



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/10/2012 to 22/10/2012

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
2012/10/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	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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2012/10/22	2025	01/11/2012			Bond Future	111.4030	111.4030	111.4019	111.4019	(0.001)	0.0000	0.0000	3,967
2012/10/22	2025	01/11/2012	99.99	Call	Bond Future	11,413.0100	11.4130	11,411.9200	11.4119	(0.010)	0	0	0
2012/10/22	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	2025	01/11/2012	100.00	Call	Bond Future	11,403.0100	11.4030	11,401.9200	11.4019	(0.010)	0	0	0
2012/10/22	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	2025	01/11/2012	100.01	Call	Bond Future	11,393.0100	11.3930	11,391.9200	11.3919	(0.010)	0	0	0
2012/10/22	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	2038	01/11/2012			Bond Future	107.2659	107.2659	107.6825	107.6825	0.388	0.0000	0.0000	0
2012/10/22	2038	01/11/2012	98.99	Call	Bond Future	8,275.9200	8.2759	8,692.4600	8.6925	5.033	0	0	0
2012/10/22	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	2038	01/11/2012	99.00	Call	Bond Future	8,265.9200	8.2659	8,682.4600	8.6825	5.039	0	0	0
2012/10/22	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	2038	01/11/2012	99.01	Call	Bond Future	8,255.9200	8.2559	8,672.4600	8.6725	5.045	0	0	0
2012/10/22	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	2050	01/11/2012			Bond Future	114.6924	114.6924	114.6939	114.6939	0.001	0.0000	0.0000	0
2012/10/22	2050	01/11/2012	103.99	Call	Bond Future	10,702.4100	10.7024	10,703.8500	10.7038	0.013	0	0	0
2012/10/22	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	2050	01/11/2012	104.00	Call	Bond Future	10,692.4100	10.6924	10,693.8500	10.6938	0.013	0	0	0
2012/10/22	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	2050	01/11/2012	104.01	Call	Bond Future	10,682.4100	10.6824	10,683.8500	10.6838	0.013	0	0	0
2012/10/22	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	AL7T	01/11/2012			Index Future	474.9340	474.9340	475.0170	475.0170	0.017	0.0000	0.0000	12
2012/10/22	AL7T	07/02/2013			Index Future	481.7500	481.7500	481.8350	481.8350	0.018	0.0000	0.0000	0
2012/10/22	ALBI	01/11/2012			Index Future	423.2100	423.2100	423.1220	423.1220	(0.021)	0.0000	0.0000	813
2012/10/22	ALBI	07/02/2013			Index Future	429.2840	429.2840	429.1950	429.1950	(0.021)	0.0000	0.0000	198
2012/10/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	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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2012/10/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/22	EL28	01/11/2012			Bond Future	109.9928	109.9928	109.9942	109.9942	0.001	0.0000	0.0000	0
2012/10/22	EL28	01/11/2012	105.99	Call	Bond Future	4,002.7600	4.0028	4,004.1700	4.0042	0.035	0	0	0
2012/10/22	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	EL28	01/11/2012	106.00	Call	Bond Future	3,992.7600	3.9928	3,994.1700	3.9942	0.035	0	0	0
2012/10/22	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	EL28	01/11/2012	106.01	Call	Bond Future	3,982.7600	3.9828	3,984.1700	3.9842	0.035	0	0	0
2012/10/22	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	ES33	01/11/2012			Bond Future	8.9183	87.7346	8.9374	87.5745	0.214	0.0000	0.0000	303
2012/10/22	ES33	01/11/2012	9.20	Call	Bond Future	2,321.7000	2.3217	2,161.5700	2.1616	(6.897)	0	0	0

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2012/10/22	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	ES33	07/02/2013			Bond Future	9.0226	88.9640	9.0423	88.8016	0.218	0.0000	0.0000	0
2012/10/22	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	ES33	07/02/2013	8.54	Put	Bond Future	4,131.9800	4.1320	4,294.3200	4.2943	3.929	0	0	0
2012/10/22	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	ES33	07/02/2013	8.55	Put	Bond Future	4,043.2900	4.0433	4,205.6300	4.2056	4.015	0	0	0
2012/10/22	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	ES33	07/02/2013	8.56	Put	Bond Future	3,954.7300	3.9547	4,117.0700	4.1171	4.105	0	0	0
2012/10/22	GOVI	01/11/2012			GOVI	423.5490	423.5490	423.4900	423.4900	(0.014)	0.0000	0.0000	310
2012/10/22	GOVI	01/11/2012	403.96	Call	GOVI	195,890.0000	19.5890	195,300.0000	19.5300	(0.301)	0	0	0
2012/10/22	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	GOVI	07/02/2013			GOVI	429.6270	429.6270	429.5680	429.5680	(0.014)	0.0000	0.0000	36
2012/10/22	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	GOVI	07/02/2013	432.99	Put	GOVI	33,630.0000	3.3630	34,220.0000	3.4220	1.754	0	0	0
2012/10/22	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	GOVI	07/02/2013	433.00	Put	GOVI	33,730.0000	3.3730	34,320.0000	3.4320	1.749	0	0	0
2012/10/22	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	GOVI	07/02/2013	433.01	Put	GOVI	33,830.0000	3.3830	34,420.0000	3.4420	1.744	0	0	0
2012/10/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/22	IGOV	01/11/2012			Index Future	190.6370	190.6370	190.4600	190.4600	(0.093)	0.0000	0.0000	569
2012/10/22	IGOV	07/02/2013			Index Future	193.3730	193.3730	193.1940	193.1940	(0.093)	0.0000	0.0000	37
2012/10/22	ILBI	01/11/2012			Index Future	516.2550	516.2550	516.2900	516.2900	0.007	0.0000	0.0000	0
2012/10/22	ILBI	07/02/2013			Index Future	523.5120	523.5120	523.5480	523.5480	0.007	0.0000	0.0000	169
2012/10/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/22	JBAF	21/11/2012			Jibar Tradeable Future	5.0400	94.9600	5.0500	94.9500	0.198	0.0000	0.0000	0
2012/10/22	JBAF	19/12/2012			Jibar Tradeable Future	4.9000	95.1000	4.9200	95.0800	0.408	0.0000	0.0000	840
2012/10/22	JBAF	16/01/2013			Jibar Tradeable Future	4.8600	95.1400	4.8700	95.1300	0.206	0.0000	0.0000	0
2012/10/22	JBAF	20/02/2013			Jibar Tradeable Future	4.7900	95.2100	4.7900	95.2100	0.000	0.0000	0.0000	0
2012/10/22	JBAF	20/03/2013			Jibar Tradeable Future	4.7700	95.2300	4.7800	95.2200	0.210	0.0000	0.0000	1,000
2012/10/22	JBAF	17/04/2013			Jibar Tradeable Future	4.7600	95.2400	4.7700	95.2300	0.210	0.0000	0.0000	0
2012/10/22	JBAF	19/06/2013			Jibar Tradeable Future	4.7700	95.2300	4.7700	95.2300	0.000	0.0000	0.0000	500

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2012/10/22	JBAF	18/09/2013			Jibar Tradeable Future	4.8400	95.1600	4.8400	95.1600	0.000	0.0000	0.0000	1,700
2012/10/22	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	1,500
2012/10/22	JBAF	19/03/2014			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	800
2012/10/22	JBAF	18/06/2014			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	800
2012/10/22	JBAF	17/09/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	0
2012/10/22	R023	01/11/2012			Bond Future	7.0641	106.3836	7.0634	106.3889	(0.010)	0.0000	0.0000	1,049
2012/10/22	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R023	01/11/2012	7.04	Put	Bond Future	180.3200	0.1803	175.0100	0.1750	(2.945)	0	0	0
2012/10/22	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R023	01/11/2012	7.05	Put	Bond Future	105.4800	0.1055	100.1700	0.1002	(5.034)	0	0	0
2012/10/22	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R023	01/11/2012	7.06	Put	Bond Future	30.7100	0.0307	25.4000	0.0254	(17.291)	0	0	0
2012/10/22	R023	07/02/2013			Bond Future	7.1363	107.8742	7.1356	107.8797	(0.011)	0.0000	0.0000	0
2012/10/22	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R023	07/02/2013	7.04	Put	Bond Future	704.4900	0.7045	699.0300	0.6990	(0.775)	0	0	0
2012/10/22	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R023	07/02/2013	7.05	Put	Bond Future	631.0700	0.6311	625.6100	0.6256	(0.865)	0	0	0
2012/10/22	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R023	07/02/2013	7.06	Put	Bond Future	557.7200	0.5577	552.2600	0.5523	(0.979)	0	0	0
2012/10/22	R023	02/05/2013			Bond Future	7.1963	105.2664	7.1955	105.2719	(0.011)	0.0000	0.0000	0
2012/10/22	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R023	02/05/2013	7.04	Put	Bond Future	1,121.4300	1.1214	1,115.8700	1.1159	(0.496)	0	0	0
2012/10/22	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R023	02/05/2013	7.05	Put	Bond Future	1,049.2100	1.0492	1,043.6500	1.0436	(0.530)	0	0	0
2012/10/22	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R023	02/05/2013	7.06	Put	Bond Future	977.0500	0.9770	971.4900	0.9715	(0.569)	0	0	0
2012/10/22	R157	01/11/2012			Bond Future	5.3823	123.1503	5.3872	123.1359	0.091	0.0000	0.0000	14,529
2012/10/22	R157	01/11/2012	5.78	Call	Bond Future	1,172.3300	1.1723	1,155.9800	1.1560	(1.395)	0	0	5,630
2012/10/22	R157	01/11/2012	5.78	Put	Bond Future	3.2000	0.0032	1.2800	0.0013	(60.000)	0	0	0
2012/10/22	R157	01/11/2012	6.24	Call	Bond Future	2,503.6500	2.5037	2,489.2200	2.4892	(0.576)	0	0	0
2012/10/22	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R157	07/02/2013			Bond Future	5.4040	124.8758	5.4095	124.8614	0.100	0.0000	0.0000	100
2012/10/22	R157	07/02/2013	6.28	Call	Bond Future	2,358.2700	2.3583	2,341.9300	2.3419	(0.693)	0	0	0
2012/10/22	R157	07/02/2013	6.28	Put	Bond Future	48.5500	0.0486	46.7100	0.0467	(3.790)	0	0	0
2012/10/22	R157	02/05/2013			Bond Future	5.4153	119.5851	5.4213	119.5705	0.111	0.0000	0.0000	0
2012/10/22	R157	02/05/2013	5.34	Call	Bond Future	636.9400	0.6369	624.6400	0.6246	(1.931)	0	0	0
2012/10/22	R157	02/05/2013	5.34	Put	Bond Future	820.0200	0.8200	822.3400	0.8223	0.283	0	0	0
2012/10/22	R157	02/05/2013	5.35	Call	Bond Future	648.4800	0.6485	636.0800	0.6361	(1.912)	0	0	0
2012/10/22	R157	02/05/2013	5.35	Put	Bond Future	807.2200	0.8072	809.4400	0.8094	0.275	0	0	0
2012/10/22	R157	02/05/2013	5.36	Call	Bond Future	660.1300	0.6601	647.6500	0.6477	(1.891)	0	0	0
2012/10/22	R157	02/05/2013	5.36	Put	Bond Future	794.5400	0.7945	796.6800	0.7967	0.269	0	0	0
2012/10/22	R186	01/11/2012			Bond Future	7.5600	129.1938	7.5743	129.0498	0.189	0.0000	0.0000	36,851
2012/10/22	R186	01/11/2012	7.82	Call	Bond Future	2,915.4900	2.9155	2,697.3400	2.6973	(7.482)	0	0	1,858
2012/10/22	R186	01/11/2012	7.82	Put	Bond Future	333.9300	0.3339	259.7600	0.2598	(22.211)	0	0	0
2012/10/22	R186	01/11/2012	8.00	Call	Bond Future	4,433.1100	4.4331	4,249.1300	4.2491	(4.150)	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
2012/10/22	R186	01/11/2012	8.00	Put	Bond Future	108.0300	0.1080	68.0300	0.0680	(37.027)	0	0	0
2012/10/22	R186	01/11/2012	8.50	Call	Bond Future	8,989.0600	8.9891	8,843.8000	8.8438	(1.616)	0	0	0
2012/10/22	R186	01/11/2012	8.50	Put	Bond Future	1.7000	0.0017	0.4200	0.0004	(75.294)	0	0	0
2012/10/22	R186	01/11/2012	8.82	Call	Bond Future	11,837.5800	11.8376	11,693.5600	11.6936	(1.217)	0	0	0
2012/10/22	R186	01/11/2012	8.82	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	1,858
2012/10/22	R186	07/02/2013			Bond Future	7.6381	125.7141	7.6529	125.5684	0.194	0.0000	0.0000	1,050
2012/10/22	R186	07/02/2013	8.32	Call	Bond Future	7,858.0400	7.8580	7,706.0700	7.7061	(1.934)	0	0	0
2012/10/22	R186	07/02/2013	8.32	Put	Bond Future	1,383.1100	1.3831	1,376.8400	1.3768	(0.453)	0	0	2,000
2012/10/22	R186	07/02/2013	8.47	Call	Bond Future	8,922.3100	8.9223	8,768.2800	8.7683	(1.726)	0	0	0
2012/10/22	R186	07/02/2013	8.47	Put	Bond Future	1,087.4300	1.0874	1,079.1000	1.0791	(0.766)	0	0	0
2012/10/22	R186	07/02/2013	7.50	Call	Bond Future	3,074.0200	3.0740	2,958.1300	2.9581	(3.770)	0	0	575
2012/10/22	R186	07/02/2013	7.50	Put	Bond Future	4,446.0700	4.4461	4,475.8800	4.4759	0.670	0	0	0
2012/10/22	R186	07/02/2013	7.75	Call	Bond Future	4,293.2700	4.2933	4,161.6100	4.1616	(3.067)	0	0	1,000
2012/10/22	R186	07/02/2013	7.75	Put	Bond Future	3,196.7500	3.1968	3,210.7900	3.2108	0.439	0	0	0
2012/10/22	R186	07/02/2013	8.00	Call	Bond Future	5,746.5600	5.7466	5,603.2500	5.6033	(2.494)	0	0	0
2012/10/22	R186	07/02/2013	8.00	Put	Bond Future	2,249.2100	2.2492	2,251.6000	2.2516	0.106	0	0	150
2012/10/22	R186	07/02/2013	7.00	Call	Bond Future	1,334.6500	1.3347	1,259.0200	1.2590	(5.667)	0	0	10,300
2012/10/22	R186	07/02/2013	7.00	Put	Bond Future	7,855.9300	7.8559	7,926.0000	7.9260	0.892	0	0	0
2012/10/22	R186	07/02/2013	7.25	Call	Bond Future	2,087.5800	2.0876	1,990.9300	1.9909	(4.630)	0	0	670
2012/10/22	R186	07/02/2013	7.25	Put	Bond Future	5,998.1300	5.9981	6,047.1800	6.0472	0.818	0	0	0
2012/10/22	R186	02/05/2013			Bond Future	7.7074	127.2351	7.7226	127.0876	0.198	0.0000	0.0000	0
2012/10/22	R186	02/05/2013	7.40	Call	Bond Future	3,509.7400	3.5097	3,411.7100	3.4117	(2.793)	0	0	0
2012/10/22	R186	02/05/2013	7.40	Put	Bond Future	6,533.7100	6.5337	6,583.1700	6.5832	0.757	0	0	0
2012/10/22	R186	02/05/2013	7.41	Call	Bond Future	3,549.7600	3.5498	3,451.1900	3.4512	(2.777)	0	0	0
2012/10/22	R186	02/05/2013	7.41	Put	Bond Future	6,473.7200	6.4737	6,522.6400	6.5226	0.756	0	0	0
2012/10/22	R186	02/05/2013	7.39	Call	Bond Future	3,469.9900	3.4700	3,372.5200	3.3725	(2.809)	0	0	0
2012/10/22	R186	02/05/2013	7.39	Put	Bond Future	6,594.0800	6.5941	6,644.1000	6.6441	0.759	0	0	0
2012/10/22	R186	07/11/2013			Bond Future	7.8872	125.2226	7.9035	125.0718	0.207	0.0000	0.0000	0
2012/10/22	R186	07/11/2013	8.15	Call	Bond Future	8,272.3300	8.2723	8,157.6700	8.1577	(1.386)	0	0	0
2012/10/22	R186	07/11/2013	8.15	Put	Bond Future	5,876.9700	5.8770	5,913.0900	5.9131	0.615	0	0	0
2012/10/22	R186	07/11/2013	8.16	Call	Bond Future	8,323.1800	8.3232	8,208.2300	8.2082	(1.381)	0	0	0
2012/10/22	R186	07/11/2013	8.16	Put	Bond Future	5,838.0000	5.8380	5,873.8300	5.8738	0.614	0	0	0
2012/10/22	R186	07/11/2013	8.75	Call	Bond Future	11,538.1300	11.5381	11,408.6800	11.4087	(1.122)	0	0	0
2012/10/22	R186	07/11/2013	8.75	Put	Bond Future	3,918.0900	3.9181	3,939.4200	3.9394	0.544	0	0	14
2012/10/22	R186	07/11/2013	8.14	Call	Bond Future	8,221.1100	8.2211	8,106.7400	8.1067	(1.391)	0	0	0
2012/10/22	R186	07/11/2013	8.14	Put	Bond Future	5,915.6700	5.9157	5,952.0800	5.9521	0.615	0	0	0
2012/10/22	R189	01/11/2012			Bond Future	213.3460	213.3460	213.3407	213.3407	(0.002)	0.0000	0.0000	0
2012/10/22	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R189	01/11/2012	218.99	Put	Bond Future	5,643.9900	5.6440	5,649.2800	5.6493	0.094	0	0	0
2012/10/22	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R189	01/11/2012	219.00	Put	Bond Future	5,653.9900	5.6540	5,659.2800	5.6593	0.094	0	0	0
2012/10/22	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R189	01/11/2012	219.01	Put	Bond Future	5,663.9900	5.6640	5,669.2800	5.6693	0.093	0	0	0
2012/10/22	R197	01/11/2012			Bond Future	279.7601	279.7601	278.7759	278.7759	(0.352)	0.0000	0.0000	1,988
2012/10/22	R197	01/11/2012	266.99	Call	Bond Future	12,770.1000	12.7701	11,785.9300	11.7859	(7.707)	0	0	0
2012/10/22	R197	01/11/2012	266.99	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/22	R197	01/11/2012	267.00	Call	Bond Future	12,760.1000	12.7601	11,775.9300	11.7759	(7.713)	0	0	0
2012/10/22	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R197	01/11/2012	267.01	Call	Bond Future	12,750.1000	12.7501	11,765.9300	11.7659	(7.719)	0	0	0
2012/10/22	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R201	01/11/2012			Bond Future	4.8880	110.9883	4.9394	110.8808	1.051	0.0000	0.0000	1,560
2012/10/22	R201	01/11/2012	5.11	Call	Bond Future	476.4300	0.4764	372.3100	0.3723	(21.854)	0	0	0
2012/10/22	R201	01/11/2012	5.11	Put	Bond Future	13.0400	0.0130	16.4000	0.0164	25.767	0	0	0
2012/10/22	R201	07/02/2013			Bond Future	4.8312	108.1352	4.8906	108.0264	1.229	0.0000	0.0000	0
2012/10/22	R201	07/02/2013	4.98	Call	Bond Future	492.7700	0.4928	422.6500	0.4227	(14.230)	0	0	0
2012/10/22	R201	07/02/2013	4.98	Put	Bond Future	220.3400	0.2203	259.0500	0.2591	17.568	0	0	0
2012/10/22	R201	02/05/2013			Bond Future	4.7626	109.4435	4.8310	109.3334	1.437	0.0000	0.0000	0
2012/10/22	R201	02/05/2013	4.04	Call	Bond Future	45.5500	0.0455	34.1600	0.0342	(25.005)	0	0	0
2012/10/22	R201	02/05/2013	4.04	Put	Bond Future	1,217.5900	1.2176	1,316.3100	1.3163	8.108	0	0	0
2012/10/22	R201	02/05/2013	4.05	Call	Bond Future	47.4000	0.0474	35.6200	0.0356	(24.852)	0	0	0
2012/10/22	R201	02/05/2013	4.05	Put	Bond Future	1,203.1100	1.2031	1,301.4400	1.3014	8.173	0	0	0
2012/10/22	R201	02/05/2013	4.06	Call	Bond Future	49.3000	0.0493	37.1400	0.0371	(24.665)	0	0	0
2012/10/22	R201	02/05/2013	4.06	Put	Bond Future	1,188.6700	1.1887	1,286.6200	1.2866	8.240	0	0	0
2012/10/22	R202	01/11/2012			Bond Future	205.9649	205.9649	205.9671	205.9671	0.001	0.0000	0.0000	50,601
2012/10/22	R202	01/11/2012	191.99	Call	Bond Future	13,974.8800	13.9749	13,977.1200	13.9771	0.016	0	0	0
2012/10/22	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R202	01/11/2012	192.00	Call	Bond Future	13,964.8800	13.9649	13,967.1200	13.9671	0.016	0	0	0
2012/10/22	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R202	01/11/2012	192.01	Call	Bond Future	13,954.8800	13.9549	13,957.1200	13.9571	0.016	0	0	0
2012/10/22	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R203	01/11/2012			Bond Future	5.8051	111.3917	5.8097	111.3711	0.080	0.0000	0.0000	4,688
2012/10/22	R203	01/11/2012	6.87	Call	Bond Future	4,603.3000	4.6033	4,582.6700	4.5827	(0.448)	0	0	0
2012/10/22	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R203	07/02/2013			Bond Future	5.8475	112.9525	5.8525	112.9317	0.085	0.0000	0.0000	11,950
2012/10/22	R203	07/02/2013	5.54	Call	Bond Future	571.7100	0.5717	551.6700	0.5517	(3.505)	0	0	10,000
2012/10/22	R203	07/02/2013	5.54	Put	Bond Future	1,872.5000	1.8725	1,873.2500	1.8732	0.040	0	0	0
2012/10/22	R203	07/02/2013	6.11	Call	Bond Future	1,756.8600	1.7569	1,729.0400	1.7290	(1.584)	0	0	12,600
2012/10/22	R203	07/02/2013	6.11	Put	Bond Future	661.1400	0.6611	654.1100	0.6541	(1.063)	0	0	3,254
2012/10/22	R203	07/02/2013	6.65	Call	Bond Future	3,492.5600	3.4926	3,466.1400	3.4661	(0.756)	0	0	0
2012/10/22	R203	07/02/2013	6.65	Put	Bond Future	184.6100	0.1846	178.9800	0.1790	(3.050)	0	0	30,250
2012/10/22	R203	07/02/2013	6.94	Call	Bond Future	4,556.9300	4.5569	4,532.4000	4.5324	(0.538)	0	0	0
2012/10/22	R203	07/02/2013	6.94	Put	Bond Future	83.7100	0.0837	79.9700	0.0800	(4.468)	0	0	0
2012/10/22	R203	02/05/2013			Bond Future	5.8814	110.1626	5.8866	110.1416	0.089	0.0000	0.0000	8
2012/10/22	R203	02/05/2013	5.90	Call	Bond Future	1,463.2500	1.4632	1,441.4800	1.4415	(1.488)	0	0	0
2012/10/22	R203	02/05/2013	5.90	Put	Bond Future	1,388.8000	1.3888	1,387.9900	1.3880	(0.058)	0	0	0
2012/10/22	R203	02/05/2013	5.91	Call	Bond Future	1,484.0400	1.4840	1,462.1700	1.4622	(1.474)	0	0	0
2012/10/22	R203	02/05/2013	5.91	Put	Bond Future	1,369.6300	1.3696	1,368.7200	1.3687	(0.066)	0	0	0
2012/10/22	R203	02/05/2013	5.89	Call	Bond Future	1,442.6400	1.4426	1,420.9600	1.4210	(1.503)	0	0	0
2012/10/22	R203	02/05/2013	5.89	Put	Bond Future	1,408.1700	1.4082	1,407.4500	1.4075	(0.051)	0	0	0
2012/10/22	R204	01/11/2012			Bond Future	6.1060	112.5613	6.1005	112.5906	(0.090)	0.0000	0.0000	5,818

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
2012/10/22	R204	01/11/2012	7.22	Call	Bond Future	5,752.3500	5.7524	5,781.7100	5.7817	0.510	0	0	0
2012/10/22	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R204	07/02/2013			Bond Future	6.1550	110.1081	6.1491	110.1380	(0.095)	0.0000	0.0000	3,000
2012/10/22	R204	07/02/2013	7.29	Call	Bond Future	5,744.9300	5.7449	5,765.8200	5.7658	0.364	0	0	0
2012/10/22	R204	07/02/2013	7.29	Put	Bond Future	121.8800	0.1219	112.8800	0.1129	(7.384)	0	0	0
2012/10/22	R204	02/05/2013			Bond Future	6.1993	111.4403	6.1932	111.4706	(0.099)	0.0000	0.0000	0
2012/10/22	R204	02/05/2013	6.29	Call	Bond Future	2,239.8300	2.2398	2,240.9200	2.2409	0.049	0	0	0
2012/10/22	R204	02/05/2013	6.29	Put	Bond Future	1,794.3200	1.7943	1,765.1000	1.7651	(1.628)	0	0	0
2012/10/22	R204	02/05/2013	6.30	Call	Bond Future	2,267.0100	2.2670	2,268.2200	2.2682	0.053	0	0	0
2012/10/22	R204	02/05/2013	6.30	Put	Bond Future	1,772.4900	1.7725	1,743.3900	1.7434	(1.642)	0	0	0
2012/10/22	R204	02/05/2013	6.31	Call	Bond Future	2,294.3500	2.2944	2,295.6900	2.2957	0.058	0	0	0
2012/10/22	R204	02/05/2013	6.31	Put	Bond Future	1,750.8500	1.7509	1,721.8800	1.7219	(1.655)	0	0	0
2012/10/22	R206	01/11/2012			Bond Future	5.0008	105.1658	5.0118	105.1530	0.220	0.0000	0.0000	1,120
2012/10/22	R206	01/11/2012	5.05	Call	Bond Future	111.1700	0.1112	94.0000	0.0940	(15.445)	0	0	0
2012/10/22	R206	01/11/2012	5.05	Put	Bond Future	53.7400	0.0537	49.3800	0.0494	(8.113)	0	0	0
2012/10/22	R206	07/02/2013			Bond Future	4.9195	102.8743	4.9337	102.8614	0.288	0.0000	0.0000	0
2012/10/22	R206	07/02/2013	4.76	Call	Bond Future	161.3100	0.1613	153.2500	0.1532	(4.997)	0	0	0
2012/10/22	R206	07/02/2013	4.76	Put	Bond Future	306.3700	0.3064	311.1700	0.3112	1.567	0	0	0
2012/10/22	R206	02/05/2013			Bond Future	4.8055	104.1189	4.8245	104.1059	0.395	0.0000	0.0000	0
2012/10/22	R206	02/05/2013	3.39	Call	Bond Future	36.5600	0.0366	34.2500	0.0342	(6.318)	0	0	0
2012/10/22	R206	02/05/2013	3.39	Put	Bond Future	1,012.8200	1.0128	1,023.4900	1.0235	1.053	0	0	0
2012/10/22	R206	02/05/2013	3.40	Call	Bond Future	37.2600	0.0373	34.9200	0.0349	(6.280)	0	0	0
2012/10/22	R206	02/05/2013	3.40	Put	Bond Future	1,006.5700	1.0066	1,017.2100	1.0172	1.057	0	0	0
2012/10/22	R206	02/05/2013	3.41	Call	Bond Future	37.9700	0.0380	35.6000	0.0356	(6.242)	0	0	0
2012/10/22	R206	02/05/2013	3.41	Put	Bond Future	1,000.3300	1.0003	1,010.9400	1.0109	1.061	0	0	0
2012/10/22	R207	01/11/2012			Bond Future	6.4270	106.9123	6.4315	106.8860	0.070	0.0000	0.0000	14,990
2012/10/22	R207	01/11/2012	7.58	Call	Bond Future	6,485.9500	6.4860	6,459.6800	6.4597	(0.405)	0	0	0
2012/10/22	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R207	07/02/2013			Bond Future	6.4842	104.7708	6.4889	104.7443	0.072	0.0000	0.0000	0
2012/10/22	R207	07/02/2013	7.66	Call	Bond Future	6,539.6200	6.5396	6,506.5500	6.5065	(0.506)	0	0	0
2012/10/22	R207	07/02/2013	7.66	Put	Bond Future	149.2500	0.1493	142.6700	0.1427	(4.409)	0	0	0
2012/10/22	R207	02/05/2013			Bond Future	6.5380	106.0384	6.5429	106.0116	0.075	0.0000	0.0000	0
2012/10/22	R207	02/05/2013	6.44	Call	Bond Future	2,081.6900	2.0817	2,051.0200	2.0510	(1.473)	0	0	0
2012/10/22	R207	02/05/2013	6.44	Put	Bond Future	2,620.0700	2.6201	2,616.1800	2.6162	(0.148)	0	0	0
2012/10/22	R207	02/05/2013	6.45	Call	Bond Future	2,107.6500	2.1076	2,076.8600	2.0769	(1.461)	0	0	0
2012/10/22	R207	02/05/2013	6.45	Put	Bond Future	2,590.9400	2.5909	2,586.9300	2.5869	(0.155)	0	0	0
2012/10/22	R207	02/05/2013	6.46	Call	Bond Future	2,133.7900	2.1338	2,102.8900	2.1029	(1.448)	0	0	0
2012/10/22	R207	02/05/2013	6.46	Put	Bond Future	2,562.0300	2.5620	2,557.9100	2.5579	(0.161)	0	0	0
2012/10/22	R208	01/11/2012			Bond Future	6.6125	101.5528	6.6119	101.5565	(0.009)	0.0000	0.0000	11,904
2012/10/22	R208	01/11/2012	6.81	Call	Bond Future	1,482.1600	1.4822	1,424.0000	1.4240	(3.924)	0	0	0
2012/10/22	R208	01/11/2012	6.81	Put	Bond Future	227.3300	0.2273	165.5300	0.1655	(27.185)	0	0	0
2012/10/22	R208	01/11/2012	7.50	Call	Bond Future	5,488.8500	5.4888	5,492.1400	5.4921	0.060	0	0	0
2012/10/22	R208	01/11/2012	7.50	Put	Bond Future	0.4200	0.0004	0.0700	0.0001	(83.333)	0	0	12,250
2012/10/22	R208	01/11/2012	7.70	Call	Bond Future	6,673.4800	6.6735	6,677.0900	6.6771	0.054	0	0	0
2012/10/22	R208	01/11/2012	7.70	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/22	R208	07/02/2013			Bond Future	6.6721	102.9757	6.6714	102.9796	(0.009)	0.0000	0.0000	3,000
2012/10/22	R208	07/02/2013	6.00	Call	Bond Future	511.1300	0.5111	493.9300	0.4939	(3.365)	0	0	12,250
2012/10/22	R208	07/02/2013	6.00	Put	Bond Future	4,798.9000	4.7989	4,777.8500	4.7779	(0.439)	0	0	0
2012/10/22	R208	07/02/2013	7.78	Call	Bond Future	6,848.0300	6.8480	6,839.4000	6.8394	(0.126)	0	0	0
2012/10/22	R208	07/02/2013	7.78	Put	Bond Future	242.9300	0.2429	230.4500	0.2305	(5.137)	0	0	0
2012/10/22	R208	07/02/2013	8.83	Call	Bond Future	12,383.6300	12.3836	12,386.2600	12.3863	0.021	0	0	0
2012/10/22	R208	07/02/2013	8.83	Put	Bond Future	10.7200	0.0107	9.5000	0.0095	(11.381)	0	0	0
2012/10/22	R208	02/05/2013			Bond Future	6.7243	100.8287	6.7237	100.8326	(0.010)	0.0000	0.0000	0
2012/10/22	R208	02/05/2013	6.64	Call	Bond Future	2,403.9400	2.4039	2,385.4200	2.3854	(0.770)	0	0	0
2012/10/22	R208	02/05/2013	6.64	Put	Bond Future	2,916.5200	2.9165	2,894.0700	2.8941	(0.770)	0	0	0
2012/10/22	R208	02/05/2013	6.65	Call	Bond Future	2,433.0300	2.4330	2,414.5100	2.4145	(0.761)	0	0	0
2012/10/22	R208	02/05/2013	6.65	Put	Bond Future	2,884.6600	2.8847	2,862.2100	2.8622	(0.778)	0	0	0
2012/10/22	R208	02/05/2013	6.66	Call	Bond Future	2,462.3200	2.4623	2,443.8000	2.4438	(0.752)	0	0	0
2012/10/22	R208	02/05/2013	6.66	Put	Bond Future	2,853.0600	2.8531	2,830.6100	2.8306	(0.787)	0	0	0
2012/10/22	R209	01/11/2012			Bond Future	8.3199	79.4404	8.3392	79.2762	0.232	0.0000	0.0000	11,549
2012/10/22	R209	01/11/2012	8.99	Call	Bond Future	5,424.1500	5.4241	5,247.8500	5.2478	(3.250)	0	0	0
2012/10/22	R209	01/11/2012	8.99	Put	Bond Future	23.5100	0.0235	11.4600	0.0115	(51.255)	0	0	0
2012/10/22	R209	07/02/2013			Bond Future	8.3968	80.5536	8.4167	80.3871	0.237	0.0000	0.0000	0
2012/10/22	R209	07/02/2013	8.63	Call	Bond Future	3,940.3700	3.9404	3,799.5300	3.7995	(3.574)	0	0	0
2012/10/22	R209	07/02/2013	8.63	Put	Bond Future	2,021.1600	2.0212	2,046.8400	2.0468	1.271	0	0	11,000
2012/10/22	R209	07/02/2013	8.83	Call	Bond Future	4,976.2700	4.9763	4,824.8000	4.8248	(3.044)	0	0	0
2012/10/22	R209	07/02/2013	8.83	Put	Bond Future	1,469.3400	1.4693	1,484.3900	1.4844	1.024	0	0	14,000
2012/10/22	R209	07/02/2013	9.06	Call	Bond Future	6,267.1100	6.2671	6,107.1400	6.1071	(2.553)	0	0	0
2012/10/22	R209	07/02/2013	9.06	Put	Bond Future	997.8200	0.9978	1,004.3700	1.0044	0.656	0	0	0
2012/10/22	R209	02/05/2013			Bond Future	8.4636	78.3865	8.4839	78.2181	0.241	0.0000	0.0000	0
2012/10/22	R209	02/05/2013	8.01	Call	Bond Future	2,870.6500	2.8706	2,771.9400	2.7719	(3.439)	0	0	0
2012/10/22	R209	02/05/2013	8.01	Put	Bond Future	6,771.3900	6.7714	6,841.0600	6.8411	1.029	0	0	0
2012/10/22	R209	02/05/2013	7.99	Call	Bond Future	2,807.4500	2.8075	2,709.9200	2.7099	(3.474)	0	0	0
2012/10/22	R209	02/05/2013	7.99	Put	Bond Future	6,887.1000	6.8871	6,957.9500	6.9579	1.029	0	0	0
2012/10/22	R209	02/05/2013	8.00	Call	Bond Future	2,838.8400	2.8388	2,740.7200	2.7407	(3.456)	0	0	0
2012/10/22	R209	02/05/2013	8.00	Put	Bond Future	6,828.9600	6.8290	6,899.2200	6.8992	1.029	0	0	0
2012/10/22	R210	01/11/2012			Bond Future	158.9189	158.9189	158.9193	158.9193	0.000	0.0000	0.0000	3,414
2012/10/22	R210	01/11/2012	144.99	Call	Bond Future	13,928.9200	13.9289	13,929.3300	13.9293	0.003	0	0	0
2012/10/22	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R210	01/11/2012	145.00	Call	Bond Future	13,918.9200	13.9189	13,919.3300	13.9193	0.003	0	0	0
2012/10/22	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R210	01/11/2012	145.01	Call	Bond Future	13,908.9200	13.9089	13,909.3300	13.9093	0.003	0	0	0
2012/10/22	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R211	01/11/2012			Bond Future	123.5268	123.5268	123.5227	123.5227	(0.003)	0.0000	0.0000	703
2012/10/22	R211	01/11/2012	121.99	Call	Bond Future	1,536.7600	1.5368	1,532.6900	1.5327	(0.265)	0	0	0
2012/10/22	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R211	01/11/2012	122.00	Call	Bond Future	1,526.7600	1.5268	1,522.6900	1.5227	(0.267)	0	0	0
2012/10/22	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R211	01/11/2012	122.01	Call	Bond Future	1,516.7600	1.5168	1,512.6900	1.5127	(0.268)	0	0	0
2012/10/22	R211	01/11/2012	122.01	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/22	R212	01/11/2012			Bond Future	128.4944	128.4944	128.4931	128.4931	(0.001)	0.0000	0.0000	5,084
2012/10/22	R212	01/11/2012	121.99	Call	Bond Future	6,504.4000	6.5044	6,503.1300	6.5031	(0.020)	0	0	0
2012/10/22	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R212	01/11/2012	122.00	Call	Bond Future	6,494.4000	6.4944	6,493.1300	6.4931	(0.020)	0	0	0
2012/10/22	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R212	01/11/2012	122.01	Call	Bond Future	6,484.4000	6.4844	6,483.1300	6.4831	(0.020)	0	0	0
2012/10/22	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R213	01/11/2012			Bond Future	8.1405	90.5180	8.1548	90.3944	0.175	0.0000	0.0000	6,762
2012/10/22	R213	01/11/2012	7.75	Call	Bond Future	125.3200	0.1253	65.4800	0.0655	(47.750)	0	0	140
2012/10/22	R213	01/11/2012	7.75	Put	Bond Future	3,614.1800	3.6142	3,677.9200	3.6779	1.764	0	0	0
2012/10/22	R213	01/11/2012	8.81	Call	Bond Future	5,570.3100	5.5703	5,435.0400	5.4350	(2.428)	0	0	0
2012/10/22	R213	01/11/2012	8.81	Put	Bond Future	21.4200	0.0214	9.7300	0.0097	(54.575)	0	0	0
2012/10/22	R213	07/02/2013			Bond Future	8.2230	91.7863	8.2377	91.6611	0.179	0.0000	0.0000	0
2012/10/22	R213	07/02/2013	8.90	Call	Bond Future	6,689.1000	6.6891	6,558.5600	6.5586	(1.952)	0	0	0
2012/10/22	R213	07/02/2013	8.90	Put	Bond Future	1,174.8500	1.1748	1,169.5800	1.1696	(0.449)	0	0	0
2012/10/22	R213	02/05/2013			Bond Future	8.2917	89.3625	8.3068	89.2358	0.182	0.0000	0.0000	0
2012/10/22	R213	02/05/2013	7.84	Call	Bond Future	2,850.8600	2.8509	2,768.9700	2.7690	(2.872)	0	0	0
2012/10/22	R213	02/05/2013	7.84	Put	Bond Future	6,774.4100	6.7744	6,819.2100	6.8192	0.661	0	0	0
2012/10/22	R213	02/05/2013	7.85	Call	Bond Future	2,883.1400	2.8831	2,800.7800	2.8008	(2.857)	0	0	0
2012/10/22	R213	02/05/2013	7.85	Put	Bond Future	6,717.1200	6.7171	6,761.4500	6.7614	0.660	0	0	0
2012/10/22	R213	02/05/2013	7.86	Call	Bond Future	2,915.6400	2.9156	2,832.8200	2.8328	(2.841)	0	0	0
2012/10/22	R213	02/05/2013	7.86	Put	Bond Future	6,660.1700	6.6602	6,704.0400	6.7040	0.659	0	0	0
2012/10/22	R214	01/11/2012			Bond Future	8.3498	81.2193	8.3691	81.0458	0.231	0.0000	0.0000	1,714
2012/10/22	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R214	01/11/2012	7.99	Put	Bond Future	3,349.3400	3.3493	3,522.8900	3.5229	5.182	0	0	0
2012/10/22	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R214	01/11/2012	8.00	Put	Bond Future	3,253.1500	3.2531	3,426.7000	3.4267	5.335	0	0	0
2012/10/22	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/22	R214	01/11/2012	8.01	Put	Bond Future	3,157.1400	3.1571	3,330.6900	3.3307	5.497	0	0	0

Total

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