



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/06/2012 to 13/06/2012

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
2012/06/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	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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2012/06/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	AL7T	02/08/2012			Index Future	438.7250	438.7250	438.8890	438.8890	0.037	0.0000	0.0000	13
2012/06/13	AL7T	01/11/2012			Index Future	445.0390	445.0390	445.1950	445.1950	0.035	0.0000	0.0000	0
2012/06/13	ALBI	02/08/2012			Index Future	396.6090	396.6090	397.0440	397.0440	0.110	0.0000	0.0000	1,004
2012/06/13	ALBI	01/11/2012			Index Future	402.3170	402.3170	402.7490	402.7490	0.107	0.0000	0.0000	0
2012/06/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/06/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/06/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/06/13	ES33	02/08/2012			Bond Future	9.5380	84.5634	9.5250	84.6635	(0.136)	0.0000	0.0000	4,220
2012/06/13	ES33	02/08/2012	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	ES33	02/08/2012	9.51	Put	Bond Future	0.0000	0.0000	115.7700	0.1158	100.000	0	0	0
2012/06/13	ES33	02/08/2012	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	ES33	02/08/2012	9.49	Put	Bond Future	0.0000	0.0000	270.5300	0.2705	100.000	0	0	0
2012/06/13	ES33	02/08/2012	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	ES33	02/08/2012	9.50	Put	Bond Future	0.0000	0.0000	193.0900	0.1931	100.000	0	0	0
2012/06/13	ES33	01/11/2012			Bond Future	9.6370	81.9985	9.6240	82.0970	(0.135)	0.0000	0.0000	0
2012/06/13	ES33	01/11/2012	9.51	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	ES33	01/11/2012	9.51	Put	Bond Future	0.0000	0.0000	871.1500	0.8711	100.000	0	0	0
2012/06/13	ES33	01/11/2012	9.49	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	ES33	01/11/2012	9.49	Put	Bond Future	0.0000	0.0000	1,025.5100	1.0255	100.000	0	0	0
2012/06/13	ES33	01/11/2012	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	ES33	01/11/2012	9.50	Put	Bond Future	0.0000	0.0000	948.2700	0.9483	100.000	0	0	0
2012/06/13	GOVI	02/08/2012			GOVI	397.7760	397.7760	398.2350	398.2350	0.115	0.0000	0.0000	269
2012/06/13	GOVI	02/08/2012	389.99	Call	GOVI	0.0000	0.0000	82,450.0000	8.2450	100.000	0	0	0
2012/06/13	GOVI	02/08/2012	389.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	GOVI	02/08/2012	390.00	Call	GOVI	0.0000	0.0000	82,350.0000	8.2350	100.000	0	0	0
2012/06/13	GOVI	02/08/2012	390.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	GOVI	02/08/2012	390.01	Call	GOVI	0.0000	0.0000	82,250.0000	8.2250	100.000	0	0	0
2012/06/13	GOVI	02/08/2012	390.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	GOVI	02/08/2012	395.91	Call	GOVI	0.0000	0.0000	23,250.0000	2.3250	100.000	0	0	0
2012/06/13	GOVI	02/08/2012	395.91	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	GOVI	01/11/2012			GOVI	403.5010	403.5010	403.9580	403.9580	0.113	0.0000	0.0000	0
2012/06/13	GOVI	01/11/2012	401.75	Call	GOVI	0.0000	0.0000	22,080.0000	2.2080	100.000	0	0	0
2012/06/13	GOVI	01/11/2012	401.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	GOVI	01/11/2012	401.99	Call	GOVI	0.0000	0.0000	19,680.0000	1.9680	100.000	0	0	0
2012/06/13	GOVI	01/11/2012	401.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	GOVI	01/11/2012	402.00	Call	GOVI	0.0000	0.0000	19,580.0000	1.9580	100.000	0	0	0
2012/06/13	GOVI	01/11/2012	402.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	GOVI	01/11/2012	402.01	Call	GOVI	0.0000	0.0000	19,480.0000	1.9480	100.000	0	0	0
2012/06/13	GOVI	01/11/2012	402.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	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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2012/06/13	IGOV	02/08/2012			Index Future	174.5780	174.5780	174.5160	174.5160	(0.036)	0.0000	0.0000	594
2012/06/13	IGOV	01/11/2012			Index Future	177.0910	177.0910	177.0230	177.0230	(0.038)	0.0000	0.0000	0
2012/06/13	ILBI	02/08/2012			Index Future	473.2630	473.2630	473.2630	473.2630	0.000	0.0000	0.0000	169
2012/06/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/06/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/06/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/06/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/06/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/06/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/06/13	JBAF	20/06/2012			Jibar Tradeable Future	5.5900	94.4100	5.5900	94.4100	0.000	0.0000	0.0000	2,890
2012/06/13	JBAF	18/07/2012			Jibar Tradeable Future	5.5700	94.4300	5.5700	94.4300	0.000	0.0000	0.0000	0
2012/06/13	JBAF	15/08/2012			Jibar Tradeable Future	5.5000	94.5000	5.4700	94.5300	(0.545)	0.0000	0.0000	0
2012/06/13	JBAF	19/09/2012			Jibar Tradeable Future	5.4500	94.5500	5.4200	94.5800	(0.550)	0.0000	0.0000	44,760
2012/06/13	JBAF	17/10/2012			Jibar Tradeable Future	5.3700	94.6300	5.3000	94.7000	(1.304)	0.0000	0.0000	0
2012/06/13	JBAF	21/11/2012			Jibar Tradeable Future	5.3600	94.6400	5.2900	94.7100	(1.306)	0.0000	0.0000	0
2012/06/13	JBAF	19/12/2012			Jibar Tradeable Future	5.3500	94.6500	5.2800	94.7200	(1.308)	0.0000	0.0000	840
2012/06/13	JBAF	20/03/2013			Jibar Tradeable Future	5.3700	94.6300	5.3000	94.7000	(1.304)	0.0000	0.0000	1,000
2012/06/13	JBAF	19/06/2013			Jibar Tradeable Future	5.4500	94.5500	5.3800	94.6200	(1.284)	0.0000	0.0000	500
2012/06/13	JBAF	18/09/2013			Jibar Tradeable Future	5.6000	94.4000	5.5200	94.4800	(1.429)	0.0000	0.0000	1,700
2012/06/13	JBAF	18/12/2013			Jibar Tradeable Future	5.7800	94.2200	5.7000	94.3000	(1.384)	0.0000	0.0000	1,500
2012/06/13	JBAF	19/03/2014			Jibar Tradeable Future	5.9600	94.0400	5.8800	94.1200	(1.342)	0.0000	0.0000	0
2012/06/13	R157	02/08/2012			Bond Future	6.2530	125.4757	6.1980	125.6480	(0.880)	0.0000	0.0000	14,980
2012/06/13	R157	02/08/2012	6.15	Call	Bond Future	327.0600	0.3271	380.5200	0.3805	16.346	0	0	3,750
2012/06/13	R157	02/08/2012	6.15	Put	Bond Future	649.9700	0.6500	531.1400	0.5311	(18.282)	0	0	0
2012/06/13	R157	02/08/2012	6.35	Call	Bond Future	642.6500	0.6427	734.5200	0.7345	14.295	0	0	1,250
2012/06/13	R157	02/08/2012	6.35	Put	Bond Future	339.5500	0.3395	259.1300	0.2591	(23.684)	0	0	0
2012/06/13	R157	02/08/2012	6.40	Call	Bond Future	0.0000	0.0000	842.9400	0.8429	100.000	0	0	0
2012/06/13	R157	02/08/2012	6.40	Put	Bond Future	0.0000	0.0000	211.6900	0.2117	100.000	0	0	0
2012/06/13	R157	02/08/2012	6.95	Call	Bond Future	2,177.5500	2.1775	2,341.0800	2.3411	7.510	0	0	0
2012/06/13	R157	02/08/2012	6.95	Put	Bond Future	21.0700	0.0211	12.3100	0.0123	(41.576)	0	0	3,750
2012/06/13	R157	02/08/2012	7.95	Call	Bond Future	0.0000	0.0000	5,337.3700	5.3374	100.000	0	0	0
2012/06/13	R157	02/08/2012	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R157	02/08/2012	8.00	Call	Bond Future	0.0000	0.0000	5,485.2100	5.4852	100.000	0	0	0
2012/06/13	R157	02/08/2012	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R157	02/08/2012	8.05	Call	Bond Future	0.0000	0.0000	5,632.8200	5.6328	100.000	0	0	0
2012/06/13	R157	02/08/2012	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R157	02/08/2012	6.55	Call	Bond Future	1,078.7500	1.0788	1,206.2700	1.2063	11.821	0	0	0

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2012/06/13	R157	02/08/2012	6.55	Put	Bond Future	153.7600	0.1538	108.9900	0.1090	(29.117)	0	0	1,250
2012/06/13	R157	01/11/2012			Bond Future	6.2990	120.4768	6.2390	120.6495	(0.953)	0.0000	0.0000	200
2012/06/13	R157	01/11/2012	6.95	Call	Bond Future	0.0000	0.0000	2,222.8700	2.2229	100.000	0	0	0
2012/06/13	R157	01/11/2012	6.95	Put	Bond Future	0.0000	0.0000	197.1700	0.1972	100.000	0	0	0
2012/06/13	R157	01/11/2012	7.00	Call	Bond Future	0.0000	0.0000	2,342.4400	2.3424	100.000	0	0	0
2012/06/13	R157	01/11/2012	7.00	Put	Bond Future	0.0000	0.0000	175.9500	0.1759	100.000	0	0	0
2012/06/13	R157	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	2,463.8000	2.4638	100.000	0	0	0
2012/06/13	R157	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	156.7400	0.1567	100.000	0	0	0
2012/06/13	R157	01/11/2012	6.45	Call	Bond Future	0.0000	0.0000	1,163.9900	1.1640	100.000	0	0	0
2012/06/13	R157	01/11/2012	6.45	Put	Bond Future	0.0000	0.0000	558.1800	0.5582	100.000	0	0	0
2012/06/13	R157	07/02/2013			Bond Future	6.3430	122.4023	6.2760	122.5766	(1.056)	0.0000	0.0000	0
2012/06/13	R157	07/02/2013	6.80	Call	Bond Future	0.0000	0.0000	1,894.9400	1.8949	100.000	0	0	0
2012/06/13	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	540.5900	0.5406	100.000	0	0	0
2012/06/13	R157	07/02/2013	6.50	Call	Bond Future	0.0000	0.0000	1,385.5600	1.3856	100.000	0	0	0
2012/06/13	R157	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	804.1200	0.8041	100.000	0	0	0
2012/06/13	R157	07/02/2013	6.70	Call	Bond Future	0.0000	0.0000	1,716.4000	1.7164	100.000	0	0	0
2012/06/13	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	618.9500	0.6190	100.000	0	0	0
2012/06/13	R157	07/02/2013	6.75	Call	Bond Future	0.0000	0.0000	1,804.3400	1.8043	100.000	0	0	0
2012/06/13	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	578.3500	0.5784	100.000	0	0	0
2012/06/13	R186	02/08/2012			Bond Future	8.3330	119.2886	8.3050	119.5504	(0.336)	0.0000	0.0000	34,845
2012/06/13	R186	02/08/2012	7.66	Call	Bond Future	220.4300	0.2204	246.7200	0.2467	11.927	0	0	276
2012/06/13	R186	02/08/2012	7.66	Put	Bond Future	6,750.2600	6.7503	6,514.7300	6.5147	(3.489)	0	0	0
2012/06/13	R186	02/08/2012	7.70	Call	Bond Future	262.0700	0.2621	292.3000	0.2923	11.535	0	0	2,700
2012/06/13	R186	02/08/2012	7.70	Put	Bond Future	6,389.6300	6.3896	6,158.0400	6.1580	(3.624)	0	0	0
2012/06/13	R186	02/08/2012	7.76	Call	Bond Future	335.8200	0.3358	372.6700	0.3727	10.973	0	0	43
2012/06/13	R186	02/08/2012	7.76	Put	Bond Future	5,863.4000	5.8634	5,638.4300	5.6384	(3.837)	0	0	0
2012/06/13	R186	02/08/2012	8.30	Call	Bond Future	1,857.0400	1.8570	1,986.8000	1.9868	6.987	0	0	0
2012/06/13	R186	02/08/2012	8.30	Put	Bond Future	2,165.7100	2.1657	2,033.6500	2.0337	(6.098)	0	0	900
2012/06/13	R186	02/08/2012	8.70	Call	Bond Future	0.0000	0.0000	4,341.8300	4.3418	100.000	0	0	0
2012/06/13	R186	02/08/2012	8.70	Put	Bond Future	0.0000	0.0000	723.7500	0.7238	100.000	0	0	0
2012/06/13	R186	02/08/2012	8.00	Call	Bond Future	799.9300	0.7999	871.4400	0.8714	8.940	0	0	1,099
2012/06/13	R186	02/08/2012	8.00	Put	Bond Future	3,968.3400	3.9683	3,778.0300	3.7780	(4.796)	0	0	0
2012/06/13	R186	02/08/2012	8.25	Call	Bond Future	1,640.5600	1.6406	1,758.1500	1.7581	7.168	0	0	8,750
2012/06/13	R186	02/08/2012	8.25	Put	Bond Future	2,419.1100	2.4191	2,274.8800	2.2749	(5.962)	0	0	0
2012/06/13	R186	02/08/2012	8.80	Call	Bond Future	0.0000	0.0000	5,047.3800	5.0474	100.000	0	0	0
2012/06/13	R186	02/08/2012	8.80	Put	Bond Future	0.0000	0.0000	538.6000	0.5386	100.000	0	0	0
2012/06/13	R186	02/08/2012	8.38	Call	Bond Future	0.0000	0.0000	2,385.8600	2.3859	100.000	0	0	0
2012/06/13	R186	02/08/2012	8.38	Put	Bond Future	0.0000	0.0000	1,686.4100	1.6864	100.000	0	0	0
2012/06/13	R186	02/08/2012	8.66	Call	Bond Future	3,869.2100	3.8692	4,070.1900	4.0702	5.194	0	0	0
2012/06/13	R186	02/08/2012	8.66	Put	Bond Future	872.0400	0.8720	811.2000	0.8112	(6.977)	0	0	276
2012/06/13	R186	02/08/2012	9.00	Call	Bond Future	6,309.8300	6.3098	6,546.3500	6.5463	3.748	0	0	0
2012/06/13	R186	02/08/2012	9.00	Put	Bond Future	311.2000	0.3112	285.9000	0.2859	(8.130)	0	0	199
2012/06/13	R186	02/08/2012	8.75	Call	Bond Future	4,477.5400	4.4775	4,690.1600	4.6902	4.749	0	0	0
2012/06/13	R186	02/08/2012	8.75	Put	Bond Future	674.6800	0.6747	625.4800	0.6255	(7.292)	0	0	2,700
2012/06/13	R186	02/08/2012	8.76	Call	Bond Future	4,547.0900	4.5471	4,760.9000	4.7609	4.702	0	0	0
2012/06/13	R186	02/08/2012	8.76	Put	Bond Future	655.2100	0.6552	607.2000	0.6072	(7.327)	0	0	43
2012/06/13	R186	01/11/2012			Bond Future	8.4120	121.0082	8.3830	121.2741	(0.345)	0.0000	0.0000	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
2012/06/13	R186	01/11/2012	8.70	Call	Bond Future	0.0000	0.0000	5,475.6500	5.4757	100.000	0	0	0
2012/06/13	R186	01/11/2012	8.70	Put	Bond Future	0.0000	0.0000	2,614.7200	2.6147	100.000	0	0	0
2012/06/13	R186	01/11/2012	8.82	Call	Bond Future	6,046.6100	6.0466	6,161.1200	6.1611	1.894	0	0	0
2012/06/13	R186	01/11/2012	8.82	Put	Bond Future	2,394.6800	2.3947	2,243.2400	2.2432	(6.324)	0	0	1,858
2012/06/13	R186	01/11/2012	7.82	Call	Bond Future	1,728.2100	1.7282	1,749.1500	1.7491	1.212	0	0	1,858
2012/06/13	R186	01/11/2012	7.82	Put	Bond Future	7,332.2500	7.3323	7,087.2400	7.0872	(3.342)	0	0	0
2012/06/13	R186	01/11/2012	8.45	Call	Bond Future	0.0000	0.0000	4,168.7900	4.1688	100.000	0	0	0
2012/06/13	R186	01/11/2012	8.45	Put	Bond Future	0.0000	0.0000	3,555.6600	3.5557	100.000	0	0	0
2012/06/13	R186	01/11/2012	8.75	Call	Bond Future	0.0000	0.0000	5,757.1900	5.7572	100.000	0	0	0
2012/06/13	R186	01/11/2012	8.75	Put	Bond Future	0.0000	0.0000	2,454.1500	2.4541	100.000	0	0	0
2012/06/13	R186	01/11/2012	8.80	Call	Bond Future	0.0000	0.0000	6,044.5100	6.0445	100.000	0	0	0
2012/06/13	R186	01/11/2012	8.80	Put	Bond Future	0.0000	0.0000	2,301.8200	2.3018	100.000	0	0	0
2012/06/13	R186	07/02/2013			Bond Future	8.4960	117.6458	8.4660	117.9152	(0.353)	0.0000	0.0000	0
2012/06/13	R186	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	5,523.6800	5.5237	100.000	0	0	0
2012/06/13	R186	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	4,771.5300	4.7715	100.000	0	0	0
2012/06/13	R186	07/02/2013	8.45	Call	Bond Future	0.0000	0.0000	5,061.6600	5.0617	100.000	0	0	0
2012/06/13	R186	07/02/2013	8.45	Put	Bond Future	0.0000	0.0000	5,205.7200	5.2057	100.000	0	0	0
2012/06/13	R186	07/02/2013	8.50	Call	Bond Future	0.0000	0.0000	5,287.5400	5.2875	100.000	0	0	0
2012/06/13	R186	07/02/2013	8.50	Put	Bond Future	0.0000	0.0000	4,982.2600	4.9823	100.000	0	0	0
2012/06/13	R189	02/08/2012			Bond Future	219.5252	219.5252	219.6475	219.6475	0.056	0.0000	0.0000	44
2012/06/13	R189	02/08/2012	217.95	Call	Bond Future	0.0000	0.0000	1,697.4800	1.6975	100.000	0	0	0
2012/06/13	R189	02/08/2012	217.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R189	02/08/2012	218.00	Call	Bond Future	0.0000	0.0000	1,647.4800	1.6475	100.000	0	0	0
2012/06/13	R189	02/08/2012	218.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R189	02/08/2012	218.05	Call	Bond Future	0.0000	0.0000	1,597.4800	1.5975	100.000	0	0	0
2012/06/13	R189	02/08/2012	218.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R189	02/08/2012	218.85	Call	Bond Future	0.0000	0.0000	797.4800	0.7975	100.000	0	0	0
2012/06/13	R189	02/08/2012	218.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R197	02/08/2012			Bond Future	256.3005	256.3005	256.1540	256.1540	(0.057)	0.0000	0.0000	1,858
2012/06/13	R197	02/08/2012	256.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R197	02/08/2012	256.40	Put	Bond Future	0.0000	0.0000	245.9700	0.2460	100.000	0	0	0
2012/06/13	R197	02/08/2012	256.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R197	02/08/2012	256.95	Put	Bond Future	0.0000	0.0000	795.9700	0.7960	100.000	0	0	0
2012/06/13	R197	02/08/2012	257.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R197	02/08/2012	257.00	Put	Bond Future	0.0000	0.0000	845.9700	0.8460	100.000	0	0	0
2012/06/13	R197	02/08/2012	257.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R197	02/08/2012	257.05	Put	Bond Future	0.0000	0.0000	895.9700	0.8960	100.000	0	0	0
2012/06/13	R201	02/08/2012			Bond Future	5.3220	108.6566	5.1960	108.9477	(2.368)	0.0000	0.0000	2,669
2012/06/13	R201	02/08/2012	5.72	Call	Bond Future	0.0000	0.0000	1,219.7800	1.2198	100.000	0	0	0
2012/06/13	R201	02/08/2012	5.72	Put	Bond Future	0.0000	0.0000	15.6500	0.0156	100.000	0	0	0
2012/06/13	R201	02/08/2012	7.45	Call	Bond Future	0.0000	0.0000	5,060.2700	5.0603	100.000	0	0	0
2012/06/13	R201	02/08/2012	7.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R201	02/08/2012	7.50	Call	Bond Future	0.0000	0.0000	5,169.0700	5.1691	100.000	0	0	0
2012/06/13	R201	02/08/2012	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R201	02/08/2012	7.55	Call	Bond Future	0.0000	0.0000	5,277.7100	5.2777	100.000	0	0	0

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2012/06/13	R201	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R201	01/11/2012			Bond Future	5.2570	110.2195	5.1150	110.5145	(2.701)	0.0000	0.0000	0
2012/06/13	R201	01/11/2012	6.50	Call	Bond Future	0.0000	0.0000	2,840.2000	2.8402	100.000	0	0	0
2012/06/13	R201	01/11/2012	6.50	Put	Bond Future	0.0000	0.0000	7.3300	0.0073	100.000	0	0	0
2012/06/13	R201	01/11/2012	6.55	Call	Bond Future	0.0000	0.0000	2,939.2100	2.9392	100.000	0	0	0
2012/06/13	R201	01/11/2012	6.55	Put	Bond Future	0.0000	0.0000	5.8800	0.0059	100.000	0	0	0
2012/06/13	R201	01/11/2012	5.70	Call	Bond Future	0.0000	0.0000	1,323.1800	1.3232	100.000	0	0	0
2012/06/13	R201	01/11/2012	5.70	Put	Bond Future	0.0000	0.0000	114.7000	0.1147	100.000	0	0	0
2012/06/13	R201	01/11/2012	6.45	Call	Bond Future	0.0000	0.0000	2,741.3800	2.7414	100.000	0	0	0
2012/06/13	R201	01/11/2012	6.45	Put	Bond Future	0.0000	0.0000	9.0900	0.0091	100.000	0	0	0
2012/06/13	R201	07/02/2013			Bond Future	5.1410	107.5691	4.9780	107.8665	(3.171)	0.0000	0.0000	0
2012/06/13	R201	07/02/2013	6.20	Call	Bond Future	0.0000	0.0000	2,270.4000	2.2704	100.000	0	0	0
2012/06/13	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	67.1400	0.0671	100.000	0	0	0
2012/06/13	R201	07/02/2013	6.25	Call	Bond Future	0.0000	0.0000	2,352.6900	2.3527	100.000	0	0	0
2012/06/13	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	60.5600	0.0606	100.000	0	0	0
2012/06/13	R201	07/02/2013	6.30	Call	Bond Future	0.0000	0.0000	2,434.5000	2.4345	100.000	0	0	0
2012/06/13	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	53.6000	0.0536	100.000	0	0	0
2012/06/13	R201	07/02/2013	5.60	Call	Bond Future	0.0000	0.0000	1,347.1700	1.3472	100.000	0	0	0
2012/06/13	R201	07/02/2013	5.60	Put	Bond Future	0.0000	0.0000	218.1600	0.2182	100.000	0	0	0
2012/06/13	R202	02/08/2012			Bond Future	188.2894	188.2894	188.4417	188.4417	0.081	0.0000	0.0000	45,107
2012/06/13	R202	02/08/2012	186.85	Call	Bond Future	0.0000	0.0000	1,591.7500	1.5918	100.000	0	0	0
2012/06/13	R202	02/08/2012	186.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R202	02/08/2012	190.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R202	02/08/2012	190.95	Put	Bond Future	0.0000	0.0000	2,508.2500	2.5082	100.000	0	0	0
2012/06/13	R202	02/08/2012	191.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R202	02/08/2012	191.00	Put	Bond Future	0.0000	0.0000	2,558.2500	2.5582	100.000	0	0	0
2012/06/13	R202	02/08/2012	191.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R202	02/08/2012	191.05	Put	Bond Future	0.0000	0.0000	2,608.2500	2.6082	100.000	0	0	0
2012/06/13	R203	02/08/2012			Bond Future	6.8610	109.1381	6.8120	109.3540	(0.714)	0.0000	0.0000	13,254
2012/06/13	R203	02/08/2012	6.60	Call	Bond Future	341.9700	0.3420	389.4100	0.3894	13.873	0	0	4,200
2012/06/13	R203	02/08/2012	6.60	Put	Bond Future	1,498.1200	1.4981	1,329.6700	1.3297	(11.244)	0	0	0
2012/06/13	R203	02/08/2012	6.85	Call	Bond Future	773.3500	0.7733	866.5200	0.8665	12.048	0	0	1,400
2012/06/13	R203	02/08/2012	6.85	Put	Bond Future	821.7700	0.8218	699.0500	0.6991	(14.934)	0	0	0
2012/06/13	R203	02/08/2012	7.00	Call	Bond Future	0.0000	0.0000	1,268.6700	1.2687	100.000	0	0	0
2012/06/13	R203	02/08/2012	7.00	Put	Bond Future	0.0000	0.0000	443.3000	0.4433	100.000	0	0	0
2012/06/13	R203	02/08/2012	7.55	Call	Bond Future	3,051.0100	3.0510	3,247.7500	3.2477	6.448	0	0	0
2012/06/13	R203	02/08/2012	7.55	Put	Bond Future	71.7100	0.0717	52.5600	0.0526	(26.705)	0	0	4,200
2012/06/13	R203	02/08/2012	8.45	Call	Bond Future	0.0000	0.0000	6,933.5800	6.9336	100.000	0	0	0
2012/06/13	R203	02/08/2012	8.45	Put	Bond Future	0.0000	0.0000	0.1900	0.0002	100.000	0	0	0
2012/06/13	R203	02/08/2012	8.50	Call	Bond Future	0.0000	0.0000	7,136.2500	7.1363	100.000	0	0	0
2012/06/13	R203	02/08/2012	8.50	Put	Bond Future	0.0000	0.0000	0.1300	0.0001	100.000	0	0	0
2012/06/13	R203	02/08/2012	8.55	Call	Bond Future	0.0000	0.0000	7,338.4300	7.3384	100.000	0	0	0
2012/06/13	R203	02/08/2012	8.55	Put	Bond Future	0.0000	0.0000	0.0800	0.0001	100.000	0	0	0
2012/06/13	R203	02/08/2012	7.15	Call	Bond Future	1,592.8900	1.5929	1,744.4300	1.7444	9.514	0	0	0
2012/06/13	R203	02/08/2012	7.15	Put	Bond Future	330.5200	0.3305	266.1700	0.2662	(19.469)	0	0	1,400
2012/06/13	R203	01/11/2012			Bond Future	6.9270	106.5487	6.8750	106.7674	(0.751)	0.0000	0.0000	0

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2012/06/13	R203	01/11/2012	7.70	Call	Bond Future	0.0000	0.0000	3,788.9200	3.7889	100.000	0	0	0
2012/06/13	R203	01/11/2012	7.70	Put	Bond Future	0.0000	0.0000	384.5200	0.3845	100.000	0	0	0
2012/06/13	R203	01/11/2012	7.75	Call	Bond Future	0.0000	0.0000	3,957.2800	3.9573	100.000	0	0	0
2012/06/13	R203	01/11/2012	7.75	Put	Bond Future	0.0000	0.0000	350.9100	0.3509	100.000	0	0	0
2012/06/13	R203	01/11/2012	7.80	Call	Bond Future	0.0000	0.0000	4,127.7200	4.1277	100.000	0	0	0
2012/06/13	R203	01/11/2012	7.80	Put	Bond Future	0.0000	0.0000	319.8800	0.3199	100.000	0	0	0
2012/06/13	R203	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	1,860.1200	1.8601	100.000	0	0	0
2012/06/13	R203	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	1,126.4900	1.1265	100.000	0	0	0
2012/06/13	R203	07/02/2013			Bond Future	6.9970	108.2521	6.9420	108.4713	(0.786)	0.0000	0.0000	0
2012/06/13	R203	07/02/2013	6.50	Call	Bond Future	0.0000	0.0000	1,083.8400	1.0838	100.000	0	0	0
2012/06/13	R203	07/02/2013	6.50	Put	Bond Future	0.0000	0.0000	2,866.0200	2.8660	100.000	0	0	0
2012/06/13	R203	07/02/2013	6.55	Call	Bond Future	0.0000	0.0000	1,159.0100	1.1590	100.000	0	0	0
2012/06/13	R203	07/02/2013	6.55	Put	Bond Future	0.0000	0.0000	2,737.7400	2.7377	100.000	0	0	0
2012/06/13	R203	07/02/2013	7.15	Call	Bond Future	0.0000	0.0000	2,316.4200	2.3164	100.000	0	0	0
2012/06/13	R203	07/02/2013	7.15	Put	Bond Future	0.0000	0.0000	1,490.3400	1.4903	100.000	0	0	0
2012/06/13	R203	07/02/2013	6.45	Call	Bond Future	0.0000	0.0000	1,012.5600	1.0126	100.000	0	0	0
2012/06/13	R203	07/02/2013	6.45	Put	Bond Future	0.0000	0.0000	2,998.6600	2.9987	100.000	0	0	0
2012/06/13	R204	02/08/2012			Bond Future	7.1890	105.1019	7.1500	105.3038	(0.542)	0.0000	0.0000	4,101
2012/06/13	R204	02/08/2012	7.30	Call	Bond Future	0.0000	0.0000	1,394.6500	1.3947	100.000	0	0	0
2012/06/13	R204	02/08/2012	7.30	Put	Bond Future	0.0000	0.0000	621.0400	0.6210	100.000	0	0	0
2012/06/13	R204	02/08/2012	8.45	Call	Bond Future	0.0000	0.0000	6,479.0700	6.4791	100.000	0	0	0
2012/06/13	R204	02/08/2012	8.45	Put	Bond Future	0.0000	0.0000	4.3900	0.0044	100.000	0	0	0
2012/06/13	R204	02/08/2012	8.50	Call	Bond Future	0.0000	0.0000	6,716.8200	6.7168	100.000	0	0	0
2012/06/13	R204	02/08/2012	8.50	Put	Bond Future	0.0000	0.0000	3.2200	0.0032	100.000	0	0	0
2012/06/13	R204	02/08/2012	8.55	Call	Bond Future	0.0000	0.0000	6,954.1300	6.9541	100.000	0	0	0
2012/06/13	R204	02/08/2012	8.55	Put	Bond Future	0.0000	0.0000	2.3400	0.0023	100.000	0	0	0
2012/06/13	R204	01/11/2012			Bond Future	7.2590	106.6143	7.2190	106.8139	(0.551)	0.0000	0.0000	0
2012/06/13	R204	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	4,379.3400	4.3793	100.000	0	0	0
2012/06/13	R204	01/11/2012	8.00	Put	Bond Future	0.0000	0.0000	567.2300	0.5672	100.000	0	0	0
2012/06/13	R204	01/11/2012	8.05	Call	Bond Future	0.0000	0.0000	4,571.7600	4.5718	100.000	0	0	0
2012/06/13	R204	01/11/2012	8.05	Put	Bond Future	0.0000	0.0000	521.5400	0.5215	100.000	0	0	0
2012/06/13	R204	01/11/2012	7.35	Call	Bond Future	0.0000	0.0000	2,179.7500	2.1797	100.000	0	0	0
2012/06/13	R204	01/11/2012	7.35	Put	Bond Future	0.0000	0.0000	1,527.9700	1.5280	100.000	0	0	0
2012/06/13	R204	01/11/2012	7.95	Call	Bond Future	0.0000	0.0000	4,189.2000	4.1892	100.000	0	0	0
2012/06/13	R204	01/11/2012	7.95	Put	Bond Future	0.0000	0.0000	615.9100	0.6159	100.000	0	0	0
2012/06/13	R204	07/02/2013			Bond Future	7.3320	104.2839	7.2900	104.4851	(0.573)	0.0000	0.0000	0
2012/06/13	R204	07/02/2013	7.95	Call	Bond Future	0.0000	0.0000	4,301.3000	4.3013	100.000	0	0	0
2012/06/13	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	1,195.4900	1.1955	100.000	0	0	0
2012/06/13	R204	07/02/2013	8.00	Call	Bond Future	0.0000	0.0000	4,467.3400	4.4673	100.000	0	0	0
2012/06/13	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	1,130.9700	1.1310	100.000	0	0	0
2012/06/13	R204	07/02/2013	8.05	Call	Bond Future	0.0000	0.0000	4,635.1600	4.6352	100.000	0	0	0
2012/06/13	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	1,068.8700	1.0689	100.000	0	0	0
2012/06/13	R204	07/02/2013	7.45	Call	Bond Future	0.0000	0.0000	2,792.3400	2.7923	100.000	0	0	0
2012/06/13	R204	07/02/2013	7.45	Put	Bond Future	0.0000	0.0000	2,028.6600	2.0287	100.000	0	0	0
2012/06/13	R206	02/08/2012			Bond Future	5.2290	103.5694	5.1920	103.6212	(0.708)	0.0000	0.0000	1,240
2012/06/13	R206	02/08/2012	5.38	Call	Bond Future	0.0000	0.0000	318.5900	0.3186	100.000	0	0	0

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2012/06/13	R206	02/08/2012	5.38	Put	Bond Future	0.0000	0.0000	56.1000	0.0561	100.000	0	0	0
2012/06/13	R206	02/08/2012	7.20	Call	Bond Future	0.0000	0.0000	2,756.7900	2.7568	100.000	0	0	0
2012/06/13	R206	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R206	02/08/2012	7.25	Call	Bond Future	0.0000	0.0000	2,824.1400	2.8241	100.000	0	0	0
2012/06/13	R206	02/08/2012	7.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R206	02/08/2012	7.30	Call	Bond Future	0.0000	0.0000	2,891.4200	2.8914	100.000	0	0	0
2012/06/13	R206	02/08/2012	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R206	01/11/2012			Bond Future	5.0910	105.0606	5.0480	105.1107	(0.845)	0.0000	0.0000	0
2012/06/13	R206	01/11/2012	6.00	Call	Bond Future	0.0000	0.0000	1,115.0700	1.1151	100.000	0	0	0
2012/06/13	R206	01/11/2012	6.00	Put	Bond Future	0.0000	0.0000	13.2900	0.0133	100.000	0	0	0
2012/06/13	R206	01/11/2012	6.05	Call	Bond Future	0.0000	0.0000	1,169.9200	1.1699	100.000	0	0	0
2012/06/13	R206	01/11/2012	6.05	Put	Bond Future	0.0000	0.0000	10.7400	0.0107	100.000	0	0	0
2012/06/13	R206	01/11/2012	5.25	Call	Bond Future	0.0000	0.0000	394.6700	0.3947	100.000	0	0	0
2012/06/13	R206	01/11/2012	5.25	Put	Bond Future	0.0000	0.0000	159.4600	0.1595	100.000	0	0	0
2012/06/13	R206	01/11/2012	5.95	Call	Bond Future	0.0000	0.0000	1,060.2300	1.0602	100.000	0	0	0
2012/06/13	R206	01/11/2012	5.95	Put	Bond Future	0.0000	0.0000	15.8900	0.0159	100.000	0	0	0
2012/06/13	R206	07/02/2013			Bond Future	4.8120	102.9720	4.7570	103.0221	(1.143)	0.0000	0.0000	0
2012/06/13	R206	07/02/2013	5.95	Call	Bond Future	0.0000	0.0000	1,115.1700	1.1152	100.000	0	0	0
2012/06/13	R206	07/02/2013	5.95	Put	Bond Future	0.0000	0.0000	37.8300	0.0378	100.000	0	0	0
2012/06/13	R206	07/02/2013	6.00	Call	Bond Future	0.0000	0.0000	1,155.7600	1.1558	100.000	0	0	0
2012/06/13	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	33.6600	0.0337	100.000	0	0	0
2012/06/13	R206	07/02/2013	6.05	Call	Bond Future	0.0000	0.0000	1,196.7300	1.1967	100.000	0	0	0
2012/06/13	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	29.8900	0.0299	100.000	0	0	0
2012/06/13	R206	07/02/2013	5.00	Call	Bond Future	0.0000	0.0000	454.2800	0.4543	100.000	0	0	0
2012/06/13	R206	07/02/2013	5.00	Put	Bond Future	0.0000	0.0000	233.4000	0.2334	100.000	0	0	0
2012/06/13	R207	02/08/2012			Bond Future	7.5280	98.8844	7.5100	98.9846	(0.239)	0.0000	0.0000	27,509
2012/06/13	R207	02/08/2012	7.63	Call	Bond Future	0.0000	0.0000	1,451.4200	1.4514	100.000	0	0	0
2012/06/13	R207	02/08/2012	7.63	Put	Bond Future	0.0000	0.0000	785.8200	0.7858	100.000	0	0	0
2012/06/13	R207	02/08/2012	8.70	Call	Bond Future	0.0000	0.0000	6,372.4600	6.3725	100.000	0	0	0
2012/06/13	R207	02/08/2012	8.70	Put	Bond Future	0.0000	0.0000	12.4800	0.0125	100.000	0	0	0
2012/06/13	R207	02/08/2012	8.75	Call	Bond Future	0.0000	0.0000	6,625.3200	6.6253	100.000	0	0	0
2012/06/13	R207	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	9.5000	0.0095	100.000	0	0	0
2012/06/13	R207	02/08/2012	8.80	Call	Bond Future	0.0000	0.0000	6,877.9600	6.8780	100.000	0	0	0
2012/06/13	R207	02/08/2012	8.80	Put	Bond Future	0.0000	0.0000	7.1800	0.0072	100.000	0	0	0
2012/06/13	R207	01/11/2012			Bond Future	7.6020	100.3075	7.5830	100.4101	(0.250)	0.0000	0.0000	0
2012/06/13	R207	01/11/2012	8.25	Call	Bond Future	0.0000	0.0000	4,342.3600	4.3424	100.000	0	0	0
2012/06/13	R207	01/11/2012	8.25	Put	Bond Future	0.0000	0.0000	817.5900	0.8176	100.000	0	0	0
2012/06/13	R207	01/11/2012	8.30	Call	Bond Future	0.0000	0.0000	4,539.9900	4.5400	100.000	0	0	0
2012/06/13	R207	01/11/2012	8.30	Put	Bond Future	0.0000	0.0000	757.3700	0.7574	100.000	0	0	0
2012/06/13	R207	01/11/2012	7.70	Call	Bond Future	0.0000	0.0000	2,412.1800	2.4122	100.000	0	0	0
2012/06/13	R207	01/11/2012	7.70	Put	Bond Future	0.0000	0.0000	1,782.2700	1.7823	100.000	0	0	0
2012/06/13	R207	01/11/2012	8.20	Call	Bond Future	0.0000	0.0000	4,147.8600	4.1479	100.000	0	0	0
2012/06/13	R207	01/11/2012	8.20	Put	Bond Future	0.0000	0.0000	881.8100	0.8818	100.000	0	0	0
2012/06/13	R207	07/02/2013			Bond Future	7.6810	98.2707	7.6620	98.3699	(0.247)	0.0000	0.0000	0
2012/06/13	R207	07/02/2013	7.80	Call	Bond Future	0.0000	0.0000	3,030.9400	3.0309	100.000	0	0	0
2012/06/13	R207	07/02/2013	7.80	Put	Bond Future	0.0000	0.0000	2,313.1100	2.3131	100.000	0	0	0
2012/06/13	R207	07/02/2013	8.20	Call	Bond Future	0.0000	0.0000	4,301.7000	4.3017	100.000	0	0	0

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2012/06/13	R207	07/02/2013	8.20	Put	Bond Future	0.0000	0.0000	1,539.6900	1.5397	100.000	0	0	0
2012/06/13	R207	07/02/2013	8.25	Call	Bond Future	0.0000	0.0000	4,473.9100	4.4739	100.000	0	0	0
2012/06/13	R207	07/02/2013	8.25	Put	Bond Future	0.0000	0.0000	1,460.1400	1.4601	100.000	0	0	0
2012/06/13	R207	07/02/2013	8.30	Call	Bond Future	0.0000	0.0000	4,648.7700	4.6488	100.000	0	0	0
2012/06/13	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	1,384.0600	1.3841	100.000	0	0	0
2012/06/13	R208	02/08/2012			Bond Future	7.6400	96.8081	7.6320	96.8563	(0.105)	0.0000	0.0000	15,682
2012/06/13	R208	02/08/2012	7.20	Call	Bond Future	295.3600	0.2954	285.2600	0.2853	(3.420)	0	0	3,450
2012/06/13	R208	02/08/2012	7.20	Put	Bond Future	2,994.2000	2.9942	2,935.8800	2.9359	(1.948)	0	0	0
2012/06/13	R208	02/08/2012	7.50	Call	Bond Future	822.3100	0.8223	813.4900	0.8135	(1.073)	0	0	1,150
2012/06/13	R208	02/08/2012	7.50	Put	Bond Future	1,670.7400	1.6707	1,613.7000	1.6137	(3.414)	0	0	0
2012/06/13	R208	02/08/2012	7.72	Call	Bond Future	0.0000	0.0000	1,461.8100	1.4618	100.000	0	0	0
2012/06/13	R208	02/08/2012	7.72	Put	Bond Future	0.0000	0.0000	933.0100	0.9330	100.000	0	0	0
2012/06/13	R208	02/08/2012	8.25	Call	Bond Future	3,779.9100	3.7799	3,807.9200	3.8079	0.741	0	0	0
2012/06/13	R208	02/08/2012	8.25	Put	Bond Future	191.8500	0.1918	171.6400	0.1716	(10.534)	0	0	3,450
2012/06/13	R208	02/08/2012	8.70	Call	Bond Future	0.0000	0.0000	6,201.4700	6.2015	100.000	0	0	0
2012/06/13	R208	02/08/2012	8.70	Put	Bond Future	0.0000	0.0000	27.6500	0.0277	100.000	0	0	0
2012/06/13	R208	02/08/2012	8.75	Call	Bond Future	0.0000	0.0000	6,472.3400	6.4723	100.000	0	0	0
2012/06/13	R208	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	22.1200	0.0221	100.000	0	0	0
2012/06/13	R208	02/08/2012	8.80	Call	Bond Future	0.0000	0.0000	6,742.6600	6.7427	100.000	0	0	0
2012/06/13	R208	02/08/2012	8.80	Put	Bond Future	0.0000	0.0000	17.1400	0.0171	100.000	0	0	0
2012/06/13	R208	02/08/2012	7.80	Call	Bond Future	1,749.5100	1.7495	1,753.6900	1.7537	0.239	0	0	0
2012/06/13	R208	02/08/2012	7.80	Put	Bond Future	791.4200	0.7914	747.3800	0.7474	(5.565)	0	0	1,150
2012/06/13	R208	01/11/2012			Bond Future	7.7120	94.8089	7.7040	94.8559	(0.104)	0.0000	0.0000	0
2012/06/13	R208	01/11/2012	8.20	Call	Bond Future	0.0000	0.0000	4,017.8900	4.0179	100.000	0	0	0
2012/06/13	R208	01/11/2012	8.20	Put	Bond Future	0.0000	0.0000	1,158.3700	1.1584	100.000	0	0	0
2012/06/13	R208	01/11/2012	8.25	Call	Bond Future	0.0000	0.0000	4,218.9000	4.2189	100.000	0	0	0
2012/06/13	R208	01/11/2012	8.25	Put	Bond Future	0.0000	0.0000	1,077.1900	1.0772	100.000	0	0	0
2012/06/13	R208	01/11/2012	8.30	Call	Bond Future	0.0000	0.0000	4,423.6100	4.4236	100.000	0	0	0
2012/06/13	R208	01/11/2012	8.30	Put	Bond Future	0.0000	0.0000	1,000.8000	1.0008	100.000	0	0	0
2012/06/13	R208	01/11/2012	7.80	Call	Bond Future	0.0000	0.0000	2,563.6200	2.5636	100.000	0	0	0
2012/06/13	R208	01/11/2012	7.80	Put	Bond Future	0.0000	0.0000	2,001.5200	2.0015	100.000	0	0	0
2012/06/13	R208	07/02/2013			Bond Future	7.7880	96.3249	7.7800	96.3706	(0.103)	0.0000	0.0000	0
2012/06/13	R208	07/02/2013	7.95	Call	Bond Future	0.0000	0.0000	3,490.0300	3.4900	100.000	0	0	0
2012/06/13	R208	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	2,524.8700	2.5249	100.000	0	0	0
2012/06/13	R208	07/02/2013	8.00	Call	Bond Future	0.0000	0.0000	3,652.7500	3.6527	100.000	0	0	0
2012/06/13	R208	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	2,406.0800	2.4061	100.000	0	0	0
2012/06/13	R208	07/02/2013	8.05	Call	Bond Future	0.0000	0.0000	3,818.3300	3.8183	100.000	0	0	0
2012/06/13	R208	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	2,291.2100	2.2912	100.000	0	0	0
2012/06/13	R208	07/02/2013	7.85	Call	Bond Future	0.0000	0.0000	3,175.3300	3.1753	100.000	0	0	0
2012/06/13	R208	07/02/2013	7.85	Put	Bond Future	0.0000	0.0000	2,776.4100	2.7764	100.000	0	0	0
2012/06/13	R209	02/08/2012			Bond Future	8.9250	76.0184	8.9120	76.1188	(0.146)	0.0000	0.0000	28,787
2012/06/13	R209	02/08/2012	8.94	Call	Bond Future	0.0000	0.0000	1,870.7700	1.8708	100.000	0	0	0
2012/06/13	R209	02/08/2012	8.94	Put	Bond Future	0.0000	0.0000	1,654.8400	1.6548	100.000	0	0	0
2012/06/13	R209	02/08/2012	9.20	Call	Bond Future	0.0000	0.0000	3,066.0300	3.0660	100.000	0	0	0
2012/06/13	R209	02/08/2012	9.20	Put	Bond Future	0.0000	0.0000	892.1900	0.8922	100.000	0	0	0
2012/06/13	R209	02/08/2012	9.25	Call	Bond Future	0.0000	0.0000	3,325.8300	3.3258	100.000	0	0	0

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2012/06/13	R209	02/08/2012	9.25	Put	Bond Future	0.0000	0.0000	785.0200	0.7850	100.000	0	0	0
2012/06/13	R209	02/08/2012	9.30	Call	Bond Future	0.0000	0.0000	3,593.2900	3.5933	100.000	0	0	0
2012/06/13	R209	02/08/2012	9.30	Put	Bond Future	0.0000	0.0000	688.5100	0.6885	100.000	0	0	0
2012/06/13	R209	01/11/2012			Bond Future	8.9990	73.9713	8.9860	74.0703	(0.144)	0.0000	0.0000	0
2012/06/13	R209	01/11/2012	9.05	Call	Bond Future	0.0000	0.0000	3,696.7900	3.6968	100.000	0	0	0
2012/06/13	R209	01/11/2012	9.05	Put	Bond Future	0.0000	0.0000	3,211.4600	3.2115	100.000	0	0	0
2012/06/13	R209	01/11/2012	8.95	Call	Bond Future	0.0000	0.0000	3,312.5800	3.3126	100.000	0	0	0
2012/06/13	R209	01/11/2012	8.95	Put	Bond Future	0.0000	0.0000	3,587.8400	3.5878	100.000	0	0	0
2012/06/13	R209	01/11/2012	9.00	Call	Bond Future	0.0000	0.0000	3,500.1300	3.5001	100.000	0	0	0
2012/06/13	R209	01/11/2012	9.00	Put	Bond Future	0.0000	0.0000	3,393.5200	3.3935	100.000	0	0	0
2012/06/13	R209	07/02/2013			Bond Future	9.0780	75.1492	9.0640	75.2543	(0.154)	0.0000	0.0000	0
2012/06/13	R209	07/02/2013	9.05	Call	Bond Future	0.0000	0.0000	4,579.9700	4.5800	100.000	0	0	0
2012/06/13	R209	07/02/2013	9.05	Put	Bond Future	0.0000	0.0000	4,685.2800	4.6853	100.000	0	0	0
2012/06/13	R209	07/02/2013	9.10	Call	Bond Future	0.0000	0.0000	4,770.0500	4.7700	100.000	0	0	0
2012/06/13	R209	07/02/2013	9.10	Put	Bond Future	0.0000	0.0000	4,500.3400	4.5003	100.000	0	0	0
2012/06/13	R209	07/02/2013	8.95	Call	Bond Future	0.0000	0.0000	4,215.2900	4.2153	100.000	0	0	0
2012/06/13	R209	07/02/2013	8.95	Put	Bond Future	0.0000	0.0000	5,079.9200	5.0799	100.000	0	0	0
2012/06/13	R209	07/02/2013	9.00	Call	Bond Future	0.0000	0.0000	4,393.2300	4.3932	100.000	0	0	0
2012/06/13	R209	07/02/2013	9.00	Put	Bond Future	0.0000	0.0000	4,876.6400	4.8766	100.000	0	0	0
2012/06/13	R210	02/08/2012			Bond Future	142.1743	142.1743	142.6561	142.6561	0.339	0.0000	0.0000	925
2012/06/13	R210	02/08/2012	141.45	Call	Bond Future	0.0000	0.0000	1,206.0900	1.2061	100.000	0	0	0
2012/06/13	R210	02/08/2012	141.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R210	02/08/2012	142.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R210	02/08/2012	142.95	Put	Bond Future	0.0000	0.0000	293.9100	0.2939	100.000	0	0	0
2012/06/13	R210	02/08/2012	143.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R210	02/08/2012	143.00	Put	Bond Future	0.0000	0.0000	343.9100	0.3439	100.000	0	0	0
2012/06/13	R210	02/08/2012	143.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R210	02/08/2012	143.05	Put	Bond Future	0.0000	0.0000	393.9100	0.3939	100.000	0	0	0
2012/06/13	R211	02/08/2012			Bond Future	120.2813	120.2813	120.3626	120.3626	0.068	0.0000	0.0000	480
2012/06/13	R211	02/08/2012	119.70	Call	Bond Future	0.0000	0.0000	662.6300	0.6626	100.000	0	0	0
2012/06/13	R211	02/08/2012	119.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R211	02/08/2012	119.95	Call	Bond Future	0.0000	0.0000	412.6300	0.4126	100.000	0	0	0
2012/06/13	R211	02/08/2012	119.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R211	02/08/2012	120.00	Call	Bond Future	0.0000	0.0000	362.6300	0.3626	100.000	0	0	0
2012/06/13	R211	02/08/2012	120.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R211	02/08/2012	120.05	Call	Bond Future	0.0000	0.0000	312.6300	0.3126	100.000	0	0	0
2012/06/13	R211	02/08/2012	120.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R212	02/08/2012			Bond Future	117.4959	117.4959	117.3894	117.3894	(0.091)	0.0000	0.0000	2,962
2012/06/13	R212	02/08/2012	117.45	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R212	02/08/2012	117.45	Put	Bond Future	0.0000	0.0000	60.5800	0.0606	100.000	0	0	0
2012/06/13	R212	02/08/2012	117.95	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R212	02/08/2012	117.95	Put	Bond Future	0.0000	0.0000	560.5800	0.5606	100.000	0	0	0
2012/06/13	R212	02/08/2012	118.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R212	02/08/2012	118.00	Put	Bond Future	0.0000	0.0000	610.5800	0.6106	100.000	0	0	0
2012/06/13	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
2012/06/13	R212	02/08/2012	118.05	Put	Bond Future	0.0000	0.0000	660.5800	0.6606	100.000	0	0	0
2012/06/13	R213	02/08/2012			Bond Future	8.7610	87.0284	8.7380	87.2125	(0.263)	0.0000	0.0000	4,725
2012/06/13	R213	02/08/2012	8.84	Call	Bond Future	0.0000	0.0000	2,240.3500	2.2403	100.000	0	0	0
2012/06/13	R213	02/08/2012	8.84	Put	Bond Future	0.0000	0.0000	1,428.3600	1.4284	100.000	0	0	0
2012/06/13	R213	02/08/2012	9.20	Call	Bond Future	0.0000	0.0000	4,152.1600	4.1522	100.000	0	0	0
2012/06/13	R213	02/08/2012	9.20	Put	Bond Future	0.0000	0.0000	565.8500	0.5659	100.000	0	0	0
2012/06/13	R213	02/08/2012	9.25	Call	Bond Future	0.0000	0.0000	4,451.7100	4.4517	100.000	0	0	0
2012/06/13	R213	02/08/2012	9.25	Put	Bond Future	0.0000	0.0000	491.0500	0.4910	100.000	0	0	0
2012/06/13	R213	02/08/2012	9.30	Call	Bond Future	0.0000	0.0000	4,757.2400	4.7572	100.000	0	0	0
2012/06/13	R213	02/08/2012	9.30	Put	Bond Future	0.0000	0.0000	424.8300	0.4248	100.000	0	0	0
2012/06/13	R213	01/11/2012			Bond Future	8.8380	84.7482	8.8150	84.9296	(0.260)	0.0000	0.0000	0
2012/06/13	R213	01/11/2012	9.00	Call	Bond Future	0.0000	0.0000	4,297.1500	4.2971	100.000	0	0	0
2012/06/13	R213	01/11/2012	9.00	Put	Bond Future	0.0000	0.0000	2,854.6200	2.8546	100.000	0	0	0
2012/06/13	R213	01/11/2012	9.05	Call	Bond Future	0.0000	0.0000	4,520.1000	4.5201	100.000	0	0	0
2012/06/13	R213	01/11/2012	9.05	Put	Bond Future	0.0000	0.0000	2,694.0400	2.6940	100.000	0	0	0
2012/06/13	R213	01/11/2012	8.90	Call	Bond Future	0.0000	0.0000	3,866.5300	3.8665	100.000	0	0	0
2012/06/13	R213	01/11/2012	8.90	Put	Bond Future	0.0000	0.0000	3,199.1100	3.1991	100.000	0	0	0
2012/06/13	R213	01/11/2012	8.95	Call	Bond Future	0.0000	0.0000	4,079.2400	4.0792	100.000	0	0	0
2012/06/13	R213	01/11/2012	8.95	Put	Bond Future	0.0000	0.0000	3,022.9100	3.0229	100.000	0	0	0
2012/06/13	R213	07/02/2013			Bond Future	8.9220	86.1014	8.8980	86.2876	(0.269)	0.0000	0.0000	0
2012/06/13	R213	07/02/2013	8.95	Call	Bond Future	0.0000	0.0000	4,860.9700	4.8610	100.000	0	0	0
2012/06/13	R213	07/02/2013	8.95	Put	Bond Future	0.0000	0.0000	4,458.3700	4.4584	100.000	0	0	0
2012/06/13	R213	07/02/2013	9.00	Call	Bond Future	0.0000	0.0000	5,058.8500	5.0588	100.000	0	0	0
2012/06/13	R213	07/02/2013	9.00	Put	Bond Future	0.0000	0.0000	4,271.8600	4.2719	100.000	0	0	0
2012/06/13	R213	07/02/2013	9.05	Call	Bond Future	0.0000	0.0000	5,265.3200	5.2653	100.000	0	0	0
2012/06/13	R213	07/02/2013	9.05	Put	Bond Future	0.0000	0.0000	4,096.5800	4.0966	100.000	0	0	0
2012/06/13	R214	02/08/2012			Bond Future	8.9530	77.6666	8.9460	77.7230	(0.078)	0.0000	0.0000	1,530
2012/06/13	R214	02/08/2012	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R214	02/08/2012	8.79	Put	Bond Future	0.0000	0.0000	1,277.0100	1.2770	100.000	0	0	0
2012/06/13	R214	02/08/2012	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R214	02/08/2012	8.80	Put	Bond Future	0.0000	0.0000	1,194.0500	1.1941	100.000	0	0	0
2012/06/13	R214	02/08/2012	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/06/13	R214	02/08/2012	8.81	Put	Bond Future	0.0000	0.0000	1,111.2400	1.1112	100.000	0	0	0
2012/06/13	R214	02/08/2012	8.96	Call	Bond Future	0.0000	0.0000	112.8300	0.1128	100.000	0	0	0
2012/06/13	R214	02/08/2012	8.96	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

311659