5493	128.7771	7.6871	127.4308	1.825	0.0000	0.0000	0
2012/07/24	R186	02/05/2013	7.41	Call	Bond Future	5,078.3500	5.0783	4,442.2200	4.4422	(12.526)	0	0	0
2012/07/24	R186	02/05/2013	7.41	Put	Bond Future	6,460.3700	6.4604	7,170.4700	7.1705	10.992	0	0	0
2012/07/24	R186	02/05/2013	7.39	Call	Bond Future	4,987.2700	4.9873	4,358.6200	4.3586	(12.605)	0	0	0
2012/07/24	R186	02/05/2013	7.39	Put	Bond Future	6,569.4200	6.5694	7,287.0000	7.2870	10.923	0	0	0
2012/07/24	R186	02/05/2013	7.40	Call	Bond Future	5,032.6900	5.0327	4,400.3100	4.4003	(12.565)	0	0	0
2012/07/24	R186	02/05/2013	7.40	Put	Bond Future	6,514.7200	6.5147	7,228.5700	7.2286	10.957	0	0	0
2012/07/24	R189	02/08/2012			Bond Future	218.8936	218.8936	218.8914	218.8914	(0.001)	0.0000	0.0000	0
2012/07/24	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R189	02/08/2012	219.65	Put	Bond Future	756.3700	0.7564	758.5900	0.7586	0.294	0	0	0

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2012/07/24	R189	01/11/2012			Bond Future	215.1856	215.1856	215.1840	215.1840	(0.001)	0.0000	0.0000	0
2012/07/24	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R189	01/11/2012	218.99	Put	Bond Future	3,804.3500	3.8044	3,806.0300	3.8060	0.044	0	0	0
2012/07/24	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R189	01/11/2012	219.00	Put	Bond Future	3,814.3500	3.8144	3,816.0300	3.8160	0.044	0	0	0
2012/07/24	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R189	01/11/2012	219.01	Put	Bond Future	3,824.3500	3.8244	3,826.0300	3.8260	0.044	0	0	0
2012/07/24	R197	02/08/2012			Bond Future	268.7168	268.7168	268.2434	268.2434	(0.176)	0.0000	0.0000	5,418
2012/07/24	R197	02/08/2012	256.15	Call	Bond Future	12,566.8200	12.5668	12,093.4200	12.0934	(3.767)	0	0	0
2012/07/24	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R197	01/11/2012			Bond Future	272.1435	272.1435	271.6646	271.6646	(0.176)	0.0000	0.0000	0
2012/07/24	R197	01/11/2012	266.99	Call	Bond Future	5,153.4800	5.1535	4,674.6000	4.6746	(9.292)	0	0	0
2012/07/24	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R197	01/11/2012	267.00	Call	Bond Future	5,143.4800	5.1435	4,664.6000	4.6646	(9.310)	0	0	0
2012/07/24	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R197	01/11/2012	267.01	Call	Bond Future	5,133.4800	5.1335	4,654.6000	4.6546	(9.329)	0	0	0
2012/07/24	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R201	02/08/2012			Bond Future	4.9083	109.6162	4.9239	109.5798	0.317	0.0000	0.0000	1,560
2012/07/24	R201	02/08/2012	5.20	Call	Bond Future	678.5900	0.6786	642.2100	0.6422	(5.361)	0	0	0
2012/07/24	R201	02/08/2012	5.20	Put	Bond Future	0.8600	0.0009	0.8200	0.0008	(4.651)	0	0	0
2012/07/24	R201	01/11/2012			Bond Future	4.8757	111.0140	4.8931	110.9775	0.358	0.0000	0.0000	0
2012/07/24	R201	01/11/2012	5.11	Call	Bond Future	636.1400	0.6361	608.6600	0.6087	(4.320)	0	0	0
2012/07/24	R201	01/11/2012	5.11	Put	Bond Future	147.0900	0.1471	156.1300	0.1561	6.146	0	0	0
2012/07/24	R201	07/02/2013			Bond Future	4.8007	108.1911	4.8213	108.1534	0.428	0.0000	0.0000	0
2012/07/24	R201	07/02/2013	4.98	Call	Bond Future	658.7200	0.6587	634.7500	0.6348	(3.639)	0	0	0
2012/07/24	R201	07/02/2013	4.98	Put	Bond Future	330.4100	0.3304	344.1800	0.3442	4.168	0	0	0
2012/07/24	R201	02/05/2013			Bond Future	4.7233	109.5068	4.7471	109.4685	0.503	0.0000	0.0000	0
2012/07/24	R201	02/05/2013	4.04	Call	Bond Future	192.8900	0.1929	183.5400	0.1835	(4.847)	0	0	0
2012/07/24	R201	02/05/2013	4.04	Put	Bond Future	1,301.7100	1.3017	1,330.6200	1.3306	2.221	0	0	0
2012/07/24	R201	02/05/2013	4.05	Call	Bond Future	196.5700	0.1966	187.0900	0.1871	(4.823)	0	0	0
2012/07/24	R201	02/05/2013	4.05	Put	Bond Future	1,289.0600	1.2891	1,317.8400	1.3178	2.233	0	0	0
2012/07/24	R201	02/05/2013	4.06	Call	Bond Future	200.3200	0.2003	190.7000	0.1907	(4.802)	0	0	0
2012/07/24	R201	02/05/2013	4.06	Put	Bond Future	1,276.4700	1.2765	1,305.1100	1.3051	2.244	0	0	0
2012/07/24	R202	02/08/2012			Bond Future	195.1390	195.1390	197.7730	197.7730	1.350	0.0000	0.0000	48,173
2012/07/24	R202	02/08/2012	188.44	Call	Bond Future	6,698.9700	6.6990	9,332.9600	9.3330	39.319	0	0	0
2012/07/24	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R202	01/11/2012			Bond Future	197.6273	197.6273	200.2954	200.2954	1.350	0.0000	0.0000	108
2012/07/24	R202	01/11/2012	191.99	Call	Bond Future	5,637.3200	5.6373	8,305.3900	8.3054	47.329	0	0	0
2012/07/24	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R202	01/11/2012	192.00	Call	Bond Future	5,627.3200	5.6273	8,295.3900	8.2954	47.413	0	0	0
2012/07/24	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R202	01/11/2012	192.01	Call	Bond Future	5,617.3200	5.6173	8,285.3900	8.2854	47.497	0	0	0
2012/07/24	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R203	02/08/2012			Bond Future	5.9419	113.2788	6.0371	112.8407	1.603	0.0000	0.0000	13,426

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2012/07/24	R203	02/08/2012	6.60	Call	Bond Future	2,984.7200	2.9847	2,546.9300	2.5469	(14.668)	0	0	4,200
2012/07/24	R203	02/08/2012	6.60	Put	Bond Future	0.1700	0.0002	0.5000	0.0005	194.118	0	0	0
2012/07/24	R203	02/08/2012	6.85	Call	Bond Future	4,092.2800	4.0923	3,654.1600	3.6542	(10.706)	0	0	1,400
2012/07/24	R203	02/08/2012	6.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R203	02/08/2012	7.15	Call	Bond Future	5,403.0700	5.4031	4,964.9500	4.9650	(8.109)	0	0	0
2012/07/24	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/07/24	R203	02/08/2012	7.20	Call	Bond Future	5,619.6000	5.6196	5,181.4800	5.1815	(7.796)	0	0	0
2012/07/24	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R203	02/08/2012	7.55	Call	Bond Future	7,120.0000	7.1200	6,681.8800	6.6819	(6.153)	0	0	0
2012/07/24	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/24	R203	01/11/2012			Bond Future	5.9915	110.5683	6.0927	110.1249	1.688	0.0000	0.0000	1,636
2012/07/24	R203	01/11/2012	6.87	Call	Bond Future	3,885.8100	3.8858	3,482.0900	3.4821	(10.390)	0	0	0
2012/07/24	R203	01/11/2012	6.87	Put	Bond Future	105.9300	0.1059	145.6400	0.1456	37.487	0	0	0
2012/07/24	R203	07/02/2013			Bond Future	6.0400	112.1478	6.1485	111.6974	1.796	0.0000	0.0000	0
2012/07/24	R203	07/02/2013	6.11	Call	Bond Future	1,760.2900	1.7603	1,524.8700	1.5249	(13.374)	0	0	6,300
2012/07/24	R203	07/02/2013	6.11	Put	Bond Future	1,469.2900	1.4693	1,684.3200	1.6843	14.635	0	0	0
2012/07/24	R203	07/02/2013	6.94	Call	Bond Future	4,103.2400	4.1032	3,739.3700	3.7394	(8.868)	0	0	0
2012/07/24	R203	07/02/2013	6.94	Put	Bond Future	434.7400	0.4347	521.3200	0.5213	19.915	0	0	0
2012/07/24	R203	02/05/2013			Bond Future	6.0842	109.3549	6.1995	108.8989	1.896	0.0000	0.0000	8
2012/07/24	R203	02/05/2013	5.90	Call	Bond Future	1,625.9800	1.6260	1,425.7800	1.4258	(12.313)	0	0	0
2012/07/24	R203	02/05/2013	5.90	Put	Bond Future	2,359.2000	2.3592	2,614.9900	2.6150	10.842	0	0	0
2012/07/24	R203	02/05/2013	5.91	Call	Bond Future	1,644.0800	1.6441	1,442.4100	1.4424	(12.266)	0	0	0
2012/07/24	R203	02/05/2013	5.91	Put	Bond Future	2,337.3400	2.3373	2,591.6600	2.5917	10.881	0	0	0
2012/07/24	R203	02/05/2013	5.89	Call	Bond Future	1,608.0100	1.6080	1,409.2700	1.4093	(12.359)	0	0	0
2012/07/24	R203	02/05/2013	5.89	Put	Bond Future	2,381.2100	2.3812	2,638.4600	2.6385	10.803	0	0	0
2012/07/24	R204	02/08/2012			Bond Future	6.2327	110.1931	6.3328	109.6463	1.605	0.0000	0.0000	3,917
2012/07/24	R204	02/08/2012	7.15	Call	Bond Future	4,889.3600	4.8894	4,342.5000	4.3425	(11.185)	0	0	0
2012/07/24	R204	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2012/07/24	R204	01/11/2012			Bond Future	6.2874	111.5983	6.3926	111.0447	1.673	0.0000	0.0000	0
2012/07/24	R204	01/11/2012	7.22	Call	Bond Future	4,931.5900	4.9316	4,428.7400	4.4287	(10.197)	0	0	0
2012/07/24	R204	01/11/2012	7.22	Put	Bond Future	142.2500	0.1422	192.9600	0.1930	35.649	0	0	0
2012/07/24	R204	07/02/2013			Bond Future	6.3409	109.1616	6.4523	108.5995	1.757	0.0000	0.0000	0
2012/07/24	R204	07/02/2013	7.29	Call	Bond Future	5,206.0900	5.2061	4,748.7200	4.7487	(8.785)	0	0	0
2012/07/24	R204	07/02/2013	7.29	Put	Bond Future	529.5400	0.5295	634.3000	0.6343	19.783	0	0	0
2012/07/24	R204	02/05/2013			Bond Future	6.3935	110.4890	6.5106	109.9200	1.832	0.0000	0.0000	0
2012/07/24	R204	02/05/2013	6.29	Call	Bond Future	2,291.1900	2.2912	2,023.9800	2.0240	(11.662)	0	0	0
2012/07/24	R204	02/05/2013	6.29	Put	Bond Future	2,796.9200	2.7969	3,098.7200	3.0987	10.790	0	0	0
2012/07/24	R204	02/05/2013	6.30	Call	Bond Future	2,314.4400	2.3144	2,045.4600	2.0455	(11.622)	0	0	0
2012/07/24	R204	02/05/2013	6.30	Put	Bond Future	2,771.1600	2.7712	3,071.1900	3.0712	10.827	0	0	0
2012/07/24	R204	02/05/2013	6.31	Call	Bond Future	2,337.8200	2.3378	2,067.0900	2.0671	(11.580)	0	0	0
2012/07/24	R204	02/05/2013	6.31	Put	Bond Future	2,745.5600	2.7456	3,043.8400	3.0438	10.864	0	0	0
2012/07/24	R206	02/08/2012			Bond Future	4.9271	103.9925	4.9737	103.9271	0.945	0.0000	0.0000	1,120
2012/07/24	R206	02/08/2012	5.19	Call	Bond Future	369.5500	0.3695	305.1200	0.3051	(17.435)	0	0	0
2012/07/24	R206	02/08/2012	5.19	Put	Bond Future	0.9800	0.0010	2.0000	0.0020	104.082	0	0	0
2012/07/24	R206	01/11/2012			Bond Future	4.8700	105.3186	4.9264	105.2526	1.159	0.0000	0.0000	0
2012/07/24	R206	01/11/2012	5.05	Call	Bond Future	341.6700	0.3417	299.2500	0.2993	(12.415)	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
2012/07/24	R206	01/11/2012	5.05	Put	Bond Future	131.4100	0.1314	155.0100	0.1550	17.959	0	0	0
2012/07/24	R206	07/02/2013			Bond Future	4.7180	103.0576	4.7922	102.9900	1.574	0.0000	0.0000	0
2012/07/24	R206	07/02/2013	4.76	Call	Bond Future	323.0500	0.3230	288.2200	0.2882	(10.782)	0	0	0
2012/07/24	R206	07/02/2013	4.76	Put	Bond Future	284.7600	0.2848	317.5500	0.3175	11.515	0	0	0
2012/07/24	R206	02/05/2013			Bond Future	4.5254	104.3109	4.6252	104.2424	2.207	0.0000	0.0000	0
2012/07/24	R206	02/05/2013	3.39	Call	Bond Future	101.2500	0.1013	87.9200	0.0879	(13.165)	0	0	0
2012/07/24	R206	02/05/2013	3.39	Put	Bond Future	885.5800	0.8856	940.7400	0.9407	6.229	0	0	0
2012/07/24	R206	02/05/2013	3.40	Call	Bond Future	102.6200	0.1026	89.1500	0.0891	(13.126)	0	0	0
2012/07/24	R206	02/05/2013	3.40	Put	Bond Future	880.0000	0.8800	935.0200	0.9350	6.252	0	0	0
2012/07/24	R206	02/05/2013	3.41	Call	Bond Future	104.0100	0.1040	90.3900	0.0904	(13.095)	0	0	0
2012/07/24	R206	02/05/2013	3.41	Put	Bond Future	874.4400	0.8744	929.3100	0.9293	6.275	0	0	0
2012/07/24	R207	02/08/2012			Bond Future	6.4578	105.0680	6.5979	104.2314	2.170	0.0000	0.0000	28,573
2012/07/24	R207	02/08/2012	7.51	Call	Bond Future	6,083.4100	6.0834	5,246.7800	5.2468	(13.753)	0	0	0
2012/07/24	R207	02/08/2012	7.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R207	01/11/2012			Bond Future	6.5135	106.4078	6.6599	105.5607	2.247	0.0000	0.0000	0
2012/07/24	R207	01/11/2012	7.58	Call	Bond Future	6,119.5900	6.1196	5,342.2400	5.3422	(12.703)	0	0	0
2012/07/24	R207	01/11/2012	7.58	Put	Bond Future	138.1400	0.1381	207.8400	0.2078	50.456	0	0	0
2012/07/24	R207	07/02/2013			Bond Future	6.5699	104.2879	6.7237	103.4281	2.342	0.0000	0.0000	0
2012/07/24	R207	07/02/2013	7.66	Call	Bond Future	6,401.2200	6.4012	5,682.9800	5.6830	(11.220)	0	0	0
2012/07/24	R207	07/02/2013	7.66	Put	Bond Future	493.6900	0.4937	635.2900	0.6353	28.682	0	0	0
2012/07/24	R207	02/05/2013			Bond Future	6.6263	105.5561	6.7870	104.6858	2.425	0.0000	0.0000	0
2012/07/24	R207	02/05/2013	6.44	Call	Bond Future	2,370.6800	2.3707	1,989.5100	1.9895	(16.079)	0	0	0
2012/07/24	R207	02/05/2013	6.44	Put	Bond Future	3,391.3600	3.3914	3,880.5100	3.8805	14.423	0	0	0
2012/07/24	R207	02/05/2013	6.45	Call	Bond Future	2,395.1900	2.3952	2,011.3600	2.0114	(16.025)	0	0	0
2012/07/24	R207	02/05/2013	6.45	Put	Bond Future	3,360.7800	3.3608	3,847.2700	3.8473	14.476	0	0	0
2012/07/24	R207	02/05/2013	6.46	Call	Bond Future	2,419.8500	2.4199	2,033.3600	2.0334	(15.972)	0	0	0
2012/07/24	R207	02/05/2013	6.46	Put	Bond Future	3,330.3900	3.3304	3,814.2200	3.8142	14.528	0	0	0
2012/07/24	R208	02/08/2012			Bond Future	6.6180	103.2265	6.7530	102.3478	2.041	0.0000	0.0000	17,871
2012/07/24	R208	02/08/2012	7.20	Call	Bond Future	3,721.8000	3.7218	2,850.0200	2.8500	(23.424)	0	0	0
2012/07/24	R208	02/08/2012	7.20	Put	Bond Future	2.2300	0.0022	9.1100	0.0091	308.520	0	0	0
2012/07/24	R208	02/08/2012	7.50	Call	Bond Future	5,570.0000	5.5700	4,691.4400	4.6914	(15.773)	0	0	1,150
2012/07/24	R208	02/08/2012	7.50	Put	Bond Future	0.0200	0.0000	0.1200	0.0001	500.000	0	0	1,150
2012/07/24	R208	02/08/2012	7.80	Call	Bond Future	7,376.5000	7.3765	6,497.8400	6.4978	(11.912)	0	0	0
2012/07/24	R208	02/08/2012	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/07/24	R208	02/08/2012	8.25	Call	Bond Future	10,006.4700	10.0065	9,127.8100	9.1278	(8.781)	0	0	0
2012/07/24	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450
2012/07/24	R208	01/11/2012			Bond Future	6.6755	101.1503	6.8159	100.2607	2.104	0.0000	0.0000	0
2012/07/24	R208	01/11/2012	7.70	Call	Bond Future	6,463.6300	6.4636	5,659.4300	5.6594	(12.442)	0	0	0
2012/07/24	R208	01/11/2012	7.70	Put	Bond Future	192.6900	0.1927	278.1200	0.2781	44.335	0	0	0
2012/07/24	R208	01/11/2012	6.81	Call	Bond Future	2,248.1400	2.2481	1,754.4600	1.7545	(21.959)	0	0	0
2012/07/24	R208	01/11/2012	6.81	Put	Bond Future	1,395.8200	1.3958	1,791.7700	1.7918	28.367	0	0	0
2012/07/24	R208	01/11/2012	7.50	Call	Bond Future	5,402.4600	5.4025	4,641.9400	4.6419	(14.077)	0	0	0
2012/07/24	R208	01/11/2012	7.50	Put	Bond Future	316.5400	0.3165	445.6500	0.4456	40.788	0	0	12,250
2012/07/24	R208	07/02/2013			Bond Future	6.7334	102.5954	6.8801	101.6924	2.179	0.0000	0.0000	0
2012/07/24	R208	07/02/2013	6.00	Call	Bond Future	0.0000	0.0000	651.0600	0.6511	100.000	0	0	12,250
2012/07/24	R208	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	6,222.1900	6.2222	100.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/24	R208	07/02/2013	7.78	Call	Bond Future	6,824.9200	6.8249	6,079.8500	6.0799	(10.917)	0	0	0
2012/07/24	R208	07/02/2013	7.78	Put	Bond Future	600.1600	0.6002	758.1100	0.7581	26.318	0	0	0
2012/07/24	R208	02/05/2013			Bond Future	6.7870	100.4499	6.9394	99.5359	2.246	0.0000	0.0000	0
2012/07/24	R208	02/05/2013	6.64	Call	Bond Future	2,745.1700	2.7452	2,330.2100	2.3302	(15.116)	0	0	0
2012/07/24	R208	02/05/2013	6.64	Put	Bond Future	3,636.5500	3.6365	4,135.5700	4.1356	13.722	0	0	0
2012/07/24	R208	02/05/2013	6.65	Call	Bond Future	2,773.1200	2.7731	2,355.3700	2.3554	(15.064)	0	0	0
2012/07/24	R208	02/05/2013	6.65	Put	Bond Future	3,603.5500	3.6036	4,099.7800	4.0998	13.771	0	0	0
2012/07/24	R208	02/05/2013	6.66	Call	Bond Future	2,801.2300	2.8012	2,380.6900	2.3807	(15.013)	0	0	0
2012/07/24	R208	02/05/2013	6.66	Put	Bond Future	3,570.7700	3.5708	4,064.2100	4.0642	13.819	0	0	0
2012/07/24	R209	02/08/2012			Bond Future	7.9686	84.0212	8.1285	82.5917	2.006	0.0000	0.0000	6,295
2012/07/24	R209	02/08/2012	8.91	Call	Bond Future	7,887.2300	7.8872	6,458.6100	6.4586	(18.113)	0	0	0
2012/07/24	R209	02/08/2012	8.91	Put	Bond Future	0.2300	0.0002	1.0800	0.0011	369.565	0	0	0
2012/07/24	R209	01/11/2012			Bond Future	8.0322	81.9515	8.1963	80.5040	2.043	0.0000	0.0000	0
2012/07/24	R209	01/11/2012	8.99	Call	Bond Future	8,465.1500	8.4651	7,232.6200	7.2326	(14.560)	0	0	0
2012/07/24	R209	01/11/2012	8.99	Put	Bond Future	553.4700	0.5535	768.4300	0.7684	38.839	0	0	0
2012/07/24	R209	07/02/2013			Bond Future	8.0982	83.1222	8.2671	81.6536	2.085	0.0000	0.0000	0
2012/07/24	R209	07/02/2013	9.06	Call	Bond Future	9,315.4900	9.3155	8,180.6100	8.1806	(12.183)	0	0	0
2012/07/24	R209	07/02/2013	9.06	Put	Bond Future	1,477.5600	1.4776	1,811.3300	1.8113	22.589	0	0	0
2012/07/24	R209	02/05/2013			Bond Future	8.1569	80.9913	8.3300	79.5048	2.122	0.0000	0.0000	0
2012/07/24	R209	02/05/2013	7.99	Call	Bond Future	4,780.8200	4.7808	4,074.1700	4.0742	(14.781)	0	0	0
2012/07/24	R209	02/05/2013	7.99	Put	Bond Future	6,255.6200	6.2556	7,035.5200	7.0355	12.467	0	0	0
2012/07/24	R209	02/05/2013	8.00	Call	Bond Future	4,820.6100	4.8206	4,110.1000	4.1101	(14.739)	0	0	0
2012/07/24	R209	02/05/2013	8.00	Put	Bond Future	6,205.8800	6.2059	6,981.9200	6.9819	12.505	0	0	0
2012/07/24	R209	02/05/2013	8.01	Call	Bond Future	4,860.5700	4.8606	4,146.1900	4.1462	(14.697)	0	0	0
2012/07/24	R209	02/05/2013	8.01	Put	Bond Future	6,156.4600	6.1565	6,928.6300	6.9286	12.542	0	0	0
2012/07/24	R210	02/08/2012			Bond Future	149.2837	149.2837	150.1574	150.1574	0.585	0.0000	0.0000	1,092
2012/07/24	R210	02/08/2012	142.66	Call	Bond Future	6,623.7300	6.6237	7,497.3900	7.4974	13.190	0	0	0
2012/07/24	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R210	01/11/2012			Bond Future	149.3762	149.3762	150.2614	150.2614	0.593	0.0000	0.0000	0
2012/07/24	R210	01/11/2012	144.99	Call	Bond Future	4,386.1900	4.3862	5,271.3500	5.2713	20.181	0	0	0
2012/07/24	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R210	01/11/2012	145.00	Call	Bond Future	4,376.1900	4.3762	5,261.3500	5.2613	20.227	0	0	0
2012/07/24	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R210	01/11/2012	145.01	Call	Bond Future	4,366.1900	4.3662	5,251.3500	5.2513	20.273	0	0	0
2012/07/24	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R211	02/08/2012			Bond Future	121.2557	121.2557	121.3606	121.3606	0.086	0.0000	0.0000	480
2012/07/24	R211	02/08/2012	120.36	Call	Bond Future	895.7200	0.8957	1,000.6000	1.0006	11.709	0	0	0
2012/07/24	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R211	01/11/2012			Bond Future	122.8020	122.8020	122.9084	122.9084	0.087	0.0000	0.0000	0
2012/07/24	R211	01/11/2012	121.99	Call	Bond Future	811.9600	0.8120	918.4300	0.9184	13.113	0	0	0
2012/07/24	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R211	01/11/2012	122.00	Call	Bond Future	801.9600	0.8020	908.4300	0.9084	13.276	0	0	0
2012/07/24	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R211	01/11/2012	122.01	Call	Bond Future	791.9600	0.7920	898.4300	0.8984	13.444	0	0	0
2012/07/24	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/07/24	R212	02/08/2012			Bond Future	123.5669	123.5669	123.1545	123.1545	(0.334)	0.0000	0.0000	3,064
2012/07/24	R212	02/08/2012	117.39	Call	Bond Future	6,176.8900	6.1769	5,764.4800	5.7645	(6.677)	0	0	0
2012/07/24	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R212	01/11/2012			Bond Future	125.1426	125.1426	124.7251	124.7251	(0.334)	0.0000	0.0000	0
2012/07/24	R212	01/11/2012	121.99	Call	Bond Future	3,152.5600	3.1526	2,735.1400	2.7351	(13.241)	0	0	0
2012/07/24	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R212	01/11/2012	122.00	Call	Bond Future	3,142.5600	3.1426	2,725.1400	2.7251	(13.283)	0	0	0
2012/07/24	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R212	01/11/2012	122.01	Call	Bond Future	3,132.5600	3.1326	2,715.1400	2.7151	(13.325)	0	0	0
2012/07/24	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R213	02/08/2012			Bond Future	7.8139	95.1323	7.9437	93.9561	1.660	0.0000	0.0000	4,725
2012/07/24	R213	02/08/2012	8.74	Call	Bond Future	7,936.0100	7.9360	6,760.1800	6.7602	(14.816)	0	0	0
2012/07/24	R213	02/08/2012	8.74	Put	Bond Future	0.1800	0.0002	0.5900	0.0006	227.778	0	0	0
2012/07/24	R213	01/11/2012			Bond Future	7.8812	92.8126	8.0146	91.6215	1.693	0.0000	0.0000	385
2012/07/24	R213	01/11/2012	7.75	Call	Bond Future	2,342.3700	2.3424	1,831.3400	1.8313	(21.817)	0	0	140
2012/07/24	R213	01/11/2012	7.75	Put	Bond Future	3,536.5600	3.5366	4,216.6400	4.2166	19.230	0	0	0
2012/07/24	R213	01/11/2012	8.81	Call	Bond Future	8,384.3500	8.3843	7,364.7800	7.3648	(12.160)	0	0	0
2012/07/24	R213	01/11/2012	8.81	Put	Bond Future	540.7900	0.5408	712.3300	0.7123	31.720	0	0	0
2012/07/24	R213	07/02/2013			Bond Future	7.9527	94.1384	8.0903	92.9298	1.730	0.0000	0.0000	0
2012/07/24	R213	07/02/2013	8.90	Call	Bond Future	9,338.1200	9.3381	8,400.5800	8.4006	(10.040)	0	0	0
2012/07/24	R213	07/02/2013	8.90	Put	Bond Future	1,471.7800	1.4718	1,742.8800	1.7429	18.420	0	0	0
2012/07/24	R213	02/05/2013			Bond Future	8.0136	91.7488	8.1548	90.5253	1.763	0.0000	0.0000	0
2012/07/24	R213	02/05/2013	7.86	Call	Bond Future	4,767.4300	4.7674	4,181.3900	4.1814	(12.293)	0	0	0
2012/07/24	R213	02/05/2013	7.86	Put	Bond Future	6,125.6800	6.1257	6,763.1300	6.7631	10.406	0	0	0
2012/07/24	R213	02/05/2013	7.84	Call	Bond Future	4,687.4900	4.6875	4,107.8800	4.1079	(12.365)	0	0	0
2012/07/24	R213	02/05/2013	7.84	Put	Bond Future	6,224.7600	6.2248	6,868.6400	6.8686	10.344	0	0	0
2012/07/24	R213	02/05/2013	7.85	Call	Bond Future	4,727.3700	4.7274	4,144.5500	4.1445	(12.329)	0	0	0
2012/07/24	R213	02/05/2013	7.85	Put	Bond Future	6,175.0700	6.1751	6,815.7400	6.8157	10.375	0	0	0
2012/07/24	R214	02/08/2012			Bond Future	8.0383	85.6985	8.1932	84.2404	1.926	0.0000	0.0000	1,700
2012/07/24	R214	02/08/2012	8.95	Call	Bond Future	8,007.7700	8.0078	6,549.6800	6.5497	(18.208)	0	0	0
2012/07/24	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R214	01/11/2012			Bond Future	8.1010	83.5109	8.2600	82.0344	1.962	0.0000	0.0000	0
2012/07/24	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R214	01/11/2012	7.99	Put	Bond Future	1,057.7900	1.0578	2,534.2100	2.5342	139.576	0	0	0
2012/07/24	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R214	01/11/2012	8.00	Put	Bond Future	961.6000	0.9616	2,438.0200	2.4380	153.538	0	0	0
2012/07/24	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/24	R214	01/11/2012	8.01	Put	Bond Future	865.5900	0.8656	2,342.0100	2.3420	170.568	0	0	0

**Total**

**334764**