



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/10/2012 to 12/10/2012

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
2012/10/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	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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2012/10/12	2025	01/11/2012			Bond Future	110.8046	110.8046	110.8036	110.8036	(0.001)	0.0000	0.0000	6,017
2012/10/12	2025	01/11/2012	99.99	Call	Bond Future	10,814.5800	10.8146	10,813.6100	10.8136	(0.009)	0	0	0
2012/10/12	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	2025	01/11/2012	100.00	Call	Bond Future	10,804.5800	10.8046	10,803.6100	10.8036	(0.009)	0	0	0
2012/10/12	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	2025	01/11/2012	100.01	Call	Bond Future	10,794.5800	10.7946	10,793.6100	10.7936	(0.009)	0	0	0
2012/10/12	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	2038	01/11/2012			Bond Future	108.5078	108.5078	107.2564	107.2564	(1.153)	0.0000	0.0000	0
2012/10/12	2038	01/11/2012	98.99	Call	Bond Future	9,517.7700	9.5178	8,266.4100	8.2664	(13.148)	0	0	0
2012/10/12	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	2038	01/11/2012	99.00	Call	Bond Future	9,507.7700	9.5078	8,256.4100	8.2564	(13.161)	0	0	0
2012/10/12	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	2038	01/11/2012	99.01	Call	Bond Future	9,497.7700	9.4978	8,246.4100	8.2464	(13.175)	0	0	0
2012/10/12	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	2050	01/11/2012			Bond Future	116.7313	116.7313	116.7328	116.7328	0.001	0.0000	0.0000	0
2012/10/12	2050	01/11/2012	103.99	Call	Bond Future	12,741.3000	12.7413	12,742.7800	12.7428	0.012	0	0	0
2012/10/12	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	2050	01/11/2012	104.00	Call	Bond Future	12,731.3000	12.7313	12,732.7800	12.7328	0.012	0	0	0
2012/10/12	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	2050	01/11/2012	104.01	Call	Bond Future	12,721.3000	12.7213	12,722.7800	12.7228	0.012	0	0	0
2012/10/12	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	AL7T	01/11/2012			Index Future	469.6180	469.6180	471.5450	471.5450	0.410	0.0000	0.0000	12
2012/10/12	AL7T	07/02/2013			Index Future	476.3540	476.3540	478.3100	478.3100	0.411	0.0000	0.0000	0
2012/10/12	ALBI	01/11/2012			Index Future	418.6700	418.6700	420.4520	420.4520	0.426	0.0000	0.0000	893
2012/10/12	ALBI	07/02/2013			Index Future	424.6750	424.6750	426.4840	426.4840	0.426	0.0000	0.0000	118
2012/10/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	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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2012/10/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/12	EL28	01/11/2012			Bond Future	110.9801	110.9801	110.9814	110.9814	0.001	0.0000	0.0000	0
2012/10/12	EL28	01/11/2012	105.99	Call	Bond Future	4,990.1100	4.9901	4,991.4000	4.9914	0.026	0	0	0
2012/10/12	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	EL28	01/11/2012	106.00	Call	Bond Future	4,980.1100	4.9801	4,981.4000	4.9814	0.026	0	0	0
2012/10/12	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	EL28	01/11/2012	106.01	Call	Bond Future	4,970.1100	4.9701	4,971.4000	4.9714	0.026	0	0	0
2012/10/12	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	ES33	01/11/2012			Bond Future	9.1481	85.8334	9.0614	86.5429	(0.948)	0.0000	0.0000	303
2012/10/12	ES33	01/11/2012	9.20	Call	Bond Future	420.5300	0.4205	1,130.0500	1.1300	168.720	0	0	0

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2012/10/12	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	ES33	07/02/2013			Bond Future	9.2604	87.0350	9.1707	87.7547	(0.969)	0.0000	0.0000	0
2012/10/12	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	ES33	07/02/2013	8.54	Put	Bond Future	6,060.9600	6.0610	5,341.2200	5.3412	(11.875)	0	0	0
2012/10/12	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	ES33	07/02/2013	8.55	Put	Bond Future	5,972.2700	5.9723	5,252.5300	5.2525	(12.051)	0	0	0
2012/10/12	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	ES33	07/02/2013	8.56	Put	Bond Future	5,883.7100	5.8837	5,163.9700	5.1640	(12.233)	0	0	0
2012/10/12	GOVI	01/11/2012			GOVI	419.3770	419.3770	421.0370	421.0370	0.396	0.0000	0.0000	310
2012/10/12	GOVI	01/11/2012	403.96	Call	GOVI	154,170.0000	15.4170	170,770.0000	17.0770	10.767	0	0	0
2012/10/12	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	GOVI	07/02/2013			GOVI	425.3920	425.3920	427.0770	427.0770	0.396	0.0000	0.0000	36
2012/10/12	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	GOVI	07/02/2013	432.99	Put	GOVI	75,980.0000	7.5980	59,130.0000	5.9130	(22.177)	0	0	0
2012/10/12	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	GOVI	07/02/2013	433.00	Put	GOVI	76,080.0000	7.6080	59,230.0000	5.9230	(22.148)	0	0	0
2012/10/12	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	GOVI	07/02/2013	433.01	Put	GOVI	76,180.0000	7.6180	59,330.0000	5.9330	(22.119)	0	0	0
2012/10/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/12	IGOV	01/11/2012			Index Future	190.5180	190.5180	190.4900	190.4900	(0.015)	0.0000	0.0000	592
2012/10/12	IGOV	07/02/2013			Index Future	193.2500	193.2500	193.2230	193.2230	(0.014)	0.0000	0.0000	14
2012/10/12	ILBI	01/11/2012			Index Future	517.0570	517.0570	516.1620	516.1620	(0.173)	0.0000	0.0000	0
2012/10/12	ILBI	07/02/2013			Index Future	524.3170	524.3170	523.4100	523.4100	(0.173)	0.0000	0.0000	169
2012/10/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/12	JBAF	17/10/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	500
2012/10/12	JBAF	21/11/2012			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2012/10/12	JBAF	19/12/2012			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	840
2012/10/12	JBAF	16/01/2013			Jibar Tradeable Future	4.8300	95.1700	4.8400	95.1600	0.207	0.0000	0.0000	0
2012/10/12	JBAF	20/02/2013			Jibar Tradeable Future	4.7700	95.2300	4.7700	95.2300	0.000	0.0000	0.0000	0
2012/10/12	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7600	95.2400	0.000	0.0000	0.0000	1,000
2012/10/12	JBAF	19/06/2013			Jibar Tradeable Future	4.7700	95.2300	4.7600	95.2400	(0.210)	0.0000	0.0000	500

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2012/10/12	JBAF	18/09/2013			Jibar Tradeable Future	4.8500	95.1500	4.8400	95.1600	(0.206)	0.0000	0.0000	1,700
2012/10/12	JBAF	18/12/2013			Jibar Tradeable Future	4.9700	95.0300	4.9500	95.0500	(0.402)	0.0000	0.0000	1,500
2012/10/12	JBAF	19/03/2014			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	800
2012/10/12	JBAF	18/06/2014			Jibar Tradeable Future	5.2400	94.7600	5.2300	94.7700	(0.191)	0.0000	0.0000	800
2012/10/12	JBAF	17/09/2014			Jibar Tradeable Future	5.3900	94.6100	5.3800	94.6200	(0.186)	0.0000	0.0000	0
2012/10/12	R023	01/11/2012			Bond Future	7.2412	105.0716	7.1799	105.5231	(0.846)	0.0000	0.0000	1,049
2012/10/12	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R023	01/11/2012	7.04	Put	Bond Future	1,492.2600	1.4923	1,040.7800	1.0408	(30.255)	0	0	0
2012/10/12	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R023	01/11/2012	7.05	Put	Bond Future	1,417.4200	1.4174	965.9400	0.9659	(31.852)	0	0	0
2012/10/12	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R023	01/11/2012	7.06	Put	Bond Future	1,342.6500	1.3426	891.1700	0.8912	(33.626)	0	0	0
2012/10/12	R023	07/02/2013			Bond Future	7.3208	106.5424	7.2570	107.0007	(0.871)	0.0000	0.0000	0
2012/10/12	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R023	07/02/2013	7.04	Put	Bond Future	2,036.3100	2.0363	1,578.0600	1.5781	(22.504)	0	0	0
2012/10/12	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R023	07/02/2013	7.05	Put	Bond Future	1,962.8900	1.9629	1,504.6400	1.5046	(23.346)	0	0	0
2012/10/12	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R023	07/02/2013	7.06	Put	Bond Future	1,889.5400	1.8895	1,431.2900	1.4313	(24.252)	0	0	0
2012/10/12	R023	02/05/2013			Bond Future	7.3870	103.9185	7.3211	104.3820	(0.893)	0.0000	0.0000	0
2012/10/12	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R023	02/05/2013	7.04	Put	Bond Future	2,469.2900	2.4693	2,005.7800	2.0058	(18.771)	0	0	0
2012/10/12	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R023	02/05/2013	7.05	Put	Bond Future	2,397.0700	2.3971	1,933.5600	1.9336	(19.337)	0	0	0
2012/10/12	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R023	02/05/2013	7.06	Put	Bond Future	2,324.9100	2.3249	1,861.4000	1.8614	(19.937)	0	0	0
2012/10/12	R157	01/11/2012			Bond Future	5.4146	123.0550	5.3632	123.2069	(0.948)	0.0000	0.0000	14,429
2012/10/12	R157	01/11/2012	5.78	Call	Bond Future	1,092.2900	1.0923	1,235.3000	1.2353	13.093	0	0	5,630
2012/10/12	R157	01/11/2012	5.78	Put	Bond Future	18.4000	0.0184	9.5600	0.0096	(48.043)	0	0	0
2012/10/12	R157	01/11/2012	6.24	Call	Bond Future	2,408.4800	2.4085	2,560.2800	2.5603	6.303	0	0	0
2012/10/12	R157	01/11/2012	6.24	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2012/10/12	R157	07/02/2013			Bond Future	5.4408	124.7776	5.3830	124.9321	(1.064)	0.0000	0.0000	100
2012/10/12	R157	07/02/2013	6.28	Call	Bond Future	2,275.6900	2.2757	2,417.2000	2.4172	6.218	0	0	0
2012/10/12	R157	07/02/2013	6.28	Put	Bond Future	64.2000	0.0642	51.2000	0.0512	(20.249)	0	0	0
2012/10/12	R157	02/05/2013			Bond Future	5.4562	119.4857	5.3920	119.6417	(1.178)	0.0000	0.0000	0
2012/10/12	R157	02/05/2013	5.34	Call	Bond Future	606.5500	0.6066	676.3700	0.6764	11.511	0	0	0
2012/10/12	R157	02/05/2013	5.34	Put	Bond Future	889.0400	0.8890	802.8300	0.8028	(9.697)	0	0	0
2012/10/12	R157	02/05/2013	5.35	Call	Bond Future	617.5800	0.6176	688.2200	0.6882	11.438	0	0	0
2012/10/12	R157	02/05/2013	5.35	Put	Bond Future	875.7300	0.8757	790.3400	0.7903	(9.751)	0	0	0
2012/10/12	R157	02/05/2013	5.36	Call	Bond Future	628.7400	0.6287	700.1900	0.7002	11.364	0	0	0
2012/10/12	R157	02/05/2013	5.36	Put	Bond Future	862.5600	0.8626	777.9800	0.7780	(9.806)	0	0	0
2012/10/12	R186	01/11/2012			Bond Future	7.7627	127.1745	7.6813	127.9802	(1.049)	0.0000	0.0000	35,351
2012/10/12	R186	01/11/2012	7.82	Call	Bond Future	1,825.3000	1.8253	2,278.1300	2.2781	24.809	0	0	1,858
2012/10/12	R186	01/11/2012	7.82	Put	Bond Future	1,263.0100	1.2630	910.1100	0.9101	(27.941)	0	0	0
2012/10/12	R186	01/11/2012	8.00	Call	Bond Future	2,956.6100	2.9566	3,544.8000	3.5448	19.894	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
2012/10/12	R186	01/11/2012	8.00	Put	Bond Future	650.8000	0.6508	433.2600	0.4333	(33.427)	0	0	0
2012/10/12	R186	01/11/2012	8.50	Call	Bond Future	7,026.6400	7.0266	7,803.8400	7.8038	11.061	0	0	0
2012/10/12	R186	01/11/2012	8.50	Put	Bond Future	58.5500	0.0586	30.0200	0.0300	(48.728)	0	0	0
2012/10/12	R186	01/11/2012	8.82	Call	Bond Future	9,826.2400	9.8262	10,627.3500	10.6273	8.153	0	0	0
2012/10/12	R186	01/11/2012	8.82	Put	Bond Future	7.9800	0.0080	3.3600	0.0034	(57.895)	0	0	1,858
2012/10/12	R186	07/02/2013			Bond Future	7.8484	123.6650	7.7639	124.4825	(1.076)	0.0000	0.0000	1,650
2012/10/12	R186	07/02/2013	8.47	Call	Bond Future	7,442.8400	7.4428	8,043.1100	8.0431	8.065	0	0	0
2012/10/12	R186	07/02/2013	8.47	Put	Bond Future	1,657.1300	1.6571	1,439.9000	1.4399	(13.109)	0	0	0
2012/10/12	R186	07/02/2013	7.75	Call	Bond Future	3,362.0000	3.3620	3,748.7200	3.7487	11.503	0	0	1,000
2012/10/12	R186	07/02/2013	7.75	Put	Bond Future	4,314.6500	4.3146	3,883.8700	3.8839	(9.984)	0	0	0
2012/10/12	R186	07/02/2013	8.00	Call	Bond Future	4,608.6900	4.6087	5,076.5200	5.0765	10.151	0	0	0
2012/10/12	R186	07/02/2013	8.00	Put	Bond Future	3,160.5100	3.1605	2,810.8400	2.8108	(11.064)	0	0	150
2012/10/12	R186	07/02/2013	8.32	Call	Bond Future	6,478.3900	6.4784	7,040.1500	7.0401	8.671	0	0	0
2012/10/12	R186	07/02/2013	8.32	Put	Bond Future	2,052.6300	2.0526	1,796.8900	1.7969	(12.459)	0	0	2,000
2012/10/12	R186	07/02/2013	7.00	Call	Bond Future	971.4900	0.9715	1,130.0500	1.1300	16.321	0	0	10,300
2012/10/12	R186	07/02/2013	7.00	Put	Bond Future	9,541.9400	9.5419	8,883.0000	8.8830	(6.906)	0	0	0
2012/10/12	R186	07/02/2013	7.25	Call	Bond Future	1,557.7400	1.5577	1,784.4500	1.7844	14.554	0	0	670
2012/10/12	R186	07/02/2013	7.25	Put	Bond Future	7,517.4600	7.5175	6,926.6700	6.9267	(7.859)	0	0	0
2012/10/12	R186	02/05/2013			Bond Future	7.9243	125.1611	7.8372	125.9882	(1.100)	0.0000	0.0000	0
2012/10/12	R186	02/05/2013	7.41	Call	Bond Future	2,829.8800	2.8299	3,127.5800	3.1276	10.520	0	0	0
2012/10/12	R186	02/05/2013	7.41	Put	Bond Future	7,827.9200	7.8279	7,298.5000	7.2985	(6.763)	0	0	0
2012/10/12	R186	02/05/2013	7.39	Call	Bond Future	2,762.5500	2.7625	3,055.2700	3.0553	10.596	0	0	0
2012/10/12	R186	02/05/2013	7.39	Put	Bond Future	7,960.7200	7.9607	7,426.3200	7.4263	(6.713)	0	0	0
2012/10/12	R186	02/05/2013	7.40	Call	Bond Future	2,796.0900	2.7961	3,091.3000	3.0913	10.558	0	0	0
2012/10/12	R186	02/05/2013	7.40	Put	Bond Future	7,894.1400	7.8941	7,362.2300	7.3622	(6.738)	0	0	0
2012/10/12	R186	07/11/2013			Bond Future	8.1500	8.1500	8.0271	123.9388	(1.508)	0.0000	0.0000	0
2012/10/12	R186	07/11/2013	8.16	Call	Bond Future	0.0000	0.0000	1,201.3900	1.2014	100.000	0	0	0
2012/10/12	R186	07/11/2013	8.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R186	07/11/2013	8.75	Call	Bond Future	0.0000	0.0000	6,336.2500	6.3363	100.000	0	0	0
2012/10/12	R186	07/11/2013	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	10
2012/10/12	R186	07/11/2013	8.14	Call	Bond Future	0.0000	0.0000	1,021.6500	1.0217	100.000	0	0	0
2012/10/12	R186	07/11/2013	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R186	07/11/2013	8.15	Call	Bond Future	0.0000	0.0000	1,111.5700	1.1116	100.000	0	0	0
2012/10/12	R186	07/11/2013	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R189	01/11/2012			Bond Future	213.3882	213.3882	213.3830	213.3830	(0.002)	0.0000	0.0000	0
2012/10/12	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R189	01/11/2012	218.99	Put	Bond Future	5,601.7700	5.6018	5,607.0100	5.6070	0.094	0	0	0
2012/10/12	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R189	01/11/2012	219.00	Put	Bond Future	5,611.7700	5.6118	5,617.0100	5.6170	0.093	0	0	0
2012/10/12	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R189	01/11/2012	219.01	Put	Bond Future	5,621.7700	5.6218	5,627.0100	5.6270	0.093	0	0	0
2012/10/12	R197	01/11/2012			Bond Future	279.0387	279.0387	279.0367	279.0367	(0.001)	0.0000	0.0000	6,288
2012/10/12	R197	01/11/2012	266.99	Call	Bond Future	12,048.6900	12.0487	12,046.7300	12.0467	(0.016)	0	0	0
2012/10/12	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R197	01/11/2012	267.00	Call	Bond Future	12,038.6900	12.0387	12,036.7300	12.0367	(0.016)	0	0	0
2012/10/12	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/12	R197	01/11/2012	267.01	Call	Bond Future	12,028.6900		12.0287	12,026.7300	12.0267	(0.016)	0	0	0
2012/10/12	R197	01/11/2012	267.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R201	01/11/2012			Bond Future	4.8734		111.0187	4.8277	111.1145	(0.938)	0.0000	0.0000	1,560
2012/10/12	R201	01/11/2012	5.11	Call	Bond Future	520.2400		0.5202	604.5900	0.6046	16.214	0	0	0
2012/10/12	R201	01/11/2012	5.11	Put	Bond Future	26.4400		0.0264	15.0000	0.0150	(43.268)	0	0	0
2012/10/12	R201	07/02/2013			Bond Future	4.8152		108.1646	4.7620	108.2622	(1.104)	0.0000	0.0000	0
2012/10/12	R201	07/02/2013	4.98	Call	Bond Future	522.6800		0.5227	585.3800	0.5854	11.996	0	0	0
2012/10/12	R201	07/02/2013	4.98	Put	Bond Future	220.8900		0.2209	185.9800	0.1860	(15.804)	0	0	0
2012/10/12	R201	02/05/2013			Bond Future	4.7441		109.4733	4.6830	109.5718	(1.288)	0.0000	0.0000	0
2012/10/12	R201	02/05/2013	4.04	Call	Bond Future	52.3000		0.0523	64.1100	0.0641	22.581	0	0	0
2012/10/12	R201	02/05/2013	4.04	Put	Bond Future	1,194.6100		1.1946	1,107.9300	1.1079	(7.256)	0	0	0
2012/10/12	R201	02/05/2013	4.05	Call	Bond Future	54.3300		0.0543	66.5100	0.0665	22.419	0	0	0
2012/10/12	R201	02/05/2013	4.05	Put	Bond Future	1,180.3100		1.1803	1,094.0000	1.0940	(7.312)	0	0	0
2012/10/12	R201	02/05/2013	4.06	Call	Bond Future	56.4300		0.0564	68.9700	0.0690	22.222	0	0	0
2012/10/12	R201	02/05/2013	4.06	Put	Bond Future	1,166.0700		1.1661	1,080.1200	1.0801	(7.371)	0	0	0
2012/10/12	R202	01/11/2012			Bond Future	205.9450		205.9450	205.9476	205.9476	0.001	0.0000	0.0000	50,731
2012/10/12	R202	01/11/2012	191.99	Call	Bond Future	13,955.0000		13.9550	13,957.5600	13.9576	0.018	0	0	0
2012/10/12	R202	01/11/2012	191.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R202	01/11/2012	192.00	Call	Bond Future	13,945.0000		13.9450	13,947.5600	13.9476	0.018	0	0	0
2012/10/12	R202	01/11/2012	192.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R202	01/11/2012	192.01	Call	Bond Future	13,935.0000		13.9350	13,937.5600	13.9376	0.018	0	0	0
2012/10/12	R202	01/11/2012	192.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R203	01/11/2012			Bond Future	5.9503		110.7499	5.8991	110.9757	(0.860)	0.0000	0.0000	4,688
2012/10/12	R203	01/11/2012	6.87	Call	Bond Future	3,961.9300		3.9619	4,187.3900	4.1874	5.691	0	0	0
2012/10/12	R203	01/11/2012	6.87	Put	Bond Future	0.4400		0.0004	0.1700	0.0002	(61.364)	0	0	0
2012/10/12	R203	07/02/2013			Bond Future	6.0034		112.3002	5.9484	112.5296	(0.915)	0.0000	0.0000	11,950
2012/10/12	R203	07/02/2013	5.54	Call	Bond Future	418.1500		0.4181	474.6800	0.4747	13.519	0	0	10,000
2012/10/12	R203	07/02/2013	5.54	Put	Bond Future	2,371.2300		2.3712	2,198.4000	2.1984	(7.289)	0	0	0
2012/10/12	R203	07/02/2013	6.11	Call	Bond Future	1,396.7600		1.3968	1,525.2600	1.5253	9.200	0	0	12,600
2012/10/12	R203	07/02/2013	6.11	Put	Bond Future	953.3300		0.9533	852.4700	0.8525	(10.580)	0	0	3,254
2012/10/12	R203	07/02/2013	6.65	Call	Bond Future	2,965.0400		2.9650	3,151.2000	3.1512	6.278	0	0	0
2012/10/12	R203	07/02/2013	6.65	Put	Bond Future	309.3800		0.3094	266.1800	0.2662	(13.963)	0	0	30,250
2012/10/12	R203	07/02/2013	6.94	Call	Bond Future	3,974.1600		3.9742	4,179.3400	4.1793	5.163	0	0	0
2012/10/12	R203	07/02/2013	6.94	Put	Bond Future	153.2300		0.1532	129.0500	0.1290	(15.780)	0	0	0
2012/10/12	R203	02/05/2013			Bond Future	6.0470		109.5024	5.9887	109.7343	(0.964)	0.0000	0.0000	8
2012/10/12	R203	02/05/2013	5.90	Call	Bond Future	1,176.2400		1.1762	1,278.2000	1.2782	8.668	0	0	0
2012/10/12	R203	02/05/2013	5.90	Put	Bond Future	1,761.9200		1.7619	1,632.0500	1.6321	(7.371)	0	0	0
2012/10/12	R203	02/05/2013	5.91	Call	Bond Future	1,194.1300		1.1941	1,297.1000	1.2971	8.623	0	0	0
2012/10/12	R203	02/05/2013	5.91	Put	Bond Future	1,739.8500		1.7399	1,610.9900	1.6110	(7.406)	0	0	0
2012/10/12	R203	02/05/2013	5.89	Call	Bond Future	1,158.5100		1.1585	1,259.4600	1.2595	8.714	0	0	0
2012/10/12	R203	02/05/2013	5.89	Put	Bond Future	1,784.1700		1.7842	1,653.2900	1.6533	(7.336)	0	0	0
2012/10/12	R204	01/11/2012			Bond Future	6.2514		111.7887	6.2003	112.0596	(0.818)	0.0000	0.0000	5,818
2012/10/12	R204	01/11/2012	7.22	Call	Bond Future	4,980.4700		4.9805	5,250.9200	5.2509	5.430	0	0	0
2012/10/12	R204	01/11/2012	7.22	Put	Bond Future	0.6500		0.0007	0.2700	0.0003	(58.462)	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
2012/10/12	R204	07/02/2013			Bond Future	6.3090	109.3232	6.2549	109.5983	(0.858)	0.0000	0.0000	3,000
2012/10/12	R204	07/02/2013	7.29	Call	Bond Future	5,050.7000	5.0507	5,295.0400	5.2950	4.838	0	0	0
2012/10/12	R204	07/02/2013	7.29	Put	Bond Future	212.5600	0.2126	181.7700	0.1818	(14.485)	0	0	0
2012/10/12	R204	02/05/2013			Bond Future	6.3613	110.6459	6.3044	110.9241	(0.894)	0.0000	0.0000	0
2012/10/12	R204	02/05/2013	6.29	Call	Bond Future	1,873.0100	1.8730	2,005.0700	2.0051	7.051	0	0	0
2012/10/12	R204	02/05/2013	6.29	Put	Bond Future	2,221.8500	2.2219	2,075.7800	2.0758	(6.574)	0	0	0
2012/10/12	R204	02/05/2013	6.30	Call	Bond Future	1,897.1500	1.8972	2,030.2600	2.0303	7.016	0	0	0
2012/10/12	R204	02/05/2013	6.30	Put	Bond Future	2,196.9800	2.1970	2,051.9600	2.0520	(6.601)	0	0	0
2012/10/12	R204	02/05/2013	6.31	Call	Bond Future	1,921.4500	1.9215	2,055.6300	2.0556	6.983	0	0	0
2012/10/12	R204	02/05/2013	6.31	Put	Bond Future	2,172.3000	2.1723	2,028.3500	2.0284	(6.627)	0	0	0
2012/10/12	R206	01/11/2012			Bond Future	5.0215	105.1416	4.9855	105.1837	(0.718)	0.0000	0.0000	1,120
2012/10/12	R206	01/11/2012	5.05	Call	Bond Future	118.0900	0.1181	140.4000	0.1404	18.892	0	0	0
2012/10/12	R206	01/11/2012	5.05	Put	Bond Future	84.8500	0.0848	65.1000	0.0651	(23.276)	0	0	0
2012/10/12	R206	07/02/2013			Bond Future	4.9481	102.8484	4.9006	102.8915	(0.959)	0.0000	0.0000	0
2012/10/12	R206	07/02/2013	4.76	Call	Bond Future	158.8300	0.1588	175.1500	0.1752	10.275	0	0	0
2012/10/12	R206	07/02/2013	4.76	Put	Bond Future	329.8200	0.3298	303.0300	0.3030	(8.123)	0	0	0
2012/10/12	R206	02/05/2013			Bond Future	4.8439	104.0927	4.7805	104.1360	(1.308)	0.0000	0.0000	0
2012/10/12	R206	02/05/2013	3.39	Call	Bond Future	36.6400	0.0366	40.8300	0.0408	11.436	0	0	0
2012/10/12	R206	02/05/2013	3.39	Put	Bond Future	1,039.1500	1.0392	999.9900	1.0000	(3.768)	0	0	0
2012/10/12	R206	02/05/2013	3.40	Call	Bond Future	37.3300	0.0373	41.5900	0.0416	11.412	0	0	0
2012/10/12	R206	02/05/2013	3.40	Put	Bond Future	1,032.8900	1.0329	993.8000	0.9938	(3.785)	0	0	0
2012/10/12	R206	02/05/2013	3.41	Call	Bond Future	38.0400	0.0380	42.3600	0.0424	11.356	0	0	0
2012/10/12	R206	02/05/2013	3.41	Put	Bond Future	1,026.6500	1.0267	987.6200	0.9876	(3.802)	0	0	0
2012/10/12	R207	01/11/2012			Bond Future	6.6132	105.8300	6.5469	106.2136	(1.002)	0.0000	0.0000	18,861
2012/10/12	R207	01/11/2012	7.58	Call	Bond Future	5,405.0800	5.4051	5,787.8600	5.7879	7.082	0	0	0
2012/10/12	R207	01/11/2012	7.58	Put	Bond Future	1.4200	0.0014	0.5500	0.0006	(61.268)	0	0	0
2012/10/12	R207	07/02/2013			Bond Future	6.6799	103.6719	6.6103	104.0614	(1.043)	0.0000	0.0000	0
2012/10/12	R207	07/02/2013	7.66	Call	Bond Future	5,571.4700	5.5715	5,914.1200	5.9141	6.150	0	0	0
2012/10/12	R207	07/02/2013	7.66	Put	Bond Future	279.9400	0.2799	233.1200	0.2331	(16.725)	0	0	0
2012/10/12	R207	02/05/2013			Bond Future	6.7425	104.9262	6.6697	105.3201	(1.079)	0.0000	0.0000	0
2012/10/12	R207	02/05/2013	6.44	Call	Bond Future	1,641.4100	1.6414	1,799.0000	1.7990	9.601	0	0	0
2012/10/12	R207	02/05/2013	6.44	Put	Bond Future	3,291.9600	3.2920	3,055.6500	3.0556	(7.178)	0	0	0
2012/10/12	R207	02/05/2013	6.45	Call	Bond Future	1,663.3600	1.6634	1,822.3600	1.8224	9.559	0	0	0
2012/10/12	R207	02/05/2013	6.45	Put	Bond Future	3,258.8200	3.2588	3,023.9200	3.0239	(7.208)	0	0	0
2012/10/12	R207	02/05/2013	6.46	Call	Bond Future	1,685.4800	1.6855	1,845.9000	1.8459	9.518	0	0	0
2012/10/12	R207	02/05/2013	6.46	Put	Bond Future	3,225.8900	3.2259	2,992.4100	2.9924	(7.238)	0	0	0
2012/10/12	R208	01/11/2012			Bond Future	6.7987	100.3691	6.7275	100.8200	(1.048)	0.0000	0.0000	11,904
2012/10/12	R208	01/11/2012	6.81	Call	Bond Future	892.5300	0.8925	1,124.4900	1.1245	25.989	0	0	0
2012/10/12	R208	01/11/2012	6.81	Put	Bond Future	821.4000	0.8214	602.4800	0.6025	(26.652)	0	0	0
2012/10/12	R208	01/11/2012	7.50	Call	Bond Future	4,326.5300	4.3265	4,766.3200	4.7663	10.165	0	0	0
2012/10/12	R208	01/11/2012	7.50	Put	Bond Future	21.8000	0.0218	10.7100	0.0107	(50.872)	0	0	12,250
2012/10/12	R208	01/11/2012	7.70	Call	Bond Future	5,494.8200	5.4948	5,942.7900	5.9428	8.153	0	0	0
2012/10/12	R208	01/11/2012	7.70	Put	Bond Future	5.0700	0.0051	2.1600	0.0022	(57.396)	0	0	0
2012/10/12	R208	07/02/2013			Bond Future	6.8668	101.7742	6.7923	102.2317	(1.085)	0.0000	0.0000	3,000
2012/10/12	R208	07/02/2013	6.00	Call	Bond Future	350.9700	0.3510	416.2000	0.4162	18.586	0	0	12,250

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/12	R208	07/02/2013	6.00	Put	Bond Future	5,840.3000	5.8403	5,447.9700	5.4480	(6.718)	0	0	0
2012/10/12	R208	07/02/2013	7.78	Call	Bond Future	5,828.5900	5.8286	6,218.0400	6.2180	6.682	0	0	0
2012/10/12	R208	07/02/2013	7.78	Put	Bond Future	425.0500	0.4251	356.9400	0.3569	(16.024)	0	0	0
2012/10/12	R208	07/02/2013	8.83	Call	Bond Future	11,198.4300	11.1984	11,649.6000	11.6496	4.029	0	0	0
2012/10/12	R208	07/02/2013	8.83	Put	Bond Future	27.0800	0.0271	20.6900	0.0207	(23.597)	0	0	0
2012/10/12	R208	02/05/2013			Bond Future	6.9266	99.6126	6.8493	100.0754	(1.116)	0.0000	0.0000	0
2012/10/12	R208	02/05/2013	6.64	Call	Bond Future	1,913.4200	1.9134	2,103.7600	2.1038	9.948	0	0	0
2012/10/12	R208	02/05/2013	6.64	Put	Bond Future	3,642.1300	3.6421	3,369.6500	3.3696	(7.481)	0	0	0
2012/10/12	R208	02/05/2013	6.65	Call	Bond Future	1,938.2100	1.9382	2,130.1800	2.1302	9.904	0	0	0
2012/10/12	R208	02/05/2013	6.65	Put	Bond Future	3,605.9700	3.6060	3,335.1200	3.3351	(7.511)	0	0	0
2012/10/12	R208	02/05/2013	6.66	Call	Bond Future	1,963.1900	1.9632	2,156.7900	2.1568	9.862	0	0	0
2012/10/12	R208	02/05/2013	6.66	Put	Bond Future	3,570.0600	3.5701	3,300.8400	3.3008	(7.541)	0	0	0
2012/10/12	R209	01/11/2012			Bond Future	8.5473	77.5393	8.4610	78.2523	(1.010)	0.0000	0.0000	7,349
2012/10/12	R209	01/11/2012	8.99	Call	Bond Future	3,768.1800	3.7682	4,377.0300	4.3770	16.158	0	0	0
2012/10/12	R209	01/11/2012	8.99	Put	Bond Future	268.7100	0.2687	164.5000	0.1645	(38.782)	0	0	0
2012/10/12	R209	07/02/2013			Bond Future	8.6312	78.6247	8.5422	79.3481	(1.031)	0.0000	0.0000	0
2012/10/12	R209	07/02/2013	8.63	Call	Bond Future	2,940.6500	2.9406	3,317.1500	3.3171	12.803	0	0	0
2012/10/12	R209	07/02/2013	8.63	Put	Bond Future	2,950.3300	2.9503	2,603.4400	2.6034	(11.758)	0	0	11,000
2012/10/12	R209	07/02/2013	8.83	Call	Bond Future	3,812.5100	3.8125	4,249.9300	4.2499	11.473	0	0	0
2012/10/12	R209	07/02/2013	8.83	Put	Bond Future	2,234.4700	2.2345	1,948.5000	1.9485	(12.798)	0	0	14,000
2012/10/12	R209	07/02/2013	9.06	Call	Bond Future	4,933.4600	4.9335	5,433.9700	5.4340	10.145	0	0	0
2012/10/12	R209	07/02/2013	9.06	Put	Bond Future	1,593.0600	1.5931	1,370.1800	1.3702	(13.991)	0	0	0
2012/10/12	R209	02/05/2013			Bond Future	8.7040	76.4343	8.6127	77.1662	(1.049)	0.0000	0.0000	0
2012/10/12	R209	02/05/2013	8.01	Call	Bond Future	2,247.2800	2.2473	2,488.5400	2.4885	10.736	0	0	0
2012/10/12	R209	02/05/2013	8.01	Put	Bond Future	8,100.2100	8.1002	7,609.5300	7.6095	(6.058)	0	0	0
2012/10/12	R209	02/05/2013	7.99	Call	Bond Future	2,194.8300	2.1948	2,432.0400	2.4320	10.808	0	0	0
2012/10/12	R209	02/05/2013	7.99	Put	Bond Future	8,226.6700	8.2267	7,731.9400	7.7319	(6.014)	0	0	0
2012/10/12	R209	02/05/2013	8.00	Call	Bond Future	2,220.8500	2.2209	2,460.0900	2.4601	10.772	0	0	0
2012/10/12	R209	02/05/2013	8.00	Put	Bond Future	8,163.1600	8.1632	7,670.4600	7.6705	(6.036)	0	0	0
2012/10/12	R210	01/11/2012			Bond Future	159.9878	159.9878	158.9167	158.9167	(0.670)	0.0000	0.0000	3,414
2012/10/12	R210	01/11/2012	144.99	Call	Bond Future	14,997.8000	14.9978	13,926.6800	13.9267	(7.142)	0	0	0
2012/10/12	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R210	01/11/2012	145.00	Call	Bond Future	14,987.8000	14.9878	13,916.6800	13.9167	(7.147)	0	0	0
2012/10/12	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R210	01/11/2012	145.01	Call	Bond Future	14,977.8000	14.9778	13,906.6800	13.9067	(7.151)	0	0	0
2012/10/12	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R211	01/11/2012			Bond Future	123.2069	123.2069	123.3539	123.3539	0.119	0.0000	0.0000	703
2012/10/12	R211	01/11/2012	121.99	Call	Bond Future	1,216.9300	1.2169	1,363.8900	1.3639	12.076	0	0	0
2012/10/12	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R211	01/11/2012	122.00	Call	Bond Future	1,206.9300	1.2069	1,353.8900	1.3539	12.176	0	0	0
2012/10/12	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R211	01/11/2012	122.01	Call	Bond Future	1,196.9300	1.1969	1,343.8900	1.3439	12.278	0	0	0
2012/10/12	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R212	01/11/2012			Bond Future	127.9750	127.9750	127.9739	127.9739	(0.001)	0.0000	0.0000	5,084

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/12	R212	01/11/2012	121.99	Call	Bond Future	5,984.9600	5.9850	5,983.9100	5.9839	(0.018)	0	0	0
2012/10/12	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R212	01/11/2012	122.00	Call	Bond Future	5,974.9600	5.9750	5,973.9100	5.9739	(0.018)	0	0	0
2012/10/12	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R212	01/11/2012	122.01	Call	Bond Future	5,964.9600	5.9650	5,963.9100	5.9639	(0.018)	0	0	0
2012/10/12	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R213	01/11/2012			Bond Future	8.3433	88.7813	8.2569	89.5153	(1.036)	0.0000	0.0000	6,762
2012/10/12	R213	01/11/2012	7.75	Call	Bond Future	91.7000	0.0917	136.9900	0.1370	49.389	0	0	140
2012/10/12	R213	01/11/2012	7.75	Put	Bond Future	5,317.2100	5.3172	4,628.5600	4.6286	(12.951)	0	0	0
2012/10/12	R213	01/11/2012	8.81	Call	Bond Future	4,044.6200	4.0446	4,684.5700	4.6846	15.822	0	0	0
2012/10/12	R213	01/11/2012	8.81	Put	Bond Future	232.3800	0.2324	138.3900	0.1384	(40.447)	0	0	0
2012/10/12	R213	07/02/2013			Bond Future	8.4325	90.0242	8.3432	90.7686	(1.058)	0.0000	0.0000	0
2012/10/12	R213	07/02/2013	8.90	Call	Bond Future	5,497.6500	5.4976	6,012.3800	6.0124	9.363	0	0	0
2012/10/12	R213	07/02/2013	8.90	Put	Bond Future	1,745.5800	1.7456	1,515.8100	1.5158	(13.163)	0	0	0
2012/10/12	R213	02/05/2013			Bond Future	8.5068	87.5790	8.4152	88.3323	(1.077)	0.0000	0.0000	0
2012/10/12	R213	02/05/2013	7.84	Call	Bond Future	2,291.5100	2.2915	2,541.2700	2.5413	10.899	0	0	0
2012/10/12	R213	02/05/2013	7.84	Put	Bond Future	7,998.5200	7.9985	7,494.9600	7.4950	(6.296)	0	0	0
2012/10/12	R213	02/05/2013	7.85	Call	Bond Future	2,318.8500	2.3188	2,570.7300	2.5707	10.862	0	0	0
2012/10/12	R213	02/05/2013	7.85	Put	Bond Future	7,936.2900	7.9363	7,434.8500	7.4349	(6.318)	0	0	0
2012/10/12	R213	02/05/2013	7.86	Call	Bond Future	2,346.4000	2.3464	2,600.3900	2.6004	10.825	0	0	0
2012/10/12	R213	02/05/2013	7.86	Put	Bond Future	7,874.3900	7.8744	7,375.0600	7.3751	(6.341)	0	0	0
2012/10/12	R214	01/11/2012			Bond Future	8.5722	79.2588	8.4858	80.0102	(1.007)	0.0000	0.0000	1,714
2012/10/12	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R214	01/11/2012	7.99	Put	Bond Future	5,309.9000	5.3099	4,558.4100	4.5584	(14.153)	0	0	0
2012/10/12	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R214	01/11/2012	8.00	Put	Bond Future	5,213.7100	5.2137	4,462.2200	4.4622	(14.414)	0	0	0
2012/10/12	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/12	R214	01/11/2012	8.01	Put	Bond Future	5,117.7000	5.1177	4,366.2100	4.3662	(14.684)	0	0	0
Total													341857