



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/10/2012 to 03/10/2012

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
2012/10/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	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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2012/10/03	2025	01/11/2012			Bond Future	110.6927	110.6927	112.0314	112.0314	1.209	0.0000	0.0000	6,017
2012/10/03	2025	01/11/2012	99.99	Call	Bond Future	10,702.7000	10.7027	12,041.4400	12.0414	12.508	0	0	0
2012/10/03	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	2025	01/11/2012	100.00	Call	Bond Future	10,692.7000	10.6927	12,031.4400	12.0314	12.520	0	0	0
2012/10/03	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	2025	01/11/2012	100.01	Call	Bond Future	10,682.7000	10.6827	12,021.4400	12.0214	12.532	0	0	0
2012/10/03	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	2038	01/11/2012			Bond Future	108.0742	108.0742	109.7697	109.7697	1.569	0.0000	0.0000	0
2012/10/03	2038	01/11/2012	98.99	Call	Bond Future	9,084.1600	9.0842	10,779.6700	10.7797	18.664	0	0	0
2012/10/03	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	2038	01/11/2012	99.00	Call	Bond Future	9,074.1600	9.0742	10,769.6700	10.7697	18.685	0	0	0
2012/10/03	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	2038	01/11/2012	99.01	Call	Bond Future	9,064.1600	9.0642	10,759.6700	10.7597	18.706	0	0	0
2012/10/03	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	2050	01/11/2012			Bond Future	116.1238	116.1238	117.9146	117.9146	1.542	0.0000	0.0000	0
2012/10/03	2050	01/11/2012	103.99	Call	Bond Future	12,133.8000	12.1338	13,924.6300	13.9246	14.759	0	0	0
2012/10/03	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	2050	01/11/2012	104.00	Call	Bond Future	12,123.8000	12.1238	13,914.6300	13.9146	14.771	0	0	0
2012/10/03	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	2050	01/11/2012	104.01	Call	Bond Future	12,113.8000	12.1138	13,904.6300	13.9046	14.783	0	0	0
2012/10/03	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	AL7T	01/11/2012			Index Future	475.3820	475.3820	475.8230	475.8230	0.093	0.0000	0.0000	12
2012/10/03	AL7T	07/02/2013			Index Future	482.1840	482.1840	482.6320	482.6320	0.093	0.0000	0.0000	0
2012/10/03	ALBI	01/11/2012			Index Future	423.7170	423.7170	424.2570	424.2570	0.127	0.0000	0.0000	893
2012/10/03	ALBI	07/02/2013			Index Future	429.7800	429.7800	430.3290	430.3290	0.128	0.0000	0.0000	118
2012/10/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	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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2012/10/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/03	EL28	01/11/2012			Bond Future	110.6774	110.6774	111.5461	111.5461	0.785	0.0000	0.0000	0
2012/10/03	EL28	01/11/2012	105.99	Call	Bond Future	4,687.3500	4.6874	5,556.0700	5.5561	18.533	0	0	0
2012/10/03	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	EL28	01/11/2012	106.00	Call	Bond Future	4,677.3500	4.6774	5,546.0700	5.5461	18.573	0	0	0
2012/10/03	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	EL28	01/11/2012	106.01	Call	Bond Future	4,667.3500	4.6674	5,536.0700	5.5361	18.613	0	0	0
2012/10/03	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	ES33	01/11/2012			Bond Future	8.9379	87.5703	8.9095	87.8086	(0.317)	0.0000	0.0000	303
2012/10/03	ES33	01/11/2012	9.20	Call	Bond Future	2,157.3800	2.1574	2,395.7500	2.3957	11.049	0	0	0

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2012/10/03	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	ES33	07/02/2013			Bond Future	9.0434	88.7923	9.0140	89.0347	(0.325)	0.0000	0.0000	0
2012/10/03	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	ES33	07/02/2013	8.54	Put	Bond Future	4,303.6200	4.3036	4,061.2600	4.0613	(5.632)	0	0	0
2012/10/03	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	ES33	07/02/2013	8.55	Put	Bond Future	4,214.9300	4.2149	3,972.5700	3.9726	(5.750)	0	0	0
2012/10/03	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	ES33	07/02/2013	8.56	Put	Bond Future	4,126.3700	4.1264	3,884.0100	3.8840	(5.873)	0	0	0
2012/10/03	GOVI	01/11/2012			GOVI	424.1650	424.1650	424.6860	424.6860	0.123	0.0000	0.0000	305
2012/10/03	GOVI	01/11/2012	403.96	Call	GOVI	202,050.0000	20.2050	207,260.0000	20.7260	2.579	0	0	0
2012/10/03	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	GOVI	07/02/2013			GOVI	430.2340	430.2340	430.7640	430.7640	0.123	0.0000	0.0000	24
2012/10/03	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	GOVI	07/02/2013	432.99	Put	GOVI	27,560.0000	2.7560	22,260.0000	2.2260	(19.231)	0	0	0
2012/10/03	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	GOVI	07/02/2013	433.00	Put	GOVI	27,660.0000	2.7660	22,360.0000	2.2360	(19.161)	0	0	0
2012/10/03	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	GOVI	07/02/2013	433.01	Put	GOVI	27,760.0000	2.7760	22,460.0000	2.2460	(19.092)	0	0	0
2012/10/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/03	IGOV	01/11/2012			Index Future	190.2520	190.2520	193.1550	193.1550	1.526	0.0000	0.0000	592
2012/10/03	IGOV	07/02/2013			Index Future	192.9740	192.9740	195.9200	195.9200	1.527	0.0000	0.0000	14
2012/10/03	ILBI	01/11/2012			Index Future	514.1730	514.1730	515.2560	515.2560	0.211	0.0000	0.0000	0
2012/10/03	ILBI	07/02/2013			Index Future	521.3810	521.3810	522.4820	522.4820	0.211	0.0000	0.0000	169
2012/10/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/03	JBAF	17/10/2012			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	500
2012/10/03	JBAF	21/11/2012			Jibar Tradeable Future	4.9400	95.0600	4.9300	95.0700	(0.202)	0.0000	0.0000	0
2012/10/03	JBAF	19/12/2012			Jibar Tradeable Future	4.8600	95.1400	4.8400	95.1600	(0.412)	0.0000	0.0000	840
2012/10/03	JBAF	16/01/2013			Jibar Tradeable Future	4.8200	95.1800	4.7900	95.2100	(0.622)	0.0000	0.0000	0
2012/10/03	JBAF	20/02/2013			Jibar Tradeable Future	4.7800	95.2200	4.7200	95.2800	(1.255)	0.0000	0.0000	0
2012/10/03	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7100	95.2900	(1.050)	0.0000	0.0000	1,000
2012/10/03	JBAF	19/06/2013			Jibar Tradeable Future	4.7600	95.2400	4.7100	95.2900	(1.050)	0.0000	0.0000	500

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2012/10/03	JBAF	18/09/2013			Jibar Tradeable Future	4.8100	95.1900	4.7500	95.2500	(1.247)	0.0000	0.0000	1,700
2012/10/03	JBAF	18/12/2013			Jibar Tradeable Future	4.9100	95.0900	4.8500	95.1500	(1.222)	0.0000	0.0000	1,500
2012/10/03	JBAF	19/03/2014			Jibar Tradeable Future	5.0400	94.9600	4.9700	95.0300	(1.389)	0.0000	0.0000	800
2012/10/03	JBAF	18/06/2014			Jibar Tradeable Future	5.1800	94.8200	5.1200	94.8800	(1.158)	0.0000	0.0000	0
2012/10/03	JBAF	17/09/2014			Jibar Tradeable Future	5.3200	94.6800	5.2600	94.7400	(1.128)	0.0000	0.0000	0
2012/10/03	R023	01/11/2012			Bond Future	7.0167	106.7382	6.9945	106.9055	(0.318)	0.0000	0.0000	1,049
2012/10/03	R023	01/11/2012	7.04	Call	Bond Future	174.2700	0.1743	341.6200	0.3416	96.029	0	0	0
2012/10/03	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R023	01/11/2012	7.05	Call	Bond Future	249.1100	0.2491	416.4600	0.4165	67.179	0	0	0
2012/10/03	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R023	01/11/2012	7.06	Call	Bond Future	323.8800	0.3239	491.2300	0.4912	51.670	0	0	0
2012/10/03	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R023	07/02/2013			Bond Future	7.0879	108.2277	7.0646	108.3982	(0.329)	0.0000	0.0000	0
2012/10/03	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R023	07/02/2013	7.04	Put	Bond Future	351.0000	0.3510	180.4900	0.1805	(48.578)	0	0	0
2012/10/03	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R023	07/02/2013	7.05	Put	Bond Future	277.5800	0.2776	107.0700	0.1071	(61.427)	0	0	0
2012/10/03	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R023	07/02/2013	7.06	Put	Bond Future	204.2300	0.2042	33.7200	0.0337	(83.489)	0	0	0
2012/10/03	R023	02/05/2013			Bond Future	7.1455	105.6293	7.1215	105.8011	(0.335)	0.0000	0.0000	0
2012/10/03	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R023	02/05/2013	7.04	Put	Bond Future	758.4500	0.7584	586.6800	0.5867	(22.648)	0	0	0
2012/10/03	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R023	02/05/2013	7.05	Put	Bond Future	686.2300	0.6862	514.4600	0.5145	(25.031)	0	0	0
2012/10/03	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R023	02/05/2013	7.06	Put	Bond Future	614.0700	0.6141	442.3000	0.4423	(27.972)	0	0	0
2012/10/03	R157	01/11/2012			Bond Future	5.3601	123.2161	5.3080	123.3705	(0.973)	0.0000	0.0000	14,929
2012/10/03	R157	01/11/2012	5.78	Call	Bond Future	1,255.7000	1.2557	1,401.3200	1.4013	11.597	0	0	5,630
2012/10/03	R157	01/11/2012	5.78	Put	Bond Future	20.7800	0.0208	11.9600	0.0120	(42.445)	0	0	0
2012/10/03	R157	01/11/2012	6.24	Call	Bond Future	2,569.6500	2.5696	2,723.9600	2.7240	6.005	0	0	0
2012/10/03	R157	01/11/2012	6.24	Put	Bond Future	0.2100	0.0002	0.0800	0.0001	(61.905)	0	0	0
2012/10/03	R157	07/02/2013			Bond Future	5.3817	124.9356	5.3227	125.0932	(1.095)	0.0000	0.0000	100
2012/10/03	R157	07/02/2013	6.28	Call	Bond Future	2,422.0500	2.4221	2,568.5700	2.5686	6.049	0	0	0
2012/10/03	R157	07/02/2013	6.28	Put	Bond Future	52.6100	0.0526	41.5400	0.0415	(21.042)	0	0	0
2012/10/03	R157	02/05/2013			Bond Future	5.3880	119.6515	5.3228	119.8100	(1.209)	0.0000	0.0000	0
2012/10/03	R157	02/05/2013	5.34	Call	Bond Future	668.9000	0.6689	745.6400	0.7456	11.473	0	0	0
2012/10/03	R157	02/05/2013	5.34	Put	Bond Future	785.5600	0.7856	703.7700	0.7038	(10.412)	0	0	0
2012/10/03	R157	02/05/2013	5.35	Call	Bond Future	681.1700	0.6812	758.7500	0.7588	11.389	0	0	0
2012/10/03	R157	02/05/2013	5.35	Put	Bond Future	773.4900	0.7735	692.5400	0.6925	(10.466)	0	0	0
2012/10/03	R157	02/05/2013	5.36	Call	Bond Future	693.5600	0.6936	771.9800	0.7720	11.307	0	0	0
2012/10/03	R157	02/05/2013	5.36	Put	Bond Future	761.5500	0.7616	681.4400	0.6814	(10.519)	0	0	0
2012/10/03	R186	01/11/2012			Bond Future	7.5191	129.6069	7.5017	129.7835	(0.232)	0.0000	0.0000	35,351
2012/10/03	R186	01/11/2012	7.82	Call	Bond Future	3,595.9200	3.5959	3,710.6500	3.7106	3.191	0	0	1,858
2012/10/03	R186	01/11/2012	7.82	Put	Bond Future	601.2800	0.6013	539.3800	0.5394	(10.295)	0	0	0
2012/10/03	R186	01/11/2012	8.00	Call	Bond Future	5,026.6000	5.0266	5,166.3100	5.1663	2.779	0	0	0

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2012/10/03	R186	01/11/2012	8.00	Put	Bond Future	288.4400	0.2884	251.5200	0.2515	(12.800)	0	0	0
2012/10/03	R186	01/11/2012	8.50	Call	Bond Future	9,421.4700	9.4215	9,593.6000	9.5936	1.827	0	0	0
2012/10/03	R186	01/11/2012	8.50	Put	Bond Future	21.0300	0.0210	16.5300	0.0165	(21.398)	0	0	0
2012/10/03	R186	01/11/2012	8.82	Call	Bond Future	12,252.9100	12.2529	12,428.9000	12.4289	1.436	0	0	0
2012/10/03	R186	01/11/2012	8.82	Put	Bond Future	2.3000	0.0023	1.6600	0.0017	(27.826)	0	0	1,858
2012/10/03	R186	07/02/2013			Bond Future	7.5964	126.1258	7.5783	126.3059	(0.239)	0.0000	0.0000	1,650
2012/10/03	R186	07/02/2013	8.00	Call	Bond Future	5,906.9900	5.9070	6,017.2000	6.0172	1.866	0	0	0
2012/10/03	R186	07/02/2013	8.00	Put	Bond Future	1,997.9300	1.9979	1,928.0800	1.9281	(3.496)	0	0	150
2012/10/03	R186	07/02/2013	8.32	Call	Bond Future	8,085.3500	8.0853	8,216.5500	8.2165	1.623	0	0	0
2012/10/03	R186	07/02/2013	8.32	Put	Bond Future	1,198.7100	1.1987	1,149.8500	1.1498	(4.076)	0	0	2,000
2012/10/03	R186	07/02/2013	8.47	Call	Bond Future	9,177.3500	9.1774	9,316.8500	9.3168	1.520	0	0	0
2012/10/03	R186	07/02/2013	8.47	Put	Bond Future	930.7600	0.9308	890.2000	0.8902	(4.358)	0	0	0
2012/10/03	R186	07/02/2013	7.00	Call	Bond Future	1,308.5900	1.3086	1,344.4600	1.3445	2.741	0	0	10,300
2012/10/03	R186	07/02/2013	7.00	Put	Bond Future	7,418.1600	7.4182	7,273.9700	7.2740	(1.944)	0	0	0
2012/10/03	R186	07/02/2013	7.25	Call	Bond Future	2,084.3600	2.0844	2,136.9700	2.1370	2.524	0	0	670
2012/10/03	R186	07/02/2013	7.25	Put	Bond Future	5,583.2000	5.5832	5,455.7500	5.4558	(2.283)	0	0	0
2012/10/03	R186	02/05/2013			Bond Future	7.6638	127.6579	7.6451	127.8393	(0.243)	0.0000	0.0000	0
2012/10/03	R186	02/05/2013	7.39	Call	Bond Future	3,373.1300	3.3731	3,440.1400	3.4401	1.987	0	0	0
2012/10/03	R186	02/05/2013	7.39	Put	Bond Future	6,074.4500	6.0745	5,960.1000	5.9601	(1.882)	0	0	0
2012/10/03	R186	02/05/2013	7.40	Call	Bond Future	3,414.2600	3.4143	3,481.8700	3.4819	1.980	0	0	0
2012/10/03	R186	02/05/2013	7.40	Put	Bond Future	6,015.4600	6.0155	5,901.7100	5.9017	(1.891)	0	0	0
2012/10/03	R186	02/05/2013	7.41	Call	Bond Future	3,455.6900	3.4557	3,523.9000	3.5239	1.974	0	0	0
2012/10/03	R186	02/05/2013	7.41	Put	Bond Future	5,956.8800	5.9569	5,843.7300	5.8437	(1.899)	0	0	0
2012/10/03	R189	01/11/2012			Bond Future	213.4456	213.4456	213.4300	213.4300	(0.007)	0.0000	0.0000	0
2012/10/03	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R189	01/11/2012	218.99	Put	Bond Future	5,544.4300	5.5444	5,559.9800	5.5600	0.280	0	0	0
2012/10/03	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R189	01/11/2012	219.00	Put	Bond Future	5,554.4300	5.5544	5,569.9800	5.5700	0.280	0	0	0
2012/10/03	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R189	01/11/2012	219.01	Put	Bond Future	5,564.4300	5.5644	5,579.9800	5.5800	0.279	0	0	0
2012/10/03	R197	01/11/2012			Bond Future	279.5537	279.5537	283.2833	283.2833	1.334	0.0000	0.0000	6,288
2012/10/03	R197	01/11/2012	266.99	Call	Bond Future	12,563.7100	12.5637	16,293.2900	16.2933	29.685	0	0	0
2012/10/03	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R197	01/11/2012	267.00	Call	Bond Future	12,553.7100	12.5537	16,283.2900	16.2833	29.709	0	0	0
2012/10/03	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R197	01/11/2012	267.01	Call	Bond Future	12,543.7100	12.5437	16,273.2900	16.2733	29.733	0	0	0
2012/10/03	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R201	01/11/2012			Bond Future	4.8257	111.1186	4.7755	111.2241	(1.042)	0.0000	0.0000	1,560
2012/10/03	R201	01/11/2012	5.11	Call	Bond Future	619.0600	0.6191	713.8900	0.7139	15.318	0	0	0
2012/10/03	R201	01/11/2012	5.11	Put	Bond Future	25.3800	0.0254	14.7600	0.0148	(41.844)	0	0	0
2012/10/03	R201	07/02/2013			Bond Future	4.7626	108.2611	4.7040	108.3689	(1.231)	0.0000	0.0000	0
2012/10/03	R201	07/02/2013	4.98	Call	Bond Future	595.2700	0.5953	668.6800	0.6687	12.332	0	0	0
2012/10/03	R201	07/02/2013	4.98	Put	Bond Future	196.9400	0.1969	162.5700	0.1626	(17.452)	0	0	0
2012/10/03	R201	02/05/2013			Bond Future	4.6802	109.5762	4.6131	109.6845	(1.433)	0.0000	0.0000	0
2012/10/03	R201	02/05/2013	4.04	Call	Bond Future	67.9500	0.0680	83.9900	0.0840	23.606	0	0	0

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2012/10/03	R201	02/05/2013	4.04	Put	Bond Future	1,107.2900	1.1073	1,015.0600	1.0151	(8.329)	0	0	0
2012/10/03	R201	02/05/2013	4.05	Call	Bond Future	70.4300	0.0704	86.9200	0.0869	23.413	0	0	0
2012/10/03	R201	02/05/2013	4.05	Put	Bond Future	1,093.4400	1.0934	1,001.6600	1.0017	(8.394)	0	0	0
2012/10/03	R201	02/05/2013	4.06	Call	Bond Future	72.9800	0.0730	89.9300	0.0899	23.226	0	0	0
2012/10/03	R201	02/05/2013	4.06	Put	Bond Future	1,079.6500	1.0797	988.3300	0.9883	(8.458)	0	0	0
2012/10/03	R202	01/11/2012			Bond Future	206.5635	206.5635	211.1607	211.1607	2.226	0.0000	0.0000	50,731
2012/10/03	R202	01/11/2012	191.99	Call	Bond Future	14,573.4800	14.5735	19,170.7200	19.1707	31.545	0	0	0
2012/10/03	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R202	01/11/2012	192.00	Call	Bond Future	14,563.4800	14.5635	19,160.7200	19.1607	31.567	0	0	0
2012/10/03	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R202	01/11/2012	192.01	Call	Bond Future	14,553.4800	14.5535	19,150.7200	19.1507	31.589	0	0	0
2012/10/03	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R203	01/11/2012			Bond Future	5.8025	111.4033	5.7554	111.6125	(0.811)	0.0000	0.0000	4,688
2012/10/03	R203	01/11/2012	6.87	Call	Bond Future	4,615.2800	4.6153	4,824.2100	4.8242	4.527	0	0	0
2012/10/03	R203	01/11/2012	6.87	Put	Bond Future	0.4000	0.0004	0.1900	0.0002	(52.500)	0	0	0
2012/10/03	R203	07/02/2013			Bond Future	5.8462	112.9580	5.7956	113.1709	(0.866)	0.0000	0.0000	11,950
2012/10/03	R203	07/02/2013	6.11	Call	Bond Future	1,805.5900	1.8056	1,942.7800	1.9428	7.598	0	0	12,600
2012/10/03	R203	07/02/2013	6.11	Put	Bond Future	704.4100	0.7044	628.7000	0.6287	(10.748)	0	0	3,254
2012/10/03	R203	07/02/2013	6.65	Call	Bond Future	3,525.5100	3.5255	3,708.8800	3.7089	5.201	0	0	0
2012/10/03	R203	07/02/2013	6.65	Put	Bond Future	212.1000	0.2121	182.5700	0.1826	(13.923)	0	0	30,250
2012/10/03	R203	07/02/2013	6.94	Call	Bond Future	4,573.5900	4.5736	4,771.3600	4.7714	4.324	0	0	0
2012/10/03	R203	07/02/2013	6.94	Put	Bond Future	94.9100	0.0949	79.7800	0.0798	(15.941)	0	0	0
2012/10/03	R203	02/05/2013			Bond Future	5.8786	110.1735	5.8250	110.3882	(0.912)	0.0000	0.0000	8
2012/10/03	R203	02/05/2013	5.91	Call	Bond Future	1,536.8400	1.5368	1,647.5200	1.6475	7.202	0	0	0
2012/10/03	R203	02/05/2013	5.91	Put	Bond Future	1,411.4700	1.4115	1,307.5000	1.3075	(7.366)	0	0	0
2012/10/03	R203	02/05/2013	5.89	Call	Bond Future	1,494.6600	1.4947	1,603.4900	1.6035	7.281	0	0	0
2012/10/03	R203	02/05/2013	5.89	Put	Bond Future	1,449.2300	1.4492	1,343.4100	1.3434	(7.302)	0	0	0
2012/10/03	R203	02/05/2013	5.90	Call	Bond Future	1,515.6700	1.5157	1,625.4200	1.6254	7.241	0	0	0
2012/10/03	R203	02/05/2013	5.90	Put	Bond Future	1,430.2600	1.4303	1,325.3600	1.3254	(7.334)	0	0	0
2012/10/03	R204	01/11/2012			Bond Future	6.1098	112.5410	6.0626	112.7929	(0.772)	0.0000	0.0000	5,818
2012/10/03	R204	01/11/2012	7.22	Call	Bond Future	5,732.7700	5.7328	5,984.3300	5.9843	4.388	0	0	0
2012/10/03	R204	01/11/2012	7.22	Put	Bond Future	0.6400	0.0006	0.3200	0.0003	(50.000)	0	0	0
2012/10/03	R204	07/02/2013			Bond Future	6.1602	110.0813	6.1102	110.3375	(0.812)	0.0000	0.0000	3,000
2012/10/03	R204	07/02/2013	7.29	Call	Bond Future	5,739.5900	5.7396	5,975.1900	5.9752	4.105	0	0	0
2012/10/03	R204	07/02/2013	7.29	Put	Bond Future	143.4000	0.1434	122.7000	0.1227	(14.435)	0	0	0
2012/10/03	R204	02/05/2013			Bond Future	6.2038	111.4185	6.1514	111.6770	(0.845)	0.0000	0.0000	0
2012/10/03	R204	02/05/2013	6.29	Call	Bond Future	2,141.6600	2.1417	2,280.4400	2.2804	6.480	0	0	0
2012/10/03	R204	02/05/2013	6.29	Put	Bond Future	1,717.9200	1.7179	1,598.1700	1.5982	(6.971)	0	0	0
2012/10/03	R204	02/05/2013	6.30	Call	Bond Future	2,168.9000	2.1689	2,308.7200	2.3087	6.447	0	0	0
2012/10/03	R204	02/05/2013	6.30	Put	Bond Future	1,696.1500	1.6962	1,577.4400	1.5774	(6.999)	0	0	0
2012/10/03	R204	02/05/2013	6.31	Call	Bond Future	2,196.3200	2.1963	2,337.1800	2.3372	6.413	0	0	0
2012/10/03	R204	02/05/2013	6.31	Put	Bond Future	1,674.5900	1.6746	1,556.9200	1.5569	(7.027)	0	0	0
2012/10/03	R206	01/11/2012			Bond Future	4.9825	105.1872	4.9311	105.2472	(1.032)	0.0000	0.0000	1,120
2012/10/03	R206	01/11/2012	5.05	Call	Bond Future	163.7400	0.1637	200.4500	0.2005	22.420	0	0	0

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2012/10/03	R206	01/11/2012	5.05	Put	Bond Future	84.9500	0.0849	61.5800	0.0616	(27.510)	0	0	0
2012/10/03	R206	07/02/2013			Bond Future	4.9022	102.8900	4.8343	102.9518	(1.385)	0.0000	0.0000	0
2012/10/03	R206	07/02/2013	4.76	Call	Bond Future	184.0200	0.1840	210.0600	0.2101	14.151	0	0	0
2012/10/03	R206	07/02/2013	4.76	Put	Bond Future	313.3300	0.3133	277.6400	0.2776	(11.391)	0	0	0
2012/10/03	R206	02/05/2013			Bond Future	4.7748	104.1399	4.6848	104.2016	(1.887)	0.0000	0.0000	0
2012/10/03	R206	02/05/2013	3.39	Call	Bond Future	44.9000	0.0449	52.1500	0.0521	16.147	0	0	0
2012/10/03	R206	02/05/2013	3.39	Put	Bond Future	1,000.1700	1.0002	945.7500	0.9458	(5.441)	0	0	0
2012/10/03	R206	02/05/2013	3.40	Call	Bond Future	45.7100	0.0457	53.0600	0.0531	16.080	0	0	0
2012/10/03	R206	02/05/2013	3.40	Put	Bond Future	994.0300	0.9940	939.7100	0.9397	(5.465)	0	0	0
2012/10/03	R206	02/05/2013	3.41	Call	Bond Future	46.5200	0.0465	53.9800	0.0540	16.036	0	0	0
2012/10/03	R206	02/05/2013	3.41	Put	Bond Future	987.8900	0.9879	933.6800	0.9337	(5.487)	0	0	0
2012/10/03	R207	01/11/2012			Bond Future	6.4271	106.9113	6.4052	107.0396	(0.341)	0.0000	0.0000	18,919
2012/10/03	R207	01/11/2012	7.58	Call	Bond Future	6,485.8400	6.4858	6,613.8400	6.6138	1.974	0	0	0
2012/10/03	R207	01/11/2012	7.58	Put	Bond Future	0.8300	0.0008	0.5500	0.0006	(33.735)	0	0	0
2012/10/03	R207	07/02/2013			Bond Future	6.4854	104.7638	6.4623	104.8947	(0.357)	0.0000	0.0000	0
2012/10/03	R207	07/02/2013	7.66	Call	Bond Future	6,555.7300	6.5557	6,673.9200	6.6739	1.803	0	0	0
2012/10/03	R207	07/02/2013	7.66	Put	Bond Future	172.3100	0.1723	159.6200	0.1596	(7.365)	0	0	0
2012/10/03	R207	02/05/2013			Bond Future	6.5384	106.0365	6.5143	106.1681	(0.367)	0.0000	0.0000	0
2012/10/03	R207	02/05/2013	6.44	Call	Bond Future	1,961.5000	1.9615	2,018.9900	2.0190	2.931	0	0	0
2012/10/03	R207	02/05/2013	6.44	Put	Bond Future	2,501.8000	2.5018	2,427.6600	2.4277	(2.963)	0	0	0
2012/10/03	R207	02/05/2013	6.45	Call	Bond Future	1,987.4100	1.9874	2,045.4200	2.0454	2.919	0	0	0
2012/10/03	R207	02/05/2013	6.45	Put	Bond Future	2,472.6200	2.4726	2,399.0000	2.3990	(2.977)	0	0	0
2012/10/03	R207	02/05/2013	6.46	Call	Bond Future	2,013.5300	2.0135	2,072.0500	2.0721	2.906	0	0	0
2012/10/03	R207	02/05/2013	6.46	Put	Bond Future	2,443.6900	2.4437	2,370.5800	2.3706	(2.992)	0	0	0
2012/10/03	R208	01/11/2012			Bond Future	6.5829	101.7422	6.5610	101.8831	(0.333)	0.0000	0.0000	11,904
2012/10/03	R208	01/11/2012	6.81	Call	Bond Future	1,828.0400	1.8280	1,920.6100	1.9206	5.064	0	0	0
2012/10/03	R208	01/11/2012	6.81	Put	Bond Future	383.8900	0.3839	335.4900	0.3355	(12.608)	0	0	0
2012/10/03	R208	01/11/2012	7.50	Call	Bond Future	5,685.6500	5.6857	5,824.5200	5.8245	2.442	0	0	0
2012/10/03	R208	01/11/2012	7.50	Put	Bond Future	7.9000	0.0079	5.8000	0.0058	(26.582)	0	0	12,250
2012/10/03	R208	01/11/2012	7.70	Call	Bond Future	6,864.3400	6.8643	7,004.8100	7.0048	2.046	0	0	0
2012/10/03	R208	01/11/2012	7.70	Put	Bond Future	1.5700	0.0016	1.0700	0.0011	(31.847)	0	0	0
2012/10/03	R208	07/02/2013			Bond Future	6.6421	103.1620	6.6191	103.3057	(0.347)	0.0000	0.0000	3,000
2012/10/03	R208	07/02/2013	6.00	Call	Bond Future	559.2200	0.5592	584.3400	0.5843	4.492	0	0	12,250
2012/10/03	R208	07/02/2013	6.00	Put	Bond Future	4,660.7000	4.6607	4,542.1300	4.5421	(2.544)	0	0	0
2012/10/03	R208	07/02/2013	7.78	Call	Bond Future	7,019.5200	7.0195	7,147.3100	7.1473	1.820	0	0	0
2012/10/03	R208	07/02/2013	7.78	Put	Bond Future	228.1300	0.2281	212.2300	0.2122	(6.970)	0	0	0
2012/10/03	R208	02/05/2013			Bond Future	6.6925	101.0221	6.6687	101.1668	(0.356)	0.0000	0.0000	0
2012/10/03	R208	02/05/2013	6.65	Call	Bond Future	2,415.9300	2.4159	2,482.4000	2.4824	2.751	0	0	0
2012/10/03	R208	02/05/2013	6.65	Put	Bond Future	2,674.1300	2.6741	2,595.9400	2.5959	(2.924)	0	0	0
2012/10/03	R208	02/05/2013	6.66	Call	Bond Future	2,446.5900	2.4466	2,513.6000	2.5136	2.739	0	0	0
2012/10/03	R208	02/05/2013	6.66	Put	Bond Future	2,643.9000	2.6439	2,566.2500	2.5663	(2.937)	0	0	0
2012/10/03	R208	02/05/2013	6.64	Call	Bond Future	2,385.4800	2.3855	2,451.3900	2.4514	2.763	0	0	0
2012/10/03	R208	02/05/2013	6.64	Put	Bond Future	2,704.6300	2.7046	2,625.8800	2.6259	(2.912)	0	0	0
2012/10/03	R209	01/11/2012			Bond Future	8.3394	79.2744	8.3119	79.5086	(0.330)	0.0000	0.0000	7,349
2012/10/03	R209	01/11/2012	8.99	Call	Bond Future	5,399.0800	5.3991	5,604.2600	5.6043	3.800	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
2012/10/03	R209	01/11/2012	8.99	Put	Bond Future	164.4700	0.1645	135.5000	0.1355	(17.614)	0	0	0
2012/10/03	R209	07/02/2013			Bond Future	8.4174	80.3807	8.3890	80.6188	(0.337)	0.0000	0.0000	0
2012/10/03	R209	07/02/2013	9.06	Call	Bond Future	6,546.8600	6.5469	6,713.6300	6.7136	2.547	0	0	0
2012/10/03	R209	07/02/2013	9.06	Put	Bond Future	1,450.4500	1.4504	1,379.1900	1.3792	(4.913)	0	0	0
2012/10/03	R209	02/05/2013			Bond Future	8.4842	78.2154	8.4552	78.4557	(0.342)	0.0000	0.0000	0
2012/10/03	R209	02/05/2013	7.99	Call	Bond Future	2,593.5400	2.5935	2,675.1200	2.6751	3.146	0	0	0
2012/10/03	R209	02/05/2013	7.99	Put	Bond Future	6,844.2100	6.8442	6,685.5000	6.6855	(2.319)	0	0	0
2012/10/03	R209	02/05/2013	8.00	Call	Bond Future	2,624.1100	2.6241	2,706.4000	2.7064	3.136	0	0	0
2012/10/03	R209	02/05/2013	8.00	Put	Bond Future	6,785.2500	6.7852	6,627.2500	6.6273	(2.329)	0	0	0
2012/10/03	R209	02/05/2013	8.01	Call	Bond Future	2,655.1300	2.6551	2,738.1300	2.7381	3.126	0	0	0
2012/10/03	R209	02/05/2013	8.01	Put	Bond Future	6,726.8900	6.7269	6,569.6000	6.5696	(2.338)	0	0	0
2012/10/03	R210	01/11/2012			Bond Future	156.6673	156.6673	159.5315	159.5315	1.828	0.0000	0.0000	3,414
2012/10/03	R210	01/11/2012	144.99	Call	Bond Future	11,677.3400	11.6773	14,541.5200	14.5415	24.528	0	0	0
2012/10/03	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R210	01/11/2012	145.00	Call	Bond Future	11,667.3400	11.6673	14,531.5200	14.5315	24.549	0	0	0
2012/10/03	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R210	01/11/2012	145.01	Call	Bond Future	11,657.3400	11.6573	14,521.5200	14.5215	24.570	0	0	0
2012/10/03	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R211	01/11/2012			Bond Future	122.9957	122.9957	123.4903	123.4903	0.402	0.0000	0.0000	703
2012/10/03	R211	01/11/2012	121.99	Call	Bond Future	1,005.7200	1.0057	1,500.3200	1.5003	49.179	0	0	0
2012/10/03	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R211	01/11/2012	122.00	Call	Bond Future	995.7200	0.9957	1,490.3200	1.4903	49.673	0	0	0
2012/10/03	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R211	01/11/2012	122.01	Call	Bond Future	985.7200	0.9857	1,480.3200	1.4803	50.177	0	0	0
2012/10/03	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R212	01/11/2012			Bond Future	128.1980	128.1980	129.6893	129.6893	1.163	0.0000	0.0000	5,084
2012/10/03	R212	01/11/2012	121.99	Call	Bond Future	6,207.9900	6.2080	7,699.3400	7.6993	24.023	0	0	0
2012/10/03	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R212	01/11/2012	122.00	Call	Bond Future	6,197.9900	6.1980	7,689.3400	7.6893	24.062	0	0	0
2012/10/03	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R212	01/11/2012	122.01	Call	Bond Future	6,187.9900	6.1880	7,679.3400	7.6793	24.101	0	0	0
2012/10/03	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R213	01/11/2012			Bond Future	8.0803	91.0439	8.0627	91.1976	(0.217)	0.0000	0.0000	6,022
2012/10/03	R213	01/11/2012	7.75	Call	Bond Future	487.6200	0.4876	503.7500	0.5038	3.308	0	0	140
2012/10/03	R213	01/11/2012	7.75	Put	Bond Future	3,450.5700	3.4506	3,313.0000	3.3130	(3.987)	0	0	0
2012/10/03	R213	01/11/2012	8.81	Call	Bond Future	6,178.5800	6.1786	6,316.2500	6.3163	2.228	0	0	0
2012/10/03	R213	01/11/2012	8.81	Put	Bond Future	103.7800	0.1038	87.7500	0.0878	(15.446)	0	0	0
2012/10/03	R213	07/02/2013			Bond Future	8.1614	92.3144	8.1433	92.4710	(0.223)	0.0000	0.0000	0
2012/10/03	R213	07/02/2013	8.90	Call	Bond Future	7,258.0700	7.2581	7,369.3800	7.3694	1.534	0	0	0
2012/10/03	R213	07/02/2013	8.90	Put	Bond Future	1,215.7600	1.2158	1,170.5000	1.1705	(3.723)	0	0	0
2012/10/03	R213	02/05/2013			Bond Future	8.2279	89.9014	8.2094	90.0592	(0.225)	0.0000	0.0000	0
2012/10/03	R213	02/05/2013	7.84	Call	Bond Future	2,876.8800	2.8769	2,930.7800	2.9308	1.874	0	0	0
2012/10/03	R213	02/05/2013	7.84	Put	Bond Future	6,261.4700	6.2615	6,157.6600	6.1577	(1.658)	0	0	0
2012/10/03	R213	02/05/2013	7.85	Call	Bond Future	2,910.5000	2.9105	2,964.8800	2.9649	1.868	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/03	R213	02/05/2013	7.85	Put	Bond Future	6,205.5200	6.2055	6,102.1900	6.1022	(1.665)	0	0	0
2012/10/03	R213	02/05/2013	7.86	Call	Bond Future	2,944.3500	2.9444	2,999.2000	2.9992	1.863	0	0	0
2012/10/03	R213	02/05/2013	7.86	Put	Bond Future	6,149.9200	6.1499	6,047.0600	6.0471	(1.673)	0	0	0
2012/10/03	R214	01/11/2012			Bond Future	8.3692	81.0449	8.3417	81.2922	(0.329)	0.0000	0.0000	1,714
2012/10/03	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R214	01/11/2012	7.99	Put	Bond Future	3,523.7000	3.5237	3,276.4800	3.2765	(7.016)	0	0	0
2012/10/03	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R214	01/11/2012	8.00	Put	Bond Future	3,427.5100	3.4275	3,180.2900	3.1803	(7.213)	0	0	0
2012/10/03	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/03	R214	01/11/2012	8.01	Put	Bond Future	3,331.5000	3.3315	3,084.2800	3.0843	(7.421)	0	0	0

Total

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