



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/10/2012 to 17/10/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/10/17	2025	01/11/2012			Bond Future	110.8019	110.8019	111.4052	111.4052	0.544	0.0000	0.0000	6,017
2012/10/17	2025	01/11/2012	99.99	Call	Bond Future	10,811.9300	10.8119	11,415.1900	11.4152	5.580	0	0	0
2012/10/17	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	2025	01/11/2012	100.00	Call	Bond Future	10,801.9300	10.8019	11,405.1900	11.4052	5.585	0	0	0
2012/10/17	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	2025	01/11/2012	100.01	Call	Bond Future	10,791.9300	10.7919	11,395.1900	11.3952	5.590	0	0	0
2012/10/17	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	2038	01/11/2012			Bond Future	107.2593	107.2593	107.2632	107.2632	0.004	0.0000	0.0000	0
2012/10/17	2038	01/11/2012	98.99	Call	Bond Future	8,269.3000	8.2693	8,273.2300	8.2732	0.048	0	0	0
2012/10/17	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	2038	01/11/2012	99.00	Call	Bond Future	8,259.3000	8.2593	8,263.2300	8.2632	0.048	0	0	0
2012/10/17	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	2038	01/11/2012	99.01	Call	Bond Future	8,249.3000	8.2493	8,253.2300	8.2532	0.048	0	0	0
2012/10/17	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	2050	01/11/2012			Bond Future	116.1448	116.1448	116.1492	116.1492	0.004	0.0000	0.0000	0
2012/10/17	2050	01/11/2012	103.99	Call	Bond Future	12,154.7900	12.1548	12,159.1900	12.1592	0.036	0	0	0
2012/10/17	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	2050	01/11/2012	104.00	Call	Bond Future	12,144.7900	12.1448	12,149.1900	12.1492	0.036	0	0	0
2012/10/17	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	2050	01/11/2012	104.01	Call	Bond Future	12,134.7900	12.1348	12,139.1900	12.1392	0.036	0	0	0
2012/10/17	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	AL7T	01/11/2012			Index Future	471.2100	471.2100	473.7840	473.7840	0.546	0.0000	0.0000	12
2012/10/17	AL7T	07/02/2013			Index Future	477.9720	477.9720	480.5830	480.5830	0.546	0.0000	0.0000	0
2012/10/17	ALBI	01/11/2012			Index Future	419.6290	419.6290	422.1420	422.1420	0.599	0.0000	0.0000	893
2012/10/17	ALBI	07/02/2013			Index Future	425.6500	425.6500	428.2000	428.2000	0.599	0.0000	0.0000	118
2012/10/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/10/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/17	EL28	01/11/2012			Bond Future	110.6976	110.6976	110.7019	110.7019	0.004	0.0000	0.0000	0
2012/10/17	EL28	01/11/2012	105.99	Call	Bond Future	4,707.6000	4.7076	4,711.8800	4.7119	0.091	0	0	0
2012/10/17	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	EL28	01/11/2012	106.00	Call	Bond Future	4,697.6000	4.6976	4,701.8800	4.7019	0.091	0	0	0
2012/10/17	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	EL28	01/11/2012	106.01	Call	Bond Future	4,687.6000	4.6876	4,691.8800	4.6919	0.091	0	0	0
2012/10/17	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	ES33	01/11/2012			Bond Future	9.1146	86.1065	8.9907	87.1284	(1.359)	0.0000	0.0000	303
2012/10/17	ES33	01/11/2012	9.20	Call	Bond Future	693.5700	0.6936	1,715.5600	1.7156	147.352	0	0	0

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2012/10/17	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	ES33	07/02/2013			Bond Future	9.2256	87.3124	9.0975	88.3490	(1.389)	0.0000	0.0000	0
2012/10/17	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	ES33	07/02/2013	8.54	Put	Bond Future	5,783.5000	5.7835	4,746.9100	4.7469	(17.923)	0	0	0
2012/10/17	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	ES33	07/02/2013	8.55	Put	Bond Future	5,694.8100	5.6948	4,658.2200	4.6582	(18.202)	0	0	0
2012/10/17	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	ES33	07/02/2013	8.56	Put	Bond Future	5,606.2500	5.6063	4,569.6600	4.5697	(18.490)	0	0	0
2012/10/17	GOVI	01/11/2012			GOVI	420.2690	420.2690	422.6210	422.6210	0.560	0.0000	0.0000	310
2012/10/17	GOVI	01/11/2012	403.96	Call	GOVI	163,090.0000	16.3090	186,610.0000	18.6610	14.421	0	0	0
2012/10/17	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	GOVI	07/02/2013			GOVI	426.3000	426.3000	428.6860	428.6860	0.560	0.0000	0.0000	36
2012/10/17	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	GOVI	07/02/2013	432.99	Put	GOVI	66,900.0000	6.6900	43,040.0000	4.3040	(35.665)	0	0	0
2012/10/17	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	GOVI	07/02/2013	433.00	Put	GOVI	67,000.0000	6.7000	43,140.0000	4.3140	(35.612)	0	0	0
2012/10/17	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	GOVI	07/02/2013	433.01	Put	GOVI	67,100.0000	6.7100	43,240.0000	4.3240	(35.559)	0	0	0
2012/10/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/17	IGOV	01/11/2012			Index Future	190.4410	190.4410	190.6190	190.6190	0.093	0.0000	0.0000	592
2012/10/17	IGOV	07/02/2013			Index Future	193.1730	193.1730	193.3550	193.3550	0.094	0.0000	0.0000	14
2012/10/17	ILBI	01/11/2012			Index Future	515.6210	515.6210	516.1050	516.1050	0.094	0.0000	0.0000	0
2012/10/17	ILBI	07/02/2013			Index Future	522.8620	522.8620	523.3580	523.3580	0.095	0.0000	0.0000	169
2012/10/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/17	JBAF	17/10/2012			Jibar Tradeable Future	5.0700	94.9300	5.0750	94.9250	0.099	0.0000	0.0000	0
2012/10/17	JBAF	21/11/2012			Jibar Tradeable Future	5.0200	94.9800	5.0400	94.9600	0.398	0.0000	0.0000	0
2012/10/17	JBAF	19/12/2012			Jibar Tradeable Future	4.8600	95.1400	4.8900	95.1100	0.617	0.0000	0.0000	840
2012/10/17	JBAF	16/01/2013			Jibar Tradeable Future	4.8500	95.1500	4.8700	95.1300	0.412	0.0000	0.0000	0
2012/10/17	JBAF	20/02/2013			Jibar Tradeable Future	4.7700	95.2300	4.7800	95.2200	0.210	0.0000	0.0000	0
2012/10/17	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7700	95.2300	0.210	0.0000	0.0000	1,000
2012/10/17	JBAF	19/06/2013			Jibar Tradeable Future	4.7600	95.2400	4.7700	95.2300	0.210	0.0000	0.0000	500

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2012/10/17	JBAF	18/09/2013			Jibar Tradeable Future	4.8300	95.1700	4.8300	95.1700	0.000	0.0000	0.0000	1,700
2012/10/17	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	1,500
2012/10/17	JBAF	19/03/2014			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	800
2012/10/17	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	800
2012/10/17	JBAF	17/09/2014			Jibar Tradeable Future	5.3700	94.6300	5.3700	94.6300	0.000	0.0000	0.0000	0
2012/10/17	R023	01/11/2012			Bond Future	7.2036	105.3482	7.1058	106.0731	(1.358)	0.0000	0.0000	1,049
2012/10/17	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R023	01/11/2012	7.04	Put	Bond Future	1,215.7000	1.2157	490.8100	0.4908	(59.627)	0	0	0
2012/10/17	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R023	01/11/2012	7.05	Put	Bond Future	1,140.8600	1.1409	415.9700	0.4160	(63.539)	0	0	0
2012/10/17	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R023	01/11/2012	7.06	Put	Bond Future	1,066.0900	1.0661	341.2000	0.3412	(67.995)	0	0	0
2012/10/17	R023	07/02/2013			Bond Future	7.2815	106.8237	7.1797	107.5591	(1.399)	0.0000	0.0000	0
2012/10/17	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R023	07/02/2013	7.04	Put	Bond Future	1,755.0600	1.7551	1,019.6800	1.0197	(41.901)	0	0	0
2012/10/17	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R023	07/02/2013	7.05	Put	Bond Future	1,681.6400	1.6816	946.2600	0.9463	(43.730)	0	0	0
2012/10/17	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R023	07/02/2013	7.06	Put	Bond Future	1,608.2900	1.6083	872.9100	0.8729	(45.724)	0	0	0
2012/10/17	R023	02/05/2013			Bond Future	7.3465	104.2029	7.2411	104.9473	(1.434)	0.0000	0.0000	0
2012/10/17	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R023	02/05/2013	7.04	Put	Bond Future	2,184.9000	2.1849	1,440.4800	1.4405	(34.071)	0	0	0
2012/10/17	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R023	02/05/2013	7.05	Put	Bond Future	2,112.6800	2.1127	1,368.2600	1.3683	(35.236)	0	0	0
2012/10/17	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R023	02/05/2013	7.06	Put	Bond Future	2,040.5200	2.0405	1,296.1000	1.2961	(36.482)	0	0	0
2012/10/17	R157	01/11/2012			Bond Future	5.4037	123.0872	5.3522	123.2395	(0.952)	0.0000	0.0000	14,529
2012/10/17	R157	01/11/2012	5.78	Call	Bond Future	1,114.2100	1.1142	1,261.7100	1.2617	13.238	0	0	5,630
2012/10/17	R157	01/11/2012	5.78	Put	Bond Future	8.1900	0.0082	3.4100	0.0034	(58.364)	0	0	0
2012/10/17	R157	01/11/2012	6.24	Call	Bond Future	2,440.5500	2.4406	2,592.8200	2.5928	6.239	0	0	0
2012/10/17	R157	01/11/2012	6.24	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/10/17	R157	07/02/2013			Bond Future	5.4283	124.8110	5.3703	124.9660	(1.069)	0.0000	0.0000	100
2012/10/17	R157	07/02/2013	6.28	Call	Bond Future	2,301.1700	2.3012	2,444.2300	2.4442	6.217	0	0	0
2012/10/17	R157	07/02/2013	6.28	Put	Bond Future	56.2600	0.0563	44.4000	0.0444	(21.081)	0	0	0
2012/10/17	R157	02/05/2013			Bond Future	5.4424	119.5193	5.3778	119.6762	(1.187)	0.0000	0.0000	0
2012/10/17	R157	02/05/2013	5.34	Call	Bond Future	612.4500	0.6124	683.7200	0.6837	11.637	0	0	0
2012/10/17	R157	02/05/2013	5.34	Put	Bond Future	861.3500	0.8614	775.7100	0.7757	(9.943)	0	0	0
2012/10/17	R157	02/05/2013	5.35	Call	Bond Future	623.6400	0.6236	695.7400	0.6957	11.561	0	0	0
2012/10/17	R157	02/05/2013	5.35	Put	Bond Future	848.2000	0.8482	763.3900	0.7634	(9.999)	0	0	0
2012/10/17	R157	02/05/2013	5.36	Call	Bond Future	634.9600	0.6350	707.8900	0.7079	11.486	0	0	0
2012/10/17	R157	02/05/2013	5.36	Put	Bond Future	835.1900	0.8352	751.2100	0.7512	(10.055)	0	0	0
2012/10/17	R186	01/11/2012			Bond Future	7.7400	127.3981	7.6068	128.7234	(1.721)	0.0000	0.0000	35,851
2012/10/17	R186	01/11/2012	7.82	Call	Bond Future	1,764.2500	1.7643	2,618.5100	2.6185	48.421	0	0	1,858
2012/10/17	R186	01/11/2012	7.82	Put	Bond Future	978.4200	0.9784	507.2900	0.5073	(48.152)	0	0	0
2012/10/17	R186	01/11/2012	8.00	Call	Bond Future	2,969.2300	2.9692	4,047.1800	4.0472	36.304	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/17	R186	01/11/2012	8.00	Put	Bond Future	439.8800	0.4399	192.4400	0.1924	(56.252)	0	0	0
2012/10/17	R186	01/11/2012	8.50	Call	Bond Future	7,213.4900	7.2135	8,522.5400	8.5225	18.147	0	0	0
2012/10/17	R186	01/11/2012	8.50	Put	Bond Future	21.8600	0.0219	5.5200	0.0055	(74.748)	0	0	0
2012/10/17	R186	01/11/2012	8.82	Call	Bond Future	10,043.5200	10.0435	11,367.4800	11.3675	13.182	0	0	0
2012/10/17	R186	01/11/2012	8.82	Put	Bond Future	1.7200	0.0017	0.2900	0.0003	(83.140)	0	0	1,858
2012/10/17	R186	07/02/2013			Bond Future	7.8248	123.8925	7.6866	125.2369	(1.766)	0.0000	0.0000	1,650
2012/10/17	R186	07/02/2013	8.47	Call	Bond Future	7,543.4700	7.5435	8,565.7600	8.5658	13.552	0	0	0
2012/10/17	R186	07/02/2013	8.47	Put	Bond Future	1,530.2500	1.5303	1,208.0700	1.2081	(21.054)	0	0	0
2012/10/17	R186	07/02/2013	7.75	Call	Bond Future	3,390.4100	3.3904	4,063.3300	4.0633	19.848	0	0	1,000
2012/10/17	R186	07/02/2013	7.75	Put	Bond Future	4,115.5500	4.1156	3,444.0000	3.4440	(16.317)	0	0	0
2012/10/17	R186	07/02/2013	8.00	Call	Bond Future	4,660.2400	4.6602	5,468.1300	5.4681	17.336	0	0	0
2012/10/17	R186	07/02/2013	8.00	Put	Bond Future	2,984.5500	2.9845	2,447.9700	2.4480	(17.979)	0	0	150
2012/10/17	R186	07/02/2013	8.32	Call	Bond Future	6,563.2100	6.5632	7,524.0200	7.5240	14.639	0	0	0
2012/10/17	R186	07/02/2013	8.32	Put	Bond Future	1,909.9400	1.9099	1,526.2800	1.5263	(20.088)	0	0	2,000
2012/10/17	R186	07/02/2013	7.00	Call	Bond Future	961.6500	0.9617	1,242.7000	1.2427	29.226	0	0	10,300
2012/10/17	R186	07/02/2013	7.00	Put	Bond Future	9,304.5900	9.3046	8,241.1700	8.2412	(11.429)	0	0	0
2012/10/17	R186	07/02/2013	7.25	Call	Bond Future	1,554.6500	1.5547	1,954.4900	1.9545	25.719	0	0	670
2012/10/17	R186	07/02/2013	7.25	Put	Bond Future	7,286.8600	7.2869	6,342.2300	6.3422	(12.963)	0	0	0
2012/10/17	R186	02/05/2013			Bond Future	7.9000	125.3912	7.7574	126.7520	(1.805)	0.0000	0.0000	0
2012/10/17	R186	02/05/2013	7.41	Call	Bond Future	2,857.0900	2.8571	3,372.6400	3.3726	18.045	0	0	0
2012/10/17	R186	02/05/2013	7.41	Put	Bond Future	7,625.0100	7.6250	6,779.7000	6.7797	(11.086)	0	0	0
2012/10/17	R186	02/05/2013	7.39	Call	Bond Future	2,788.7200	2.7887	3,295.8500	3.2958	18.185	0	0	0
2012/10/17	R186	02/05/2013	7.39	Put	Bond Future	7,756.7700	7.7568	6,903.0400	6.9030	(11.006)	0	0	0
2012/10/17	R186	02/05/2013	7.40	Call	Bond Future	2,822.7700	2.8228	3,334.1200	3.3341	18.115	0	0	0
2012/10/17	R186	02/05/2013	7.40	Put	Bond Future	7,690.7000	7.6907	6,841.1900	6.8412	(11.046)	0	0	0
2012/10/17	R186	07/11/2013			Bond Future	8.0945	123.3272	7.9411	124.7256	(1.895)	0.0000	0.0000	0
2012/10/17	R186	07/11/2013	8.16	Call	Bond Future	7,283.2000	7.2832	8,053.7000	8.0537	10.579	0	0	0
2012/10/17	R186	07/11/2013	8.16	Put	Bond Future	6,693.4000	6.6934	6,065.5000	6.0655	(9.381)	0	0	0
2012/10/17	R186	07/11/2013	8.75	Call	Bond Future	10,287.4600	10.2875	11,213.4800	11.2135	9.001	0	0	0
2012/10/17	R186	07/11/2013	8.75	Put	Bond Future	4,562.8000	4.5628	4,090.4200	4.0904	(10.353)	0	0	10
2012/10/17	R186	07/11/2013	8.14	Call	Bond Future	7,188.8200	7.1888	7,953.6400	7.9536	10.639	0	0	0
2012/10/17	R186	07/11/2013	8.14	Put	Bond Future	6,778.7600	6.7788	6,145.1800	6.1452	(9.347)	0	0	0
2012/10/17	R186	07/11/2013	8.15	Call	Bond Future	7,236.2000	7.2362	8,003.8600	8.0039	10.609	0	0	0
2012/10/17	R186	07/11/2013	8.15	Put	Bond Future	6,736.2200	6.7362	6,105.4800	6.1055	(9.363)	0	0	0
2012/10/17	R189	01/11/2012			Bond Future	213.3724	213.3724	213.3566	213.3566	(0.007)	0.0000	0.0000	0
2012/10/17	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R189	01/11/2012	218.99	Put	Bond Future	5,617.5500	5.6175	5,633.3900	5.6334	0.282	0	0	0
2012/10/17	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R189	01/11/2012	219.00	Put	Bond Future	5,627.5500	5.6275	5,643.3900	5.6434	0.281	0	0	0
2012/10/17	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R189	01/11/2012	219.01	Put	Bond Future	5,637.5500	5.6375	5,653.3900	5.6534	0.281	0	0	0
2012/10/17	R197	01/11/2012			Bond Future	279.7711	279.7711	279.7645	279.7645	(0.002)	0.0000	0.0000	6,288
2012/10/17	R197	01/11/2012	266.99	Call	Bond Future	12,781.1300	12.7811	12,774.5200	12.7745	(0.052)	0	0	0
2012/10/17	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R197	01/11/2012	267.00	Call	Bond Future	12,771.1300	12.7711	12,764.5200	12.7645	(0.052)	0	0	0
2012/10/17	R197	01/11/2012	267.00	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/17	R197	01/11/2012	267.01	Call	Bond Future	12,761.1300	12.7611	12,754.5200	12.7545	(0.052)	0	0	0
2012/10/17	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R201	01/11/2012			Bond Future	4.8751	111.0153	4.8358	111.0975	(0.805)	0.0000	0.0000	1,560
2012/10/17	R201	01/11/2012	5.11	Call	Bond Future	506.9900	0.5070	581.3300	0.5813	14.663	0	0	0
2012/10/17	R201	01/11/2012	5.11	Put	Bond Future	16.6000	0.0166	8.8000	0.0088	(46.988)	0	0	0
2012/10/17	R201	07/02/2013			Bond Future	4.8167	108.1619	4.7711	108.2456	(0.947)	0.0000	0.0000	0
2012/10/17	R201	07/02/2013	4.98	Call	Bond Future	513.9300	0.5139	567.4100	0.5674	10.406	0	0	0
2012/10/17	R201	07/02/2013	4.98	Put	Bond Future	214.8300	0.2148	184.6000	0.1846	(14.072)	0	0	0
2012/10/17	R201	02/05/2013			Bond Future	4.7459	109.4703	4.6933	109.5552	(1.109)	0.0000	0.0000	0
2012/10/17	R201	02/05/2013	4.04	Call	Bond Future	49.7400	0.0497	59.4200	0.0594	19.461	0	0	0
2012/10/17	R201	02/05/2013	4.04	Put	Bond Future	1,194.9800	1.1950	1,119.8200	1.1198	(6.290)	0	0	0
2012/10/17	R201	02/05/2013	4.05	Call	Bond Future	51.7100	0.0517	61.7000	0.0617	19.319	0	0	0
2012/10/17	R201	02/05/2013	4.05	Put	Bond Future	1,180.6200	1.1806	1,105.7700	1.1058	(6.340)	0	0	0
2012/10/17	R201	02/05/2013	4.06	Call	Bond Future	53.7400	0.0537	64.0400	0.0640	19.166	0	0	0
2012/10/17	R201	02/05/2013	4.06	Put	Bond Future	1,166.3100	1.1663	1,091.7700	1.0918	(6.391)	0	0	0
2012/10/17	R202	01/11/2012			Bond Future	205.9527	205.9527	205.9597	205.9597	0.003	0.0000	0.0000	50,731
2012/10/17	R202	01/11/2012	191.99	Call	Bond Future	13,962.6900	13.9627	13,969.7500	13.9697	0.051	0	0	0
2012/10/17	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R202	01/11/2012	192.00	Call	Bond Future	13,952.6900	13.9527	13,959.7500	13.9597	0.051	0	0	0
2012/10/17	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R202	01/11/2012	192.01	Call	Bond Future	13,942.6900	13.9427	13,949.7500	13.9497	0.051	0	0	0
2012/10/17	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R203	01/11/2012			Bond Future	5.9083	110.9350	5.8311	111.2762	(1.306)	0.0000	0.0000	4,688
2012/10/17	R203	01/11/2012	6.87	Call	Bond Future	4,146.6000	4.1466	4,487.8100	4.4878	8.229	0	0	0
2012/10/17	R203	01/11/2012	6.87	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2012/10/17	R203	07/02/2013			Bond Future	5.9582	112.4887	5.8755	112.8351	(1.389)	0.0000	0.0000	11,950
2012/10/17	R203	07/02/2013	5.54	Call	Bond Future	447.5300	0.4475	543.3200	0.5433	21.404	0	0	10,000
2012/10/17	R203	07/02/2013	5.54	Put	Bond Future	2,212.1700	2.2122	1,961.5500	1.9616	(11.329)	0	0	0
2012/10/17	R203	07/02/2013	6.11	Call	Bond Future	1,481.6400	1.4816	1,690.2500	1.6903	14.080	0	0	12,600
2012/10/17	R203	07/02/2013	6.11	Put	Bond Future	849.7700	0.8498	711.9700	0.7120	(16.216)	0	0	3,254
2012/10/17	R203	07/02/2013	6.65	Call	Bond Future	3,104.1900	3.1042	3,395.9700	3.3960	9.400	0	0	0
2012/10/17	R203	07/02/2013	6.65	Put	Bond Future	260.0900	0.2601	205.4600	0.2055	(21.004)	0	0	30,250
2012/10/17	R203	07/02/2013	6.94	Call	Bond Future	4,133.5600	4.1336	4,450.8000	4.4508	7.675	0	0	0
2012/10/17	R203	07/02/2013	6.94	Put	Bond Future	124.1900	0.1242	95.0200	0.0950	(23.488)	0	0	0
2012/10/17	R203	02/05/2013			Bond Future	5.9991	109.6930	5.9111	110.0437	(1.466)	0.0000	0.0000	8
2012/10/17	R203	02/05/2013	5.90	Call	Bond Future	1,244.6400	1.2446	1,410.1300	1.4101	13.296	0	0	0
2012/10/17	R203	02/05/2013	5.90	Put	Bond Future	1,639.8100	1.6398	1,454.5600	1.4546	(11.297)	0	0	0
2012/10/17	R203	02/05/2013	5.91	Call	Bond Future	1,263.3500	1.2633	1,430.3900	1.4304	13.222	0	0	0
2012/10/17	R203	02/05/2013	5.91	Put	Bond Future	1,618.5600	1.6186	1,434.8600	1.4349	(11.350)	0	0	0
2012/10/17	R203	02/05/2013	5.89	Call	Bond Future	1,226.1100	1.2261	1,390.0400	1.3900	13.370	0	0	0
2012/10/17	R203	02/05/2013	5.89	Put	Bond Future	1,661.2600	1.6613	1,474.4500	1.4744	(11.245)	0	0	0
2012/10/17	R204	01/11/2012			Bond Future	6.2245	111.9311	6.1473	112.3413	(1.241)	0.0000	0.0000	5,818
2012/10/17	R204	01/11/2012	7.22	Call	Bond Future	5,122.2800	5.1223	5,532.3700	5.5324	8.006	0	0	0
2012/10/17	R204	01/11/2012	7.22	Put	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/17	R204	07/02/2013			Bond Future	6.2804	109.4684	6.1987	109.8848	(1.302)	0.0000	0.0000	3,000
2012/10/17	R204	07/02/2013	7.29	Call	Bond Future	5,165.7800	5.1658	5,543.0300	5.5430	7.303	0	0	0
2012/10/17	R204	07/02/2013	7.29	Put	Bond Future	182.4600	0.1825	143.3200	0.1433	(21.451)	0	0	0
2012/10/17	R204	02/05/2013			Bond Future	6.3313	110.7926	6.2453	111.2142	(1.358)	0.0000	0.0000	0
2012/10/17	R204	02/05/2013	6.29	Call	Bond Future	1,919.2500	1.9193	2,129.0500	2.1291	10.931	0	0	0
2012/10/17	R204	02/05/2013	6.29	Put	Bond Future	2,121.4300	2.1214	1,909.6500	1.9097	(9.983)	0	0	0
2012/10/17	R204	02/05/2013	6.30	Call	Bond Future	1,943.9200	1.9439	2,155.3500	2.1553	10.876	0	0	0
2012/10/17	R204	02/05/2013	6.30	Put	Bond Future	2,097.0900	2.0971	1,886.9400	1.8869	(10.021)	0	0	0
2012/10/17	R204	02/05/2013	6.31	Call	Bond Future	1,968.7800	1.9688	2,181.8200	2.1818	10.821	0	0	0
2012/10/17	R204	02/05/2013	6.31	Put	Bond Future	2,072.9700	2.0730	1,864.4300	1.8644	(10.060)	0	0	0
2012/10/17	R206	01/11/2012			Bond Future	5.0182	105.1455	4.9683	105.2037	(0.993)	0.0000	0.0000	1,120
2012/10/17	R206	01/11/2012	5.05	Call	Bond Future	107.6300	0.1076	141.0700	0.1411	31.069	0	0	0
2012/10/17	R206	01/11/2012	5.05	Put	Bond Future	70.4900	0.0705	45.7400	0.0457	(35.111)	0	0	0
2012/10/17	R206	07/02/2013			Bond Future	4.9429	102.8530	4.8775	102.9125	(1.323)	0.0000	0.0000	0
2012/10/17	R206	07/02/2013	4.76	Call	Bond Future	155.8600	0.1559	179.0700	0.1791	14.892	0	0	0
2012/10/17	R206	07/02/2013	4.76	Put	Bond Future	322.1900	0.3222	285.9700	0.2860	(11.242)	0	0	0
2012/10/17	R206	02/05/2013			Bond Future	4.8373	104.0972	4.7492	104.1575	(1.821)	0.0000	0.0000	0
2012/10/17	R206	02/05/2013	3.39	Call	Bond Future	35.4100	0.0354	41.3900	0.0414	16.888	0	0	0
2012/10/17	R206	02/05/2013	3.39	Put	Bond Future	1,033.3900	1.0334	979.1000	0.9791	(5.254)	0	0	0
2012/10/17	R206	02/05/2013	3.40	Call	Bond Future	36.0900	0.0361	42.1600	0.0422	16.819	0	0	0
2012/10/17	R206	02/05/2013	3.40	Put	Bond Future	1,027.1200	1.0271	972.9200	0.9729	(5.277)	0	0	0
2012/10/17	R206	02/05/2013	3.41	Call	Bond Future	36.7800	0.0368	42.9500	0.0429	16.775	0	0	0
2012/10/17	R206	02/05/2013	3.41	Put	Bond Future	1,020.8600	1.0209	966.7600	0.9668	(5.299)	0	0	0
2012/10/17	R207	01/11/2012			Bond Future	6.5659	106.1036	6.4684	106.6706	(1.485)	0.0000	0.0000	18,861
2012/10/17	R207	01/11/2012	7.58	Call	Bond Future	5,677.4100	5.6774	6,244.2800	6.2443	9.985	0	0	0
2012/10/17	R207	01/11/2012	7.58	Put	Bond Future	0.1600	0.0002	0.0200	0.0000	(87.500)	0	0	0
2012/10/17	R207	07/02/2013			Bond Future	6.6301	103.9500	6.5277	104.5254	(1.546)	0.0000	0.0000	0
2012/10/17	R207	07/02/2013	7.66	Call	Bond Future	5,799.8500	5.7999	6,319.0000	6.3190	8.951	0	0	0
2012/10/17	R207	07/02/2013	7.66	Put	Bond Future	230.2100	0.2302	173.9700	0.1740	(24.430)	0	0	0
2012/10/17	R207	02/05/2013			Bond Future	6.6905	105.2075	6.5835	105.7899	(1.600)	0.0000	0.0000	0
2012/10/17	R207	02/05/2013	6.44	Call	Bond Future	1,728.3200	1.7283	1,977.7600	1.9778	14.433	0	0	0
2012/10/17	R207	02/05/2013	6.44	Put	Bond Future	3,097.5500	3.0975	2,764.6000	2.7646	(10.749)	0	0	0
2012/10/17	R207	02/05/2013	6.45	Call	Bond Future	1,751.2100	1.7512	2,002.8000	2.0028	14.367	0	0	0
2012/10/17	R207	02/05/2013	6.45	Put	Bond Future	3,065.3500	3.0654	2,734.5500	2.7345	(10.792)	0	0	0
2012/10/17	R207	02/05/2013	6.46	Call	Bond Future	1,774.3000	1.7743	2,028.0300	2.0280	14.300	0	0	0
2012/10/17	R207	02/05/2013	6.46	Put	Bond Future	3,033.3900	3.0334	2,704.7300	2.7047	(10.835)	0	0	0
2012/10/17	R208	01/11/2012			Bond Future	6.7464	100.7001	6.6488	101.3203	(1.446)	0.0000	0.0000	11,904
2012/10/17	R208	01/11/2012	6.81	Call	Bond Future	967.0300	0.9670	1,349.8700	1.3499	39.589	0	0	0
2012/10/17	R208	01/11/2012	6.81	Put	Bond Future	564.9000	0.5649	327.6100	0.3276	(42.006)	0	0	0
2012/10/17	R208	01/11/2012	7.50	Call	Bond Future	4,641.0800	4.6411	5,257.3100	5.2573	13.278	0	0	0
2012/10/17	R208	01/11/2012	7.50	Put	Bond Future	5.3500	0.0054	1.4500	0.0014	(72.897)	0	0	12,250
2012/10/17	R208	01/11/2012	7.70	Call	Bond Future	5,821.5400	5.8215	6,441.0500	6.4411	10.642	0	0	0
2012/10/17	R208	01/11/2012	7.70	Put	Bond Future	0.7900	0.0008	0.1700	0.0002	(78.481)	0	0	0
2012/10/17	R208	07/02/2013			Bond Future	6.8120	102.1105	6.7101	102.7396	(1.496)	0.0000	0.0000	3,000
2012/10/17	R208	07/02/2013	6.00	Call	Bond Future	376.7000	0.3767	477.7400	0.4777	26.822	0	0	12,250

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/17	R208	07/02/2013	6.00	Put	Bond Future	5,529.7300	5.5297	5,001.6100	5.0016	(9.551)	0	0	0
2012/10/17	R208	07/02/2013	7.78	Call	Bond Future	6,092.8400	6.0928	6,643.9400	6.6439	9.045	0	0	0
2012/10/17	R208	07/02/2013	7.78	Put	Bond Future	353.0000	0.3530	274.9400	0.2749	(22.113)	0	0	0
2012/10/17	R208	07/02/2013	8.83	Call	Bond Future	11,527.0000	11.5270	12,150.0300	12.1500	5.405	0	0	0
2012/10/17	R208	07/02/2013	8.83	Put	Bond Future	19.3500	0.0194	13.2200	0.0132	(31.680)	0	0	0
2012/10/17	R208	02/05/2013			Bond Future	6.8697	99.9527	6.7638	100.5897	(1.541)	0.0000	0.0000	0
2012/10/17	R208	02/05/2013	6.64	Call	Bond Future	2,024.2300	2.0242	2,303.8100	2.3038	13.812	0	0	0
2012/10/17	R208	02/05/2013	6.64	Put	Bond Future	3,412.7700	3.4128	3,055.4100	3.0554	(10.471)	0	0	0
2012/10/17	R208	02/05/2013	6.65	Call	Bond Future	2,050.1600	2.0502	2,332.0500	2.3321	13.750	0	0	0
2012/10/17	R208	02/05/2013	6.65	Put	Bond Future	3,377.7500	3.3777	3,022.7000	3.0227	(10.511)	0	0	0
2012/10/17	R208	02/05/2013	6.66	Call	Bond Future	2,076.2800	2.0763	2,360.4700	2.3605	13.687	0	0	0
2012/10/17	R208	02/05/2013	6.66	Put	Bond Future	3,342.9800	3.3430	2,990.2300	2.9902	(10.552)	0	0	0
2012/10/17	R209	01/11/2012			Bond Future	8.5147	77.8077	8.3917	78.8322	(1.444)	0.0000	0.0000	7,349
2012/10/17	R209	01/11/2012	8.99	Call	Bond Future	3,913.4500	3.9135	4,851.9400	4.8519	23.981	0	0	0
2012/10/17	R209	01/11/2012	8.99	Put	Bond Future	145.6000	0.1456	59.5700	0.0596	(59.087)	0	0	0
2012/10/17	R209	07/02/2013			Bond Future	8.5975	78.8973	8.4708	79.9365	(1.474)	0.0000	0.0000	0
2012/10/17	R209	07/02/2013	8.63	Call	Bond Future	3,021.3500	3.0213	3,591.7600	3.5918	18.879	0	0	0
2012/10/17	R209	07/02/2013	8.63	Put	Bond Future	2,758.4200	2.7584	2,289.6000	2.2896	(16.996)	0	0	11,000
2012/10/17	R209	07/02/2013	8.83	Call	Bond Future	3,917.8500	3.9179	4,576.0600	4.5761	16.800	0	0	0
2012/10/17	R209	07/02/2013	8.83	Put	Bond Future	2,067.2000	2.0672	1,686.1800	1.6862	(18.432)	0	0	14,000
2012/10/17	R209	07/02/2013	9.06	Call	Bond Future	5,067.4100	5.0674	5,814.9100	5.8149	14.751	0	0	0
2012/10/17	R209	07/02/2013	9.06	Put	Bond Future	1,454.4000	1.4544	1,162.6700	1.1627	(20.058)	0	0	0
2012/10/17	R209	02/05/2013			Bond Future	8.6695	76.7102	8.5394	77.7620	(1.500)	0.0000	0.0000	0
2012/10/17	R209	02/05/2013	8.01	Call	Bond Future	2,289.4600	2.2895	2,653.0000	2.6530	15.879	0	0	0
2012/10/17	R209	02/05/2013	8.01	Put	Bond Future	7,866.5100	7.8665	7,178.1800	7.1782	(8.750)	0	0	0
2012/10/17	R209	02/05/2013	7.99	Call	Bond Future	2,235.8300	2.2358	2,593.3800	2.5934	15.992	0	0	0
2012/10/17	R209	02/05/2013	7.99	Put	Bond Future	7,991.7900	7.9918	7,297.4700	7.2975	(8.688)	0	0	0
2012/10/17	R209	02/05/2013	8.00	Call	Bond Future	2,262.4400	2.2624	2,622.9800	2.6230	15.936	0	0	0
2012/10/17	R209	02/05/2013	8.00	Put	Bond Future	7,928.8700	7.9289	7,237.5400	7.2375	(8.719)	0	0	0
2012/10/17	R210	01/11/2012			Bond Future	158.9173	158.9173	158.9183	158.9183	0.001	0.0000	0.0000	3,414
2012/10/17	R210	01/11/2012	144.99	Call	Bond Future	13,927.2900	13.9273	13,928.3100	13.9283	0.007	0	0	0
2012/10/17	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R210	01/11/2012	145.00	Call	Bond Future	13,917.2900	13.9173	13,918.3100	13.9183	0.007	0	0	0
2012/10/17	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R210	01/11/2012	145.01	Call	Bond Future	13,907.2900	13.9073	13,908.3100	13.9083	0.007	0	0	0
2012/10/17	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R211	01/11/2012			Bond Future	123.5472	123.5472	123.5349	123.5349	(0.010)	0.0000	0.0000	703
2012/10/17	R211	01/11/2012	121.99	Call	Bond Future	1,557.1500	1.5572	1,544.9200	1.5449	(0.785)	0	0	0
2012/10/17	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R211	01/11/2012	122.00	Call	Bond Future	1,547.1500	1.5472	1,534.9200	1.5349	(0.790)	0	0	0
2012/10/17	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R211	01/11/2012	122.01	Call	Bond Future	1,537.1500	1.5372	1,524.9200	1.5249	(0.796)	0	0	0
2012/10/17	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R212	01/11/2012			Bond Future	127.9719	127.9719	128.3910	128.3910	0.327	0.0000	0.0000	5,084

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/17	R212	01/11/2012	121.99	Call	Bond Future	5,981.9200	5.9819	6,401.0100	6.4010	7.006	0	0	0
2012/10/17	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R212	01/11/2012	122.00	Call	Bond Future	5,971.9200	5.9719	6,391.0100	6.3910	7.018	0	0	0
2012/10/17	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R212	01/11/2012	122.01	Call	Bond Future	5,961.9200	5.9619	6,381.0100	6.3810	7.029	0	0	0
2012/10/17	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R213	01/11/2012			Bond Future	8.3256	88.9310	8.1824	90.1558	(1.721)	0.0000	0.0000	6,762
2012/10/17	R213	01/11/2012	7.75	Call	Bond Future	53.2500	0.0533	123.8100	0.1238	132.507	0	0	140
2012/10/17	R213	01/11/2012	7.75	Put	Bond Future	5,129.0800	5.1291	3,974.8100	3.9748	(22.504)	0	0	0
2012/10/17	R213	01/11/2012	8.81	Call	Bond Future	4,093.5900	4.0936	5,231.8600	5.2319	27.806	0	0	0
2012/10/17	R213	01/11/2012	8.81	Put	Bond Future	131.6700	0.1317	45.1100	0.0451	(65.740)	0	0	0
2012/10/17	R213	07/02/2013			Bond Future	8.4141	90.1766	8.2662	91.4188	(1.758)	0.0000	0.0000	0
2012/10/17	R213	07/02/2013	8.90	Call	Bond Future	5,541.3800	5.5414	6,432.8700	6.4329	16.088	0	0	0
2012/10/17	R213	07/02/2013	8.90	Put	Bond Future	1,636.9100	1.6369	1,286.1200	1.2861	(21.430)	0	0	0
2012/10/17	R213	02/05/2013			Bond Future	8.4880	87.7330	8.3360	88.9905	(1.790)	0.0000	0.0000	0
2012/10/17	R213	02/05/2013	7.84	Call	Bond Future	2,292.6100	2.2926	2,730.0700	2.7301	19.081	0	0	0
2012/10/17	R213	02/05/2013	7.84	Put	Bond Future	7,845.6100	7.8456	7,025.6200	7.0256	(10.452)	0	0	0
2012/10/17	R213	02/05/2013	7.85	Call	Bond Future	2,320.2000	2.3202	2,761.3000	2.7613	19.011	0	0	0
2012/10/17	R213	02/05/2013	7.85	Put	Bond Future	7,783.6300	7.7836	6,967.2800	6.9673	(10.488)	0	0	0
2012/10/17	R213	02/05/2013	7.86	Call	Bond Future	2,348.0100	2.3480	2,792.7400	2.7927	18.941	0	0	0
2012/10/17	R213	02/05/2013	7.86	Put	Bond Future	7,721.9900	7.7220	6,909.2700	6.9093	(10.525)	0	0	0
2012/10/17	R214	01/11/2012			Bond Future	8.5446	79.4976	8.4216	80.5773	(1.439)	0.0000	0.0000	1,714
2012/10/17	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R214	01/11/2012	7.99	Put	Bond Future	5,071.0400	5.0710	3,991.3700	3.9914	(21.291)	0	0	0
2012/10/17	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R214	01/11/2012	8.00	Put	Bond Future	4,974.8500	4.9749	3,895.1800	3.8952	(21.703)	0	0	0
2012/10/17	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/17	R214	01/11/2012	8.01	Put	Bond Future	4,878.8400	4.8788	3,799.1700	3.7992	(22.130)	0	0	0
Total													341957