



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 30/07/2012 to 30/07/2012

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
2012/07/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	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
2012/07/30	2025	02/08/2012			Bond Future	104.9897	104.9897	104.9827	104.9827	(0.007)	0.0000	0.0000	0
2012/07/30	2025	02/08/2012	99.99	Call	Bond Future	4,999.6500	4.9996	4,992.6900	4.9927	(0.139)	0	0	0
2012/07/30	2025	02/08/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2025	02/08/2012	100.00	Call	Bond Future	4,989.6500	4.9896	4,982.6900	4.9827	(0.139)	0	0	0
2012/07/30	2025	02/08/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2025	02/08/2012	100.01	Call	Bond Future	4,979.6500	4.9796	4,972.6900	4.9727	(0.140)	0	0	0
2012/07/30	2025	02/08/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2025	01/11/2012			Bond Future	106.3258	106.3258	106.3174	106.3174	(0.008)	0.0000	0.0000	3,762
2012/07/30	2025	01/11/2012	99.99	Call	Bond Future	6,335.7700	6.3358	6,327.3900	6.3274	(0.132)	0	0	0
2012/07/30	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2025	01/11/2012	100.00	Call	Bond Future	6,325.7700	6.3258	6,317.3900	6.3174	(0.132)	0	0	0
2012/07/30	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2025	01/11/2012	100.01	Call	Bond Future	6,315.7700	6.3158	6,307.3900	6.3074	(0.133)	0	0	0
2012/07/30	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2038	02/08/2012			Bond Future	102.6182	102.6182	102.6128	102.6128	(0.005)	0.0000	0.0000	0
2012/07/30	2038	02/08/2012	97.99	Call	Bond Future	4,628.1700	4.6282	4,622.7900	4.6228	(0.116)	0	0	0
2012/07/30	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2038	02/08/2012	98.00	Call	Bond Future	4,618.1700	4.6182	4,612.7900	4.6128	(0.116)	0	0	0
2012/07/30	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2038	02/08/2012	98.01	Call	Bond Future	4,608.1700	4.6082	4,602.7900	4.6028	(0.117)	0	0	0
2012/07/30	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2038	01/11/2012			Bond Future	103.9240	103.9240	103.9175	103.9175	(0.006)	0.0000	0.0000	0
2012/07/30	2038	01/11/2012	98.99	Call	Bond Future	4,934.0400	4.9340	4,927.4800	4.9275	(0.133)	0	0	0
2012/07/30	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2038	01/11/2012	99.00	Call	Bond Future	4,924.0400	4.9240	4,917.4800	4.9175	(0.133)	0	0	0
2012/07/30	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2038	01/11/2012	99.01	Call	Bond Future	4,914.0400	4.9140	4,907.4800	4.9075	(0.133)	0	0	0
2012/07/30	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2050	02/08/2012			Bond Future	109.3124	109.3124	109.3069	109.3069	(0.005)	0.0000	0.0000	0
2012/07/30	2050	02/08/2012	102.99	Call	Bond Future	6,322.3900	6.3224	6,316.8900	6.3169	(0.087)	0	0	0
2012/07/30	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2050	02/08/2012	103.00	Call	Bond Future	6,312.3900	6.3124	6,306.8900	6.3069	(0.087)	0	0	0
2012/07/30	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2050	02/08/2012	103.01	Call	Bond Future	6,302.3900	6.3024	6,296.8900	6.2969	(0.087)	0	0	0
2012/07/30	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2050	01/11/2012			Bond Future	110.7036	110.7036	110.6964	110.6964	(0.006)	0.0000	0.0000	0
2012/07/30	2050	01/11/2012	103.99	Call	Bond Future	6,713.5900	6.7136	6,706.4300	6.7064	(0.107)	0	0	0
2012/07/30	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2050	01/11/2012	104.00	Call	Bond Future	6,703.5900	6.7036	6,696.4300	6.6964	(0.107)	0	0	0
2012/07/30	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	2050	01/11/2012	104.01	Call	Bond Future	6,693.5900	6.6936	6,686.4300	6.6864	(0.107)	0	0	0
2012/07/30	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	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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2012/07/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	AL7T	02/08/2012			Index Future	468.8460	468.8460	466.6250	466.6250	(0.474)	0.0000	0.0000	0
2012/07/30	AL7T	01/11/2012			Index Future	474.8130	474.8130	472.5580	472.5580	(0.475)	0.0000	0.0000	13
2012/07/30	AL7T	07/02/2013			Index Future	481.5940	481.5940	479.3010	479.3010	(0.476)	0.0000	0.0000	0
2012/07/30	ALBI	02/08/2012			Index Future	421.3650	421.3650	419.4680	419.4680	(0.450)	0.0000	0.0000	234
2012/07/30	ALBI	01/11/2012			Index Future	426.7280	426.7280	424.8010	424.8010	(0.452)	0.0000	0.0000	769
2012/07/30	ALBI	07/02/2013			Index Future	432.8230	432.8230	430.8630	430.8630	(0.453)	0.0000	0.0000	0
2012/07/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C212	31/01/2022			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
2012/07/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/30	EL28	01/11/2012			Bond Future	106.5483	106.5483	106.8185	106.8185	0.254	0.0000	0.0000	0
2012/07/30	EL28	01/11/2012	105.99	Call	Bond Future	558.2800	0.5583	828.5300	0.8285	48.408	0	0	0
2012/07/30	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	EL28	01/11/2012	106.00	Call	Bond Future	548.2800	0.5483	818.5300	0.8185	49.291	0	0	0
2012/07/30	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	EL28	01/11/2012	106.01	Call	Bond Future	538.2800	0.5383	808.5300	0.8085	50.206	0	0	0
2012/07/30	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	ES33	02/08/2012			Bond Future	8.5057	93.1565	8.5849	92.4485	0.931	0.0000	0.0000	0
2012/07/30	ES33	01/11/2012			Bond Future	8.5904	90.5648	8.6721	89.8467	0.951	0.0000	0.0000	303
2012/07/30	ES33	01/11/2012	9.20	Call	Bond Future	5,151.9100	5.1519	4,433.7600	4.4338	(13.939)	0	0	0
2012/07/30	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	ES33	07/02/2013			Bond Future	8.6809	91.8586	8.7654	91.1291	0.973	0.0000	0.0000	0
2012/07/30	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	ES33	07/02/2013	8.54	Put	Bond Future	1,237.2900	1.2373	1,966.8600	1.9669	58.965	0	0	0
2012/07/30	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	ES33	07/02/2013	8.55	Put	Bond Future	1,148.6000	1.1486	1,878.1700	1.8782	63.518	0	0	0
2012/07/30	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	ES33	07/02/2013	8.56	Put	Bond Future	1,060.0400	1.0600	1,789.6100	1.7896	68.825	0	0	0
2012/07/30	GOVI	02/08/2012			GOVI	421.2980	421.2980	419.4580	419.4580	(0.437)	0.0000	0.0000	130
2012/07/30	GOVI	02/08/2012	398.23	Call	GOVI	230,680.0000	23.0680	212,280.0000	21.2280	(7.976)	0	0	0
2012/07/30	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	GOVI	01/11/2012			GOVI	426.6600	426.6600	424.7910	424.7910	(0.438)	0.0000	0.0000	239
2012/07/30	GOVI	01/11/2012	403.96	Call	GOVI	227,000.0000	22.7000	208,310.0000	20.8310	(8.233)	0	0	0
2012/07/30	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	GOVI	07/02/2013			GOVI	432.7540	432.7540	430.8520	430.8520	(0.440)	0.0000	0.0000	0
2012/07/30	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	GOVI	07/02/2013	432.99	Put	GOVI	2,360.0000	0.2360	21,380.0000	2.1380	805.932	0	0	0
2012/07/30	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	GOVI	07/02/2013	433.00	Put	GOVI	2,460.0000	0.2460	21,480.0000	2.1480	773.171	0	0	0
2012/07/30	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	GOVI	07/02/2013	433.01	Put	GOVI	2,560.0000	0.2560	21,580.0000	2.1580	742.969	0	0	0

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2012/07/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/30	IGOV	02/08/2012			Index Future	182.4190	182.4190	182.4150	182.4150	(0.002)	0.0000	0.0000	110
2012/07/30	IGOV	01/11/2012			Index Future	184.7410	184.7410	184.7340	184.7340	(0.004)	0.0000	0.0000	594
2012/07/30	IGOV	07/02/2013			Index Future	187.3790	187.3790	187.3700	187.3700	(0.005)	0.0000	0.0000	14
2012/07/30	ILBI	02/08/2012			Index Future	494.0960	494.0960	494.0520	494.0520	(0.009)	0.0000	0.0000	169
2012/07/30	ILBI	01/11/2012			Index Future	501.4410	501.4410	501.3970	501.3970	(0.009)	0.0000	0.0000	0
2012/07/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/30	JBAF	15/08/2012			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2012/07/30	JBAF	19/09/2012			Jibar Tradeable Future	4.9300	95.0700	4.9700	95.0300	0.811	0.0000	0.0000	44,760
2012/07/30	JBAF	17/10/2012			Jibar Tradeable Future	4.8800	95.1200	4.9200	95.0800	0.820	0.0000	0.0000	0
2012/07/30	JBAF	21/11/2012			Jibar Tradeable Future	4.7700	95.2300	4.8200	95.1800	1.048	0.0000	0.0000	0
2012/07/30	JBAF	19/12/2012			Jibar Tradeable Future	4.7300	95.2700	4.7900	95.2100	1.268	0.0000	0.0000	840
2012/07/30	JBAF	16/01/2013			Jibar Tradeable Future	4.7300	95.2700	4.7900	95.2100	1.268	0.0000	0.0000	0
2012/07/30	JBAF	20/03/2013			Jibar Tradeable Future	4.7300	95.2700	4.7900	95.2100	1.268	0.0000	0.0000	1,000
2012/07/30	JBAF	19/06/2013			Jibar Tradeable Future	4.7800	95.2200	4.8600	95.1400	1.674	0.0000	0.0000	500
2012/07/30	JBAF	18/09/2013			Jibar Tradeable Future	4.8700	95.1300	4.9600	95.0400	1.848	0.0000	0.0000	1,700
2012/07/30	JBAF	18/12/2013			Jibar Tradeable Future	4.9900	95.0100	5.0900	94.9100	2.004	0.0000	0.0000	1,500
2012/07/30	JBAF	19/03/2014			Jibar Tradeable Future	5.1400	94.8600	5.2300	94.7700	1.751	0.0000	0.0000	400
2012/07/30	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.3800	94.6200	1.701	0.0000	0.0000	0
2012/07/30	R157	02/08/2012			Bond Future	5.3823	128.2406	5.4624	127.9829	1.488	0.0000	0.0000	10,281
2012/07/30	R157	02/08/2012	6.15	Call	Bond Future	2,441.9800	2.4420	2,184.2700	2.1843	(10.553)	0	0	0
2012/07/30	R157	02/08/2012	6.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R157	02/08/2012	6.35	Call	Bond Future	3,067.9900	3.0680	2,810.2800	2.8103	(8.400)	0	0	1,250
2012/07/30	R157	02/08/2012	6.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R157	02/08/2012	6.55	Call	Bond Future	3,689.8800	3.6899	3,432.1700	3.4322	(6.984)	0	0	0
2012/07/30	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/07/30	R157	02/08/2012	6.95	Call	Bond Future	4,921.3700	4.9214	4,663.6600	4.6637	(5.237)	0	0	0
2012/07/30	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/30	R157	01/11/2012			Bond Future	5.4082	123.0737	5.4972	122.8111	1.645	0.0000	0.0000	5,765
2012/07/30	R157	01/11/2012	5.78	Call	Bond Future	1,287.3800	1.2874	1,083.9400	1.0839	(15.803)	0	0	5,630
2012/07/30	R157	01/11/2012	5.78	Put	Bond Future	194.8400	0.1948	253.9600	0.2540	30.343	0	0	0
2012/07/30	R157	01/11/2012	6.24	Call	Bond Future	2,462.5400	2.4625	2,213.6100	2.2136	(10.109)	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
2012/07/30	R157	01/11/2012	6.24	Put	Bond Future	35.4800	0.0355	49.1100	0.0491	38.416	0	0	0
2012/07/30	R157	07/02/2013			Bond Future	5.4204	124.8321	5.5209	124.5642	1.854	0.0000	0.0000	0
2012/07/30	R157	07/02/2013	6.28	Call	Bond Future	2,430.9700	2.4310	2,201.6900	2.2017	(9.432)	0	0	0
2012/07/30	R157	07/02/2013	6.28	Put	Bond Future	165.0000	0.1650	203.6000	0.2036	23.394	0	0	0
2012/07/30	R157	02/05/2013			Bond Future	5.4293	119.5511	5.5408	119.2808	2.053	0.0000	0.0000	0
2012/07/30	R157	02/05/2013	5.35	Call	Bond Future	1,007.1700	1.0072	877.7500	0.8778	(12.850)	0	0	0
2012/07/30	R157	02/05/2013	5.35	Put	Bond Future	1,199.9300	1.1999	1,340.7500	1.3407	11.736	0	0	0
2012/07/30	R157	02/05/2013	5.36	Call	Bond Future	1,019.0100	1.0190	888.6300	0.8886	(12.795)	0	0	0
2012/07/30	R157	02/05/2013	5.36	Put	Bond Future	1,187.4400	1.1874	1,327.3000	1.3273	11.778	0	0	0
2012/07/30	R157	02/05/2013	5.34	Call	Bond Future	995.4200	0.9954	866.9600	0.8670	(12.905)	0	0	0
2012/07/30	R157	02/05/2013	5.34	Put	Bond Future	1,212.5200	1.2125	1,354.3000	1.3543	11.693	0	0	0
2012/07/30	R186	02/08/2012			Bond Future	7.2344	130.2152	7.3138	129.3782	1.098	0.0000	0.0000	18,890
2012/07/30	R186	02/08/2012	7.66	Call	Bond Future	4,404.2300	4.4042	3,561.7000	3.5617	(19.130)	0	0	276
2012/07/30	R186	02/08/2012	7.66	Put	Bond Future	7.4100	0.0074	1.8500	0.0019	(75.034)	0	0	0
2012/07/30	R186	02/08/2012	7.70	Call	Bond Future	4,803.0900	4.8031	3,962.8200	3.9628	(17.494)	0	0	0
2012/07/30	R186	02/08/2012	7.70	Put	Bond Future	4.0000	0.0040	0.7000	0.0007	(82.500)	0	0	0
2012/07/30	R186	02/08/2012	7.76	Call	Bond Future	5,400.5700	5.4006	4,562.2400	4.5622	(15.523)	0	0	43
2012/07/30	R186	02/08/2012	7.76	Put	Bond Future	1.5000	0.0015	0.1400	0.0001	(90.667)	0	0	0
2012/07/30	R186	02/08/2012	8.30	Call	Bond Future	10,617.9800	10.6180	9,781.0100	9.7810	(7.883)	0	0	0
2012/07/30	R186	02/08/2012	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2012/07/30	R186	02/08/2012	8.76	Call	Bond Future	14,818.5300	14.8185	13,981.5600	13.9816	(5.648)	0	0	0
2012/07/30	R186	02/08/2012	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2012/07/30	R186	02/08/2012	8.00	Call	Bond Future	7,758.2500	7.7583	6,921.2700	6.9213	(10.788)	0	0	1,099
2012/07/30	R186	02/08/2012	8.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/07/30	R186	02/08/2012	8.25	Call	Bond Future	10,148.1000	10.1481	9,311.1300	9.3111	(8.248)	0	0	8,750
2012/07/30	R186	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R186	02/08/2012	9.00	Call	Bond Future	16,925.2800	16.9253	16,088.3100	16.0883	(4.945)	0	0	0
2012/07/30	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/30	R186	02/08/2012	8.66	Call	Bond Future	13,923.8200	13.9238	13,086.8500	13.0868	(6.011)	0	0	0
2012/07/30	R186	02/08/2012	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	276
2012/07/30	R186	02/08/2012	8.75	Call	Bond Future	14,729.5100	14.7295	13,892.5400	13.8925	(5.682)	0	0	0
2012/07/30	R186	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,700
2012/07/30	R186	01/11/2012			Bond Future	7.2981	131.8724	7.3803	131.0232	1.126	0.0000	0.0000	17,339
2012/07/30	R186	01/11/2012	8.50	Call	Bond Future	11,911.9100	11.9119	11,105.8800	11.1059	(6.767)	0	0	0
2012/07/30	R186	01/11/2012	8.50	Put	Bond Future	245.9100	0.2459	289.0900	0.2891	17.559	0	0	200
2012/07/30	R186	01/11/2012	8.82	Call	Bond Future	14,612.9900	14.6130	13,781.8500	13.7818	(5.688)	0	0	0
2012/07/30	R186	01/11/2012	8.82	Put	Bond Future	96.8200	0.0968	114.8900	0.1149	18.663	0	0	1,858
2012/07/30	R186	01/11/2012	7.82	Call	Bond Future	6,410.1700	6.4102	5,738.1000	5.7381	(10.484)	0	0	1,858
2012/07/30	R186	01/11/2012	7.82	Put	Bond Future	1,149.9700	1.1500	1,327.1100	1.3271	15.404	0	0	0
2012/07/30	R186	01/11/2012	8.00	Call	Bond Future	7,789.8400	7.7898	7,067.5600	7.0676	(9.272)	0	0	200
2012/07/30	R186	01/11/2012	8.00	Put	Bond Future	786.1200	0.7861	913.0500	0.9131	16.146	0	0	0
2012/07/30	R186	07/02/2013			Bond Future	7.3633	128.4659	7.4485	127.6029	1.158	0.0000	0.0000	0
2012/07/30	R186	07/02/2013	8.47	Call	Bond Future	11,727.2000	11.7272	10,992.8700	10.9929	(6.262)	0	0	0
2012/07/30	R186	07/02/2013	8.47	Put	Bond Future	1,140.5200	1.1405	1,269.2100	1.2692	11.283	0	0	0
2012/07/30	R186	07/02/2013	7.00	Call	Bond Future	2,909.6300	2.9096	2,555.9800	2.5560	(12.154)	0	0	10,300
2012/07/30	R186	07/02/2013	7.00	Put	Bond Future	6,679.1100	6.6791	7,188.4800	7.1885	7.626	0	0	0
2012/07/30	R186	02/05/2013			Bond Future	7.4228	130.0310	7.5107	129.1585	1.183	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
2012/07/30	R186	02/05/2013	7.41	Call	Bond Future	5,666.1200	5.6661	5,193.6300	5.1936	(8.339)	0	0	0
2012/07/30	R186	02/05/2013	7.41	Put	Bond Future	5,794.1700	5.7942	6,194.2100	6.1942	6.904	0	0	0
2012/07/30	R186	02/05/2013	7.39	Call	Bond Future	5,568.0900	5.5681	5,100.5000	5.1005	(8.398)	0	0	0
2012/07/30	R186	02/05/2013	7.39	Put	Bond Future	5,896.2700	5.8963	6,301.2100	6.3012	6.868	0	0	0
2012/07/30	R186	02/05/2013	7.40	Call	Bond Future	5,616.9900	5.6170	5,146.9500	5.1470	(8.368)	0	0	0
2012/07/30	R186	02/05/2013	7.40	Put	Bond Future	5,845.0500	5.8450	6,247.5400	6.2475	6.886	0	0	0
2012/07/30	R189	02/08/2012			Bond Future	218.8864	218.8864	218.8624	218.8624	(0.011)	0.0000	0.0000	0
2012/07/30	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R189	02/08/2012	219.65	Put	Bond Future	763.5700	0.7636	787.5900	0.7876	3.146	0	0	0
2012/07/30	R189	01/11/2012			Bond Future	215.1730	215.1730	215.1459	215.1459	(0.013)	0.0000	0.0000	0
2012/07/30	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R189	01/11/2012	218.99	Put	Bond Future	3,816.9800	3.8170	3,844.0800	3.8441	0.710	0	0	0
2012/07/30	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R189	01/11/2012	219.00	Put	Bond Future	3,826.9800	3.8270	3,854.0800	3.8541	0.708	0	0	0
2012/07/30	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R189	01/11/2012	219.01	Put	Bond Future	3,836.9800	3.8370	3,864.0800	3.8641	0.706	0	0	0
2012/07/30	R197	02/08/2012			Bond Future	268.5348	268.5348	267.7957	267.7957	(0.275)	0.0000	0.0000	0
2012/07/30	R197	02/08/2012	256.15	Call	Bond Future	12,384.7900	12.3848	11,645.7000	11.6457	(5.968)	0	0	0
2012/07/30	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R197	01/11/2012			Bond Future	271.9525	271.9525	271.2006	271.2006	(0.276)	0.0000	0.0000	5,528
2012/07/30	R197	01/11/2012	266.99	Call	Bond Future	4,962.5100	4.9625	4,210.6500	4.2106	(15.151)	0	0	0
2012/07/30	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R197	01/11/2012	267.00	Call	Bond Future	4,952.5100	4.9525	4,200.6500	4.2006	(15.181)	0	0	0
2012/07/30	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R197	01/11/2012	267.01	Call	Bond Future	4,942.5100	4.9425	4,190.6500	4.1906	(15.212)	0	0	0
2012/07/30	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R201	02/08/2012			Bond Future	4.8389	109.7783	4.9196	109.5898	1.669	0.0000	0.0000	1,034
2012/07/30	R201	02/08/2012	5.20	Call	Bond Future	839.8100	0.8398	651.3000	0.6513	(22.447)	0	0	0
2012/07/30	R201	02/08/2012	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R201	01/11/2012			Bond Future	4.7986	111.1754	4.8904	110.9831	1.913	0.0000	0.0000	1,560
2012/07/30	R201	01/11/2012	5.11	Call	Bond Future	752.4300	0.7524	603.9200	0.6039	(19.737)	0	0	0
2012/07/30	R201	01/11/2012	5.11	Put	Bond Future	101.9100	0.1019	145.7200	0.1457	42.989	0	0	0
2012/07/30	R201	07/02/2013			Bond Future	4.7116	108.3550	4.8185	108.1585	2.270	0.0000	0.0000	0
2012/07/30	R201	07/02/2013	4.98	Call	Bond Future	758.5300	0.7585	630.7800	0.6308	(16.842)	0	0	0
2012/07/30	R201	07/02/2013	4.98	Put	Bond Future	266.4000	0.2664	335.0900	0.3351	25.785	0	0	0
2012/07/30	R201	02/05/2013			Bond Future	4.6189	109.6751	4.7417	109.4771	2.658	0.0000	0.0000	0
2012/07/30	R201	02/05/2013	4.04	Call	Bond Future	230.8900	0.2309	180.7900	0.1808	(21.699)	0	0	0
2012/07/30	R201	02/05/2013	4.04	Put	Bond Future	1,171.3600	1.1714	1,319.3000	1.3193	12.630	0	0	0
2012/07/30	R201	02/05/2013	4.05	Call	Bond Future	235.1300	0.2351	184.3300	0.1843	(21.605)	0	0	0
2012/07/30	R201	02/05/2013	4.05	Put	Bond Future	1,159.2700	1.1593	1,306.5100	1.3065	12.701	0	0	0
2012/07/30	R201	02/05/2013	4.06	Call	Bond Future	239.4400	0.2394	187.9300	0.1879	(21.513)	0	0	0
2012/07/30	R201	02/05/2013	4.06	Put	Bond Future	1,147.2400	1.1472	1,293.7700	1.2938	12.772	0	0	0
2012/07/30	R202	02/08/2012			Bond Future	197.0494	197.0494	197.0392	197.0392	(0.005)	0.0000	0.0000	834
2012/07/30	R202	02/08/2012	188.44	Call	Bond Future	8,609.4300	8.6094	8,599.2300	8.5992	(0.118)	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
2012/07/30	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R202	01/11/2012			Bond Future	199.5574	199.5574	199.5444	199.5444	(0.006)	0.0000	0.0000	48,828
2012/07/30	R202	01/11/2012	191.99	Call	Bond Future	7,567.3600	7.5674	7,554.4300	7.5544	(0.171)	0	0	0
2012/07/30	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R202	01/11/2012	192.00	Call	Bond Future	7,557.3600	7.5574	7,544.4300	7.5444	(0.171)	0	0	0
2012/07/30	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R202	01/11/2012	192.01	Call	Bond Future	7,547.3600	7.5474	7,534.4300	7.5344	(0.171)	0	0	0
2012/07/30	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R203	02/08/2012			Bond Future	5.8131	113.8748	5.8979	113.4820	1.459	0.0000	0.0000	13,386
2012/07/30	R203	02/08/2012	6.60	Call	Bond Future	3,580.5100	3.5805	3,187.7400	3.1877	(10.970)	0	0	4,200
2012/07/30	R203	02/08/2012	6.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R203	02/08/2012	6.85	Call	Bond Future	4,688.2400	4.6882	4,295.4700	4.2955	(8.378)	0	0	1,400
2012/07/30	R203	02/08/2012	6.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R203	02/08/2012	7.15	Call	Bond Future	5,999.0300	5.9990	5,606.2600	5.6063	(6.547)	0	0	0
2012/07/30	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/07/30	R203	02/08/2012	7.20	Call	Bond Future	6,215.5600	6.2156	5,822.7900	5.8228	(6.319)	0	0	0
2012/07/30	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R203	02/08/2012	7.55	Call	Bond Future	7,715.9600	7.7160	7,323.1900	7.3232	(5.090)	0	0	0
2012/07/30	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/30	R203	01/11/2012			Bond Future	5.8553	111.1691	5.9457	110.7699	1.544	0.0000	0.0000	3,186
2012/07/30	R203	01/11/2012	6.87	Call	Bond Future	4,439.9600	4.4400	4,058.8200	4.0588	(8.584)	0	0	0
2012/07/30	R203	01/11/2012	6.87	Put	Bond Future	59.2800	0.0593	77.3700	0.0774	30.516	0	0	0
2012/07/30	R203	07/02/2013			Bond Future	5.8940	112.7572	5.9912	112.3509	1.649	0.0000	0.0000	1,400
2012/07/30	R203	07/02/2013	6.11	Call	Bond Future	2,089.0800	2.0891	1,842.7700	1.8428	(11.790)	0	0	6,300
2012/07/30	R203	07/02/2013	6.11	Put	Bond Future	1,188.6500	1.1886	1,348.6700	1.3487	13.462	0	0	0
2012/07/30	R203	07/02/2013	6.94	Call	Bond Future	4,601.4600	4.6015	4,251.0800	4.2511	(7.615)	0	0	0
2012/07/30	R203	07/02/2013	6.94	Put	Bond Future	323.5300	0.3235	379.4800	0.3795	17.294	0	0	0
2012/07/30	R203	02/05/2013			Bond Future	5.9285	109.9743	6.0316	109.5638	1.739	0.0000	0.0000	8
2012/07/30	R203	02/05/2013	5.90	Call	Bond Future	1,906.1200	1.9061	1,697.3400	1.6973	(10.953)	0	0	0
2012/07/30	R203	02/05/2013	5.90	Put	Bond Future	2,019.9200	2.0199	2,221.6200	2.2216	9.986	0	0	0
2012/07/30	R203	02/05/2013	5.91	Call	Bond Future	1,926.2000	1.9262	1,716.0800	1.7161	(10.909)	0	0	0
2012/07/30	R203	02/05/2013	5.91	Put	Bond Future	2,000.0400	2.0000	2,200.4000	2.2004	10.018	0	0	0
2012/07/30	R203	02/05/2013	5.89	Call	Bond Future	1,886.1500	1.8862	1,678.7100	1.6787	(10.998)	0	0	0
2012/07/30	R203	02/05/2013	5.89	Put	Bond Future	2,039.9300	2.0399	2,242.9700	2.2430	9.953	0	0	0
2012/07/30	R204	02/08/2012			Bond Future	6.1186	110.8208	6.2033	110.3547	1.384	0.0000	0.0000	1,681
2012/07/30	R204	02/08/2012	7.15	Call	Bond Future	5,517.0900	5.5171	5,050.9000	5.0509	(8.450)	0	0	0
2012/07/30	R204	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R204	01/11/2012			Bond Future	6.1679	112.2313	6.2572	111.7577	1.448	0.0000	0.0000	3,658
2012/07/30	R204	01/11/2012	7.22	Call	Bond Future	5,510.2700	5.5103	5,060.0900	5.0601	(8.170)	0	0	0
2012/07/30	R204	01/11/2012	7.22	Put	Bond Future	87.9300	0.0879	111.2700	0.1113	26.544	0	0	0
2012/07/30	R204	07/02/2013			Bond Future	6.2145	109.8037	6.3092	109.3220	1.524	0.0000	0.0000	0
2012/07/30	R204	07/02/2013	7.29	Call	Bond Future	5,730.4300	5.7304	5,314.5000	5.3145	(7.258)	0	0	0
2012/07/30	R204	07/02/2013	7.29	Put	Bond Future	411.7900	0.4118	477.5200	0.4775	15.962	0	0	0
2012/07/30	R204	02/05/2013			Bond Future	6.2601	111.1415	6.3595	110.6548	1.588	0.0000	0.0000	0
2012/07/30	R204	02/05/2013	6.29	Call	Bond Future	2,599.5400	2.5995	2,340.0400	2.3400	(9.983)	0	0	0
2012/07/30	R204	02/05/2013	6.29	Put	Bond Future	2,452.7900	2.4528	2,680.0400	2.6800	9.265	0	0	0



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2012/07/30	R204	02/05/2013	6.30	Call	Bond Future	2,624.7900	2.6248	2,363.7700	2.3638	(9.944)	0	0	0
2012/07/30	R204	02/05/2013	6.30	Put	Bond Future	2,429.0300	2.4290	2,654.7600	2.6548	9.293	0	0	0
2012/07/30	R204	02/05/2013	6.31	Call	Bond Future	2,650.1800	2.6502	2,387.6500	2.3876	(9.906)	0	0	0
2012/07/30	R204	02/05/2013	6.31	Put	Bond Future	2,405.4400	2.4054	2,629.6600	2.6297	9.321	0	0	0
2012/07/30	R206	02/08/2012			Bond Future	4.9290	103.9900	5.0100	103.8761	1.645	0.0000	0.0000	541
2012/07/30	R206	02/08/2012	5.19	Call	Bond Future	366.1300	0.3661	252.2700	0.2523	(31.098)	0	0	0
2012/07/30	R206	02/08/2012	5.19	Put	Bond Future	0.1200	0.0001	0.1100	0.0001	(8.333)	0	0	0
2012/07/30	R206	01/11/2012			Bond Future	4.8744	105.3135	4.9742	105.1968	2.047	0.0000	0.0000	1,120
2012/07/30	R206	01/11/2012	5.05	Call	Bond Future	334.2200	0.3342	260.0500	0.2600	(22.192)	0	0	0
2012/07/30	R206	01/11/2012	5.05	Put	Bond Future	129.1200	0.1291	171.5600	0.1716	32.869	0	0	0
2012/07/30	R206	07/02/2013			Bond Future	4.7236	103.0525	4.8551	102.9329	2.782	0.0000	0.0000	0
2012/07/30	R206	07/02/2013	4.76	Call	Bond Future	317.3000	0.3173	256.7000	0.2567	(19.099)	0	0	0
2012/07/30	R206	07/02/2013	4.76	Put	Bond Future	284.1800	0.2842	343.1900	0.3432	20.765	0	0	0
2012/07/30	R206	02/05/2013			Bond Future	4.5295	104.3080	4.7050	104.1877	3.875	0.0000	0.0000	0
2012/07/30	R206	02/05/2013	3.39	Call	Bond Future	98.8900	0.0989	76.2000	0.0762	(22.945)	0	0	0
2012/07/30	R206	02/05/2013	3.39	Put	Bond Future	886.0400	0.8860	983.6700	0.9837	11.019	0	0	0
2012/07/30	R206	02/05/2013	3.40	Call	Bond Future	100.2400	0.1002	77.3100	0.0773	(22.875)	0	0	0
2012/07/30	R206	02/05/2013	3.40	Put	Bond Future	880.4400	0.8804	977.8300	0.9778	11.062	0	0	0
2012/07/30	R206	02/05/2013	3.41	Call	Bond Future	101.6100	0.1016	78.4300	0.0784	(22.813)	0	0	0
2012/07/30	R206	02/05/2013	3.41	Put	Bond Future	874.8600	0.8749	972.0000	0.9720	11.103	0	0	0
2012/07/30	R207	02/08/2012			Bond Future	6.3938	105.4525	6.4834	104.9143	1.401	0.0000	0.0000	10,818
2012/07/30	R207	02/08/2012	7.51	Call	Bond Future	6,467.9500	6.4679	5,929.7400	5.9297	(8.321)	0	0	0
2012/07/30	R207	02/08/2012	7.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R207	01/11/2012			Bond Future	6.4471	106.7947	6.5409	106.2482	1.455	0.0000	0.0000	19,077
2012/07/30	R207	01/11/2012	7.58	Call	Bond Future	6,471.0200	6.4710	5,950.9700	5.9510	(8.037)	0	0	0
2012/07/30	R207	01/11/2012	7.58	Put	Bond Future	102.7000	0.1027	129.0700	0.1291	25.677	0	0	0
2012/07/30	R207	07/02/2013			Bond Future	6.5002	104.6803	6.5989	104.1248	1.519	0.0000	0.0000	0
2012/07/30	R207	07/02/2013	7.66	Call	Bond Future	6,723.4000	6.7234	6,237.5400	6.2375	(7.226)	0	0	0
2012/07/30	R207	07/02/2013	7.66	Put	Bond Future	423.4800	0.4235	493.1500	0.4931	16.452	0	0	0
2012/07/30	R207	02/05/2013			Bond Future	6.5531	105.9557	6.6561	105.3941	1.572	0.0000	0.0000	0
2012/07/30	R207	02/05/2013	6.44	Call	Bond Future	2,537.4300	2.5374	2,262.5100	2.2625	(10.835)	0	0	0
2012/07/30	R207	02/05/2013	6.44	Put	Bond Future	3,158.4600	3.1585	3,445.1200	3.4451	9.076	0	0	0
2012/07/30	R207	02/05/2013	6.45	Call	Bond Future	2,563.1500	2.5631	2,286.4800	2.2865	(10.794)	0	0	0
2012/07/30	R207	02/05/2013	6.45	Put	Bond Future	3,129.0900	3.1291	3,414.0000	3.4140	9.105	0	0	0
2012/07/30	R207	02/05/2013	6.46	Call	Bond Future	2,589.0200	2.5890	2,310.6000	2.3106	(10.754)	0	0	0
2012/07/30	R207	02/05/2013	6.46	Put	Bond Future	3,099.9100	3.0999	3,383.0700	3.3831	9.134	0	0	0
2012/07/30	R208	02/08/2012			Bond Future	6.5389	103.7456	6.6285	103.1580	1.370	0.0000	0.0000	12,322
2012/07/30	R208	02/08/2012	7.20	Call	Bond Future	4,238.6900	4.2387	3,651.1000	3.6511	(13.863)	0	0	0
2012/07/30	R208	02/08/2012	7.20	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/07/30	R208	02/08/2012	7.50	Call	Bond Future	6,089.0800	6.0891	5,501.5100	5.5015	(9.650)	0	0	1,150
2012/07/30	R208	02/08/2012	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/07/30	R208	02/08/2012	7.80	Call	Bond Future	7,895.6000	7.8956	7,308.0300	7.3080	(7.442)	0	0	0
2012/07/30	R208	02/08/2012	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/07/30	R208	02/08/2012	8.25	Call	Bond Future	10,525.5700	10.5256	9,938.0000	9.9380	(5.582)	0	0	0
2012/07/30	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450

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2012/07/30	R208	01/11/2012			Bond Future	6.5936		101.6735	6.6870	101.0772	1.416	0.0000	0.0000	8,133
2012/07/30	R208	01/11/2012	7.70	Call	Bond Future	6,933.6100		6.9336	6,370.5900	6.3706	(8.120)	0	0	0
2012/07/30	R208	01/11/2012	7.70	Put	Bond Future	139.4700		0.1395	172.8100	0.1728	23.905	0	0	0
2012/07/30	R208	01/11/2012	6.81	Call	Bond Future	2,531.2200		2.5312	2,143.5200	2.1435	(15.317)	0	0	0
2012/07/30	R208	01/11/2012	6.81	Put	Bond Future	1,155.7000		1.1557	1,364.3600	1.3644	18.055	0	0	0
2012/07/30	R208	01/11/2012	7.50	Call	Bond Future	5,845.7700		5.8458	5,303.6800	5.3037	(9.273)	0	0	0
2012/07/30	R208	01/11/2012	7.50	Put	Bond Future	236.6500		0.2366	290.9200	0.2909	22.933	0	0	12,250
2012/07/30	R208	07/02/2013			Bond Future	6.6479		103.1261	6.7456	102.5199	1.469	0.0000	0.0000	0
2012/07/30	R208	07/02/2013	6.00	Call	Bond Future	966.5000		0.9665	800.7700	0.8008	(17.147)	0	0	12,250
2012/07/30	R208	07/02/2013	6.00	Put	Bond Future	5,103.9300		5.1039	5,544.3400	5.5443	8.629	0	0	0
2012/07/30	R208	07/02/2013	7.78	Call	Bond Future	7,258.6200		7.2586	6,732.2500	6.7323	(7.252)	0	0	0
2012/07/30	R208	07/02/2013	7.78	Put	Bond Future	503.1800		0.5032	582.9500	0.5830	15.853	0	0	0
2012/07/30	R208	02/05/2013			Bond Future	6.6978		100.9894	6.7992	100.3766	1.513	0.0000	0.0000	0
2012/07/30	R208	02/05/2013	6.64	Call	Bond Future	2,984.0900		2.9841	2,671.6500	2.6717	(10.470)	0	0	0
2012/07/30	R208	02/05/2013	6.64	Put	Bond Future	3,335.9700		3.3360	3,636.3200	3.6363	9.003	0	0	0
2012/07/30	R208	02/05/2013	6.65	Call	Bond Future	3,013.6800		3.0137	2,699.3400	2.6993	(10.430)	0	0	0
2012/07/30	R208	02/05/2013	6.65	Put	Bond Future	3,304.6100		3.3046	3,603.0600	3.6031	9.031	0	0	0
2012/07/30	R208	02/05/2013	6.66	Call	Bond Future	3,043.4400		3.0434	2,727.1900	2.7272	(10.391)	0	0	0
2012/07/30	R208	02/05/2013	6.66	Put	Bond Future	3,273.4800		3.2735	3,570.0200	3.5700	9.059	0	0	0
2012/07/30	R209	02/08/2012			Bond Future	7.8842		84.7921	7.9637	84.0665	1.007	0.0000	0.0000	5,323
2012/07/30	R209	02/08/2012	8.91	Call	Bond Future	8,657.8400		8.6578	7,932.2600	7.9323	(8.381)	0	0	0
2012/07/30	R209	02/08/2012	8.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R209	01/11/2012			Bond Future	7.9458		82.7300	8.0275	81.9942	1.027	0.0000	0.0000	2,642
2012/07/30	R209	01/11/2012	8.99	Call	Bond Future	9,117.2800		9.1173	8,443.8800	8.4439	(7.386)	0	0	0
2012/07/30	R209	01/11/2012	8.99	Put	Bond Future	427.0600		0.4271	489.5200	0.4895	14.626	0	0	0
2012/07/30	R209	07/02/2013			Bond Future	8.0094		83.9120	8.0934	83.1646	1.050	0.0000	0.0000	0
2012/07/30	R209	07/02/2013	9.06	Call	Bond Future	9,912.4700		9.9125	9,290.5500	9.2905	(6.274)	0	0	0
2012/07/30	R209	07/02/2013	9.06	Put	Bond Future	1,284.8000		1.2848	1,410.2700	1.4103	9.766	0	0	0
2012/07/30	R209	02/05/2013			Bond Future	8.0656		81.7926	8.1517	81.0366	1.067	0.0000	0.0000	0
2012/07/30	R209	02/05/2013	7.99	Call	Bond Future	5,144.5600		5.1446	4,735.3300	4.7353	(7.955)	0	0	0
2012/07/30	R209	02/05/2013	7.99	Put	Bond Future	5,818.0600		5.8181	6,164.8000	6.1648	5.960	0	0	0
2012/07/30	R209	02/05/2013	8.00	Call	Bond Future	5,186.4300		5.1864	4,775.2100	4.7752	(7.929)	0	0	0
2012/07/30	R209	02/05/2013	8.00	Put	Bond Future	5,770.4000		5.7704	6,115.1500	6.1151	5.974	0	0	0
2012/07/30	R209	02/05/2013	8.01	Call	Bond Future	5,228.4600		5.2285	4,815.2600	4.8153	(7.903)	0	0	0
2012/07/30	R209	02/05/2013	8.01	Put	Bond Future	5,723.0500		5.7230	6,065.8200	6.0658	5.989	0	0	0
2012/07/30	R210	02/08/2012			Bond Future	150.0984		150.0984	150.4765	150.4765	0.252	0.0000	0.0000	237
2012/07/30	R210	02/08/2012	142.66	Call	Bond Future	7,438.4000		7.4384	7,816.4700	7.8165	5.083	0	0	0
2012/07/30	R210	02/08/2012	142.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R210	01/11/2012			Bond Future	150.1974		150.1974	150.5785	150.5785	0.254	0.0000	0.0000	3,362
2012/07/30	R210	01/11/2012	144.99	Call	Bond Future	5,207.4400		5.2074	5,588.4700	5.5885	7.317	0	0	0
2012/07/30	R210	01/11/2012	144.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R210	01/11/2012	145.00	Call	Bond Future	5,197.4400		5.1974	5,578.4700	5.5785	7.331	0	0	0
2012/07/30	R210	01/11/2012	145.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R210	01/11/2012	145.01	Call	Bond Future	5,187.4400		5.1874	5,568.4700	5.5685	7.345	0	0	0
2012/07/30	R210	01/11/2012	145.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2012/07/30	R211	02/08/2012			Bond Future	121.2107		121.2107	121.1992	121.1992	0.0000	0.0000	0
2012/07/30	R211	02/08/2012	120.36	Call	Bond Future	850.6900	0.8507	839.2200	0.8392	(1.348)	0	0	0
2012/07/30	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R211	01/11/2012			Bond Future	122.7533	122.7533	122.7402	122.7402	(0.011)	0.0000	0.0000	480
2012/07/30	R211	01/11/2012	121.99	Call	Bond Future	763.3200	0.7633	750.1600	0.7502	(1.724)	0	0	0
2012/07/30	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R211	01/11/2012	122.00	Call	Bond Future	753.3200	0.7533	740.1600	0.7402	(1.747)	0	0	0
2012/07/30	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R211	01/11/2012	122.01	Call	Bond Future	743.3200	0.7433	730.1600	0.7302	(1.770)	0	0	0
2012/07/30	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R212	02/08/2012			Bond Future	123.3852	123.3852	123.5327	123.5327	0.120	0.0000	0.0000	98
2012/07/30	R212	02/08/2012	117.39	Call	Bond Future	5,995.1800	5.9952	6,142.7100	6.1427	2.461	0	0	0
2012/07/30	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R212	01/11/2012			Bond Future	124.9555	124.9555	125.1033	125.1033	0.118	0.0000	0.0000	3,064
2012/07/30	R212	01/11/2012	121.99	Call	Bond Future	2,965.5200	2.9655	3,113.3500	3.1133	4.985	0	0	0
2012/07/30	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R212	01/11/2012	122.00	Call	Bond Future	2,955.5200	2.9555	3,103.3500	3.1033	5.002	0	0	0
2012/07/30	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R212	01/11/2012	122.01	Call	Bond Future	2,945.5200	2.9455	3,093.3500	3.0933	5.019	0	0	0
2012/07/30	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R213	02/08/2012			Bond Future	7.6993	96.1898	7.7837	95.4091	1.096	0.0000	0.0000	4,145
2012/07/30	R213	02/08/2012	8.74	Call	Bond Future	8,993.3000	8.9933	8,212.6200	8.2126	(8.681)	0	0	0
2012/07/30	R213	02/08/2012	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R213	01/11/2012			Bond Future	7.7637	93.8813	7.8506	93.0894	1.120	0.0000	0.0000	965
2012/07/30	R213	01/11/2012	7.75	Call	Bond Future	2,796.4300	2.7964	2,367.4900	2.3675	(15.339)	0	0	140
2012/07/30	R213	01/11/2012	7.75	Put	Bond Future	2,921.9600	2.9220	3,284.8800	3.2849	12.420	0	0	0
2012/07/30	R213	01/11/2012	8.81	Call	Bond Future	9,296.5100	9.2965	8,569.7300	8.5697	(7.818)	0	0	0
2012/07/30	R213	01/11/2012	8.81	Put	Bond Future	384.2900	0.3843	449.3700	0.4494	16.935	0	0	0
2012/07/30	R213	07/02/2013			Bond Future	7.8315	95.2223	7.9213	94.4179	1.146	0.0000	0.0000	0
2012/07/30	R213	07/02/2013	8.90	Call	Bond Future	10,172.1700	10.1722	9,501.0700	9.5011	(6.597)	0	0	0
2012/07/30	R213	07/02/2013	8.90	Put	Bond Future	1,221.9600	1.2220	1,355.2200	1.3552	10.905	0	0	0
2012/07/30	R213	02/05/2013			Bond Future	7.8890	92.8480	7.9810	92.0345	1.166	0.0000	0.0000	0
2012/07/30	R213	02/05/2013	7.86	Call	Bond Future	5,284.7000	5.2847	4,841.3000	4.8413	(8.390)	0	0	0
2012/07/30	R213	02/05/2013	7.86	Put	Bond Future	5,543.7400	5.5437	5,913.8000	5.9138	6.675	0	0	0
2012/07/30	R213	02/05/2013	7.84	Call	Bond Future	5,198.9900	5.1990	4,759.9000	4.7599	(8.446)	0	0	0
2012/07/30	R213	02/05/2013	7.84	Put	Bond Future	5,637.0500	5.6371	6,011.4200	6.0114	6.641	0	0	0
2012/07/30	R213	02/05/2013	7.85	Call	Bond Future	5,241.7600	5.2418	4,800.5100	4.8005	(8.418)	0	0	0
2012/07/30	R213	02/05/2013	7.85	Put	Bond Future	5,590.2500	5.5902	5,962.4600	5.9625	6.658	0	0	0
2012/07/30	R214	02/08/2012			Bond Future	7.9340	86.7048	8.0135	85.9362	1.002	0.0000	0.0000	0
2012/07/30	R214	02/08/2012	8.95	Call	Bond Future	9,014.0800	9.0141	8,245.4800	8.2455	(8.527)	0	0	0
2012/07/30	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R214	01/11/2012			Bond Future	7.9942	84.5279	8.0759	83.7485	1.021	0.0000	0.0000	1,700
2012/07/30	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/30	R214	01/11/2012	7.99	Put	Bond Future	40.7100	0.0407	820.1000	0.8201	1914.493	0	0	0
2012/07/30	R214	01/11/2012	8.00	Call	Bond Future	55.4800	0.0555	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/30	R214	01/11/2012	8.00	Put	Bond Future	0.0000	0.0000	723.9100	0.7239	100.000	0	0	0
2012/07/30	R214	01/11/2012	8.01	Call	Bond Future	151.4900	0.1515	0.0000	0.0000	(100.000)	0	0	0
2012/07/30	R214	01/11/2012	8.01	Put	Bond Future	0.0000	0.0000	627.9000	0.6279	100.000	0	0	0

**Total** **354064**