



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 12/06/2012 to 12/06/2012

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
2012/06/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	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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2012/06/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	AL7T	02/08/2012			Index Future	438.0790	438.0790	438.7250	438.7250	0.147	0.0000	0.0000	13
2012/06/12	AL7T	01/11/2012			Index Future	444.3910	444.3910	445.0390	445.0390	0.146	0.0000	0.0000	0
2012/06/12	ALBI	02/08/2012			Index Future	396.1830	396.1830	396.6090	396.6090	0.108	0.0000	0.0000	1,005
2012/06/12	ALBI	01/11/2012			Index Future	401.8910	401.8910	402.3170	402.3170	0.106	0.0000	0.0000	0
2012/06/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/06/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/12	ES33	02/08/2012			Bond Future	9.5400	84.5480	9.5380	84.5634	(0.021)	0.0000	0.0000	4,220
2012/06/12	ES33	02/08/2012	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	ES33	02/08/2012	9.51	Put	Bond Future	231.2800	0.2313	215.8900	0.2159	(6.654)	0	0	0
2012/06/12	ES33	02/08/2012	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	ES33	02/08/2012	9.49	Put	Bond Future	386.0400	0.3860	370.6500	0.3706	(3.987)	0	0	0
2012/06/12	ES33	02/08/2012	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	ES33	02/08/2012	9.50	Put	Bond Future	308.6000	0.3086	293.2100	0.2932	(4.987)	0	0	0
2012/06/12	ES33	01/11/2012			Bond Future	9.6380	81.9910	9.6370	81.9985	(0.010)	0.0000	0.0000	0
2012/06/12	ES33	01/11/2012	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	ES33	01/11/2012	9.51	Put	Bond Future	977.1300	0.9771	969.5600	0.9696	(0.775)	0	0	0
2012/06/12	ES33	01/11/2012	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	ES33	01/11/2012	9.49	Put	Bond Future	1,131.4900	1.1315	1,123.9200	1.1239	(0.669)	0	0	0
2012/06/12	ES33	01/11/2012	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	ES33	01/11/2012	9.50	Put	Bond Future	1,054.2500	1.0542	1,046.6800	1.0467	(0.718)	0	0	0
2012/06/12	GOVI	02/08/2012			GOVI	397.3340	397.3340	397.7760	397.7760	0.111	0.0000	0.0000	269
2012/06/12	GOVI	02/08/2012	389.99	Call	GOVI	73,440.0000	7.3440	77,860.0000	7.7860	6.019	0	0	0
2012/06/12	GOVI	02/08/2012	389.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	GOVI	02/08/2012	390.00	Call	GOVI	73,340.0000	7.3340	77,760.0000	7.7760	6.027	0	0	0
2012/06/12	GOVI	02/08/2012	390.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	GOVI	02/08/2012	390.01	Call	GOVI	73,240.0000	7.3240	77,660.0000	7.7660	6.035	0	0	0
2012/06/12	GOVI	02/08/2012	390.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	GOVI	02/08/2012	395.91	Call	GOVI	14,240.0000	1.4240	18,660.0000	1.8660	31.039	0	0	0
2012/06/12	GOVI	02/08/2012	395.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	GOVI	01/11/2012			GOVI	403.0580	403.0580	403.5010	403.5010	0.110	0.0000	0.0000	0
2012/06/12	GOVI	01/11/2012	401.75	Call	GOVI	13,080.0000	1.3080	17,510.0000	1.7510	33.869	0	0	0
2012/06/12	GOVI	01/11/2012	401.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	GOVI	01/11/2012	401.99	Call	GOVI	10,680.0000	1.0680	15,110.0000	1.5110	41.479	0	0	0
2012/06/12	GOVI	01/11/2012	401.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	GOVI	01/11/2012	402.00	Call	GOVI	10,580.0000	1.0580	15,010.0000	1.5010	41.871	0	0	0
2012/06/12	GOVI	01/11/2012	402.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	GOVI	01/11/2012	402.01	Call	GOVI	10,480.0000	1.0480	14,910.0000	1.4910	42.271	0	0	0
2012/06/12	GOVI	01/11/2012	402.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0

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2012/06/12	IGOV	02/08/2012			Index Future	174.5530	174.5530	174.5780	174.5780	0.014	0.0000	0.0000	594
2012/06/12	IGOV	01/11/2012			Index Future	177.0680	177.0680	177.0910	177.0910	0.013	0.0000	0.0000	0
2012/06/12	ILBI	02/08/2012			Index Future	473.2630	473.2630	473.2630	473.2630	0.000	0.0000	0.0000	169
2012/06/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/12	JBAF	20/06/2012			Jibar Tradeable Future	5.6000	94.4000	5.5900	94.4100	(0.179)	0.0000	0.0000	2,890
2012/06/12	JBAF	18/07/2012			Jibar Tradeable Future	5.5800	94.4200	5.5700	94.4300	(0.179)	0.0000	0.0000	0
2012/06/12	JBAF	15/08/2012			Jibar Tradeable Future	5.5100	94.4900	5.5000	94.5000	(0.181)	0.0000	0.0000	0
2012/06/12	JBAF	19/09/2012			Jibar Tradeable Future	5.4600	94.5400	5.4500	94.5500	(0.183)	0.0000	0.0000	44,760
2012/06/12	JBAF	17/10/2012			Jibar Tradeable Future	5.3700	94.6300	5.3700	94.6300	0.000	0.0000	0.0000	0
2012/06/12	JBAF	21/11/2012			Jibar Tradeable Future	5.3600	94.6400	5.3600	94.6400	0.000	0.0000	0.0000	0
2012/06/12	JBAF	19/12/2012			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	840
2012/06/12	JBAF	20/03/2013			Jibar Tradeable Future	5.3800	94.6200	5.3700	94.6300	(0.186)	0.0000	0.0000	1,000
2012/06/12	JBAF	19/06/2013			Jibar Tradeable Future	5.4400	94.5600	5.4500	94.5500	0.184	0.0000	0.0000	500
2012/06/12	JBAF	18/09/2013			Jibar Tradeable Future	5.5900	94.4100	5.6000	94.4000	0.179	0.0000	0.0000	1,700
2012/06/12	JBAF	18/12/2013			Jibar Tradeable Future	5.7600	94.2400	5.7800	94.2200	0.347	0.0000	0.0000	1,500
2012/06/12	JBAF	19/03/2014			Jibar Tradeable Future	5.9600	94.0400	5.9600	94.0400	0.000	0.0000	0.0000	0
2012/06/12	R157	02/08/2012			Bond Future	6.2640	125.4413	6.2530	125.4757	(0.176)	6.2220	6.2220	14,980
2012/06/12	R157	02/08/2012	6.15	Call	Bond Future	318.0800	0.3181	327.0600	0.3271	2.823	0	0	3,750
2012/06/12	R157	02/08/2012	6.15	Put	Bond Future	675.4100	0.6754	649.9700	0.6500	(3.767)	0	0	0
2012/06/12	R157	02/08/2012	6.35	Call	Bond Future	626.6400	0.6266	642.6500	0.6427	2.555	0	0	1,250
2012/06/12	R157	02/08/2012	6.35	Put	Bond Future	357.9600	0.3580	339.5500	0.3395	(5.143)	0	0	0
2012/06/12	R157	02/08/2012	6.40	Call	Bond Future	723.3500	0.7233	741.2100	0.7412	2.469	0	0	0
2012/06/12	R157	02/08/2012	6.40	Put	Bond Future	298.8100	0.2988	282.2500	0.2823	(5.542)	0	0	0
2012/06/12	R157	02/08/2012	6.95	Call	Bond Future	2,145.7400	2.1457	2,177.5500	2.1775	1.482	0	0	0
2012/06/12	R157	02/08/2012	6.95	Put	Bond Future	23.6800	0.0237	21.0700	0.0211	(11.022)	0	0	3,750
2012/06/12	R157	02/08/2012	7.95	Call	Bond Future	5,130.6700	5.1307	5,165.0900	5.1651	0.671	0	0	0
2012/06/12	R157	02/08/2012	7.95	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/06/12	R157	02/08/2012	8.00	Call	Bond Future	5,278.5100	5.2785	5,312.9300	5.3129	0.652	0	0	0
2012/06/12	R157	02/08/2012	8.00	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/06/12	R157	02/08/2012	8.05	Call	Bond Future	5,426.1100	5.4261	5,460.5300	5.4605	0.634	0	0	0
2012/06/12	R157	02/08/2012	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R157	02/08/2012	6.55	Call	Bond Future	1,055.6400	1.0556	1,078.7500	1.0788	2.189	0	0	0

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2012/06/12	R157	02/08/2012	6.55	Put	Bond Future	165.0700	0.1651	153.7600	0.1538	(6.852)	0	0	1,250
2012/06/12	R157	01/11/2012			Bond Future	6.3100	120.4452	6.2990	120.4768	(0.174)	6.2590	6.2590	200
2012/06/12	R157	01/11/2012	6.95	Call	Bond Future	2,077.2400	2.0772	2,100.3300	2.1003	1.112	0	0	0
2012/06/12	R157	01/11/2012	6.95	Put	Bond Future	255.8300	0.2558	247.3000	0.2473	(3.334)	0	0	0
2012/06/12	R157	01/11/2012	7.00	Call	Bond Future	2,192.0300	2.1920	2,215.7500	2.2157	1.082	0	0	0
2012/06/12	R157	01/11/2012	7.00	Put	Bond Future	229.8300	0.2298	221.9300	0.2219	(3.437)	0	0	0
2012/06/12	R157	01/11/2012	7.05	Call	Bond Future	2,309.2300	2.3092	2,333.5600	2.3336	1.054	0	0	0
2012/06/12	R157	01/11/2012	7.05	Put	Bond Future	206.4600	0.2065	199.1700	0.1992	(3.531)	0	0	0
2012/06/12	R157	01/11/2012	6.45	Call	Bond Future	1,072.6100	1.0726	1,088.0300	1.0880	1.438	0	0	0
2012/06/12	R157	01/11/2012	6.45	Put	Bond Future	671.0900	0.6711	654.8900	0.6549	(2.414)	0	0	0
2012/06/12	R157	07/02/2013			Bond Future	6.3560	122.3685	6.3430	122.4023	(0.205)	0.0000	0.0000	0
2012/06/12	R157	07/02/2013	6.80	Call	Bond Future	1,792.9200	1.7929	1,813.2000	1.8132	1.131	0	0	0
2012/06/12	R157	07/02/2013	6.80	Put	Bond Future	646.6600	0.6467	633.1500	0.6331	(2.089)	0	0	0
2012/06/12	R157	07/02/2013	6.50	Call	Bond Future	1,305.6500	1.3056	1,322.3000	1.3223	1.275	0	0	0
2012/06/12	R157	07/02/2013	6.50	Put	Bond Future	932.3000	0.9323	915.1600	0.9152	(1.838)	0	0	0
2012/06/12	R157	07/02/2013	6.70	Call	Bond Future	1,622.7400	1.6227	1,641.8500	1.6419	1.178	0	0	0
2012/06/12	R157	07/02/2013	6.70	Put	Bond Future	733.3800	0.7334	718.7000	0.7187	(2.002)	0	0	0
2012/06/12	R157	07/02/2013	6.75	Call	Bond Future	1,707.2100	1.7072	1,726.9100	1.7269	1.154	0	0	0
2012/06/12	R157	07/02/2013	6.75	Put	Bond Future	689.3100	0.6893	675.2200	0.6752	(2.044)	0	0	0
2012/06/12	R186	02/08/2012			Bond Future	8.3440	119.1859	8.3330	119.2886	(0.132)	8.3080	8.3080	34,845
2012/06/12	R186	02/08/2012	7.66	Call	Bond Future	218.5700	0.2186	220.4300	0.2204	0.851	0	0	276
2012/06/12	R186	02/08/2012	7.66	Put	Bond Future	6,851.0300	6.8510	6,750.2600	6.7503	(1.471)	0	0	0
2012/06/12	R186	02/08/2012	7.70	Call	Bond Future	259.5800	0.2596	262.0700	0.2621	0.959	0	0	2,700
2012/06/12	R186	02/08/2012	7.70	Put	Bond Future	6,489.7700	6.4898	6,389.6300	6.3896	(1.543)	0	0	0
2012/06/12	R186	02/08/2012	7.76	Call	Bond Future	332.1800	0.3322	335.8200	0.3358	1.096	0	0	43
2012/06/12	R186	02/08/2012	7.76	Put	Bond Future	5,962.3900	5.9624	5,863.4000	5.8634	(1.660)	0	0	0
2012/06/12	R186	02/08/2012	8.30	Call	Bond Future	1,827.3000	1.8273	1,857.0400	1.8570	1.628	0	0	0
2012/06/12	R186	02/08/2012	8.30	Put	Bond Future	2,238.6000	2.2386	2,165.7100	2.1657	(3.256)	0	0	900
2012/06/12	R186	02/08/2012	8.70	Call	Bond Future	4,074.8000	4.0748	4,135.4700	4.1355	1.489	0	0	0
2012/06/12	R186	02/08/2012	8.70	Put	Bond Future	821.1700	0.8212	779.2100	0.7792	(5.110)	0	0	0
2012/06/12	R186	02/08/2012	8.00	Call	Bond Future	788.3000	0.7883	799.9300	0.7999	1.475	0	0	1,099
2012/06/12	R186	02/08/2012	8.00	Put	Bond Future	4,059.3400	4.0593	3,968.3400	3.9683	(2.242)	0	0	0
2012/06/12	R186	02/08/2012	8.25	Call	Bond Future	1,614.3800	1.6144	1,640.5600	1.6406	1.622	0	0	8,750
2012/06/12	R186	02/08/2012	8.25	Put	Bond Future	2,495.5600	2.4956	2,419.1100	2.4191	(3.063)	0	0	0
2012/06/12	R186	02/08/2012	8.80	Call	Bond Future	4,761.2400	4.7612	4,829.0100	4.8290	1.423	0	0	0
2012/06/12	R186	02/08/2012	8.80	Put	Bond Future	616.9100	0.6169	582.0500	0.5820	(5.651)	0	0	0
2012/06/12	R186	02/08/2012	8.38	Call	Bond Future	2,201.0200	2.2010	2,236.7700	2.2368	1.624	0	0	0
2012/06/12	R186	02/08/2012	8.38	Put	Bond Future	1,866.0200	1.8660	1,799.1400	1.7991	(3.584)	0	0	0
2012/06/12	R186	02/08/2012	8.66	Call	Bond Future	3,811.5300	3.8115	3,869.2100	3.8692	1.513	0	0	0
2012/06/12	R186	02/08/2012	8.66	Put	Bond Future	916.9900	0.9170	872.0400	0.8720	(4.902)	0	0	276
2012/06/12	R186	02/08/2012	9.00	Call	Bond Future	6,229.9700	6.2300	6,309.8300	6.3098	1.282	0	0	0
2012/06/12	R186	02/08/2012	9.00	Put	Bond Future	333.9700	0.3340	311.2000	0.3112	(6.818)	0	0	199
2012/06/12	R186	02/08/2012	8.75	Call	Bond Future	4,413.2400	4.4132	4,477.5400	4.4775	1.457	0	0	0
2012/06/12	R186	02/08/2012	8.75	Put	Bond Future	713.0100	0.7130	674.6800	0.6747	(5.376)	0	0	2,700
2012/06/12	R186	02/08/2012	8.76	Call	Bond Future	4,482.0800	4.4821	4,547.0900	4.5471	1.450	0	0	0
2012/06/12	R186	02/08/2012	8.76	Put	Bond Future	692.8300	0.6928	655.2100	0.6552	(5.430)	0	0	43
2012/06/12	R186	01/11/2012			Bond Future	8.4230	120.9075	8.4120	121.0082	(0.131)	8.3840	8.3840	200

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
2012/06/12	R186	01/11/2012	8.70	Call	Bond Future	5,325.3900	5.3254	5,374.1300	5.3741	0.915	0	0	0
2012/06/12	R186	01/11/2012	8.70	Put	Bond Future	2,831.0600	2.8311	2,779.1500	2.7792	(1.834)	0	0	0
2012/06/12	R186	01/11/2012	8.82	Call	Bond Future	5,993.4900	5.9935	6,046.6100	6.0466	0.886	0	0	0
2012/06/12	R186	01/11/2012	8.82	Put	Bond Future	2,442.2100	2.4422	2,394.6800	2.3947	(1.946)	0	0	1,858
2012/06/12	R186	01/11/2012	7.82	Call	Bond Future	1,710.0600	1.7101	1,728.2100	1.7282	1.061	0	0	1,858
2012/06/12	R186	01/11/2012	7.82	Put	Bond Future	7,414.7500	7.4148	7,332.2500	7.3323	(1.113)	0	0	0
2012/06/12	R186	01/11/2012	8.45	Call	Bond Future	4,053.9700	4.0540	4,093.3800	4.0934	0.972	0	0	0
2012/06/12	R186	01/11/2012	8.45	Put	Bond Future	3,807.4400	3.8074	3,746.2000	3.7462	(1.608)	0	0	0
2012/06/12	R186	01/11/2012	8.75	Call	Bond Future	5,599.6700	5.5997	5,650.2500	5.6502	0.903	0	0	0
2012/06/12	R186	01/11/2012	8.75	Put	Bond Future	2,663.2300	2.6632	2,613.1600	2.6132	(1.880)	0	0	0
2012/06/12	R186	01/11/2012	8.80	Call	Bond Future	5,879.7600	5.8798	5,932.1600	5.9322	0.891	0	0	0
2012/06/12	R186	01/11/2012	8.80	Put	Bond Future	2,503.6700	2.5037	2,455.4200	2.4554	(1.927)	0	0	0
2012/06/12	R186	07/02/2013			Bond Future	8.5080	117.5383	8.4960	117.6458	(0.141)	0.0000	0.0000	0
2012/06/12	R186	07/02/2013	8.55	Call	Bond Future	5,448.8800	5.4489	5,495.5300	5.4955	0.856	0	0	0
2012/06/12	R186	07/02/2013	8.55	Put	Bond Future	5,073.6700	5.0737	5,012.8000	5.0128	(1.200)	0	0	0
2012/06/12	R186	07/02/2013	8.45	Call	Bond Future	4,997.6700	4.9977	5,041.4100	5.0414	0.875	0	0	0
2012/06/12	R186	07/02/2013	8.45	Put	Bond Future	5,518.6700	5.5187	5,454.8900	5.4549	(1.156)	0	0	0
2012/06/12	R186	07/02/2013	8.50	Call	Bond Future	5,217.4300	5.2174	5,262.6300	5.2626	0.866	0	0	0
2012/06/12	R186	07/02/2013	8.50	Put	Bond Future	5,289.0900	5.2891	5,226.7700	5.2268	(1.178)	0	0	0
2012/06/12	R189	02/08/2012			Bond Future	219.4858	219.4858	219.5252	219.5252	0.018	0.0000	0.0000	44
2012/06/12	R189	02/08/2012	217.95	Call	Bond Future	1,535.8500	1.5359	1,575.1600	1.5752	2.559	0	0	0
2012/06/12	R189	02/08/2012	217.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R189	02/08/2012	218.00	Call	Bond Future	1,485.8500	1.4859	1,525.1600	1.5252	2.646	0	0	0
2012/06/12	R189	02/08/2012	218.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R189	02/08/2012	218.05	Call	Bond Future	1,435.8500	1.4359	1,475.1600	1.4752	2.738	0	0	0
2012/06/12	R189	02/08/2012	218.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R189	02/08/2012	218.85	Call	Bond Future	635.8500	0.6359	675.1600	0.6752	6.182	0	0	0
2012/06/12	R189	02/08/2012	218.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R197	02/08/2012			Bond Future	256.2358	256.2358	256.3005	256.3005	0.025	0.0000	0.0000	1,858
2012/06/12	R197	02/08/2012	256.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R197	02/08/2012	256.40	Put	Bond Future	164.2300	0.1642	99.5000	0.0995	(39.414)	0	0	0
2012/06/12	R197	02/08/2012	256.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R197	02/08/2012	256.95	Put	Bond Future	714.2300	0.7142	649.5000	0.6495	(9.063)	0	0	0
2012/06/12	R197	02/08/2012	257.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R197	02/08/2012	257.00	Put	Bond Future	764.2300	0.7642	699.5000	0.6995	(8.470)	0	0	0
2012/06/12	R197	02/08/2012	257.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R197	02/08/2012	257.05	Put	Bond Future	814.2300	0.8142	749.5000	0.7495	(7.950)	0	0	0
2012/06/12	R201	02/08/2012			Bond Future	5.3480	108.5966	5.3220	108.6566	(0.486)	0.0000	0.0000	2,669
2012/06/12	R201	02/08/2012	5.72	Call	Bond Future	906.8700	0.9069	957.6700	0.9577	5.602	0	0	0
2012/06/12	R201	02/08/2012	5.72	Put	Bond Future	53.8000	0.0538	44.6500	0.0446	(17.007)	0	0	0
2012/06/12	R201	02/08/2012	7.45	Call	Bond Future	4,709.2100	4.7092	4,769.1600	4.7692	1.273	0	0	0
2012/06/12	R201	02/08/2012	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R201	02/08/2012	7.50	Call	Bond Future	4,818.0100	4.8180	4,877.9600	4.8780	1.244	0	0	0
2012/06/12	R201	02/08/2012	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R201	02/08/2012	7.55	Call	Bond Future	4,926.6500	4.9267	4,986.6000	4.9866	1.217	0	0	0

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2012/06/12	R201	02/08/2012	7.55	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R201	01/11/2012			Bond Future	5.2850		110.1615	5.2570	110.2195	(0.530)	0.0000	0.0000	0
2012/06/12	R201	01/11/2012	6.50	Call	Bond Future	2,501.7100		2.5017	2,557.2500	2.5572	2.220	0	0	0
2012/06/12	R201	01/11/2012	6.50	Put	Bond Future	21.8400		0.0218	19.3400	0.0193	(11.447)	0	0	0
2012/06/12	R201	01/11/2012	6.55	Call	Bond Future	2,598.9300		2.5989	2,654.7900	2.6548	2.149	0	0	0
2012/06/12	R201	01/11/2012	6.55	Put	Bond Future	18.6000		0.0186	16.4200	0.0164	(11.720)	0	0	0
2012/06/12	R201	01/11/2012	5.70	Call	Bond Future	1,063.9300		1.0639	1,105.9400	1.1059	3.949	0	0	0
2012/06/12	R201	01/11/2012	5.70	Put	Bond Future	208.4500		0.2084	192.4200	0.1924	(7.690)	0	0	0
2012/06/12	R201	01/11/2012	6.45	Call	Bond Future	2,404.8800		2.4049	2,460.0500	2.4600	2.294	0	0	0
2012/06/12	R201	01/11/2012	6.45	Put	Bond Future	25.5900		0.0256	22.7200	0.0227	(11.215)	0	0	0
2012/06/12	R201	07/02/2013			Bond Future	5.1750		107.5072	5.1410	107.5691	(0.657)	0.0000	0.0000	0
2012/06/12	R201	07/02/2013	6.20	Call	Bond Future	1,966.3300		1.9663	2,019.1300	2.0191	2.685	0	0	0
2012/06/12	R201	07/02/2013	6.20	Put	Bond Future	122.3600		0.1224	113.2600	0.1133	(7.437)	0	0	0
2012/06/12	R201	07/02/2013	6.25	Call	Bond Future	2,044.1700		2.0442	2,097.6500	2.0976	2.616	0	0	0
2012/06/12	R201	07/02/2013	6.25	Put	Bond Future	111.3300		0.1113	102.9100	0.1029	(7.563)	0	0	0
2012/06/12	R201	07/02/2013	6.30	Call	Bond Future	2,122.7900		2.1228	2,176.9100	2.1769	2.549	0	0	0
2012/06/12	R201	07/02/2013	6.30	Put	Bond Future	101.1800		0.1012	93.4000	0.0934	(7.689)	0	0	0
2012/06/12	R201	07/02/2013	5.60	Call	Bond Future	1,114.2100		1.1142	1,155.6400	1.1556	3.718	0	0	0
2012/06/12	R201	07/02/2013	5.60	Put	Bond Future	344.4900		0.3445	324.0200	0.3240	(5.942)	0	0	0
2012/06/12	R202	02/08/2012			Bond Future	188.2397		188.2397	188.2894	188.2894	0.026	0.0000	0.0000	45,107
2012/06/12	R202	02/08/2012	186.85	Call	Bond Future	1,389.6700		1.3897	1,439.3600	1.4394	3.576	0	0	0
2012/06/12	R202	02/08/2012	186.85	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R202	02/08/2012	190.95	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R202	02/08/2012	190.95	Put	Bond Future	2,710.3300		2.7103	2,660.6400	2.6606	(1.833)	0	0	0
2012/06/12	R202	02/08/2012	191.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R202	02/08/2012	191.00	Put	Bond Future	2,760.3300		2.7603	2,710.6400	2.7106	(1.800)	0	0	0
2012/06/12	R202	02/08/2012	191.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R202	02/08/2012	191.05	Put	Bond Future	2,810.3300		2.8103	2,760.6400	2.7606	(1.768)	0	0	0
2012/06/12	R203	02/08/2012			Bond Future	6.8930		108.9974	6.8610	109.1381	(0.464)	0.0000	0.0000	8,054
2012/06/12	R203	02/08/2012	6.60	Call	Bond Future	310.1200		0.3101	341.9700	0.3420	10.270	0	0	4,200
2012/06/12	R203	02/08/2012	6.60	Put	Bond Future	1,606.9600		1.6070	1,498.1200	1.4981	(6.773)	0	0	0
2012/06/12	R203	02/08/2012	6.85	Call	Bond Future	713.5600		0.7136	773.3500	0.7733	8.379	0	0	1,400
2012/06/12	R203	02/08/2012	6.85	Put	Bond Future	902.6700		0.9027	821.7700	0.8218	(8.962)	0	0	0
2012/06/12	R203	02/08/2012	7.00	Call	Bond Future	1,064.9500		1.0650	1,143.0600	1.1431	7.335	0	0	0
2012/06/12	R203	02/08/2012	7.00	Put	Bond Future	596.1600		0.5962	533.5800	0.5336	(10.497)	0	0	0
2012/06/12	R203	02/08/2012	7.55	Call	Bond Future	2,924.8200		2.9248	3,051.0100	3.0510	4.314	0	0	0
2012/06/12	R203	02/08/2012	7.55	Put	Bond Future	86.2100		0.0862	71.7100	0.0717	(16.819)	0	0	4,200
2012/06/12	R203	02/08/2012	8.45	Call	Bond Future	6,577.4600		6.5775	6,717.9600	6.7180	2.136	0	0	0
2012/06/12	R203	02/08/2012	8.45	Put	Bond Future	0.6500		0.0007	0.4600	0.0005	(29.231)	0	0	0
2012/06/12	R203	02/08/2012	8.50	Call	Bond Future	6,780.0000		6.7800	6,920.5500	6.9205	2.073	0	0	0
2012/06/12	R203	02/08/2012	8.50	Put	Bond Future	0.4600		0.0005	0.3200	0.0003	(30.435)	0	0	0
2012/06/12	R203	02/08/2012	8.55	Call	Bond Future	6,982.0900		6.9821	7,122.6800	7.1227	2.014	0	0	0
2012/06/12	R203	02/08/2012	8.55	Put	Bond Future	0.3200		0.0003	0.2200	0.0002	(31.250)	0	0	0
2012/06/12	R203	02/08/2012	7.15	Call	Bond Future	1,497.7400		1.4977	1,592.8900	1.5929	6.353	0	0	0
2012/06/12	R203	02/08/2012	7.15	Put	Bond Future	376.0600		0.3761	330.5200	0.3305	(12.110)	0	0	1,400
2012/06/12	R203	01/11/2012			Bond Future	6.9600		106.4103	6.9270	106.5487	(0.474)	0.0000	0.0000	0

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2012/06/12	R203	01/11/2012	7.70	Call	Bond Future	3,534.9200	3.5349	3,640.7400	3.6407	2.994	0	0	0
2012/06/12	R203	01/11/2012	7.70	Put	Bond Future	487.6400	0.4876	454.9900	0.4550	(6.696)	0	0	0
2012/06/12	R203	01/11/2012	7.75	Call	Bond Future	3,697.3900	3.6974	3,805.2800	3.8053	2.918	0	0	0
2012/06/12	R203	01/11/2012	7.75	Put	Bond Future	448.1400	0.4481	417.5600	0.4176	(6.824)	0	0	0
2012/06/12	R203	01/11/2012	7.80	Call	Bond Future	3,861.7900	3.8618	3,971.6600	3.9717	2.845	0	0	0
2012/06/12	R203	01/11/2012	7.80	Put	Bond Future	411.0700	0.4111	382.4700	0.3825	(6.957)	0	0	0
2012/06/12	R203	01/11/2012	7.05	Call	Bond Future	1,713.3300	1.7133	1,784.7300	1.7847	4.167	0	0	0
2012/06/12	R203	01/11/2012	7.05	Put	Bond Future	1,336.8200	1.3368	1,269.7500	1.2697	(5.017)	0	0	0
2012/06/12	R203	07/02/2013			Bond Future	7.0330	108.1089	6.9970	108.2521	(0.512)	0.0000	0.0000	0
2012/06/12	R203	07/02/2013	6.50	Call	Bond Future	985.6000	0.9856	1,030.2600	1.0303	4.531	0	0	0
2012/06/12	R203	07/02/2013	6.50	Put	Bond Future	3,130.1800	3.1302	3,031.6600	3.0317	(3.147)	0	0	0
2012/06/12	R203	07/02/2013	6.55	Call	Bond Future	1,055.2700	1.0553	1,102.1800	1.1022	4.445	0	0	0
2012/06/12	R203	07/02/2013	6.55	Put	Bond Future	2,996.4000	2.9964	2,900.1300	2.9001	(3.213)	0	0	0
2012/06/12	R203	07/02/2013	7.15	Call	Bond Future	2,144.4500	2.1444	2,219.7600	2.2198	3.512	0	0	0
2012/06/12	R203	07/02/2013	7.15	Put	Bond Future	1,680.7700	1.6808	1,612.9000	1.6129	(4.038)	0	0	0
2012/06/12	R203	07/02/2013	6.45	Call	Bond Future	919.0600	0.9191	961.5000	0.9615	4.618	0	0	0
2012/06/12	R203	07/02/2013	6.45	Put	Bond Future	3,267.5600	3.2676	3,166.8200	3.1668	(3.083)	0	0	0
2012/06/12	R204	02/08/2012			Bond Future	7.2260	104.9109	7.1890	105.1019	(0.512)	0.0000	0.0000	4,101
2012/06/12	R204	02/08/2012	7.30	Call	Bond Future	1,196.6200	1.1966	1,298.1200	1.2981	8.482	0	0	0
2012/06/12	R204	02/08/2012	7.30	Put	Bond Future	815.8600	0.8159	726.3300	0.7263	(10.974)	0	0	0
2012/06/12	R204	02/08/2012	8.45	Call	Bond Future	6,091.2000	6.0912	6,279.8900	6.2799	3.098	0	0	0
2012/06/12	R204	02/08/2012	8.45	Put	Bond Future	9.3700	0.0094	7.0300	0.0070	(24.973)	0	0	0
2012/06/12	R204	02/08/2012	8.50	Call	Bond Future	6,327.8300	6.3278	6,517.0400	6.5170	2.990	0	0	0
2012/06/12	R204	02/08/2012	8.50	Put	Bond Future	7.0800	0.0071	5.2600	0.0053	(25.706)	0	0	0
2012/06/12	R204	02/08/2012	8.55	Call	Bond Future	6,564.2500	6.5642	6,753.8700	6.7539	2.889	0	0	0
2012/06/12	R204	02/08/2012	8.55	Put	Bond Future	5.3100	0.0053	3.9000	0.0039	(26.554)	0	0	0
2012/06/12	R204	01/11/2012			Bond Future	7.2970	106.4252	7.2590	106.6143	(0.521)	0.0000	0.0000	0
2012/06/12	R204	01/11/2012	8.00	Call	Bond Future	4,099.1400	4.0991	4,240.5000	4.2405	3.449	0	0	0
2012/06/12	R204	01/11/2012	8.00	Put	Bond Future	675.7300	0.6757	627.9500	0.6280	(7.071)	0	0	0
2012/06/12	R204	01/11/2012	8.05	Call	Bond Future	4,285.6600	4.2857	4,429.8600	4.4299	3.365	0	0	0
2012/06/12	R204	01/11/2012	8.05	Put	Bond Future	624.1400	0.6241	579.2000	0.5792	(7.200)	0	0	0
2012/06/12	R204	01/11/2012	7.35	Call	Bond Future	2,006.1000	2.0061	2,101.5300	2.1015	4.757	0	0	0
2012/06/12	R204	01/11/2012	7.35	Put	Bond Future	1,743.0200	1.7430	1,649.3100	1.6493	(5.376)	0	0	0
2012/06/12	R204	01/11/2012	7.95	Call	Bond Future	3,915.4700	3.9155	4,053.8900	4.0539	3.535	0	0	0
2012/06/12	R204	01/11/2012	7.95	Put	Bond Future	730.8800	0.7309	680.1600	0.6802	(6.940)	0	0	0
2012/06/12	R204	07/02/2013			Bond Future	7.3730	104.0880	7.3320	104.2839	(0.556)	0.0000	0.0000	0
2012/06/12	R204	07/02/2013	7.95	Call	Bond Future	4,074.5600	4.0746	4,203.9800	4.2040	3.176	0	0	0
2012/06/12	R204	07/02/2013	7.95	Put	Bond Future	1,365.7800	1.3658	1,299.3100	1.2993	(4.867)	0	0	0
2012/06/12	R204	07/02/2013	8.00	Call	Bond Future	4,234.7100	4.2347	4,366.6900	4.3667	3.117	0	0	0
2012/06/12	R204	07/02/2013	8.00	Put	Bond Future	1,295.3700	1.2954	1,231.4600	1.2315	(4.934)	0	0	0
2012/06/12	R204	07/02/2013	8.05	Call	Bond Future	4,396.7000	4.3967	4,531.1800	4.5312	3.059	0	0	0
2012/06/12	R204	07/02/2013	8.05	Put	Bond Future	1,227.4400	1.2274	1,166.0300	1.1660	(5.003)	0	0	0
2012/06/12	R204	07/02/2013	7.45	Call	Bond Future	2,631.3700	2.6314	2,732.4600	2.7325	3.842	0	0	0
2012/06/12	R204	07/02/2013	7.45	Put	Bond Future	2,264.7200	2.2647	2,169.9200	2.1699	(4.186)	0	0	0
2012/06/12	R206	02/08/2012			Bond Future	5.2440	103.5485	5.2290	103.5694	(0.286)	0.0000	0.0000	1,240
2012/06/12	R206	02/08/2012	5.38	Call	Bond Future	275.6900	0.2757	288.7300	0.2887	4.730	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
2012/06/12	R206	02/08/2012	5.38	Put	Bond Future	85.8900		0.0859	77.9700	0.0780	(9.221)	0	0	0
2012/06/12	R206	02/08/2012	7.20	Call	Bond Future	2,684.1000		2.6841	2,705.0600	2.7051	0.781	0	0	0
2012/06/12	R206	02/08/2012	7.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R206	02/08/2012	7.25	Call	Bond Future	2,751.4500		2.7514	2,772.4100	2.7724	0.762	0	0	0
2012/06/12	R206	02/08/2012	7.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R206	02/08/2012	7.30	Call	Bond Future	2,818.7300		2.8187	2,839.6900	2.8397	0.744	0	0	0
2012/06/12	R206	02/08/2012	7.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R206	01/11/2012			Bond Future	5.1090		105.0396	5.0910	105.0606	(0.352)	0.0000	0.0000	0
2012/06/12	R206	01/11/2012	6.00	Call	Bond Future	1,049.1300		1.0491	1,068.5600	1.0686	1.852	0	0	0
2012/06/12	R206	01/11/2012	6.00	Put	Bond Future	18.4600		0.0185	16.9100	0.0169	(8.397)	0	0	0
2012/06/12	R206	01/11/2012	6.05	Call	Bond Future	1,103.4600		1.1035	1,123.1100	1.1231	1.781	0	0	0
2012/06/12	R206	01/11/2012	6.05	Put	Bond Future	15.3900		0.0154	14.0600	0.0141	(8.642)	0	0	0
2012/06/12	R206	01/11/2012	5.25	Call	Bond Future	352.2700		0.3523	364.1000	0.3641	3.358	0	0	0
2012/06/12	R206	01/11/2012	5.25	Put	Bond Future	188.1700		0.1882	179.0200	0.1790	(4.863)	0	0	0
2012/06/12	R206	01/11/2012	5.95	Call	Bond Future	995.2900		0.9953	1,014.4600	1.0145	1.926	0	0	0
2012/06/12	R206	01/11/2012	5.95	Put	Bond Future	22.0600		0.0221	20.2500	0.0202	(8.205)	0	0	0
2012/06/12	R206	07/02/2013			Bond Future	4.8370		102.9493	4.8120	102.9720	(0.517)	0.0000	0.0000	0
2012/06/12	R206	07/02/2013	5.95	Call	Bond Future	1,050.6000		1.0506	1,070.5200	1.0705	1.896	0	0	0
2012/06/12	R206	07/02/2013	5.95	Put	Bond Future	46.0600		0.0461	43.2300	0.0432	(6.144)	0	0	0
2012/06/12	R206	07/02/2013	6.00	Call	Bond Future	1,090.4600		1.0905	1,110.6200	1.1106	1.849	0	0	0
2012/06/12	R206	07/02/2013	6.00	Put	Bond Future	41.1600		0.0412	38.5700	0.0386	(6.293)	0	0	0
2012/06/12	R206	07/02/2013	6.05	Call	Bond Future	1,130.7400		1.1307	1,151.1400	1.1511	1.804	0	0	0
2012/06/12	R206	07/02/2013	6.05	Put	Bond Future	36.7000		0.0367	34.3500	0.0344	(6.403)	0	0	0
2012/06/12	R206	07/02/2013	5.00	Call	Bond Future	412.7500		0.4127	425.2000	0.4252	3.016	0	0	0
2012/06/12	R206	07/02/2013	5.00	Put	Bond Future	264.6700		0.2647	254.3700	0.2544	(3.892)	0	0	0
2012/06/12	R207	02/08/2012			Bond Future	7.5540		98.7399	7.5280	98.8844	(0.344)	0.0000	0.0000	27,509
2012/06/12	R207	02/08/2012	7.63	Call	Bond Future	1,328.0100		1.3280	1,400.8100	1.4008	5.482	0	0	0
2012/06/12	R207	02/08/2012	7.63	Put	Bond Future	907.1200		0.9071	835.4100	0.8354	(7.905)	0	0	0
2012/06/12	R207	02/08/2012	8.70	Call	Bond Future	6,134.9400		6.1349	6,275.8900	6.2759	2.297	0	0	0
2012/06/12	R207	02/08/2012	8.70	Put	Bond Future	19.6700		0.0197	16.1100	0.0161	(18.099)	0	0	0
2012/06/12	R207	02/08/2012	8.75	Call	Bond Future	6,386.8200		6.3868	6,528.4000	6.5284	2.217	0	0	0
2012/06/12	R207	02/08/2012	8.75	Put	Bond Future	15.7100		0.0157	12.7800	0.0128	(18.651)	0	0	0
2012/06/12	R207	02/08/2012	8.80	Call	Bond Future	6,638.2000		6.6382	6,780.3800	6.7804	2.142	0	0	0
2012/06/12	R207	02/08/2012	8.80	Put	Bond Future	12.1300		0.0121	9.8000	0.0098	(19.209)	0	0	0
2012/06/12	R207	01/11/2012			Bond Future	7.6290		100.1619	7.6020	100.3075	(0.354)	0.0000	0.0000	0
2012/06/12	R207	01/11/2012	8.25	Call	Bond Future	4,187.9300		4.1879	4,289.4900	4.2895	2.425	0	0	0
2012/06/12	R207	01/11/2012	8.25	Put	Bond Future	911.4200		0.9114	867.3600	0.8674	(4.834)	0	0	0
2012/06/12	R207	01/11/2012	8.30	Call	Bond Future	4,381.0000		4.3810	4,484.8800	4.4849	2.371	0	0	0
2012/06/12	R207	01/11/2012	8.30	Put	Bond Future	846.6400		0.8466	804.9000	0.8049	(4.930)	0	0	0
2012/06/12	R207	01/11/2012	7.70	Call	Bond Future	2,313.4500		2.3134	2,385.3800	2.3854	3.109	0	0	0
2012/06/12	R207	01/11/2012	7.70	Put	Bond Future	1,931.8000		1.9318	1,858.1100	1.8581	(3.815)	0	0	0
2012/06/12	R207	01/11/2012	8.20	Call	Bond Future	3,997.6700		3.9977	4,096.8500	4.0969	2.481	0	0	0
2012/06/12	R207	01/11/2012	8.20	Put	Bond Future	979.8800		0.9799	933.4400	0.9334	(4.739)	0	0	0
2012/06/12	R207	07/02/2013			Bond Future	7.7100		98.1195	7.6810	98.2707	(0.376)	0.0000	0.0000	0
2012/06/12	R207	07/02/2013	7.80	Call	Bond Future	3,005.7700		3.0058	3,082.4800	3.0825	2.552	0	0	0
2012/06/12	R207	07/02/2013	7.80	Put	Bond Future	2,538.3600		2.5384	2,463.8700	2.4639	(2.935)	0	0	0
2012/06/12	R207	07/02/2013	8.20	Call	Bond Future	4,239.7900		4.2398	4,333.6700	4.3337	2.214	0	0	0

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2012/06/12	R207	07/02/2013	8.20	Put	Bond Future	1,728.2000	1.7282	1,670.8800	1.6709	(3.317)	0	0	0
2012/06/12	R207	07/02/2013	8.25	Call	Bond Future	4,407.1700	4.4072	4,503.0600	4.5031	2.176	0	0	0
2012/06/12	R207	07/02/2013	8.25	Put	Bond Future	1,643.8200	1.6438	1,588.5100	1.5885	(3.365)	0	0	0
2012/06/12	R207	07/02/2013	8.30	Call	Bond Future	4,577.1800	4.5772	4,675.0300	4.6750	2.138	0	0	0
2012/06/12	R207	07/02/2013	8.30	Put	Bond Future	1,562.8900	1.5629	1,509.5400	1.5095	(3.414)	0	0	0
2012/06/12	R208	02/08/2012			Bond Future	7.6660	96.6515	7.6400	96.8081	(0.339)	0.0000	0.0000	9,382
2012/06/12	R208	02/08/2012	7.20	Call	Bond Future	274.6200	0.2746	295.3600	0.2954	7.552	0	0	3,450
2012/06/12	R208	02/08/2012	7.20	Put	Bond Future	3,129.9900	3.1300	2,994.2000	2.9942	(4.338)	0	0	0
2012/06/12	R208	02/08/2012	7.50	Call	Bond Future	773.1400	0.7731	822.3100	0.8223	6.360	0	0	1,150
2012/06/12	R208	02/08/2012	7.50	Put	Bond Future	1,778.1000	1.7781	1,670.7400	1.6707	(6.038)	0	0	0
2012/06/12	R208	02/08/2012	7.72	Call	Bond Future	1,385.8100	1.3858	1,461.6400	1.4616	5.472	0	0	0
2012/06/12	R208	02/08/2012	7.72	Put	Bond Future	1,061.7600	1.0618	981.0600	0.9811	(7.601)	0	0	0
2012/06/12	R208	02/08/2012	8.25	Call	Bond Future	3,649.7300	3.6497	3,779.9100	3.7799	3.567	0	0	0
2012/06/12	R208	02/08/2012	8.25	Put	Bond Future	218.2000	0.2182	191.8500	0.1918	(12.076)	0	0	3,450
2012/06/12	R208	02/08/2012	8.70	Call	Bond Future	6,008.7400	6.0087	6,158.7600	6.1588	2.497	0	0	0
2012/06/12	R208	02/08/2012	8.70	Put	Bond Future	39.6700	0.0397	33.1600	0.0332	(16.410)	0	0	0
2012/06/12	R208	02/08/2012	8.75	Call	Bond Future	6,277.6700	6.2777	6,428.7600	6.4288	2.407	0	0	0
2012/06/12	R208	02/08/2012	8.75	Put	Bond Future	32.2000	0.0322	26.7600	0.0268	(16.894)	0	0	0
2012/06/12	R208	02/08/2012	8.80	Call	Bond Future	6,546.1700	6.5462	6,698.2500	6.6983	2.323	0	0	0
2012/06/12	R208	02/08/2012	8.80	Put	Bond Future	25.4000	0.0254	20.9500	0.0210	(17.520)	0	0	0
2012/06/12	R208	02/08/2012	7.80	Call	Bond Future	1,663.8400	1.6638	1,749.5100	1.7495	5.149	0	0	0
2012/06/12	R208	02/08/2012	7.80	Put	Bond Future	862.2800	0.8623	791.4200	0.7914	(8.218)	0	0	1,150
2012/06/12	R208	01/11/2012			Bond Future	7.7390	94.6505	7.7120	94.8089	(0.349)	0.0000	0.0000	0
2012/06/12	R208	01/11/2012	8.20	Call	Bond Future	3,940.5800	3.9406	4,042.0600	4.0421	2.575	0	0	0
2012/06/12	R208	01/11/2012	8.20	Put	Bond Future	1,286.4800	1.2865	1,229.5400	1.2295	(4.426)	0	0	0
2012/06/12	R208	01/11/2012	8.25	Call	Bond Future	4,136.7000	4.1367	4,240.9100	4.2409	2.519	0	0	0
2012/06/12	R208	01/11/2012	8.25	Put	Bond Future	1,200.4100	1.2004	1,146.2000	1.1462	(4.516)	0	0	0
2012/06/12	R208	01/11/2012	8.30	Call	Bond Future	4,336.5600	4.3366	4,443.4200	4.4434	2.464	0	0	0
2012/06/12	R208	01/11/2012	8.30	Put	Bond Future	1,119.1700	1.1192	1,067.6100	1.0676	(4.607)	0	0	0
2012/06/12	R208	01/11/2012	7.80	Call	Bond Future	2,526.2200	2.5262	2,603.8900	2.6039	3.075	0	0	0
2012/06/12	R208	01/11/2012	7.80	Put	Bond Future	2,169.5400	2.1695	2,088.7900	2.0888	(3.722)	0	0	0
2012/06/12	R208	07/02/2013			Bond Future	7.8170	96.1595	7.7880	96.3249	(0.371)	0.0000	0.0000	0
2012/06/12	R208	07/02/2013	7.95	Call	Bond Future	3,446.9000	3.4469	3,533.1200	3.5331	2.501	0	0	0
2012/06/12	R208	07/02/2013	7.95	Put	Bond Future	2,692.8600	2.6929	2,613.6600	2.6137	(2.941)	0	0	0
2012/06/12	R208	07/02/2013	8.00	Call	Bond Future	3,601.8100	3.6018	3,690.4500	3.6905	2.461	0	0	0
2012/06/12	R208	07/02/2013	8.00	Put	Bond Future	2,566.2600	2.5663	2,489.4800	2.4895	(2.992)	0	0	0
2012/06/12	R208	07/02/2013	8.05	Call	Bond Future	3,763.8500	3.7638	3,854.8700	3.8549	2.418	0	0	0
2012/06/12	R208	07/02/2013	8.05	Put	Bond Future	2,447.8500	2.4478	2,373.4500	2.3734	(3.039)	0	0	0
2012/06/12	R208	07/02/2013	7.85	Call	Bond Future	3,147.7600	3.1478	3,229.0800	3.2291	2.583	0	0	0
2012/06/12	R208	07/02/2013	7.85	Put	Bond Future	2,959.9600	2.9600	2,875.8600	2.8759	(2.841)	0	0	0
2012/06/12	R209	02/08/2012			Bond Future	8.9260	76.0107	8.9250	76.0184	(0.011)	0.0000	0.0000	28,787
2012/06/12	R209	02/08/2012	8.94	Call	Bond Future	1,846.4400	1.8464	1,833.1600	1.8332	(0.719)	0	0	0
2012/06/12	R209	02/08/2012	8.94	Put	Bond Future	1,738.6000	1.7386	1,717.6100	1.7176	(1.207)	0	0	0
2012/06/12	R209	02/08/2012	9.20	Call	Bond Future	3,020.4800	3.0205	3,010.1300	3.0101	(0.343)	0	0	0
2012/06/12	R209	02/08/2012	9.20	Put	Bond Future	954.7300	0.9547	936.6700	0.9367	(1.892)	0	0	0
2012/06/12	R209	02/08/2012	9.25	Call	Bond Future	3,276.1200	3.2761	3,266.5800	3.2666	(0.291)	0	0	0

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2012/06/12	R209	02/08/2012	9.25	Put	Bond Future	843.4000	0.8434	826.1500	0.8261	(2.045)	0	0	0
2012/06/12	R209	02/08/2012	9.30	Call	Bond Future	3,539.4500	3.5394	3,530.7800	3.5308	(0.245)	0	0	0
2012/06/12	R209	02/08/2012	9.30	Put	Bond Future	742.7600	0.7428	726.3800	0.7264	(2.205)	0	0	0
2012/06/12	R209	01/11/2012			Bond Future	9.0000	73.9637	8.9990	73.9713	(0.011)	0.0000	0.0000	0
2012/06/12	R209	01/11/2012	9.05	Call	Bond Future	3,677.8800	3.6779	3,669.8100	3.6698	(0.219)	0	0	0
2012/06/12	R209	01/11/2012	9.05	Put	Bond Future	3,299.1600	3.2992	3,283.4800	3.2835	(0.475)	0	0	0
2012/06/12	R209	01/11/2012	8.95	Call	Bond Future	3,297.4900	3.2975	3,289.1600	3.2892	(0.253)	0	0	0
2012/06/12	R209	01/11/2012	8.95	Put	Bond Future	3,679.3600	3.6794	3,663.4200	3.6634	(0.433)	0	0	0
2012/06/12	R209	01/11/2012	9.00	Call	Bond Future	3,483.1400	3.4831	3,474.9400	3.4749	(0.235)	0	0	0
2012/06/12	R209	01/11/2012	9.00	Put	Bond Future	3,483.1400	3.4831	3,467.3300	3.4673	(0.454)	0	0	0
2012/06/12	R209	07/02/2013			Bond Future	9.0790	75.1417	9.0780	75.1492	(0.011)	0.0000	0.0000	0
2012/06/12	R209	07/02/2013	9.05	Call	Bond Future	4,576.6000	4.5766	4,570.8200	4.5708	(0.126)	0	0	0
2012/06/12	R209	07/02/2013	9.05	Put	Bond Future	4,794.4800	4.7945	4,781.2100	4.7812	(0.277)	0	0	0
2012/06/12	R209	07/02/2013	9.10	Call	Bond Future	4,765.1500	4.7651	4,759.4600	4.7595	(0.119)	0	0	0
2012/06/12	R209	07/02/2013	9.10	Put	Bond Future	4,608.0100	4.6080	4,594.8300	4.5948	(0.286)	0	0	0
2012/06/12	R209	07/02/2013	8.95	Call	Bond Future	4,214.8800	4.2149	4,208.9300	4.2089	(0.141)	0	0	0
2012/06/12	R209	07/02/2013	8.95	Put	Bond Future	5,192.0800	5.1921	5,178.6400	5.1786	(0.259)	0	0	0
2012/06/12	R209	07/02/2013	9.00	Call	Bond Future	4,391.3600	4.3914	4,385.4900	4.3855	(0.134)	0	0	0
2012/06/12	R209	07/02/2013	9.00	Put	Bond Future	4,987.3400	4.9873	4,973.9800	4.9740	(0.268)	0	0	0
2012/06/12	R210	02/08/2012			Bond Future	142.1369	142.1369	142.1743	142.1743	0.026	0.0000	0.0000	925
2012/06/12	R210	02/08/2012	141.45	Call	Bond Future	686.8700	0.6869	724.3000	0.7243	5.449	0	0	0
2012/06/12	R210	02/08/2012	141.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R210	02/08/2012	142.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R210	02/08/2012	142.95	Put	Bond Future	813.1300	0.8131	775.7000	0.7757	(4.603)	0	0	0
2012/06/12	R210	02/08/2012	143.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R210	02/08/2012	143.00	Put	Bond Future	863.1300	0.8631	825.7000	0.8257	(4.337)	0	0	0
2012/06/12	R210	02/08/2012	143.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R210	02/08/2012	143.05	Put	Bond Future	913.1300	0.9131	875.7000	0.8757	(4.099)	0	0	0
2012/06/12	R211	02/08/2012			Bond Future	120.1490	120.1490	120.2813	120.2813	0.110	0.0000	0.0000	480
2012/06/12	R211	02/08/2012	119.70	Call	Bond Future	449.0000	0.4490	581.2900	0.5813	29.463	0	0	0
2012/06/12	R211	02/08/2012	119.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R211	02/08/2012	119.95	Call	Bond Future	199.0000	0.1990	331.2900	0.3313	66.477	0	0	0
2012/06/12	R211	02/08/2012	119.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R211	02/08/2012	120.00	Call	Bond Future	149.0000	0.1490	281.2900	0.2813	88.785	0	0	0
2012/06/12	R211	02/08/2012	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R211	02/08/2012	120.05	Call	Bond Future	99.0000	0.0990	231.2900	0.2313	133.626	0	0	0
2012/06/12	R211	02/08/2012	120.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R212	02/08/2012			Bond Future	117.6658	117.6658	117.4959	117.4959	(0.144)	0.0000	0.0000	2,962
2012/06/12	R212	02/08/2012	117.45	Call	Bond Future	215.7800	0.2158	45.9500	0.0459	(78.705)	0	0	0
2012/06/12	R212	02/08/2012	117.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R212	02/08/2012	117.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R212	02/08/2012	117.95	Put	Bond Future	284.2200	0.2842	454.0500	0.4541	59.753	0	0	0
2012/06/12	R212	02/08/2012	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R212	02/08/2012	118.00	Put	Bond Future	334.2200	0.3342	504.0500	0.5041	50.814	0	0	0
2012/06/12	R212	02/08/2012	118.05	Call	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
2012/06/12	R212	02/08/2012	118.05	Put	Bond Future	384.2200	0.3842	554.0500	0.5541	44.201	0	0	0
2012/06/12	R213	02/08/2012			Bond Future	8.7970	86.7414	8.7610	87.0284	(0.409)	0.0000	0.0000	4,725
2012/06/12	R213	02/08/2012	8.84	Call	Bond Future	1,991.8500	1.9919	2,133.0700	2.1331	7.090	0	0	0
2012/06/12	R213	02/08/2012	8.84	Put	Bond Future	1,650.9700	1.6510	1,505.2000	1.5052	(8.829)	0	0	0
2012/06/12	R213	02/08/2012	9.20	Call	Bond Future	3,794.4900	3.7945	4,001.8200	4.0018	5.464	0	0	0
2012/06/12	R213	02/08/2012	9.20	Put	Bond Future	679.2900	0.6793	599.6300	0.5996	(11.727)	0	0	0
2012/06/12	R213	02/08/2012	9.25	Call	Bond Future	4,082.8400	4.0828	4,297.7700	4.2978	5.264	0	0	0
2012/06/12	R213	02/08/2012	9.25	Put	Bond Future	593.2900	0.5933	521.2300	0.5212	(12.146)	0	0	0
2012/06/12	R213	02/08/2012	9.30	Call	Bond Future	4,377.7600	4.3778	4,599.8200	4.5998	5.072	0	0	0
2012/06/12	R213	02/08/2012	9.30	Put	Bond Future	516.4600	0.5165	451.5300	0.4515	(12.572)	0	0	0
2012/06/12	R213	01/11/2012			Bond Future	8.8760	84.4498	8.8380	84.7482	(0.428)	0.0000	0.0000	0
2012/06/12	R213	01/11/2012	9.00	Call	Bond Future	4,033.6000	4.0336	4,191.6300	4.1916	3.918	0	0	0
2012/06/12	R213	01/11/2012	9.00	Put	Bond Future	3,070.8400	3.0708	2,930.4800	2.9305	(4.571)	0	0	0
2012/06/12	R213	01/11/2012	9.05	Call	Bond Future	4,248.4000	4.2484	4,411.5700	4.4116	3.841	0	0	0
2012/06/12	R213	01/11/2012	9.05	Put	Bond Future	2,902.1100	2.9021	2,766.8900	2.7669	(4.659)	0	0	0
2012/06/12	R213	01/11/2012	8.90	Call	Bond Future	3,628.0200	3.6280	3,775.6000	3.7756	4.068	0	0	0
2012/06/12	R213	01/11/2012	8.90	Put	Bond Future	3,440.3700	3.4404	3,289.5600	3.2896	(4.384)	0	0	0
2012/06/12	R213	01/11/2012	8.95	Call	Bond Future	3,828.1300	3.8281	3,980.9600	3.9810	3.992	0	0	0
2012/06/12	R213	01/11/2012	8.95	Put	Bond Future	3,251.5700	3.2516	3,106.0100	3.1060	(4.477)	0	0	0
2012/06/12	R213	07/02/2013			Bond Future	8.9610	85.8002	8.9220	86.1014	(0.435)	0.0000	0.0000	0
2012/06/12	R213	07/02/2013	8.95	Call	Bond Future	4,701.8700	4.7019	4,851.6100	4.8516	3.185	0	0	0
2012/06/12	R213	07/02/2013	8.95	Put	Bond Future	4,786.6700	4.7867	4,635.1900	4.6352	(3.165)	0	0	0
2012/06/12	R213	07/02/2013	9.00	Call	Bond Future	4,892.5800	4.8926	5,046.2100	5.0462	3.140	0	0	0
2012/06/12	R213	07/02/2013	9.00	Put	Bond Future	4,592.9900	4.5930	4,445.4000	4.4454	(3.213)	0	0	0
2012/06/12	R213	07/02/2013	9.05	Call	Bond Future	5,092.9600	5.0930	5,250.4500	5.2504	3.092	0	0	0
2012/06/12	R213	07/02/2013	9.05	Put	Bond Future	4,411.6200	4.4116	4,267.8900	4.2679	(3.258)	0	0	0
2012/06/12	R214	02/08/2012			Bond Future	8.9540	77.6585	8.9530	77.6666	(0.011)	0.0000	0.0000	1,530
2012/06/12	R214	02/08/2012	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R214	02/08/2012	8.79	Put	Bond Future	1,341.5200	1.3415	1,333.4600	1.3335	(0.601)	0	0	0
2012/06/12	R214	02/08/2012	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R214	02/08/2012	8.80	Put	Bond Future	1,258.5600	1.2586	1,250.5000	1.2505	(0.640)	0	0	0
2012/06/12	R214	02/08/2012	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/12	R214	02/08/2012	8.81	Put	Bond Future	1,175.7500	1.1758	1,167.6900	1.1677	(0.686)	0	0	0
2012/06/12	R214	02/08/2012	8.96	Call	Bond Future	48.3200	0.0483	56.3800	0.0564	16.680	0	0	0
2012/06/12	R214	02/08/2012	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**300160**