



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/07/2012 to 27/07/2012

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
2012/07/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/07/27	2025	02/08/2012			Bond Future	104.0603		104.0603	104.9897	104.9897	0.893	0.0000	0.0000	0
2012/07/27	2025	02/08/2012	99.99	Call	Bond Future	4,070.3000		4.0703	4,999.6500	4.9996	22.832	0	0	0
2012/07/27	2025	02/08/2012	99.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2025	02/08/2012	100.00	Call	Bond Future	4,060.3000		4.0603	4,989.6500	4.9896	22.889	0	0	0
2012/07/27	2025	02/08/2012	100.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2025	02/08/2012	100.01	Call	Bond Future	4,050.3000		4.0503	4,979.6500	4.9796	22.945	0	0	0
2012/07/27	2025	02/08/2012	100.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2025	01/11/2012			Bond Future	105.3865		105.3865	106.3258	106.3258	0.891	0.0000	0.0000	3,762
2012/07/27	2025	01/11/2012	99.99	Call	Bond Future	5,396.4800		5.3965	6,335.7700	6.3358	17.406	0	0	0
2012/07/27	2025	01/11/2012	99.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2025	01/11/2012	100.00	Call	Bond Future	5,386.4800		5.3865	6,325.7700	6.3258	17.438	0	0	0
2012/07/27	2025	01/11/2012	100.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2025	01/11/2012	100.01	Call	Bond Future	5,376.4800		5.3765	6,315.7700	6.3158	17.470	0	0	0
2012/07/27	2025	01/11/2012	100.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2038	02/08/2012			Bond Future	101.8196		101.8196	102.6182	102.6182	0.784	0.0000	0.0000	0
2012/07/27	2038	02/08/2012	97.99	Call	Bond Future	3,829.6200		3.8296	4,628.1700	4.6282	20.852	0	0	0
2012/07/27	2038	02/08/2012	97.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2038	02/08/2012	98.00	Call	Bond Future	3,819.6200		3.8196	4,618.1700	4.6182	20.907	0	0	0
2012/07/27	2038	02/08/2012	98.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2038	02/08/2012	98.01	Call	Bond Future	3,809.6200		3.8096	4,608.1700	4.6082	20.961	0	0	0
2012/07/27	2038	02/08/2012	98.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2038	01/11/2012			Bond Future	103.1173		103.1173	103.9240	103.9240	0.782	0.0000	0.0000	0
2012/07/27	2038	01/11/2012	98.99	Call	Bond Future	4,127.2600		4.1273	4,934.0400	4.9340	19.548	0	0	0
2012/07/27	2038	01/11/2012	98.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2038	01/11/2012	99.00	Call	Bond Future	4,117.2600		4.1173	4,924.0400	4.9240	19.595	0	0	0
2012/07/27	2038	01/11/2012	99.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2038	01/11/2012	99.01	Call	Bond Future	4,107.2600		4.1073	4,914.0400	4.9140	19.643	0	0	0
2012/07/27	2038	01/11/2012	99.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2050	02/08/2012			Bond Future	108.6208		108.6208	109.3124	109.3124	0.637	0.0000	0.0000	0
2012/07/27	2050	02/08/2012	102.99	Call	Bond Future	5,630.8000		5.6308	6,322.3900	6.3224	12.282	0	0	0
2012/07/27	2050	02/08/2012	102.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2050	02/08/2012	103.00	Call	Bond Future	5,620.8000		5.6208	6,312.3900	6.3124	12.304	0	0	0
2012/07/27	2050	02/08/2012	103.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2050	02/08/2012	103.01	Call	Bond Future	5,610.8000		5.6108	6,302.3900	6.3024	12.326	0	0	0
2012/07/27	2050	02/08/2012	103.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2050	01/11/2012			Bond Future	110.0050		110.0050	110.7036	110.7036	0.635	0.0000	0.0000	0
2012/07/27	2050	01/11/2012	103.99	Call	Bond Future	6,015.0300		6.0150	6,713.5900	6.7136	11.614	0	0	0
2012/07/27	2050	01/11/2012	103.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2050	01/11/2012	104.00	Call	Bond Future	6,005.0300		6.0050	6,703.5900	6.7036	11.633	0	0	0
2012/07/27	2050	01/11/2012	104.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	2050	01/11/2012	104.01	Call	Bond Future	5,995.0300		5.9950	6,693.5900	6.6936	11.652	0	0	0
2012/07/27	2050	01/11/2012	104.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	AL7T	02/08/2012			Index Future	468.3750	468.3750	468.8460	468.8460	0.101	0.0000	0.0000	0
2012/07/27	AL7T	01/11/2012			Index Future	474.3430	474.3430	474.8130	474.8130	0.099	0.0000	0.0000	13
2012/07/27	AL7T	07/02/2013			Index Future	481.1110	481.1110	481.5940	481.5940	0.100	0.0000	0.0000	0
2012/07/27	ALBI	02/08/2012			Index Future	421.1760	421.1760	421.3650	421.3650	0.045	0.0000	0.0000	234
2012/07/27	ALBI	01/11/2012			Index Future	426.5430	426.5430	426.7280	426.7280	0.043	0.0000	0.0000	769
2012/07/27	ALBI	07/02/2013			Index Future	432.6290	432.6290	432.8230	432.8230	0.045	0.0000	0.0000	0
2012/07/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	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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2012/07/27	C213	28/02/2031			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	C214	28/02/2041			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	CES1	20/04/2018			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	CS23	25/01/2023			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	CS26	02/04/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	CS33	15/09/2033			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/27	EL28	01/11/2012			Bond Future	106.4600		106.4600	106.5483	106.5483	0.083	0.0000	0.0000	0
2012/07/27	EL28	01/11/2012	105.99	Call	Bond Future	0.0000		0.0000	558.2800	0.5583	100.000	0	0	0
2012/07/27	EL28	01/11/2012	105.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	EL28	01/11/2012	106.00	Call	Bond Future	0.0000		0.0000	548.2800	0.5483	100.000	0	0	0
2012/07/27	EL28	01/11/2012	106.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	EL28	01/11/2012	106.01	Call	Bond Future	0.0000		0.0000	538.2800	0.5383	100.000	0	0	0
2012/07/27	EL28	01/11/2012	106.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	ES33	02/08/2012			Bond Future	8.5217		93.0130	8.5057	93.1565	(0.187)	0.0000	0.0000	0
2012/07/27	ES33	01/11/2012			Bond Future	8.6066		90.4210	8.5904	90.5648	(0.189)	0.0000	0.0000	303
2012/07/27	ES33	01/11/2012	9.20	Call	Bond Future	5,008.1600		5.0082	5,151.9100	5.1519	2.870	0	0	0
2012/07/27	ES33	01/11/2012	9.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	ES33	07/02/2013			Bond Future	8.6978		91.7115	8.6809	91.8586	(0.195)	0.0000	0.0000	0
2012/07/27	ES33	07/02/2013	8.54	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	ES33	07/02/2013	8.54	Put	Bond Future	1,384.4800		1.3845	1,237.2900	1.2373	(10.631)	0	0	0
2012/07/27	ES33	07/02/2013	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	ES33	07/02/2013	8.55	Put	Bond Future	1,295.7900		1.2958	1,148.6000	1.1486	(11.359)	0	0	0
2012/07/27	ES33	07/02/2013	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	ES33	07/02/2013	8.56	Put	Bond Future	1,207.2300		1.2072	1,060.0400	1.0600	(12.192)	0	0	0
2012/07/27	GOVI	02/08/2012			GOVI	421.1720		421.1720	421.2980	421.2980	0.030	0.0000	0.0000	130
2012/07/27	GOVI	02/08/2012	398.23	Call	GOVI	229,420.0000		22.9420	230,680.0000	23.0680	0.549	0	0	0
2012/07/27	GOVI	02/08/2012	398.23	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	GOVI	01/11/2012			GOVI	426.5390		426.5390	426.6600	426.6600	0.028	0.0000	0.0000	239
2012/07/27	GOVI	01/11/2012	403.96	Call	GOVI	225,790.0000		22.5790	227,000.0000	22.7000	0.536	0	0	0
2012/07/27	GOVI	01/11/2012	403.96	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	GOVI	07/02/2013			GOVI	432.6250		432.6250	432.7540	432.7540	0.030	0.0000	0.0000	0
2012/07/27	GOVI	07/02/2013	432.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	GOVI	07/02/2013	432.99	Put	GOVI	3,650.0000		0.3650	2,360.0000	0.2360	(35.342)	0	0	0
2012/07/27	GOVI	07/02/2013	433.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	GOVI	07/02/2013	433.00	Put	GOVI	3,750.0000		0.3750	2,460.0000	0.2460	(34.400)	0	0	0
2012/07/27	GOVI	07/02/2013	433.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	GOVI	07/02/2013	433.01	Put	GOVI	3,850.0000		0.3850	2,560.0000	0.2560	(33.506)	0	0	0

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2012/07/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/27	IGOV	02/08/2012			Index Future	182.4110	182.4110	182.4190	182.4190	0.004	0.0000	0.0000	110
2012/07/27	IGOV	01/11/2012			Index Future	184.7360	184.7360	184.7410	184.7410	0.003	0.0000	0.0000	594
2012/07/27	IGOV	07/02/2013			Index Future	187.3720	187.3720	187.3790	187.3790	0.004	0.0000	0.0000	14
2012/07/27	ILBI	02/08/2012			Index Future	491.8750	491.8750	494.0960	494.0960	0.452	0.0000	0.0000	169
2012/07/27	ILBI	01/11/2012			Index Future	499.1860	499.1860	501.4410	501.4410	0.452	0.0000	0.0000	0
2012/07/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/07/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/27	JBAF	15/08/2012			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	0
2012/07/27	JBAF	19/09/2012			Jibar Tradeable Future	4.9100	95.0900	4.9300	95.0700	0.407	0.0000	0.0000	44,760
2012/07/27	JBAF	17/10/2012			Jibar Tradeable Future	4.8600	95.1400	4.8800	95.1200	0.412	0.0000	0.0000	0
2012/07/27	JBAF	21/11/2012			Jibar Tradeable Future	4.7600	95.2400	4.7700	95.2300	0.210	0.0000	0.0000	0
2012/07/27	JBAF	19/12/2012			Jibar Tradeable Future	4.7300	95.2700	4.7300	95.2700	0.000	0.0000	0.0000	840
2012/07/27	JBAF	16/01/2013			Jibar Tradeable Future	4.7200	95.2800	4.7300	95.2700	0.212	0.0000	0.0000	0
2012/07/27	JBAF	20/03/2013			Jibar Tradeable Future	4.7100	95.2900	4.7300	95.2700	0.425	0.0000	0.0000	1,000
2012/07/27	JBAF	19/06/2013			Jibar Tradeable Future	4.7800	95.2200	4.7800	95.2200	0.000	0.0000	0.0000	500
2012/07/27	JBAF	18/09/2013			Jibar Tradeable Future	4.8700	95.1300	4.8700	95.1300	0.000	0.0000	0.0000	1,700
2012/07/27	JBAF	18/12/2013			Jibar Tradeable Future	4.9800	95.0200	4.9900	95.0100	0.201	0.0000	0.0000	1,500
2012/07/27	JBAF	19/03/2014			Jibar Tradeable Future	5.1300	94.8700	5.1400	94.8600	0.195	0.0000	0.0000	400
2012/07/27	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.2900	94.7100	(0.189)	0.0000	0.0000	0
2012/07/27	R157	02/08/2012			Bond Future	5.3524	128.3369	5.3823	128.2406	0.558	5.3610	5.3610	10,281
2012/07/27	R157	02/08/2012	6.15	Call	Bond Future	2,538.2900	2.5383	2,441.9800	2.4420	(3.794)	0	0	0
2012/07/27	R157	02/08/2012	6.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R157	02/08/2012	6.35	Call	Bond Future	3,164.3000	3.1643	3,067.9900	3.0680	(3.044)	0	0	1,250
2012/07/27	R157	02/08/2012	6.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R157	02/08/2012	6.55	Call	Bond Future	3,786.1900	3.7862	3,689.8800	3.6899	(2.544)	0	0	0
2012/07/27	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/07/27	R157	02/08/2012	6.95	Call	Bond Future	5,017.6800	5.0177	4,921.3700	4.9214	(1.919)	0	0	0
2012/07/27	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/27	R157	01/11/2012			Bond Future	5.3746	123.1733	5.4082	123.0737	0.627	0.0000	0.0000	5,115
2012/07/27	R157	01/11/2012	5.78	Call	Bond Future	1,367.5700	1.3676	1,287.3800	1.2874	(5.864)	0	0	5,630
2012/07/27	R157	01/11/2012	5.78	Put	Bond Future	175.4200	0.1754	194.8400	0.1948	11.071	0	0	0
2012/07/27	R157	01/11/2012	6.24	Call	Bond Future	2,557.8700	2.5579	2,462.5400	2.4625	(3.727)	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
2012/07/27	R157	01/11/2012	6.24	Put	Bond Future	31.2000	0.0312	35.4800	0.0355	13.718	0	0	0
2012/07/27	R157	07/02/2013			Bond Future	5.3833	124.9313	5.4204	124.8321	0.690	0.0000	0.0000	0
2012/07/27	R157	07/02/2013	6.28	Call	Bond Future	2,517.4400	2.5174	2,430.9700	2.4310	(3.435)	0	0	0
2012/07/27	R157	07/02/2013	6.28	Put	Bond Future	152.2700	0.1523	165.0000	0.1650	8.360	0	0	0
2012/07/27	R157	02/05/2013			Bond Future	5.3867	119.6546	5.4293	119.5511	0.791	0.0000	0.0000	0
2012/07/27	R157	02/05/2013	5.35	Call	Bond Future	1,059.2600	1.0593	1,007.1700	1.0072	(4.918)	0	0	0
2012/07/27	R157	02/05/2013	5.35	Put	Bond Future	1,148.5200	1.1485	1,199.9300	1.1999	4.476	0	0	0
2012/07/27	R157	02/05/2013	5.36	Call	Bond Future	1,071.4600	1.0715	1,019.0100	1.0190	(4.895)	0	0	0
2012/07/27	R157	02/05/2013	5.36	Put	Bond Future	1,136.3900	1.1364	1,187.4400	1.1874	4.492	0	0	0
2012/07/27	R157	02/05/2013	5.34	Call	Bond Future	1,047.1400	1.0471	995.4200	0.9954	(4.939)	0	0	0
2012/07/27	R157	02/05/2013	5.34	Put	Bond Future	1,160.7400	1.1607	1,212.5200	1.2125	4.461	0	0	0
2012/07/27	R186	02/08/2012			Bond Future	7.2551	129.9956	7.2344	130.2152	(0.286)	0.0000	0.0000	18,890
2012/07/27	R186	02/08/2012	7.66	Call	Bond Future	4,194.4100	4.1944	4,404.2300	4.4042	5.002	0	0	276
2012/07/27	R186	02/08/2012	7.66	Put	Bond Future	17.1900	0.0172	7.4100	0.0074	(56.894)	0	0	0
2012/07/27	R186	02/08/2012	7.70	Call	Bond Future	4,589.6400	4.5896	4,803.0900	4.8031	4.651	0	0	0
2012/07/27	R186	02/08/2012	7.70	Put	Bond Future	10.1500	0.0101	4.0000	0.0040	(60.591)	0	0	0
2012/07/27	R186	02/08/2012	7.76	Call	Bond Future	5,183.8600	5.1839	5,400.5700	5.4006	4.180	0	0	43
2012/07/27	R186	02/08/2012	7.76	Put	Bond Future	4.3900	0.0044	1.5000	0.0015	(65.831)	0	0	0
2012/07/27	R186	02/08/2012	8.30	Call	Bond Future	10,398.3800	10.3984	10,617.9800	10.6180	2.112	0	0	0
2012/07/27	R186	02/08/2012	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2012/07/27	R186	02/08/2012	8.76	Call	Bond Future	14,598.9300	14.5989	14,818.5300	14.8185	1.504	0	0	0
2012/07/27	R186	02/08/2012	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2012/07/27	R186	02/08/2012	8.00	Call	Bond Future	7,538.7300	7.5387	7,758.2500	7.7583	2.912	0	0	1,099
2012/07/27	R186	02/08/2012	8.00	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2012/07/27	R186	02/08/2012	8.25	Call	Bond Future	9,928.5000	9.9285	10,148.1000	10.1481	2.212	0	0	8,750
2012/07/27	R186	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R186	02/08/2012	9.00	Call	Bond Future	16,705.6800	16.7057	16,925.2800	16.9253	1.315	0	0	0
2012/07/27	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/27	R186	02/08/2012	8.66	Call	Bond Future	13,704.2200	13.7042	13,923.8200	13.9238	1.602	0	0	0
2012/07/27	R186	02/08/2012	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	276
2012/07/27	R186	02/08/2012	8.75	Call	Bond Future	14,509.9100	14.5099	14,729.5100	14.7295	1.513	0	0	0
2012/07/27	R186	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,700
2012/07/27	R186	01/11/2012			Bond Future	7.3194	131.6522	7.2981	131.8724	(0.290)	0.0000	0.0000	17,339
2012/07/27	R186	01/11/2012	8.50	Call	Bond Future	11,712.3500	11.7123	11,911.9100	11.9119	1.704	0	0	0
2012/07/27	R186	01/11/2012	8.50	Put	Bond Future	266.5700	0.2666	245.9100	0.2459	(7.750)	0	0	200
2012/07/27	R186	01/11/2012	8.82	Call	Bond Future	14,402.5100	14.4025	14,612.9900	14.6130	1.461	0	0	0
2012/07/27	R186	01/11/2012	8.82	Put	Bond Future	106.5600	0.1066	96.8200	0.0968	(9.140)	0	0	1,858
2012/07/27	R186	01/11/2012	7.82	Call	Bond Future	6,256.5200	6.2565	6,410.1700	6.4102	2.456	0	0	1,858
2012/07/27	R186	01/11/2012	7.82	Put	Bond Future	1,216.5400	1.2165	1,149.9700	1.1500	(5.472)	0	0	0
2012/07/27	R186	01/11/2012	8.00	Call	Bond Future	7,620.2700	7.6203	7,789.8400	7.7898	2.225	0	0	200
2012/07/27	R186	01/11/2012	8.00	Put	Bond Future	836.7700	0.8368	786.1200	0.7861	(6.053)	0	0	0
2012/07/27	R186	07/02/2013			Bond Future	7.3854	128.2406	7.3633	128.4659	(0.300)	0.0000	0.0000	0
2012/07/27	R186	07/02/2013	8.47	Call	Bond Future	11,548.4100	11.5484	11,727.2000	11.7272	1.548	0	0	0
2012/07/27	R186	07/02/2013	8.47	Put	Bond Future	1,187.0500	1.1870	1,140.5200	1.1405	(3.920)	0	0	0
2012/07/27	R186	07/02/2013	7.00	Call	Bond Future	2,834.2000	2.8342	2,909.6300	2.9096	2.661	0	0	10,300
2012/07/27	R186	07/02/2013	7.00	Put	Bond Future	6,829.0000	6.8290	6,679.1100	6.6791	(2.195)	0	0	0
2012/07/27	R186	02/05/2013			Bond Future	7.4454	129.8063	7.4228	130.0310	(0.303)	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
2012/07/27	R186	02/05/2013	7.41	Call	Bond Future	5,560.5000	5.5605	5,666.1200	5.6661	1.899	0	0	0
2012/07/27	R186	02/05/2013	7.41	Put	Bond Future	5,913.3500	5.9134	5,794.1700	5.7942	(2.015)	0	0	0
2012/07/27	R186	02/05/2013	7.39	Call	Bond Future	5,463.7300	5.4637	5,568.0900	5.5681	1.910	0	0	0
2012/07/27	R186	02/05/2013	7.39	Put	Bond Future	6,016.7100	6.0167	5,896.2700	5.8963	(2.002)	0	0	0
2012/07/27	R186	02/05/2013	7.40	Call	Bond Future	5,512.0000	5.5120	5,616.9900	5.6170	1.905	0	0	0
2012/07/27	R186	02/05/2013	7.40	Put	Bond Future	5,964.8600	5.9649	5,845.0500	5.8450	(2.009)	0	0	0
2012/07/27	R189	02/08/2012			Bond Future	218.8875	218.8875	218.8864	218.8864	0.000	0.0000	0.0000	0
2012/07/27	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R189	02/08/2012	219.65	Put	Bond Future	762.5200	0.7625	763.5700	0.7636	0.138	0	0	0
2012/07/27	R189	01/11/2012			Bond Future	215.1776	215.1776	215.1730	215.1730	(0.002)	0.0000	0.0000	0
2012/07/27	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R189	01/11/2012	218.99	Put	Bond Future	3,812.3900	3.8124	3,816.9800	3.8170	0.120	0	0	0
2012/07/27	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R189	01/11/2012	219.00	Put	Bond Future	3,822.3900	3.8224	3,826.9800	3.8270	0.120	0	0	0
2012/07/27	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R189	01/11/2012	219.01	Put	Bond Future	3,832.3900	3.8324	3,836.9800	3.8370	0.120	0	0	0
2012/07/27	R197	02/08/2012			Bond Future	268.5247	268.5247	268.5348	268.5348	0.004	0.0000	0.0000	0
2012/07/27	R197	02/08/2012	256.15	Call	Bond Future	12,374.6900	12.3747	12,384.7900	12.3848	0.082	0	0	0
2012/07/27	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R197	01/11/2012			Bond Future	271.9466	271.9466	271.9525	271.9525	0.002	0.0000	0.0000	5,418
2012/07/27	R197	01/11/2012	266.99	Call	Bond Future	4,956.6000	4.9566	4,962.5100	4.9625	0.119	0	0	0
2012/07/27	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R197	01/11/2012	267.00	Call	Bond Future	4,946.6000	4.9466	4,952.5100	4.9525	0.119	0	0	0
2012/07/27	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R197	01/11/2012	267.01	Call	Bond Future	4,936.6000	4.9366	4,942.5100	4.9425	0.120	0	0	0
2012/07/27	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R201	02/08/2012			Bond Future	4.8084	109.8496	4.8389	109.7783	0.635	0.0000	0.0000	1,034
2012/07/27	R201	02/08/2012	5.20	Call	Bond Future	911.1500	0.9111	839.8100	0.8398	(7.830)	0	0	0
2012/07/27	R201	02/08/2012	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R201	01/11/2012			Bond Future	4.7634	111.2494	4.7986	111.1754	0.740	0.0000	0.0000	1,560
2012/07/27	R201	01/11/2012	5.11	Call	Bond Future	812.6500	0.8127	752.4300	0.7524	(7.410)	0	0	0
2012/07/27	R201	01/11/2012	5.11	Put	Bond Future	88.1200	0.0881	101.9100	0.1019	15.649	0	0	0
2012/07/27	R201	07/02/2013			Bond Future	4.6716	108.4284	4.7116	108.3550	0.855	0.0000	0.0000	0
2012/07/27	R201	07/02/2013	4.98	Call	Bond Future	809.1400	0.8091	758.5300	0.7585	(6.255)	0	0	0
2012/07/27	R201	07/02/2013	4.98	Put	Bond Future	243.5600	0.2436	266.4000	0.2664	9.378	0	0	0
2012/07/27	R201	02/05/2013			Bond Future	4.5712	109.7522	4.6189	109.6751	1.044	0.0000	0.0000	0
2012/07/27	R201	02/05/2013	4.04	Call	Bond Future	252.6900	0.2527	230.8900	0.2309	(8.627)	0	0	0
2012/07/27	R201	02/05/2013	4.04	Put	Bond Future	1,116.0600	1.1161	1,171.3600	1.1714	4.955	0	0	0
2012/07/27	R201	02/05/2013	4.05	Call	Bond Future	257.2300	0.2572	235.1300	0.2351	(8.592)	0	0	0
2012/07/27	R201	02/05/2013	4.05	Put	Bond Future	1,104.2700	1.1043	1,159.2700	1.1593	4.981	0	0	0
2012/07/27	R201	02/05/2013	4.06	Call	Bond Future	261.8300	0.2618	239.4400	0.2394	(8.551)	0	0	0
2012/07/27	R201	02/05/2013	4.06	Put	Bond Future	1,092.5300	1.0925	1,147.2400	1.1472	5.008	0	0	0
2012/07/27	R202	02/08/2012			Bond Future	197.0389	197.0389	197.0494	197.0494	0.005	0.0000	0.0000	834
2012/07/27	R202	02/08/2012	188.44	Call	Bond Future	8,598.9200	8.5989	8,609.4300	8.6094	0.122	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
2012/07/27	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R202	01/11/2012			Bond Future	199.5500	199.5500	199.5574	199.5574	0.004	0.0000	0.0000	48,828
2012/07/27	R202	01/11/2012	191.99	Call	Bond Future	7,559.9700	7.5600	7,567.3600	7.5674	0.098	0	0	0
2012/07/27	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R202	01/11/2012	192.00	Call	Bond Future	7,549.9700	7.5500	7,557.3600	7.5574	0.098	0	0	0
2012/07/27	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R202	01/11/2012	192.01	Call	Bond Future	7,539.9700	7.5400	7,547.3600	7.5474	0.098	0	0	0
2012/07/27	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R203	02/08/2012			Bond Future	5.7935	113.9659	5.8131	113.8748	0.338	0.0000	0.0000	13,386
2012/07/27	R203	02/08/2012	6.60	Call	Bond Future	3,671.5900	3.6716	3,580.5100	3.5805	(2.481)	0	0	4,200
2012/07/27	R203	02/08/2012	6.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R203	02/08/2012	6.85	Call	Bond Future	4,779.3200	4.7793	4,688.2400	4.6882	(1.906)	0	0	1,400
2012/07/27	R203	02/08/2012	6.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R203	02/08/2012	7.15	Call	Bond Future	6,090.1100	6.0901	5,999.0300	5.9990	(1.496)	0	0	0
2012/07/27	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/07/27	R203	02/08/2012	7.20	Call	Bond Future	6,306.6400	6.3066	6,215.5600	6.2156	(1.444)	0	0	0
2012/07/27	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R203	02/08/2012	7.55	Call	Bond Future	7,807.0400	7.8070	7,715.9600	7.7160	(1.167)	0	0	0
2012/07/27	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/27	R203	01/11/2012			Bond Future	5.8341	111.2632	5.8553	111.1691	0.364	0.0000	0.0000	3,186
2012/07/27	R203	01/11/2012	6.87	Call	Bond Future	4,530.8000	4.5308	4,439.9600	4.4400	(2.005)	0	0	0
2012/07/27	R203	01/11/2012	6.87	Put	Bond Future	56.0700	0.0561	59.2800	0.0593	5.725	0	0	0
2012/07/27	R203	07/02/2013			Bond Future	5.8717	112.8510	5.8940	112.7572	0.381	0.0000	0.0000	600
2012/07/27	R203	07/02/2013	6.11	Call	Bond Future	2,149.3300	2.1493	2,089.0800	2.0891	(2.803)	0	0	6,300
2012/07/27	R203	07/02/2013	6.11	Put	Bond Future	1,155.1500	1.1552	1,188.6500	1.1886	2.900	0	0	0
2012/07/27	R203	07/02/2013	6.94	Call	Bond Future	4,684.1500	4.6842	4,601.4600	4.6015	(1.765)	0	0	0
2012/07/27	R203	07/02/2013	6.94	Put	Bond Future	312.4700	0.3125	323.5300	0.3235	3.540	0	0	0
2012/07/27	R203	02/05/2013			Bond Future	5.9040	110.0720	5.9285	109.9743	0.414	0.0000	0.0000	8
2012/07/27	R203	02/05/2013	5.90	Call	Bond Future	1,958.8400	1.9588	1,906.1200	1.9061	(2.691)	0	0	0
2012/07/27	R203	02/05/2013	5.90	Put	Bond Future	1,974.9500	1.9750	2,019.9200	2.0199	2.277	0	0	0
2012/07/27	R203	02/05/2013	5.91	Call	Bond Future	1,979.2400	1.9792	1,926.2000	1.9262	(2.680)	0	0	0
2012/07/27	R203	02/05/2013	5.91	Put	Bond Future	1,955.3900	1.9554	2,000.0400	2.0000	2.283	0	0	0
2012/07/27	R203	02/05/2013	5.89	Call	Bond Future	1,938.5500	1.9385	1,886.1500	1.8862	(2.703)	0	0	0
2012/07/27	R203	02/05/2013	5.89	Put	Bond Future	1,994.6400	1.9946	2,039.9300	2.0399	2.271	0	0	0
2012/07/27	R204	02/08/2012			Bond Future	6.0941	110.9563	6.1186	110.8208	0.402	0.0000	0.0000	1,681
2012/07/27	R204	02/08/2012	7.15	Call	Bond Future	5,652.5100	5.6525	5,517.0900	5.5171	(2.396)	0	0	0
2012/07/27	R204	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R204	01/11/2012			Bond Future	6.1418	112.3702	6.1679	112.2313	0.425	0.0000	0.0000	2,443
2012/07/27	R204	01/11/2012	7.22	Call	Bond Future	5,643.6000	5.6436	5,510.2700	5.5103	(2.362)	0	0	0
2012/07/27	R204	01/11/2012	7.22	Put	Bond Future	82.2700	0.0823	87.9300	0.0879	6.880	0	0	0
2012/07/27	R204	07/02/2013			Bond Future	6.1872	109.9430	6.2145	109.8037	0.441	0.0000	0.0000	0
2012/07/27	R204	07/02/2013	7.29	Call	Bond Future	5,852.7500	5.8527	5,730.4300	5.7304	(2.090)	0	0	0
2012/07/27	R204	07/02/2013	7.29	Put	Bond Future	394.7800	0.3948	411.7900	0.4118	4.309	0	0	0
2012/07/27	R204	02/05/2013			Bond Future	6.2308	111.2853	6.2601	111.1415	0.470	0.0000	0.0000	0
2012/07/27	R204	02/05/2013	6.29	Call	Bond Future	2,679.5900	2.6796	2,599.5400	2.5995	(2.987)	0	0	0
2012/07/27	R204	02/05/2013	6.29	Put	Bond Future	2,389.0000	2.3890	2,452.7900	2.4528	2.670	0	0	0

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2012/07/27	R204	02/05/2013	6.30	Call	Bond Future	2,705.2800	2.7053	2,624.7900	2.6248	(2.975)	0	0	0
2012/07/27	R204	02/05/2013	6.30	Put	Bond Future	2,365.6800	2.3657	2,429.0300	2.4290	2.678	0	0	0
2012/07/27	R204	02/05/2013	6.31	Call	Bond Future	2,731.1100	2.7311	2,650.1800	2.6502	(2.963)	0	0	0
2012/07/27	R204	02/05/2013	6.31	Put	Bond Future	2,342.5300	2.3425	2,405.4400	2.4054	2.686	0	0	0
2012/07/27	R206	02/08/2012			Bond Future	4.8780	104.0616	4.9290	103.9900	1.044	0.0000	0.0000	541
2012/07/27	R206	02/08/2012	5.19	Call	Bond Future	437.7100	0.4377	366.1300	0.3661	(16.353)	0	0	0
2012/07/27	R206	02/08/2012	5.19	Put	Bond Future	0.0500	0.0001	0.1200	0.0001	140.000	0	0	0
2012/07/27	R206	01/11/2012			Bond Future	4.8110	105.3877	4.8744	105.3135	1.319	0.0000	0.0000	1,120
2012/07/27	R206	01/11/2012	5.05	Call	Bond Future	385.1800	0.3852	334.2200	0.3342	(13.230)	0	0	0
2012/07/27	R206	01/11/2012	5.05	Put	Bond Future	105.8300	0.1058	129.1200	0.1291	22.007	0	0	0
2012/07/27	R206	07/02/2013			Bond Future	4.6427	103.1263	4.7236	103.0525	1.744	0.0000	0.0000	0
2012/07/27	R206	07/02/2013	4.76	Call	Bond Future	357.7900	0.3578	317.3000	0.3173	(11.317)	0	0	0
2012/07/27	R206	07/02/2013	4.76	Put	Bond Future	250.8900	0.2509	284.1800	0.2842	13.269	0	0	0
2012/07/27	R206	02/05/2013			Bond Future	4.4169	104.3853	4.5295	104.3080	2.548	0.0000	0.0000	0
2012/07/27	R206	02/05/2013	3.39	Call	Bond Future	115.4600	0.1155	98.8900	0.0989	(14.351)	0	0	0
2012/07/27	R206	02/05/2013	3.39	Put	Bond Future	825.3200	0.8253	886.0400	0.8860	7.357	0	0	0
2012/07/27	R206	02/05/2013	3.40	Call	Bond Future	116.9800	0.1170	100.2400	0.1002	(14.310)	0	0	0
2012/07/27	R206	02/05/2013	3.40	Put	Bond Future	819.8900	0.8199	880.4400	0.8804	7.385	0	0	0
2012/07/27	R206	02/05/2013	3.41	Call	Bond Future	118.5200	0.1185	101.6100	0.1016	(14.268)	0	0	0
2012/07/27	R206	02/05/2013	3.41	Put	Bond Future	814.4800	0.8145	874.8600	0.8749	7.413	0	0	0
2012/07/27	R207	02/08/2012			Bond Future	6.4045	105.3884	6.3938	105.4525	(0.166)	0.0000	0.0000	11,438
2012/07/27	R207	02/08/2012	7.51	Call	Bond Future	6,403.8600	6.4039	6,467.9500	6.4679	1.001	0	0	0
2012/07/27	R207	02/08/2012	7.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R207	01/11/2012			Bond Future	6.4579	106.7314	6.4471	106.7947	(0.168)	0.0000	0.0000	19,077
2012/07/27	R207	01/11/2012	7.58	Call	Bond Future	6,413.9300	6.4139	6,471.0200	6.4710	0.890	0	0	0
2012/07/27	R207	01/11/2012	7.58	Put	Bond Future	108.8600	0.1089	102.7000	0.1027	(5.659)	0	0	0
2012/07/27	R207	07/02/2013			Bond Future	6.5118	104.6146	6.5002	104.6803	(0.179)	0.0000	0.0000	0
2012/07/27	R207	07/02/2013	7.66	Call	Bond Future	6,670.0800	6.6701	6,723.4000	6.7234	0.799	0	0	0
2012/07/27	R207	07/02/2013	7.66	Put	Bond Future	435.8300	0.4358	423.4800	0.4235	(2.834)	0	0	0
2012/07/27	R207	02/05/2013			Bond Future	6.5648	105.8918	6.5531	105.9557	(0.178)	0.0000	0.0000	0
2012/07/27	R207	02/05/2013	6.44	Call	Bond Future	2,512.0400	2.5120	2,537.4300	2.5374	1.011	0	0	0
2012/07/27	R207	02/05/2013	6.44	Put	Bond Future	3,196.9400	3.1969	3,158.4600	3.1585	(1.204)	0	0	0
2012/07/27	R207	02/05/2013	6.45	Call	Bond Future	2,537.5600	2.5376	2,563.1500	2.5631	1.008	0	0	0
2012/07/27	R207	02/05/2013	6.45	Put	Bond Future	3,167.3700	3.1674	3,129.0900	3.1291	(1.209)	0	0	0
2012/07/27	R207	02/05/2013	6.46	Call	Bond Future	2,563.2400	2.5632	2,589.0200	2.5890	1.006	0	0	0
2012/07/27	R207	02/05/2013	6.46	Put	Bond Future	3,138.0000	3.1380	3,099.9100	3.0999	(1.214)	0	0	0
2012/07/27	R208	02/08/2012			Bond Future	6.5596	103.6095	6.5389	103.7456	(0.315)	0.0000	0.0000	12,322
2012/07/27	R208	02/08/2012	7.20	Call	Bond Future	4,102.6800	4.1027	4,238.6900	4.2387	3.315	0	0	0
2012/07/27	R208	02/08/2012	7.20	Put	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	0
2012/07/27	R208	02/08/2012	7.50	Call	Bond Future	5,952.9800	5.9530	6,089.0800	6.0891	2.286	0	0	1,150
2012/07/27	R208	02/08/2012	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/07/27	R208	02/08/2012	7.80	Call	Bond Future	7,759.5000	7.7595	7,895.6000	7.8956	1.754	0	0	0
2012/07/27	R208	02/08/2012	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/07/27	R208	02/08/2012	8.25	Call	Bond Future	10,389.4700	10.3895	10,525.5700	10.5256	1.310	0	0	0
2012/07/27	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450

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2012/07/27	R208	01/11/2012			Bond Future	6.6149		101.5373	6.5936	101.6735	(0.321)	0.0000	0.0000	8,028
2012/07/27	R208	01/11/2012	7.70	Call	Bond Future	6,809.9400		6.8099	6,933.6100	6.9336	1.816	0	0	0
2012/07/27	R208	01/11/2012	7.70	Put	Bond Future	151.9900		0.1520	139.4700	0.1395	(8.237)	0	0	0
2012/07/27	R208	01/11/2012	6.81	Call	Bond Future	2,454.7900		2.4548	2,531.2200	2.5312	3.114	0	0	0
2012/07/27	R208	01/11/2012	6.81	Put	Bond Future	1,215.4600		1.2155	1,155.7000	1.1557	(4.917)	0	0	0
2012/07/27	R208	01/11/2012	7.50	Call	Bond Future	5,728.6300		5.7286	5,845.7700	5.8458	2.045	0	0	0
2012/07/27	R208	01/11/2012	7.50	Put	Bond Future	255.7000		0.2557	236.6500	0.2366	(7.450)	0	0	12,250
2012/07/27	R208	07/02/2013			Bond Future	6.6703		102.9864	6.6479	103.1261	(0.336)	0.0000	0.0000	0
2012/07/27	R208	07/02/2013	6.00	Call	Bond Future	935.0700		0.9351	966.5000	0.9665	3.361	0	0	12,250
2012/07/27	R208	07/02/2013	6.00	Put	Bond Future	5,212.1500		5.2122	5,103.9300	5.1039	(2.076)	0	0	0
2012/07/27	R208	07/02/2013	7.78	Call	Bond Future	7,143.1000		7.1431	7,258.6200	7.2586	1.617	0	0	0
2012/07/27	R208	07/02/2013	7.78	Put	Bond Future	527.3100		0.5273	503.1800	0.5032	(4.576)	0	0	0
2012/07/27	R208	02/05/2013			Bond Future	6.7207		100.8507	6.6978	100.9894	(0.340)	0.0000	0.0000	0
2012/07/27	R208	02/05/2013	6.64	Call	Bond Future	2,921.1400		2.9211	2,984.0900	2.9841	2.155	0	0	0
2012/07/27	R208	02/05/2013	6.64	Put	Bond Future	3,411.7300		3.4117	3,335.9700	3.3360	(2.221)	0	0	0
2012/07/27	R208	02/05/2013	6.65	Call	Bond Future	2,950.3100		2.9503	3,013.6800	3.0137	2.148	0	0	0
2012/07/27	R208	02/05/2013	6.65	Put	Bond Future	3,379.9500		3.3800	3,304.6100	3.3046	(2.229)	0	0	0
2012/07/27	R208	02/05/2013	6.66	Call	Bond Future	2,979.6500		2.9796	3,043.4400	3.0434	2.141	0	0	0
2012/07/27	R208	02/05/2013	6.66	Put	Bond Future	3,348.4000		3.3484	3,273.4800	3.2735	(2.237)	0	0	0
2012/07/27	R209	02/08/2012			Bond Future	7.9000		84.6476	7.8842	84.7921	(0.199)	0.0000	0.0000	5,323
2012/07/27	R209	02/08/2012	8.91	Call	Bond Future	8,513.3500		8.5134	8,657.8400	8.6578	1.697	0	0	0
2012/07/27	R209	02/08/2012	8.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R209	01/11/2012			Bond Future	7.9618		82.5852	7.9458	82.7300	(0.201)	0.0000	0.0000	2,642
2012/07/27	R209	01/11/2012	8.99	Call	Bond Future	8,996.2000		8.9962	9,117.2800	9.1173	1.346	0	0	0
2012/07/27	R209	01/11/2012	8.99	Put	Bond Future	450.8400		0.4508	427.0600	0.4271	(5.275)	0	0	0
2012/07/27	R209	07/02/2013			Bond Future	8.0259		83.7638	8.0094	83.9120	(0.206)	0.0000	0.0000	0
2012/07/27	R209	07/02/2013	9.06	Call	Bond Future	9,801.0600		9.8011	9,912.4700	9.9125	1.137	0	0	0
2012/07/27	R209	07/02/2013	9.06	Put	Bond Future	1,321.5600		1.3216	1,284.8000	1.2848	(2.782)	0	0	0
2012/07/27	R209	02/05/2013			Bond Future	8.0824		81.6447	8.0656	81.7926	(0.207)	0.0000	0.0000	0
2012/07/27	R209	02/05/2013	7.99	Call	Bond Future	5,078.6400		5.0786	5,144.5600	5.1446	1.298	0	0	0
2012/07/27	R209	02/05/2013	7.99	Put	Bond Future	5,900.0400		5.9000	5,818.0600	5.8181	(1.389)	0	0	0
2012/07/27	R209	02/05/2013	8.00	Call	Bond Future	5,120.1200		5.1201	5,186.4300	5.1864	1.295	0	0	0
2012/07/27	R209	02/05/2013	8.00	Put	Bond Future	5,851.9900		5.8520	5,770.4000	5.7704	(1.394)	0	0	0
2012/07/27	R209	02/05/2013	8.01	Call	Bond Future	5,161.7700		5.1618	5,228.4600	5.2285	1.292	0	0	0
2012/07/27	R209	02/05/2013	8.01	Put	Bond Future	5,804.2600		5.8043	5,723.0500	5.7230	(1.399)	0	0	0
2012/07/27	R210	02/08/2012			Bond Future	150.0909		150.0909	150.0984	150.0984	0.005	0.0000	0.0000	237
2012/07/27	R210	02/08/2012	142.66	Call	Bond Future	7,430.8900		7.4309	7,438.4000	7.4384	0.101	0	0	0
2012/07/27	R210	02/08/2012	142.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R210	01/11/2012			Bond Future	150.1925		150.1925	150.1974	150.1974	0.003	0.0000	0.0000	3,362
2012/07/27	R210	01/11/2012	144.99	Call	Bond Future	5,202.4700		5.2025	5,207.4400	5.2074	0.096	0	0	0
2012/07/27	R210	01/11/2012	144.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R210	01/11/2012	145.00	Call	Bond Future	5,192.4700		5.1925	5,197.4400	5.1974	0.096	0	0	0
2012/07/27	R210	01/11/2012	145.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R210	01/11/2012	145.01	Call	Bond Future	5,182.4700		5.1825	5,187.4400	5.1874	0.096	0	0	0
2012/07/27	R210	01/11/2012	145.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2012/07/27	R211	02/08/2012			Bond Future	121.2094	121.2094	121.2107	121.2107	0.001	0.0000	0.0000	0
2012/07/27	R211	02/08/2012	120.36	Call	Bond Future	849.4500	0.8494	850.6900	0.8507	0.146	0	0	0
2012/07/27	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R211	01/11/2012			Bond Future	122.7541	122.7541	122.7533	122.7533	(0.001)	0.0000	0.0000	480
2012/07/27	R211	01/11/2012	121.99	Call	Bond Future	764.0600	0.7641	763.3200	0.7633	(0.097)	0	0	0
2012/07/27	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R211	01/11/2012	122.00	Call	Bond Future	754.0600	0.7541	753.3200	0.7533	(0.098)	0	0	0
2012/07/27	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R211	01/11/2012	122.01	Call	Bond Future	744.0600	0.7441	743.3200	0.7433	(0.099)	0	0	0
2012/07/27	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R212	02/08/2012			Bond Future	123.3807	123.3807	123.3852	123.3852	0.004	0.0000	0.0000	98
2012/07/27	R212	02/08/2012	117.39	Call	Bond Future	5,990.7200	5.9907	5,995.1800	5.9952	0.074	0	0	0
2012/07/27	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R212	01/11/2012			Bond Future	124.9530	124.9530	124.9555	124.9555	0.002	0.0000	0.0000	3,064
2012/07/27	R212	01/11/2012	121.99	Call	Bond Future	2,962.9700	2.9630	2,965.5200	2.9655	0.086	0	0	0
2012/07/27	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R212	01/11/2012	122.00	Call	Bond Future	2,952.9700	2.9530	2,955.5200	2.9555	0.086	0	0	0
2012/07/27	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R212	01/11/2012	122.01	Call	Bond Future	2,942.9700	2.9430	2,945.5200	2.9455	0.087	0	0	0
2012/07/27	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R213	02/08/2012			Bond Future	7.7150	96.0436	7.6993	96.1898	(0.204)	0.0000	0.0000	4,145
2012/07/27	R213	02/08/2012	8.74	Call	Bond Future	8,847.1100	8.8471	8,993.3000	8.9933	1.652	0	0	0
2012/07/27	R213	02/08/2012	8.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R213	01/11/2012			Bond Future	7.7797	93.7347	7.7637	93.8813	(0.206)	0.0000	0.0000	965
2012/07/27	R213	01/11/2012	7.75	Call	Bond Future	2,737.1900	2.7372	2,796.4300	2.7964	2.164	0	0	140
2012/07/27	R213	01/11/2012	7.75	Put	Bond Future	3,009.3100	3.0093	2,921.9600	2.9220	(2.903)	0	0	0
2012/07/27	R213	01/11/2012	8.81	Call	Bond Future	9,172.3600	9.1724	9,296.5100	9.2965	1.354	0	0	0
2012/07/27	R213	01/11/2012	8.81	Put	Bond Future	406.7300	0.4067	384.2900	0.3843	(5.517)	0	0	0
2012/07/27	R213	07/02/2013			Bond Future	7.8482	95.0723	7.8315	95.2223	(0.212)	0.0000	0.0000	0
2012/07/27	R213	07/02/2013	8.90	Call	Bond Future	10,058.2400	10.0582	10,172.1700	10.1722	1.133	0	0	0
2012/07/27	R213	07/02/2013	8.90	Put	Bond Future	1,258.0600	1.2581	1,221.9600	1.2220	(2.869)	0	0	0
2012/07/27	R213	02/05/2013			Bond Future	7.9059	92.6984	7.8890	92.8480	(0.213)	0.0000	0.0000	0
2012/07/27	R213	02/05/2013	7.86	Call	Bond Future	5,216.7000	5.2167	5,284.7000	5.2847	1.304	0	0	0
2012/07/27	R213	02/05/2013	7.86	Put	Bond Future	5,625.2900	5.6253	5,543.7400	5.5437	(1.450)	0	0	0
2012/07/27	R213	02/05/2013	7.84	Call	Bond Future	5,131.7700	5.1318	5,198.9900	5.1990	1.310	0	0	0
2012/07/27	R213	02/05/2013	7.84	Put	Bond Future	5,719.3800	5.7194	5,637.0500	5.6371	(1.439)	0	0	0
2012/07/27	R213	02/05/2013	7.85	Call	Bond Future	5,174.1500	5.1741	5,241.7600	5.2418	1.307	0	0	0
2012/07/27	R213	02/05/2013	7.85	Put	Bond Future	5,672.1900	5.6722	5,590.2500	5.5902	(1.445)	0	0	0
2012/07/27	R214	02/08/2012			Bond Future	7.9547	86.5035	7.9340	86.7048	(0.260)	0.0000	0.0000	0
2012/07/27	R214	02/08/2012	8.95	Call	Bond Future	8,812.7300	8.8127	9,014.0800	9.0141	2.285	0	0	0
2012/07/27	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R214	01/11/2012			Bond Future	8.0153	84.3253	7.9942	84.5279	(0.263)	0.0000	0.0000	1,700
2012/07/27	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/27	R214	01/11/2012	7.99	Put	Bond Future	243.3000	0.2433	40.7100	0.0407	(83.268)	0	0	0
2012/07/27	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	55.4800	0.0555	100.000	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
2012/07/27	R214	01/11/2012	8.00	Put	Bond Future	147.1100	0.1471	0.0000	0.0000	(100.000)	0	0	0
2012/07/27	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	151.4900	0.1515	100.000	0	0	0
2012/07/27	R214	01/11/2012	8.01	Put	Bond Future	51.1000	0.0511	0.0000	0.0000	(100.000)	0	0	0

Total **351804**