



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 26/07/2012 to 26/07/2012

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
2012/07/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	1409	28/02/2041		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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/26	2025	02/08/2012			Bond Future	104.0562		104.0562	104.0603	0.004	0.0000	0.0000	2,062
2012/07/26	2025	02/08/2012	99.99	Call	Bond Future	4,066.1700	4.0662	4,070.3000	4.0703	0.102	0	0	0
2012/07/26	2025	02/08/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2025	02/08/2012	100.00	Call	Bond Future	4,056.1700	4.0562	4,060.3000	4.0603	0.102	0	0	0
2012/07/26	2025	02/08/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2025	02/08/2012	100.01	Call	Bond Future	4,046.1700	4.0462	4,050.3000	4.0503	0.102	0	0	0
2012/07/26	2025	02/08/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2025	01/11/2012			Bond Future	105.3827		105.3827	105.3865	0.004	0.0000	0.0000	0
2012/07/26	2025	01/11/2012	99.99	Call	Bond Future	5,392.7300	5.3927	5,396.4800	5.3965	0.070	0	0	0
2012/07/26	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2025	01/11/2012	100.00	Call	Bond Future	5,382.7300	5.3827	5,386.4800	5.3865	0.070	0	0	0
2012/07/26	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2025	01/11/2012	100.01	Call	Bond Future	5,372.7300	5.3727	5,376.4800	5.3765	0.070	0	0	0
2012/07/26	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2038	02/08/2012			Bond Future	101.8141		101.8141	101.8196	0.005	0.0000	0.0000	0
2012/07/26	2038	02/08/2012	97.99	Call	Bond Future	3,824.1000	3.8241	3,829.6200	3.8296	0.144	0	0	0
2012/07/26	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2038	02/08/2012	98.00	Call	Bond Future	3,814.1000	3.8141	3,819.6200	3.8196	0.145	0	0	0
2012/07/26	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2038	02/08/2012	98.01	Call	Bond Future	3,804.1000	3.8041	3,809.6200	3.8096	0.145	0	0	0
2012/07/26	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2038	01/11/2012			Bond Future	103.1121		103.1121	103.1173	0.005	0.0000	0.0000	0
2012/07/26	2038	01/11/2012	98.99	Call	Bond Future	4,122.1400	4.1221	4,127.2600	4.1273	0.124	0	0	0
2012/07/26	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2038	01/11/2012	99.00	Call	Bond Future	4,112.1400	4.1121	4,117.2600	4.1173	0.125	0	0	0
2012/07/26	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2038	01/11/2012	99.01	Call	Bond Future	4,102.1400	4.1021	4,107.2600	4.1073	0.125	0	0	0
2012/07/26	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2050	02/08/2012			Bond Future	108.6148		108.6148	108.6208	0.006	0.0000	0.0000	0
2012/07/26	2050	02/08/2012	102.99	Call	Bond Future	5,624.7900	5.6248	5,630.8000	5.6308	0.107	0	0	0
2012/07/26	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2050	02/08/2012	103.00	Call	Bond Future	5,614.7900	5.6148	5,620.8000	5.6208	0.107	0	0	0
2012/07/26	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2050	02/08/2012	103.01	Call	Bond Future	5,604.7900	5.6048	5,610.8000	5.6108	0.107	0	0	0
2012/07/26	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2050	01/11/2012			Bond Future	109.9996		109.9996	110.0050	0.005	0.0000	0.0000	0
2012/07/26	2050	01/11/2012	103.99	Call	Bond Future	6,009.5600	6.0096	6,015.0300	6.0150	0.091	0	0	0
2012/07/26	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2050	01/11/2012	104.00	Call	Bond Future	5,999.5600	5.9996	6,005.0300	6.0050	0.091	0	0	0
2012/07/26	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	2050	01/11/2012	104.01	Call	Bond Future	5,989.5600	5.9896	5,995.0300	5.9950	0.091	0	0	0
2012/07/26	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	5706	15/09/2015			Price Contribution	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
2012/07/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	AL7T	02/08/2012			Index Future	465.7970	465.7970	468.3750	468.3750	0.553	0.0000	0.0000	0
2012/07/26	AL7T	01/11/2012			Index Future	471.7350	471.7350	474.3430	474.3430	0.553	0.0000	0.0000	13
2012/07/26	AL7T	07/02/2013			Index Future	478.4710	478.4710	481.1110	481.1110	0.552	0.0000	0.0000	0
2012/07/26	ALBI	02/08/2012			Index Future	419.0250	419.0250	421.1760	421.1760	0.513	0.0000	0.0000	755
2012/07/26	ALBI	01/11/2012			Index Future	424.3670	424.3670	426.5430	426.5430	0.513	0.0000	0.0000	248
2012/07/26	ALBI	07/02/2013			Index Future	430.4270	430.4270	432.6290	432.6290	0.512	0.0000	0.0000	0
2012/07/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	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	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
2012/07/26	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/26	ES33	02/08/2012			Bond Future	8.5978		92.3339	8.5217	93.0130	(0.885)	0.0000	0.0000	298
2012/07/26	ES33	01/11/2012			Bond Future	8.6850		89.7338	8.6066	90.4210	(0.902)	0.0000	0.0000	303
2012/07/26	ES33	01/11/2012	9.20	Call	Bond Future	4,320.9000		4.3209	5,008.1600	5.0082	15.905	0	0	0
2012/07/26	ES33	01/11/2012	9.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	ES33	07/02/2013			Bond Future	8.7786		91.0154	8.6978	91.7115	(0.920)	0.0000	0.0000	0
2012/07/26	ES33	07/02/2013	8.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	ES33	07/02/2013	8.54	Put	Bond Future	2,080.5200		2.0805	1,384.4800	1.3845	(33.455)	0	0	0
2012/07/26	ES33	07/02/2013	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	ES33	07/02/2013	8.55	Put	Bond Future	1,991.8300		1.9918	1,295.7900	1.2958	(34.945)	0	0	0
2012/07/26	ES33	07/02/2013	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	ES33	07/02/2013	8.56	Put	Bond Future	1,903.2700		1.9033	1,207.2300	1.2072	(36.571)	0	0	0
2012/07/26	GOVI	02/08/2012			GOVI	419.1070		419.1070	421.1720	421.1720	0.493	0.0000	0.0000	216
2012/07/26	GOVI	02/08/2012	398.23	Call	GOVI	208,770.0000		20.8770	229,420.0000	22.9420	9.891	0	0	0
2012/07/26	GOVI	02/08/2012	398.23	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	GOVI	01/11/2012			GOVI	424.4510		424.4510	426.5390	426.5390	0.492	0.0000	0.0000	71
2012/07/26	GOVI	01/11/2012	403.96	Call	GOVI	204,910.0000		20.4910	225,790.0000	22.5790	10.190	0	0	0
2012/07/26	GOVI	01/11/2012	403.96	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	GOVI	07/02/2013			GOVI	430.5110		430.5110	432.6250	432.6250	0.491	0.0000	0.0000	0
2012/07/26	GOVI	07/02/2013	432.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	GOVI	07/02/2013	432.99	Put	GOVI	24,790.0000		2.4790	3,650.0000	0.3650	(85.276)	0	0	0
2012/07/26	GOVI	07/02/2013	433.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	GOVI	07/02/2013	433.00	Put	GOVI	24,890.0000		2.4890	3,750.0000	0.3750	(84.934)	0	0	0
2012/07/26	GOVI	07/02/2013	433.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	GOVI	07/02/2013	433.01	Put	GOVI	24,990.0000		2.4990	3,850.0000	0.3850	(84.594)	0	0	0
2012/07/26	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/26	IGOV	02/08/2012			Index Future	182.0690		182.0690	182.4110	182.4110	0.188	0.0000	0.0000	140
2012/07/26	IGOV	01/11/2012			Index Future	184.3910		184.3910	184.7360	184.7360	0.187	0.0000	0.0000	454
2012/07/26	IGOV	07/02/2013			Index Future	187.0230		187.0230	187.3720	187.3720	0.187	0.0000	0.0000	14
2012/07/26	ILBI	02/08/2012			Index Future	494.4830		494.4830	491.8750	491.8750	(0.527)	0.0000	0.0000	169
2012/07/26	ILBI	01/11/2012			Index Future	501.8330		501.8330	499.1860	499.1860	(0.527)	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
2012/07/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/26	JBAF	15/08/2012			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2012/07/26	JBAF	19/09/2012			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	44,760
2012/07/26	JBAF	17/10/2012			Jibar Tradeable Future	4.8700	95.1300	4.8600	95.1400	(0.205)	0.0000	0.0000	0
2012/07/26	JBAF	21/11/2012			Jibar Tradeable Future	4.7700	95.2300	4.7600	95.2400	(0.210)	0.0000	0.0000	0
2012/07/26	JBAF	19/12/2012			Jibar Tradeable Future	4.7300	95.2700	4.7300	95.2700	0.000	0.0000	0.0000	840
2012/07/26	JBAF	16/01/2013			Jibar Tradeable Future	4.7200	95.2800	4.7200	95.2800	0.000	0.0000	0.0000	0
2012/07/26	JBAF	20/03/2013			Jibar Tradeable Future	4.7200	95.2800	4.7100	95.2900	(0.212)	0.0000	0.0000	1,000
2012/07/26	JBAF	19/06/2013			Jibar Tradeable Future	4.7800	95.2200	4.7800	95.2200	0.000	0.0000	0.0000	500
2012/07/26	JBAF	18/09/2013			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	1,700
2012/07/26	JBAF	18/12/2013			Jibar Tradeable Future	4.9900	95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	1,500
2012/07/26	JBAF	19/03/2014			Jibar Tradeable Future	5.1400	94.8600	5.1300	94.8700	(0.195)	0.0000	0.0000	400
2012/07/26	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.3000	94.7000	0.189	0.0000	0.0000	0
2012/07/26	R157	02/08/2012			Bond Future	5.3829	128.2385	5.3524	128.3369	(0.567)	0.0000	0.0000	10,181
2012/07/26	R157	02/08/2012	6.15	Call	Bond Future	2,439.8600	2.4399	2,538.2900	2.5383	4.034	0	0	0
2012/07/26	R157	02/08/2012	6.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R157	02/08/2012	6.35	Call	Bond Future	3,065.8700	3.0659	3,164.3000	3.1643	3.211	0	0	1,250
2012/07/26	R157	02/08/2012	6.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R157	02/08/2012	6.55	Call	Bond Future	3,687.7600	3.6878	3,786.1900	3.7862	2.669	0	0	0
2012/07/26	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/07/26	R157	02/08/2012	6.95	Call	Bond Future	4,919.2500	4.9193	5,017.6800	5.0177	2.001	0	0	0
2012/07/26	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/26	R157	01/11/2012			Bond Future	5.4080	123.0743	5.3746	123.1733	(0.619)	0.0000	0.0000	5,115
2012/07/26	R157	01/11/2012	5.78	Call	Bond Future	1,292.4300	1.2924	1,367.5700	1.3676	5.814	0	0	5,630
2012/07/26	R157	01/11/2012	5.78	Put	Bond Future	199.2700	0.1993	175.4200	0.1754	(11.969)	0	0	0
2012/07/26	R157	01/11/2012	6.24	Call	Bond Future	2,464.8800	2.4649	2,557.8700	2.5579	3.773	0	0	0
2012/07/26	R157	01/11/2012	6.24	Put	Bond Future	37.2000	0.0372	31.2000	0.0312	(16.129)	0	0	0
2012/07/26	R157	07/02/2013			Bond Future	5.4204	124.8323	5.3833	124.9313	(0.684)	0.0000	0.0000	0
2012/07/26	R157	07/02/2013	6.28	Call	Bond Future	2,433.6700	2.4337	2,517.4400	2.5174	3.442	0	0	0
2012/07/26	R157	07/02/2013	6.28	Put	Bond Future	167.5400	0.1675	152.2700	0.1523	(9.114)	0	0	0
2012/07/26	R157	02/05/2013			Bond Future	5.4281	119.5540	5.3867	119.6546	(0.763)	0.0000	0.0000	0
2012/07/26	R157	02/05/2013	5.35	Call	Bond Future	1,012.4800	1.0125	1,059.2600	1.0593	4.620	0	0	0
2012/07/26	R157	02/05/2013	5.35	Put	Bond Future	1,202.3500	1.2023	1,148.5200	1.1485	(4.477)	0	0	0
2012/07/26	R157	02/05/2013	5.36	Call	Bond Future	1,024.3300	1.0243	1,071.4600	1.0715	4.601	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
2012/07/26	R157	02/05/2013	5.36	Put	Bond Future	1,189.8700	1.1899	1,136.3900	1.1364	(4.495)	0	0	0
2012/07/26	R157	02/05/2013	5.34	Call	Bond Future	1,000.7100	1.0007	1,047.1400	1.0471	4.640	0	0	0
2012/07/26	R157	02/05/2013	5.34	Put	Bond Future	1,214.9200	1.2149	1,160.7400	1.1607	(4.460)	0	0	0
2012/07/26	R186	02/08/2012			Bond Future	7.3261	129.2498	7.2551	129.9956	(0.968)	0.0000	0.0000	18,890
2012/07/26	R186	02/08/2012	7.66	Call	Bond Future	3,489.4900	3.4895	4,194.4100	4.1944	20.201	0	0	276
2012/07/26	R186	02/08/2012	7.66	Put	Bond Future	58.0400	0.0580	17.1900	0.0172	(70.382)	0	0	0
2012/07/26	R186	02/08/2012	7.70	Call	Bond Future	3,871.5700	3.8716	4,589.6400	4.5896	18.547	0	0	0
2012/07/26	R186	02/08/2012	7.70	Put	Bond Future	37.8500	0.0379	10.1500	0.0101	(73.184)	0	0	0
2012/07/26	R186	02/08/2012	7.76	Call	Bond Future	4,452.8300	4.4528	5,183.8600	5.1839	16.417	0	0	43
2012/07/26	R186	02/08/2012	7.76	Put	Bond Future	19.1300	0.0191	4.3900	0.0044	(77.052)	0	0	0
2012/07/26	R186	02/08/2012	8.30	Call	Bond Future	9,652.6100	9.6526	10,398.3800	10.3984	7.726	0	0	0
2012/07/26	R186	02/08/2012	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2012/07/26	R186	02/08/2012	8.76	Call	Bond Future	13,853.1600	13.8532	14,598.9300	14.5989	5.383	0	0	0
2012/07/26	R186	02/08/2012	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2012/07/26	R186	02/08/2012	8.00	Call	Bond Future	6,793.6300	6.7936	7,538.7300	7.5387	10.968	0	0	1,099
2012/07/26	R186	02/08/2012	8.00	Put	Bond Future	0.7600	0.0008	0.0900	0.0001	(88.158)	0	0	0
2012/07/26	R186	02/08/2012	8.25	Call	Bond Future	9,182.7400	9.1827	9,928.5000	9.9285	8.121	0	0	8,750
2012/07/26	R186	02/08/2012	8.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/07/26	R186	02/08/2012	9.00	Call	Bond Future	15,959.9100	15.9599	16,705.6800	16.7057	4.673	0	0	0
2012/07/26	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/26	R186	02/08/2012	8.66	Call	Bond Future	12,958.4500	12.9585	13,704.2200	13.7042	5.755	0	0	0
2012/07/26	R186	02/08/2012	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	276
2012/07/26	R186	02/08/2012	8.75	Call	Bond Future	13,764.1400	13.7641	14,509.9100	14.5099	5.418	0	0	0
2012/07/26	R186	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,700
2012/07/26	R186	01/11/2012			Bond Future	7.3925	130.8976	7.3194	131.6522	(0.990)	0.0000	0.0000	17,339
2012/07/26	R186	01/11/2012	8.50	Call	Bond Future	11,022.3700	11.0224	11,712.3500	11.7123	6.260	0	0	0
2012/07/26	R186	01/11/2012	8.50	Put	Bond Future	331.1700	0.3312	266.5700	0.2666	(19.507)	0	0	200
2012/07/26	R186	01/11/2012	8.82	Call	Bond Future	13,678.3200	13.6783	14,402.5100	14.4025	5.294	0	0	0
2012/07/26	R186	01/11/2012	8.82	Put	Bond Future	136.9500	0.1370	106.5600	0.1066	(22.191)	0	0	1,858
2012/07/26	R186	01/11/2012	7.82	Call	Bond Future	5,715.1600	5.7152	6,256.5200	6.2565	9.472	0	0	1,858
2012/07/26	R186	01/11/2012	7.82	Put	Bond Future	1,429.7600	1.4298	1,216.5400	1.2165	(14.913)	0	0	0
2012/07/26	R186	01/11/2012	8.00	Call	Bond Future	7,026.8000	7.0268	7,620.2700	7.6203	8.446	0	0	200
2012/07/26	R186	01/11/2012	8.00	Put	Bond Future	997.8800	0.9979	836.7700	0.8368	(16.145)	0	0	0
2012/07/26	R186	07/02/2013			Bond Future	7.4611	127.4766	7.3854	128.2406	(1.014)	0.0000	0.0000	0
2012/07/26	R186	07/02/2013	8.47	Call	Bond Future	10,932.1200	10.9321	11,548.4100	11.5484	5.637	0	0	0
2012/07/26	R186	07/02/2013	8.47	Put	Bond Future	1,334.7500	1.3347	1,187.0500	1.1870	(11.066)	0	0	0
2012/07/26	R186	07/02/2013	7.00	Call	Bond Future	2,564.4200	2.5644	2,834.2000	2.8342	10.520	0	0	10,300
2012/07/26	R186	07/02/2013	7.00	Put	Bond Future	7,323.2100	7.3232	6,829.0000	6.8290	(6.749)	0	0	0
2012/07/26	R186	02/05/2013			Bond Future	7.5234	129.0327	7.4454	129.8063	(1.037)	0.0000	0.0000	0
2012/07/26	R186	02/05/2013	7.41	Call	Bond Future	5,182.6800	5.1827	5,560.5000	5.5605	7.290	0	0	0
2012/07/26	R186	02/05/2013	7.41	Put	Bond Future	6,309.1100	6.3091	5,913.3500	5.9134	(6.273)	0	0	0
2012/07/26	R186	02/05/2013	7.39	Call	Bond Future	5,090.2000	5.0902	5,463.7300	5.4637	7.338	0	0	0
2012/07/26	R186	02/05/2013	7.39	Put	Bond Future	6,416.7600	6.4168	6,016.7100	6.0167	(6.234)	0	0	0
2012/07/26	R186	02/05/2013	7.40	Call	Bond Future	5,136.3200	5.1363	5,512.0000	5.5120	7.314	0	0	0
2012/07/26	R186	02/05/2013	7.40	Put	Bond Future	6,362.7600	6.3628	5,964.8600	5.9649	(6.254)	0	0	0
2012/07/26	R189	02/08/2012			Bond Future	218.8886	218.8886	218.8875	218.8875	(0.001)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/26	R189	02/08/2012	219.65	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R189	02/08/2012	219.65	Put	Bond Future	761.3700	0.7614	762.5200	0.7625	0.151	0	0	0
2012/07/26	R189	01/11/2012			Bond Future	215.1800	215.1800	215.1776	215.1776	(0.001)	0.0000	0.0000	0
2012/07/26	R189	01/11/2012	218.99	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R189	01/11/2012	218.99	Put	Bond Future	3,810.0000	3.8100	3,812.3900	3.8124	0.063	0	0	0
2012/07/26	R189	01/11/2012	219.00	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R189	01/11/2012	219.00	Put	Bond Future	3,820.0000	3.8200	3,822.3900	3.8224	0.063	0	0	0
2012/07/26	R189	01/11/2012	219.01	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R189	01/11/2012	219.01	Put	Bond Future	3,830.0000	3.8300	3,832.3900	3.8324	0.062	0	0	0
2012/07/26	R197	02/08/2012			Bond Future	267.5534	267.5534	268.5247	268.5247	0.363	0.0000	0.0000	4,969
2012/07/26	R197	02/08/2012	256.15	Call	Bond Future	11,403.3900	11.4034	12,374.6900	12.3747	8.518	0	0	0
2012/07/26	R197	02/08/2012	256.15	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R197	01/11/2012			Bond Future	270.9643	270.9643	271.9466	271.9466	0.363	0.0000	0.0000	449
2012/07/26	R197	01/11/2012	266.99	Call	Bond Future	3,974.3200	3.9743	4,956.6000	4.9566	24.716	0	0	0
2012/07/26	R197	01/11/2012	266.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R197	01/11/2012	267.00	Call	Bond Future	3,964.3200	3.9643	4,946.6000	4.9466	24.778	0	0	0
2012/07/26	R197	01/11/2012	267.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R197	01/11/2012	267.01	Call	Bond Future	3,954.3200	3.9543	4,936.6000	4.9366	24.841	0	0	0
2012/07/26	R197	01/11/2012	267.01	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R201	02/08/2012			Bond Future	4.8586	109.7323	4.8084	109.8496	(1.033)	0.0000	0.0000	1,034
2012/07/26	R201	02/08/2012	5.20	Call	Bond Future	793.8800	0.7939	911.1500	0.9111	14.772	0	0	0
2012/07/26	R201	02/08/2012	5.20	Put	Bond Future		0.0700	0.0001	0.0000	(100.000)	0	0	0
2012/07/26	R201	01/11/2012			Bond Future	4.8197	111.1312	4.7634	111.2494	(1.169)	0.0000	0.0000	1,560
2012/07/26	R201	01/11/2012	5.11	Call	Bond Future	720.6700	0.7207	812.6500	0.8127	12.763	0	0	0
2012/07/26	R201	01/11/2012	5.11	Put	Bond Future	114.3500	0.1144	88.1200	0.0881	(22.938)	0	0	0
2012/07/26	R201	07/02/2013			Bond Future	4.7362	108.3097	4.6716	108.4284	(1.362)	0.0000	0.0000	0
2012/07/26	R201	07/02/2013	4.98	Call	Bond Future	731.0900	0.7311	809.1400	0.8091	10.676	0	0	0
2012/07/26	R201	07/02/2013	4.98	Put	Bond Future	284.2000	0.2842	243.5600	0.2436	(14.300)	0	0	0
2012/07/26	R201	02/05/2013			Bond Future	4.6458	109.6317	4.5712	109.7522	(1.605)	0.0000	0.0000	0
2012/07/26	R201	02/05/2013	4.04	Call	Bond Future	221.3700	0.2214	252.6900	0.2527	14.148	0	0	0
2012/07/26	R201	02/05/2013	4.04	Put	Bond Future	1,205.2000	1.2052	1,116.0600	1.1161	(7.396)	0	0	0
2012/07/26	R201	02/05/2013	4.05	Call	Bond Future	225.4800	0.2255	257.2300	0.2572	14.081	0	0	0
2012/07/26	R201	02/05/2013	4.05	Put	Bond Future	1,192.9800	1.1930	1,104.2700	1.1043	(7.436)	0	0	0
2012/07/26	R201	02/05/2013	4.06	Call	Bond Future	229.6400	0.2296	261.8300	0.2618	14.018	0	0	0
2012/07/26	R201	02/05/2013	4.06	Put	Bond Future	1,180.8000	1.1808	1,092.5300	1.0925	(7.475)	0	0	0
2012/07/26	R202	02/08/2012			Bond Future	197.0287	197.0287	197.0389	197.0389	0.005	0.0000	0.0000	48,173
2012/07/26	R202	02/08/2012	188.44	Call	Bond Future	8,588.7100	8.5887	8,598.9200	8.5989	0.119	0	0	0
2012/07/26	R202	02/08/2012	188.44	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R202	01/11/2012			Bond Future	199.5404	199.5404	199.5500	199.5500	0.005	0.0000	0.0000	663
2012/07/26	R202	01/11/2012	191.99	Call	Bond Future	7,550.4200	7.5504	7,559.9700	7.5600	0.126	0	0	0
2012/07/26	R202	01/11/2012	191.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R202	01/11/2012	192.00	Call	Bond Future	7,540.4200	7.5404	7,549.9700	7.5500	0.127	0	0	0
2012/07/26	R202	01/11/2012	192.00	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R202	01/11/2012	192.01	Call	Bond Future	7,530.4200	7.5304	7,539.9700	7.5400	0.127	0	0	0
2012/07/26	R202	01/11/2012	192.01	Put	Bond Future		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
2012/07/26	R203	02/08/2012			Bond Future	5.9196	113.3817	5.7935	113.9659	(2.130)	0.0000	0.0000	13,386
2012/07/26	R203	02/08/2012	6.60	Call	Bond Future	3,087.4700	3.0875	3,671.5900	3.6716	18.919	0	0	4,200
2012/07/26	R203	02/08/2012	6.60	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/07/26	R203	02/08/2012	6.85	Call	Bond Future	4,195.1800	4.1952	4,779.3200	4.7793	13.924	0	0	1,400
2012/07/26	R203	02/08/2012	6.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R203	02/08/2012	7.15	Call	Bond Future	5,505.9700	5.5060	6,090.1100	6.0901	10.609	0	0	0
2012/07/26	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/07/26	R203	02/08/2012	7.20	Call	Bond Future	5,722.5000	5.7225	6,306.6400	6.3066	10.208	0	0	0
2012/07/26	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R203	02/08/2012	7.55	Call	Bond Future	7,222.9000	7.2229	7,807.0400	7.8070	8.087	0	0	0
2012/07/26	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/26	R203	01/11/2012			Bond Future	5.9679	110.6722	5.8341	111.2632	(2.242)	0.0000	0.0000	3,186
2012/07/26	R203	01/11/2012	6.87	Call	Bond Future	3,977.4700	3.9775	4,530.8000	4.5308	13.912	0	0	0
2012/07/26	R203	01/11/2012	6.87	Put	Bond Future	93.6900	0.0937	56.0700	0.0561	(40.154)	0	0	0
2012/07/26	R203	07/02/2013			Bond Future	6.0148	112.2528	5.8717	112.8510	(2.379)	0.0000	0.0000	0
2012/07/26	R203	07/02/2013	6.11	Call	Bond Future	1,809.0200	1.8090	2,149.3300	2.1493	18.812	0	0	6,300
2012/07/26	R203	07/02/2013	6.11	Put	Bond Future	1,413.0300	1.4130	1,155.1500	1.1552	(18.250)	0	0	0
2012/07/26	R203	07/02/2013	6.94	Call	Bond Future	4,183.6500	4.1837	4,684.1500	4.6842	11.963	0	0	0
2012/07/26	R203	07/02/2013	6.94	Put	Bond Future	410.1600	0.4102	312.4700	0.3125	(23.818)	0	0	0
2012/07/26	R203	02/05/2013			Bond Future	6.0562	109.4662	5.9040	110.0720	(2.512)	0.0000	0.0000	8
2012/07/26	R203	02/05/2013	5.90	Call	Bond Future	1,669.6300	1.6696	1,958.8400	1.9588	17.322	0	0	0
2012/07/26	R203	02/05/2013	5.90	Put	Bond Future	2,291.5600	2.2916	1,974.9500	1.9750	(13.816)	0	0	0
2012/07/26	R203	02/05/2013	5.91	Call	Bond Future	1,688.0700	1.6881	1,979.2400	1.9792	17.249	0	0	0
2012/07/26	R203	02/05/2013	5.91	Put	Bond Future	2,270.0400	2.2700	1,955.3900	1.9554	(13.861)	0	0	0
2012/07/26	R203	02/05/2013	5.89	Call	Bond Future	1,651.3000	1.6513	1,938.5500	1.9385	17.395	0	0	0
2012/07/26	R203	02/05/2013	5.89	Put	Bond Future	2,313.2100	2.3132	1,994.6400	1.9946	(13.772)	0	0	0
2012/07/26	R204	02/08/2012			Bond Future	6.2352	110.1791	6.0941	110.9563	(2.264)	0.0000	0.0000	1,681
2012/07/26	R204	02/08/2012	7.15	Call	Bond Future	4,875.3800	4.8754	5,652.5100	5.6525	15.940	0	0	0
2012/07/26	R204	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R204	01/11/2012			Bond Future	6.2901	111.5838	6.1418	112.3702	(2.358)	0.0000	0.0000	2,443
2012/07/26	R204	01/11/2012	7.22	Call	Bond Future	4,912.8400	4.9128	5,643.6000	5.6436	14.874	0	0	0
2012/07/26	R204	01/11/2012	7.22	Put	Bond Future	137.9100	0.1379	82.2700	0.0823	(40.345)	0	0	0
2012/07/26	R204	07/02/2013			Bond Future	6.3439	109.1466	6.1872	109.9430	(2.469)	0.0000	0.0000	0
2012/07/26	R204	07/02/2013	7.29	Call	Bond Future	5,186.7500	5.1867	5,852.7500	5.8527	12.840	0	0	0
2012/07/26	R204	07/02/2013	7.29	Put	Bond Future	525.1900	0.5252	394.7800	0.3948	(24.831)	0	0	0
2012/07/26	R204	02/05/2013			Bond Future	6.3955	110.4789	6.2308	111.2853	(2.576)	0.0000	0.0000	0
2012/07/26	R204	02/05/2013	6.29	Call	Bond Future	2,277.3900	2.2774	2,679.5900	2.6796	17.661	0	0	0
2012/07/26	R204	02/05/2013	6.29	Put	Bond Future	2,793.2600	2.7933	2,389.0000	2.3890	(14.473)	0	0	0
2012/07/26	R204	02/05/2013	6.30	Call	Bond Future	2,300.5900	2.3006	2,705.2800	2.7053	17.591	0	0	0
2012/07/26	R204	02/05/2013	6.30	Put	Bond Future	2,767.4500	2.7675	2,365.6800	2.3657	(14.518)	0	0	0
2012/07/26	R204	02/05/2013	6.31	Call	Bond Future	2,323.9400	2.3239	2,731.1100	2.7311	17.521	0	0	0
2012/07/26	R204	02/05/2013	6.31	Put	Bond Future	2,741.8200	2.7418	2,342.5300	2.3425	(14.563)	0	0	0
2012/07/26	R206	02/08/2012			Bond Future	4.8878	104.0479	4.8780	104.0616	(0.200)	0.0000	0.0000	541
2012/07/26	R206	02/08/2012	5.19	Call	Bond Future	424.0400	0.4240	437.7100	0.4377	3.224	0	0	0
2012/07/26	R206	02/08/2012	5.19	Put	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	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
2012/07/26	R206	01/11/2012			Bond Future	4.8223	105.3744	4.8110	105.3877	(0.236)	0.0000	0.0000	1,120
2012/07/26	R206	01/11/2012	5.05	Call	Bond Future	376.9300	0.3769	385.1800	0.3852	2.189	0	0	0
2012/07/26	R206	01/11/2012	5.05	Put	Bond Future	110.9100	0.1109	105.8300	0.1058	(4.580)	0	0	0
2012/07/26	R206	07/02/2013			Bond Future	4.6563	103.1139	4.6427	103.1263	(0.292)	0.0000	0.0000	0
2012/07/26	R206	07/02/2013	4.76	Call	Bond Future	351.6800	0.3517	357.7900	0.3578	1.737	0	0	0
2012/07/26	R206	07/02/2013	4.76	Put	Bond Future	257.1700	0.2572	250.8900	0.2509	(2.442)	0	0	0
2012/07/26	R206	02/05/2013			Bond Future	4.4356	104.3725	4.4169	104.3853	(0.421)	0.0000	0.0000	0
2012/07/26	R206	02/05/2013	3.39	Call	Bond Future	113.1300	0.1131	115.4600	0.1155	2.060	0	0	0
2012/07/26	R206	02/05/2013	3.39	Put	Bond Future	835.8300	0.8358	825.3200	0.8253	(1.257)	0	0	0
2012/07/26	R206	02/05/2013	3.40	Call	Bond Future	114.6300	0.1146	116.9800	0.1170	2.050	0	0	0
2012/07/26	R206	02/05/2013	3.40	Put	Bond Future	830.3800	0.8304	819.8900	0.8199	(1.263)	0	0	0
2012/07/26	R206	02/05/2013	3.41	Call	Bond Future	116.1400	0.1161	118.5200	0.1185	2.049	0	0	0
2012/07/26	R206	02/05/2013	3.41	Put	Bond Future	824.9400	0.8249	814.4800	0.8145	(1.268)	0	0	0
2012/07/26	R207	02/08/2012			Bond Future	6.4954	104.8426	6.4045	105.3884	(1.400)	0.0000	0.0000	11,438
2012/07/26	R207	02/08/2012	7.51	Call	Bond Future	5,857.9800	5.8580	6,403.8600	6.4039	9.319	0	0	0
2012/07/26	R207	02/08/2012	7.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R207	01/11/2012			Bond Future	6.5528	106.1792	6.4579	106.7314	(1.448)	0.0000	0.0000	19,077
2012/07/26	R207	01/11/2012	7.58	Call	Bond Future	5,902.0500	5.9021	6,413.9300	6.4139	8.673	0	0	0
2012/07/26	R207	01/11/2012	7.58	Put	Bond Future	149.2000	0.1492	108.8600	0.1089	(27.038)	0	0	0
2012/07/26	R207	07/02/2013			Bond Future	6.6113	104.0557	6.5118	104.6146	(1.504)	0.0000	0.0000	0
2012/07/26	R207	07/02/2013	7.66	Call	Bond Future	6,197.8700	6.1979	6,670.0800	6.6701	7.619	0	0	0
2012/07/26	R207	07/02/2013	7.66	Put	Bond Future	522.5800	0.5226	435.8300	0.4358	(16.600)	0	0	0
2012/07/26	R207	02/05/2013			Bond Future	6.6687	105.3258	6.5648	105.8918	(1.558)	0.0000	0.0000	0
2012/07/26	R207	02/05/2013	6.44	Call	Bond Future	2,257.0700	2.2571	2,512.0400	2.5120	11.297	0	0	0
2012/07/26	R207	02/05/2013	6.44	Put	Bond Future	3,508.0700	3.5081	3,196.9400	3.1969	(8.869)	0	0	0
2012/07/26	R207	02/05/2013	6.45	Call	Bond Future	2,280.8600	2.2809	2,537.5600	2.5376	11.255	0	0	0
2012/07/26	R207	02/05/2013	6.45	Put	Bond Future	3,476.7700	3.4768	3,167.3700	3.1674	(8.899)	0	0	0
2012/07/26	R207	02/05/2013	6.46	Call	Bond Future	2,304.8000	2.3048	2,563.2400	2.5632	11.213	0	0	0
2012/07/26	R207	02/05/2013	6.46	Put	Bond Future	3,445.6600	3.4457	3,138.0000	3.1380	(8.929)	0	0	0
2012/07/26	R208	02/08/2012			Bond Future	6.6505	103.0140	6.5596	103.6095	(1.367)	0.0000	0.0000	12,322
2012/07/26	R208	02/08/2012	7.20	Call	Bond Future	3,508.3000	3.5083	4,102.6800	4.1027	16.942	0	0	0
2012/07/26	R208	02/08/2012	7.20	Put	Bond Future	1.2600	0.0013	0.1100	0.0001	(91.270)	0	0	0
2012/07/26	R208	02/08/2012	7.50	Call	Bond Future	5,357.4600	5.3575	5,952.9800	5.9530	11.116	0	0	1,150
2012/07/26	R208	02/08/2012	7.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,150
2012/07/26	R208	02/08/2012	7.80	Call	Bond Future	7,163.9700	7.1640	7,759.5000	7.7595	8.313	0	0	0
2012/07/26	R208	02/08/2012	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/07/26	R208	02/08/2012	8.25	Call	Bond Future	9,793.9400	9.7939	10,389.4700	10.3895	6.081	0	0	0
2012/07/26	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450
2012/07/26	R208	01/11/2012			Bond Future	6.7094	100.9349	6.6149	101.5373	(1.408)	0.0000	0.0000	8,028
2012/07/26	R208	01/11/2012	7.70	Call	Bond Future	6,259.5000	6.2595	6,809.9400	6.8099	8.794	0	0	0
2012/07/26	R208	01/11/2012	7.70	Put	Bond Future	204.0200	0.2040	151.9900	0.1520	(25.502)	0	0	0
2012/07/26	R208	01/11/2012	6.81	Call	Bond Future	2,106.7200	2.1067	2,454.7900	2.4548	16.522	0	0	0
2012/07/26	R208	01/11/2012	6.81	Put	Bond Future	1,469.8600	1.4699	1,215.4600	1.2155	(17.308)	0	0	0
2012/07/26	R208	01/11/2012	7.50	Call	Bond Future	5,205.7300	5.2057	5,728.6300	5.7286	10.045	0	0	0
2012/07/26	R208	01/11/2012	7.50	Put	Bond Future	335.2700	0.3353	255.7000	0.2557	(23.733)	0	0	12,250
2012/07/26	R208	07/02/2013			Bond Future	6.7688	102.3765	6.6703	102.9864	(1.455)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/26	R208	07/02/2013	6.00	Call	Bond Future	791.6600	0.7917	935.0700	0.9351	18.115	0	0	12,250
2012/07/26	R208	07/02/2013	6.00	Put	Bond Future	5,678.7200	5.6787	5,212.1500	5.2122	(8.216)	0	0	0
2012/07/26	R208	07/02/2013	7.78	Call	Bond Future	6,633.9000	6.6339	7,143.1000	7.1431	7.676	0	0	0
2012/07/26	R208	07/02/2013	7.78	Put	Bond Future	628.0900	0.6281	527.3100	0.5273	(16.045)	0	0	0
2012/07/26	R208	02/05/2013			Bond Future	6.8230	100.2329	6.7207	100.8507	(1.500)	0.0000	0.0000	0
2012/07/26	R208	02/05/2013	6.64	Call	Bond Future	2,633.0500	2.6331	2,921.1400	2.9211	10.941	0	0	0
2012/07/26	R208	02/05/2013	6.64	Put	Bond Future	3,741.4100	3.7414	3,411.7300	3.4117	(8.812)	0	0	0
2012/07/26	R208	02/05/2013	6.65	Call	Bond Future	2,660.3300	2.6603	2,950.3100	2.9503	10.900	0	0	0
2012/07/26	R208	02/05/2013	6.65	Put	Bond Future	3,707.7400	3.7077	3,379.9500	3.3800	(8.841)	0	0	0
2012/07/26	R208	02/05/2013	6.66	Call	Bond Future	2,687.7600	2.6878	2,979.6500	2.9796	10.860	0	0	0
2012/07/26	R208	02/05/2013	6.66	Put	Bond Future	3,674.2800	3.6743	3,348.4000	3.3484	(8.869)	0	0	0
2012/07/26	R209	02/08/2012			Bond Future	7.9758	83.9562	7.9000	84.6476	(0.951)	0.0000	0.0000	5,853
2012/07/26	R209	02/08/2012	8.91	Call	Bond Future	7,822.0000	7.8220	8,513.3500	8.5134	8.839	0	0	0
2012/07/26	R209	02/08/2012	8.91	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2012/07/26	R209	01/11/2012			Bond Future	8.0396	81.8853	7.9618	82.5852	(0.968)	0.0000	0.0000	2,192
2012/07/26	R209	01/11/2012	8.99	Call	Bond Future	8,391.0100	8.3910	8,996.2000	8.9962	7.212	0	0	0
2012/07/26	R209	01/11/2012	8.99	Put	Bond Future	545.4800	0.5455	450.8400	0.4508	(17.350)	0	0	0
2012/07/26	R209	07/02/2013			Bond Future	8.1059	83.0549	8.0259	83.7638	(0.986)	0.0000	0.0000	0
2012/07/26	R209	07/02/2013	9.06	Call	Bond Future	9,245.9000	9.2459	9,801.0600	9.8011	6.004	0	0	0
2012/07/26	R209	07/02/2013	9.06	Put	Bond Future	1,475.3200	1.4753	1,321.5600	1.3216	(10.422)	0	0	0
2012/07/26	R209	02/05/2013			Bond Future	8.1643	80.9269	8.0824	81.6447	(1.003)	0.0000	0.0000	0
2012/07/26	R209	02/05/2013	7.99	Call	Bond Future	4,730.0000	4.7300	5,078.6400	5.0786	7.371	0	0	0
2012/07/26	R209	02/05/2013	7.99	Put	Bond Future	6,269.2400	6.2692	5,900.0400	5.9000	(5.889)	0	0	0
2012/07/26	R209	02/05/2013	8.00	Call	Bond Future	4,769.6200	4.7696	5,120.1200	5.1201	7.349	0	0	0
2012/07/26	R209	02/05/2013	8.00	Put	Bond Future	6,219.3300	6.2193	5,851.9900	5.8520	(5.906)	0	0	0
2012/07/26	R209	02/05/2013	8.01	Call	Bond Future	4,809.4000	4.8094	5,161.7700	5.1618	7.327	0	0	0
2012/07/26	R209	02/05/2013	8.01	Put	Bond Future	6,169.7300	6.1697	5,804.2600	5.8043	(5.924)	0	0	0
2012/07/26	R210	02/08/2012			Bond Future	149.6980	149.6980	150.0909	150.0909	0.262	0.0000	0.0000	1,092
2012/07/26	R210	02/08/2012	142.66	Call	Bond Future	7,038.0100	7.0380	7,430.8900	7.4309	5.582	0	0	0
2012/07/26	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R210	01/11/2012			Bond Future	149.7954	149.7954	150.1925	150.1925	0.265	0.0000	0.0000	2,270
2012/07/26	R210	01/11/2012	144.99	Call	Bond Future	4,805.4100	4.8054	5,202.4700	5.2025	8.263	0	0	0
2012/07/26	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R210	01/11/2012	145.00	Call	Bond Future	4,795.4100	4.7954	5,192.4700	5.1925	8.280	0	0	0
2012/07/26	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R210	01/11/2012	145.01	Call	Bond Future	4,785.4100	4.7854	5,182.4700	5.1825	8.297	0	0	0
2012/07/26	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R211	02/08/2012			Bond Future	121.2083	121.2083	121.2094	121.2094	0.001	0.0000	0.0000	0
2012/07/26	R211	02/08/2012	120.36	Call	Bond Future	848.2600	0.8483	849.4500	0.8494	0.140	0	0	0
2012/07/26	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R211	01/11/2012			Bond Future	122.7536	122.7536	122.7541	122.7541	0.000	0.0000	0.0000	480
2012/07/26	R211	01/11/2012	121.99	Call	Bond Future	763.5700	0.7636	764.0600	0.7641	0.064	0	0	0
2012/07/26	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R211	01/11/2012	122.00	Call	Bond Future	753.5700	0.7536	754.0600	0.7541	0.065	0	0	0
2012/07/26	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/26	R211	01/11/2012	122.01	Call	Bond Future	743.5700	0.7436	744.0600	0.7441	0.066	0	0	0
2012/07/26	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R212	02/08/2012			Bond Future	123.1685	123.1685	123.3807	123.3807	0.172	0.0000	0.0000	3,064
2012/07/26	R212	02/08/2012	117.39	Call	Bond Future	5,778.4600	5.7785	5,990.7200	5.9907	3.673	0	0	0
2012/07/26	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R212	01/11/2012			Bond Future	124.7387	124.7387	124.9530	124.9530	0.172	0.0000	0.0000	0
2012/07/26	R212	01/11/2012	121.99	Call	Bond Future	2,748.6700	2.7487	2,962.9700	2.9630	7.796	0	0	0
2012/07/26	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R212	01/11/2012	122.00	Call	Bond Future	2,738.6700	2.7387	2,952.9700	2.9530	7.825	0	0	0
2012/07/26	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R212	01/11/2012	122.01	Call	Bond Future	2,728.6700	2.7287	2,942.9700	2.9430	7.854	0	0	0
2012/07/26	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R213	02/08/2012			Bond Future	7.7959	95.2970	7.7150	96.0436	(1.038)	0.0000	0.0000	4,145
2012/07/26	R213	02/08/2012	8.74	Call	Bond Future	8,100.5100	8.1005	8,847.1100	8.8471	9.217	0	0	0
2012/07/26	R213	02/08/2012	8.74	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/07/26	R213	01/11/2012			Bond Future	7.8628	92.9791	7.7797	93.7347	(1.057)	0.0000	0.0000	965
2012/07/26	R213	01/11/2012	7.75	Call	Bond Future	2,389.4700	2.3895	2,737.1900	2.7372	14.552	0	0	140
2012/07/26	R213	01/11/2012	7.75	Put	Bond Future	3,417.2200	3.4172	3,009.3100	3.0093	(11.937)	0	0	0
2012/07/26	R213	01/11/2012	8.81	Call	Bond Future	8,512.7300	8.5127	9,172.3600	9.1724	7.749	0	0	0
2012/07/26	R213	01/11/2012	8.81	Put	Bond Future	502.7300	0.5027	406.7300	0.4067	(19.096)	0	0	0
2012/07/26	R213	07/02/2013			Bond Future	7.9337	94.3070	7.8482	95.0723	(1.078)	0.0000	0.0000	0
2012/07/26	R213	07/02/2013	8.90	Call	Bond Future	9,454.2600	9.4543	10,058.2400	10.0582	6.388	0	0	0
2012/07/26	R213	07/02/2013	8.90	Put	Bond Future	1,419.3800	1.4194	1,258.0600	1.2581	(11.366)	0	0	0
2012/07/26	R213	02/05/2013			Bond Future	7.9937	91.9234	7.9059	92.6984	(1.098)	0.0000	0.0000	0
2012/07/26	R213	02/05/2013	7.86	Call	Bond Future	4,834.3000	4.8343	5,216.7000	5.2167	7.910	0	0	0
2012/07/26	R213	02/05/2013	7.86	Put	Bond Future	6,017.8700	6.0179	5,625.2900	5.6253	(6.524)	0	0	0
2012/07/26	R213	02/05/2013	7.84	Call	Bond Future	4,753.4500	4.7535	5,131.7700	5.1318	7.959	0	0	0
2012/07/26	R213	02/05/2013	7.84	Put	Bond Future	6,116.0400	6.1160	5,719.3800	5.7194	(6.486)	0	0	0
2012/07/26	R213	02/05/2013	7.85	Call	Bond Future	4,793.7800	4.7938	5,174.1500	5.1741	7.935	0	0	0
2012/07/26	R213	02/05/2013	7.85	Put	Bond Future	6,066.8000	6.0668	5,672.1900	5.6722	(6.504)	0	0	0
2012/07/26	R214	02/08/2012			Bond Future	8.0306	85.7725	7.9547	86.5035	(0.944)	0.0000	0.0000	0
2012/07/26	R214	02/08/2012	8.95	Call	Bond Future	8,081.7800	8.0818	8,812.7300	8.8127	9.044	0	0	0
2012/07/26	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R214	01/11/2012			Bond Future	8.0931	83.5856	8.0153	84.3253	(0.961)	0.0000	0.0000	1,700
2012/07/26	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R214	01/11/2012	7.99	Put	Bond Future	983.0600	0.9831	243.3000	0.2433	(75.251)	0	0	0
2012/07/26	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R214	01/11/2012	8.00	Put	Bond Future	886.8700	0.8869	147.1100	0.1471	(83.412)	0	0	0
2012/07/26	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/26	R214	01/11/2012	8.01	Put	Bond Future	790.8600	0.7909	51.1000	0.0511	(93.539)	0	0	0

**Total**

**348429**