



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 01/08/2012 to 01/08/2012

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
2012/08/01	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	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
2012/08/01	2025	02/08/2012			Bond Future	104.9758	104.9758	104.9554	104.9554	(0.019)	0.0000	0.0000	0
2012/08/01	2025	02/08/2012	99.99	Call	Bond Future	4,985.8400	4.9858	4,965.4200	4.9654	(0.410)	0	0	0
2012/08/01	2025	02/08/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2025	02/08/2012	100.00	Call	Bond Future	4,975.8400	4.9758	4,955.4200	4.9554	(0.410)	0	0	0
2012/08/01	2025	02/08/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2025	02/08/2012	100.01	Call	Bond Future	4,965.8400	4.9658	4,945.4200	4.9454	(0.411)	0	0	0
2012/08/01	2025	02/08/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2025	01/11/2012			Bond Future	106.3099	106.3099	106.2884	106.2884	(0.020)	0.0000	0.0000	3,762
2012/08/01	2025	01/11/2012	99.99	Call	Bond Future	6,319.9300	6.3199	6,298.4500	6.2985	(0.340)	0	0	0
2012/08/01	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2025	01/11/2012	100.00	Call	Bond Future	6,309.9300	6.3099	6,288.4500	6.2885	(0.340)	0	0	0
2012/08/01	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2025	01/11/2012	100.01	Call	Bond Future	6,299.9300	6.2999	6,278.4500	6.2785	(0.341)	0	0	0
2012/08/01	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2038	02/08/2012			Bond Future	102.6076	102.6076	102.5921	102.5921	(0.015)	0.0000	0.0000	0
2012/08/01	2038	02/08/2012	97.99	Call	Bond Future	4,617.6200	4.6176	4,602.1000	4.6021	(0.336)	0	0	0
2012/08/01	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2038	02/08/2012	98.00	Call	Bond Future	4,607.6200	4.6076	4,592.1000	4.5921	(0.337)	0	0	0
2012/08/01	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2038	02/08/2012	98.01	Call	Bond Future	4,597.6200	4.5976	4,582.1000	4.5821	(0.338)	0	0	0
2012/08/01	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2038	01/11/2012			Bond Future	103.9115	103.9115	103.8952	103.8952	(0.016)	0.0000	0.0000	0
2012/08/01	2038	01/11/2012	98.99	Call	Bond Future	4,921.5200	4.9215	4,905.2200	4.9052	(0.331)	0	0	0
2012/08/01	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2038	01/11/2012	99.00	Call	Bond Future	4,911.5200	4.9115	4,895.2200	4.8952	(0.332)	0	0	0
2012/08/01	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2038	01/11/2012	99.01	Call	Bond Future	4,901.5200	4.9015	4,885.2200	4.8852	(0.333)	0	0	0
2012/08/01	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2050	02/08/2012			Bond Future	109.3014	109.3014	109.2851	109.2851	(0.015)	0.0000	0.0000	0
2012/08/01	2050	02/08/2012	102.99	Call	Bond Future	6,311.3800	6.3114	6,295.1500	6.2951	(0.257)	0	0	0
2012/08/01	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2050	02/08/2012	103.00	Call	Bond Future	6,301.3800	6.3014	6,285.1500	6.2851	(0.258)	0	0	0
2012/08/01	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2050	02/08/2012	103.01	Call	Bond Future	6,291.3800	6.2914	6,275.1500	6.2751	(0.258)	0	0	0
2012/08/01	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2050	01/11/2012			Bond Future	110.6904	110.6904	110.6730	110.6730	(0.016)	0.0000	0.0000	0
2012/08/01	2050	01/11/2012	103.99	Call	Bond Future	6,700.3600	6.7004	6,683.0000	6.6830	(0.259)	0	0	0
2012/08/01	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2050	01/11/2012	104.00	Call	Bond Future	6,690.3600	6.6904	6,673.0000	6.6730	(0.259)	0	0	0
2012/08/01	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	2050	01/11/2012	104.01	Call	Bond Future	6,680.3600	6.6804	6,663.0000	6.6630	(0.260)	0	0	0
2012/08/01	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	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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2012/08/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	AL7T	02/08/2012			Index Future	465.8930	465.8930	466.4480	466.4480	0.119	0.0000	0.0000	0
2012/08/01	AL7T	01/11/2012			Index Future	471.8140	471.8140	472.3720	472.3720	0.118	0.0000	0.0000	13
2012/08/01	AL7T	07/02/2013			Index Future	478.5910	478.5910	479.1760	479.1760	0.122	0.0000	0.0000	0
2012/08/01	ALBI	02/08/2012			Index Future	418.9700	418.9700	419.2190	419.2190	0.059	0.0000	0.0000	16
2012/08/01	ALBI	01/11/2012			Index Future	424.2950	424.2950	424.5440	424.5440	0.059	0.0000	0.0000	873
2012/08/01	ALBI	07/02/2013			Index Future	430.3890	430.3890	430.6590	430.6590	0.063	0.0000	0.0000	118
2012/08/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	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	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/08/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/01	EL28	01/11/2012			Bond Future	106.8134	106.8134	106.9361	106.9361	0.115	0.0000	0.0000	0
2012/08/01	EL28	01/11/2012	105.99	Call	Bond Future	823.4400	0.8234	946.1000	0.9461	14.896	0	0	0
2012/08/01	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	EL28	01/11/2012	106.00	Call	Bond Future	813.4400	0.8134	936.1000	0.9361	15.079	0	0	0
2012/08/01	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	EL28	01/11/2012	106.01	Call	Bond Future	803.4400	0.8034	926.1000	0.9261	15.267	0	0	0
2012/08/01	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	ES33	02/08/2012			Bond Future	8.5889	92.4126	8.5760	92.5277	(0.151)	0.0000	0.0000	0
2012/08/01	ES33	01/11/2012			Bond Future	8.6763	89.8099	8.6630	89.9257	(0.153)	0.0000	0.0000	303
2012/08/01	ES33	01/11/2012	9.20	Call	Bond Future	4,396.9900	4.3970	4,512.7900	4.5128	2.634	0	0	0
2012/08/01	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	ES33	07/02/2013			Bond Future	8.7687	91.1003	8.7546	91.2213	(0.161)	0.0000	0.0000	0
2012/08/01	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	ES33	07/02/2013	8.54	Put	Bond Future	1,995.5900	1.9956	1,874.6300	1.8746	(6.061)	0	0	0
2012/08/01	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	ES33	07/02/2013	8.55	Put	Bond Future	1,906.9000	1.9069	1,785.9400	1.7859	(6.343)	0	0	0
2012/08/01	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	ES33	07/02/2013	8.56	Put	Bond Future	1,818.3400	1.8183	1,697.3800	1.6974	(6.652)	0	0	0
2012/08/01	GOVI	02/08/2012			GOVI	418.9440	418.9440	419.1430	419.1430	0.048	0.0000	0.0000	130
2012/08/01	GOVI	02/08/2012	398.23	Call	GOVI	207,140.0000	20.7140	209,130.0000	20.9130	0.961	0	0	0
2012/08/01	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	GOVI	01/11/2012			GOVI	424.2680	424.2680	424.4670	424.4670	0.047	0.0000	0.0000	236
2012/08/01	GOVI	01/11/2012	403.96	Call	GOVI	203,080.0000	20.3080	205,070.0000	20.5070	0.980	0	0	0
2012/08/01	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	GOVI	07/02/2013			GOVI	430.3630	430.3630	430.5810	430.5810	0.051	0.0000	0.0000	0
2012/08/01	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	GOVI	07/02/2013	432.99	Put	GOVI	26,270.0000	2.6270	24,090.0000	2.4090	(8.298)	0	0	0
2012/08/01	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	GOVI	07/02/2013	433.00	Put	GOVI	26,370.0000	2.6370	24,190.0000	2.4190	(8.267)	0	0	0
2012/08/01	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	GOVI	07/02/2013	433.01	Put	GOVI	26,470.0000	2.6470	24,290.0000	2.4290	(8.236)	0	0	0

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2012/08/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/01	IGOV	02/08/2012			Index Future	182.5950	182.5950	182.5880	182.5880	(0.004)	0.0000	0.0000	110
2012/08/01	IGOV	01/11/2012			Index Future	184.9160	184.9160	184.9070	184.9070	(0.005)	0.0000	0.0000	592
2012/08/01	IGOV	07/02/2013			Index Future	187.5720	187.5720	187.5710	187.5710	(0.001)	0.0000	0.0000	14
2012/08/01	ILBI	02/08/2012			Index Future	493.8210	493.8210	494.1360	494.1360	0.064	0.0000	0.0000	0
2012/08/01	ILBI	01/11/2012			Index Future	501.1630	501.1630	500.7380	500.7380	(0.085)	0.0000	0.0000	0
2012/08/01	ILBI	07/02/2013			Index Future	501.1600	501.1600	501.1600	501.1600	0.000	0.0000	0.0000	169
2012/08/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/01	JBAF	15/08/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	0
2012/08/01	JBAF	19/09/2012			Jibar Tradeable Future	4.9800	95.0200	4.9900	95.0100	0.201	0.0000	0.0000	44,760
2012/08/01	JBAF	17/10/2012			Jibar Tradeable Future	4.9300	95.0700	4.9500	95.0500	0.406	0.0000	0.0000	0
2012/08/01	JBAF	21/11/2012			Jibar Tradeable Future	4.8500	95.1500	4.8800	95.1200	0.619	0.0000	0.0000	0
2012/08/01	JBAF	19/12/2012			Jibar Tradeable Future	4.8100	95.1900	4.8400	95.1600	0.624	0.0000	0.0000	840
2012/08/01	JBAF	16/01/2013			Jibar Tradeable Future	4.8200	95.1800	4.8400	95.1600	0.415	0.0000	0.0000	0
2012/08/01	JBAF	20/03/2013			Jibar Tradeable Future	4.8200	95.1800	4.8400	95.1600	0.415	0.0000	0.0000	1,000
2012/08/01	JBAF	19/06/2013			Jibar Tradeable Future	4.8900	95.1100	4.9100	95.0900	0.409	0.0000	0.0000	500
2012/08/01	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	1,700
2012/08/01	JBAF	18/12/2013			Jibar Tradeable Future	5.1300	94.8700	5.1500	94.8500	0.390	0.0000	0.0000	1,500
2012/08/01	JBAF	19/03/2014			Jibar Tradeable Future	5.2700	94.7300	5.2900	94.7100	0.380	0.0000	0.0000	800
2012/08/01	JBAF	18/06/2014			Jibar Tradeable Future	5.4200	94.5800	5.4400	94.5600	0.369	0.0000	0.0000	0
2012/08/01	R023	01/11/2012			Bond Future	7.0500	7.0500	7.0872	106.2112	0.528	0.0000	0.0000	561
2012/08/01	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	352.7100	0.3527	100.000	0	0	0
2012/08/01	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	277.8700	0.2779	100.000	0	0	0
2012/08/01	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	203.1000	0.2031	100.000	0	0	0
2012/08/01	R023	07/02/2013			Bond Future	7.0500	7.0500	7.1546	107.7412	1.484	0.0000	0.0000	0
2012/08/01	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	837.5600	0.8376	100.000	0	0	0
2012/08/01	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	764.1400	0.7641	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
2012/08/01	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	690.7900	0.6908	100.000	0	0	0
2012/08/01	R023	02/05/2013			Bond Future	7.0500	7.0500	7.2124	105.1516	2.304	0.0000	0.0000	0
2012/08/01	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	1,236.2200	1.2362	100.000	0	0	0
2012/08/01	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	1,164.0000	1.1640	100.000	0	0	0
2012/08/01	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	1,091.8400	1.0918	100.000	0	0	0
2012/08/01	R157	02/08/2012			Bond Future	5.5021	127.8554	5.5005	127.8604	(0.028)	0.0000	0.0000	4,397
2012/08/01	R157	02/08/2012	6.15	Call	Bond Future	2,056.8000	2.0568	2,061.8100	2.0618	0.244	0	0	0
2012/08/01	R157	02/08/2012	6.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R157	02/08/2012	6.35	Call	Bond Future	2,682.8100	2.6828	2,687.8200	2.6878	0.187	0	0	1,250
2012/08/01	R157	02/08/2012	6.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R157	02/08/2012	6.55	Call	Bond Future	3,304.7000	3.3047	3,309.7100	3.3097	0.152	0	0	0
2012/08/01	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/08/01	R157	02/08/2012	6.95	Call	Bond Future	4,536.1900	4.5362	4,541.2000	4.5412	0.110	0	0	0
2012/08/01	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/08/01	R157	01/11/2012			Bond Future	5.5413	122.6813	5.5399	122.6855	(0.025)	0.0000	0.0000	12,349
2012/08/01	R157	01/11/2012	5.78	Call	Bond Future	1,016.2500	1.0163	1,016.1600	1.0162	(0.009)	0	0	5,630
2012/08/01	R157	01/11/2012	5.78	Put	Bond Future	316.0800	0.3161	311.8400	0.3118	(1.341)	0	0	0
2012/08/01	R157	01/11/2012	6.24	Call	Bond Future	2,104.8300	2.1048	2,107.1700	2.1072	0.111	0	0	0
2012/08/01	R157	01/11/2012	6.24	Put	Bond Future	70.1400	0.0701	68.3300	0.0683	(2.581)	0	0	0
2012/08/01	R157	07/02/2013			Bond Future	5.5660	124.4443	5.5627	124.4533	(0.060)	0.0000	0.0000	0
2012/08/01	R157	07/02/2013	6.28	Call	Bond Future	2,116.6600	2.1167	2,122.2800	2.1223	0.266	0	0	0
2012/08/01	R157	07/02/2013	6.28	Put	Bond Future	238.4600	0.2385	235.1500	0.2352	(1.388)	0	0	0
2012/08/01	R157	02/05/2013			Bond Future	5.5906	119.1601	5.5823	119.1802	(0.148)	0.0000	0.0000	0
2012/08/01	R157	02/05/2013	5.35	Call	Bond Future	824.0700	0.8241	830.5800	0.8306	0.790	0	0	0
2012/08/01	R157	02/05/2013	5.35	Put	Bond Future	1,407.7500	1.4078	1,394.1900	1.3942	(0.963)	0	0	0
2012/08/01	R157	02/05/2013	5.36	Call	Bond Future	834.5200	0.8345	841.1000	0.8411	0.788	0	0	0
2012/08/01	R157	02/05/2013	5.36	Put	Bond Future	1,393.8700	1.3939	1,380.3800	1.3804	(0.968)	0	0	0
2012/08/01	R157	02/05/2013	5.34	Call	Bond Future	813.7000	0.8137	820.1500	0.8202	0.793	0	0	0
2012/08/01	R157	02/05/2013	5.34	Put	Bond Future	1,421.7200	1.4217	1,408.1000	1.4081	(0.958)	0	0	0
2012/08/01	R186	02/08/2012			Bond Future	7.3331	129.1763	7.3308	129.2005	(0.032)	0.0000	0.0000	16,340
2012/08/01	R186	02/08/2012	7.66	Call	Bond Future	3,358.2800	3.3583	3,382.1300	3.3821	0.710	0	0	276
2012/08/01	R186	02/08/2012	7.66	Put	Bond Future	0.3300	0.0003	0.0000	0.0000	(100.000)	0	0	0
2012/08/01	R186	02/08/2012	7.70	Call	Bond Future	3,760.3100	3.7603	3,784.4000	3.7844	0.641	0	0	0
2012/08/01	R186	02/08/2012	7.70	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2012/08/01	R186	02/08/2012	7.76	Call	Bond Future	4,360.2100	4.3602	4,384.3800	4.3844	0.554	0	0	43
2012/08/01	R186	02/08/2012	7.76	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/08/01	R186	02/08/2012	8.30	Call	Bond Future	9,579.1100	9.5791	9,603.2900	9.6033	0.252	0	0	0
2012/08/01	R186	02/08/2012	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2012/08/01	R186	02/08/2012	8.76	Call	Bond Future	13,779.6600	13.7797	13,803.8400	13.8038	0.175	0	0	0
2012/08/01	R186	02/08/2012	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2012/08/01	R186	02/08/2012	8.00	Call	Bond Future	6,719.3700	6.7194	6,743.5500	6.7436	0.360	0	0	1,099
2012/08/01	R186	02/08/2012	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/08/01	R186	02/08/2012	8.25	Call	Bond Future	9,109.2300	9.1092	9,133.4100	9.1334	0.265	0	0	8,750
2012/08/01	R186	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R186	02/08/2012	9.00	Call	Bond Future	15,886.4100	15.8864	15,910.5900	15.9106	0.152	0	0	0
2012/08/01	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/08/01	R186	02/08/2012	8.66	Call	Bond Future	12,884.9500	12.8849	12,909.1300	12.9091	0.188	0	0	0
2012/08/01	R186	02/08/2012	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	276
2012/08/01	R186	02/08/2012	8.75	Call	Bond Future	13,690.6400	13.6906	13,714.8200	13.7148	0.177	0	0	0
2012/08/01	R186	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,700
2012/08/01	R186	01/11/2012			Bond Future	7.4003	130.8180	7.3980	130.8416	(0.031)	0.0000	0.0000	34,190
2012/08/01	R186	01/11/2012	8.50	Call	Bond Future	10,935.4300	10.9354	10,950.2800	10.9503	0.136	0	0	0
2012/08/01	R186	01/11/2012	8.50	Put	Bond Future	323.8800	0.3239	315.1300	0.3151	(2.702)	0	0	200
2012/08/01	R186	01/11/2012	8.82	Call	Bond Future	13,594.0900	13.5941	13,613.0700	13.6131	0.140	0	0	0
2012/08/01	R186	01/11/2012	8.82	Put	Bond Future	132.3700	0.1324	127.7500	0.1278	(3.490)	0	0	1,858
2012/08/01	R186	01/11/2012	7.82	Call	Bond Future	5,620.7500	5.6208	5,623.4800	5.6235	0.049	0	0	1,858
2012/08/01	R186	01/11/2012	7.82	Put	Bond Future	1,415.0000	1.4150	1,394.1300	1.3941	(1.475)	0	0	0
2012/08/01	R186	01/11/2012	8.00	Call	Bond Future	6,932.5700	6.9326	6,938.8300	6.9388	0.090	0	0	200
2012/08/01	R186	01/11/2012	8.00	Put	Bond Future	983.3000	0.9833	965.9600	0.9660	(1.763)	0	0	0
2012/08/01	R186	07/02/2013			Bond Future	7.4680	127.4070	7.4651	127.4359	(0.038)	0.0000	0.0000	350
2012/08/01	R186	07/02/2013	8.47	Call	Bond Future	10,847.6800	10.8477	10,862.5000	10.8625	0.137	0	0	0
2012/08/01	R186	07/02/2013	8.47	Put	Bond Future	1,319.8800	1.3199	1,305.8500	1.3059	(1.063)	0	0	0
2012/08/01	R186	07/02/2013	7.00	Call	Bond Future	2,465.8500	2.4659	2,465.2500	2.4653	(0.024)	0	0	10,300
2012/08/01	R186	07/02/2013	7.00	Put	Bond Future	7,294.2100	7.2942	7,264.7600	7.2648	(0.404)	0	0	0
2012/08/01	R186	02/05/2013			Bond Future	7.5307	128.9610	7.5265	129.0018	(0.055)	0.0000	0.0000	0
2012/08/01	R186	02/05/2013	7.41	Call	Bond Future	5,200.6700	5.2007	5,210.1600	5.2102	0.182	0	0	0
2012/08/01	R186	02/05/2013	7.41	Put	Bond Future	6,398.7400	6.3987	6,367.4800	6.3675	(0.489)	0	0	0
2012/08/01	R186	02/05/2013	7.39	Call	Bond Future	5,108.6000	5.1086	5,117.8800	5.1179	0.182	0	0	0
2012/08/01	R186	02/05/2013	7.39	Put	Bond Future	6,506.8000	6.5068	6,475.3300	6.4753	(0.484)	0	0	0
2012/08/01	R186	02/05/2013	7.40	Call	Bond Future	5,154.5200	5.1545	5,163.9100	5.1639	0.182	0	0	0
2012/08/01	R186	02/05/2013	7.40	Put	Bond Future	6,452.6000	6.4526	6,421.2400	6.4212	(0.486)	0	0	0
2012/08/01	R189	02/08/2012			Bond Future	218.8387	218.8387	218.7677	218.7677	(0.032)	0.0000	0.0000	0
2012/08/01	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R189	02/08/2012	219.65	Put	Bond Future	811.3100	0.8113	882.3200	0.8823	8.753	0	0	0
2012/08/01	R189	01/11/2012			Bond Future	215.1206	215.1206	215.0472	215.0472	(0.034)	0.0000	0.0000	0
2012/08/01	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R189	01/11/2012	218.99	Put	Bond Future	3,869.3600	3.8694	3,942.8200	3.9428	1.899	0	0	0
2012/08/01	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R189	01/11/2012	219.00	Put	Bond Future	3,879.3600	3.8794	3,952.8200	3.9528	1.894	0	0	0
2012/08/01	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R189	01/11/2012	219.01	Put	Bond Future	3,889.3600	3.8894	3,962.8200	3.9628	1.889	0	0	0
2012/08/01	R197	02/08/2012			Bond Future	268.4990	268.4990	268.4459	268.4459	(0.020)	0.0000	0.0000	0
2012/08/01	R197	02/08/2012	256.15	Call	Bond Future	12,348.9800	12.3490	12,295.8700	12.2959	(0.430)	0	0	0
2012/08/01	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R197	01/11/2012			Bond Future	271.9111	271.9111	271.8553	271.8553	(0.021)	0.0000	0.0000	5,528
2012/08/01	R197	01/11/2012	266.99	Call	Bond Future	4,921.1200	4.9211	4,865.3200	4.8653	(1.134)	0	0	0
2012/08/01	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R197	01/11/2012	267.00	Call	Bond Future	4,911.1200	4.9111	4,855.3200	4.8553	(1.136)	0	0	0

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2012/08/01	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R197	01/11/2012	267.01	Call	Bond Future	4,901.1200	4.9011	4,845.3200	4.8453	(1.139)	0	0	0
2012/08/01	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R201	02/08/2012			Bond Future	4.9398	109.5427	4.9099	109.6124	(0.605)	0.0000	0.0000	1,034
2012/08/01	R201	02/08/2012	5.20	Call	Bond Future	604.2600	0.6043	673.9500	0.6739	11.533	0	0	0
2012/08/01	R201	02/08/2012	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R201	01/11/2012			Bond Future	4.9135	110.9348	4.8802	111.0046	(0.679)	0.0000	0.0000	1,560
2012/08/01	R201	01/11/2012	5.11	Call	Bond Future	590.1500	0.5902	637.1600	0.6372	7.966	0	0	0
2012/08/01	R201	01/11/2012	5.11	Put	Bond Future	180.2400	0.1802	157.4500	0.1574	(12.644)	0	0	0
2012/08/01	R201	07/02/2013			Bond Future	4.8395	108.1200	4.7987	108.1950	(0.845)	0.0000	0.0000	0
2012/08/01	R201	07/02/2013	4.98	Call	Bond Future	621.5600	0.6216	665.2200	0.6652	7.024	0	0	0
2012/08/01	R201	07/02/2013	4.98	Put	Bond Future	364.4300	0.3644	333.0900	0.3331	(8.600)	0	0	0
2012/08/01	R201	02/05/2013			Bond Future	4.7656	109.4387	4.7123	109.5245	(1.117)	0.0000	0.0000	0
2012/08/01	R201	02/05/2013	4.04	Call	Bond Future	183.1200	0.1831	201.6600	0.2017	10.125	0	0	0
2012/08/01	R201	02/05/2013	4.04	Put	Bond Future	1,359.9900	1.3600	1,292.7800	1.2928	(4.942)	0	0	0
2012/08/01	R201	02/05/2013	4.05	Call	Bond Future	186.9100	0.1869	205.7400	0.2057	10.074	0	0	0
2012/08/01	R201	02/05/2013	4.05	Put	Bond Future	1,347.4500	1.3475	1,280.5300	1.2805	(4.966)	0	0	0
2012/08/01	R201	02/05/2013	4.06	Call	Bond Future	190.7600	0.1908	209.8700	0.2099	10.018	0	0	0
2012/08/01	R201	02/05/2013	4.06	Put	Bond Future	1,334.9600	1.3350	1,268.3200	1.2683	(4.992)	0	0	0
2012/08/01	R202	02/08/2012			Bond Future	197.0293	197.0293	196.9999	196.9999	(0.015)	0.0000	0.0000	834
2012/08/01	R202	02/08/2012	188.44	Call	Bond Future	8,589.3300	8.5893	8,559.9500	8.5600	(0.342)	0	0	0
2012/08/01	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R202	01/11/2012			Bond Future	199.5333	199.5333	199.5019	199.5019	(0.016)	0.0000	0.0000	48,828
2012/08/01	R202	01/11/2012	191.99	Call	Bond Future	7,543.3400	7.5433	7,511.9400	7.5119	(0.416)	0	0	0
2012/08/01	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R202	01/11/2012	192.00	Call	Bond Future	7,533.3400	7.5333	7,501.9400	7.5019	(0.417)	0	0	0
2012/08/01	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R202	01/11/2012	192.01	Call	Bond Future	7,523.3400	7.5233	7,491.9400	7.4919	(0.417)	0	0	0
2012/08/01	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R203	02/08/2012			Bond Future	5.9274	113.3457	5.9106	113.4233	(0.283)	0.0000	0.0000	13,000
2012/08/01	R203	02/08/2012	6.60	Call	Bond Future	3,051.4400	3.0514	3,129.0100	3.1290	2.542	0	0	4,200
2012/08/01	R203	02/08/2012	6.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R203	02/08/2012	6.85	Call	Bond Future	4,159.1700	4.1592	4,236.7400	4.2367	1.865	0	0	1,400
2012/08/01	R203	02/08/2012	6.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R203	02/08/2012	7.15	Call	Bond Future	5,469.9600	5.4700	5,547.5300	5.5475	1.418	0	0	0
2012/08/01	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/08/01	R203	02/08/2012	7.20	Call	Bond Future	5,686.4900	5.6865	5,764.0600	5.7641	1.364	0	0	0
2012/08/01	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R203	02/08/2012	7.55	Call	Bond Future	7,186.8900	7.1869	7,264.4600	7.2645	1.079	0	0	0
2012/08/01	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/08/01	R203	01/11/2012			Bond Future	5.9772	110.6313	5.9596	110.7090	(0.295)	0.0000	0.0000	4,737
2012/08/01	R203	01/11/2012	6.87	Call	Bond Future	3,933.4600	3.9335	4,003.6400	4.0036	1.784	0	0	0
2012/08/01	R203	01/11/2012	6.87	Put	Bond Future	90.6500	0.0906	83.1100	0.0831	(8.318)	0	0	0
2012/08/01	R203	07/02/2013			Bond Future	6.0224	112.2208	6.0025	112.3040	(0.331)	0.0000	0.0000	2,860
2012/08/01	R203	07/02/2013	6.11	Call	Bond Future	1,743.9400	1.7439	1,785.4600	1.7855	2.381	0	0	6,300

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
2012/08/01	R203	07/02/2013	6.11	Put	Bond Future	1,379.9000	1.3799	1,338.3200	1.3383	(3.013)	0	0	0
2012/08/01	R203	07/02/2013	6.94	Call	Bond Future	4,134.2900	4.1343	4,200.4300	4.2004	1.600	0	0	0
2012/08/01	R203	07/02/2013	6.94	Put	Bond Future	392.7500	0.3927	375.7900	0.3758	(4.318)	0	0	0
2012/08/01	R203	02/05/2013			Bond Future	6.0646	109.4329	6.0408	109.5270	(0.391)	0.0000	0.0000	8
2012/08/01	R203	02/05/2013	5.90	Call	Bond Future	1,641.0200	1.6410	1,680.7300	1.6807	2.420	0	0	0
2012/08/01	R203	02/05/2013	5.90	Put	Bond Future	2,296.2800	2.2963	2,241.8700	2.2419	(2.369)	0	0	0
2012/08/01	R203	02/05/2013	5.91	Call	Bond Future	1,659.3400	1.6593	1,699.3500	1.6994	2.411	0	0	0
2012/08/01	R203	02/05/2013	5.91	Put	Bond Future	2,274.6400	2.2746	2,220.5300	2.2205	(2.379)	0	0	0
2012/08/01	R203	02/05/2013	5.89	Call	Bond Future	1,622.8200	1.6228	1,662.2300	1.6622	2.428	0	0	0
2012/08/01	R203	02/05/2013	5.89	Put	Bond Future	2,318.0600	2.3181	2,263.3500	2.2634	(2.360)	0	0	0
2012/08/01	R204	02/08/2012			Bond Future	6.2327	110.1933	6.2107	110.3140	(0.353)	0.0000	0.0000	1,552
2012/08/01	R204	02/08/2012	7.15	Call	Bond Future	4,889.5200	4.8895	5,010.2700	5.0103	2.470	0	0	0
2012/08/01	R204	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R204	01/11/2012			Bond Future	6.2883	111.5937	6.2653	111.7152	(0.366)	0.0000	0.0000	3,787
2012/08/01	R204	01/11/2012	7.22	Call	Bond Future	4,920.3700	4.9204	5,029.3900	5.0294	2.216	0	0	0
2012/08/01	R204	01/11/2012	7.22	Put	Bond Future	135.6200	0.1356	123.1400	0.1231	(9.202)	0	0	0
2012/08/01	R204	07/02/2013			Bond Future	6.3400	109.1661	6.3149	109.2936	(0.397)	0.0000	0.0000	0
2012/08/01	R204	07/02/2013	7.29	Call	Bond Future	5,176.3800	5.1764	5,278.8100	5.2788	1.979	0	0	0
2012/08/01	R204	07/02/2013	7.29	Put	Bond Future	495.3800	0.4954	470.2800	0.4703	(5.067)	0	0	0
2012/08/01	R204	02/05/2013			Bond Future	6.3917	110.4976	6.3632	110.6366	(0.446)	0.0000	0.0000	0
2012/08/01	R204	02/05/2013	6.29	Call	Bond Future	2,261.6200	2.2616	2,324.3700	2.3244	2.775	0	0	0
2012/08/01	R204	02/05/2013	6.29	Put	Bond Future	2,758.7700	2.7588	2,682.5300	2.6825	(2.764)	0	0	0
2012/08/01	R204	02/05/2013	6.30	Call	Bond Future	2,285.6400	2.2856	2,348.8100	2.3488	2.764	0	0	0
2012/08/01	R204	02/05/2013	6.30	Put	Bond Future	2,733.7800	2.7338	2,657.9600	2.6580	(2.773)	0	0	0
2012/08/01	R204	02/05/2013	6.31	Call	Bond Future	2,309.7900	2.3098	2,373.3900	2.3734	2.753	0	0	0
2012/08/01	R204	02/05/2013	6.31	Put	Bond Future	2,708.9500	2.7089	2,633.5600	2.6336	(2.783)	0	0	0
2012/08/01	R206	02/08/2012			Bond Future	5.0504	103.8195	5.0501	103.8199	(0.005)	0.0000	0.0000	541
2012/08/01	R206	02/08/2012	5.19	Call	Bond Future	195.7200	0.1957	195.9400	0.1959	0.112	0	0	0
2012/08/01	R206	02/08/2012	5.19	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2012/08/01	R206	01/11/2012			Bond Future	5.0238	105.1390	5.0241	105.1386	0.006	0.0000	0.0000	1,120
2012/08/01	R206	01/11/2012	5.05	Call	Bond Future	227.3400	0.2273	226.0100	0.2260	(0.585)	0	0	0
2012/08/01	R206	01/11/2012	5.05	Put	Bond Future	196.7500	0.1968	195.7900	0.1958	(0.488)	0	0	0
2012/08/01	R206	07/02/2013			Bond Future	4.9087	102.8841	4.9048	102.8877	(0.081)	0.0000	0.0000	0
2012/08/01	R206	07/02/2013	4.76	Call	Bond Future	234.3500	0.2343	235.1500	0.2352	0.341	0	0	0
2012/08/01	R206	07/02/2013	4.76	Put	Bond Future	369.6300	0.3696	366.8000	0.3668	(0.766)	0	0	0
2012/08/01	R206	02/05/2013			Bond Future	4.7762	104.1390	4.7572	104.1520	(0.398)	0.0000	0.0000	0
2012/08/01	R206	02/05/2013	3.39	Call	Bond Future	68.3200	0.0683	69.8700	0.0699	2.269	0	0	0
2012/08/01	R206	02/05/2013	3.39	Put	Bond Future	1,024.5400	1.0245	1,013.0700	1.0131	(1.120)	0	0	0
2012/08/01	R206	02/05/2013	3.40	Call	Bond Future	69.3300	0.0693	70.9100	0.0709	2.279	0	0	0
2012/08/01	R206	02/05/2013	3.40	Put	Bond Future	1,018.6000	1.0186	1,007.1600	1.0072	(1.123)	0	0	0
2012/08/01	R206	02/05/2013	3.41	Call	Bond Future	70.3600	0.0704	71.9600	0.0720	2.274	0	0	0
2012/08/01	R206	02/05/2013	3.41	Put	Bond Future	1,012.6800	1.0127	1,001.2600	1.0013	(1.128)	0	0	0
2012/08/01	R207	02/08/2012			Bond Future	6.5128	104.7386	6.4807	104.9307	(0.493)	0.0000	0.0000	10,000
2012/08/01	R207	02/08/2012	7.51	Call	Bond Future	5,754.0600	5.7541	5,946.0900	5.9461	3.337	0	0	0
2012/08/01	R207	02/08/2012	7.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/08/01	R207	01/11/2012			Bond Future	6.5717	106.0697	6.5383	106.2634	(0.508)	0.0000	0.0000	19,077
2012/08/01	R207	01/11/2012	7.58	Call	Bond Future	5,798.5100	5.7985	5,974.2100	5.9742	3.030	0	0	0
2012/08/01	R207	01/11/2012	7.58	Put	Bond Future	155.1500	0.1552	137.1000	0.1371	(11.634)	0	0	0
2012/08/01	R207	07/02/2013			Bond Future	6.6295	103.9537	6.5937	104.1543	(0.540)	0.0000	0.0000	0
2012/08/01	R207	07/02/2013	7.66	Call	Bond Future	6,090.1800	6.0902	6,255.6800	6.2557	2.717	0	0	0
2012/08/01	R207	07/02/2013	7.66	Put	Bond Future	516.9000	0.5169	481.8000	0.4818	(6.790)	0	0	0
2012/08/01	R207	02/05/2013			Bond Future	6.6879	105.2216	6.6488	105.4341	(0.585)	0.0000	0.0000	0
2012/08/01	R207	02/05/2013	6.44	Call	Bond Future	2,194.6200	2.1946	2,283.6900	2.2837	4.059	0	0	0
2012/08/01	R207	02/05/2013	6.44	Put	Bond Future	3,549.7500	3.5498	3,426.3500	3.4263	(3.476)	0	0	0
2012/08/01	R207	02/05/2013	6.45	Call	Bond Future	2,218.4200	2.2184	2,308.1500	2.3081	4.045	0	0	0
2012/08/01	R207	02/05/2013	6.45	Put	Bond Future	3,518.4600	3.5185	3,395.7200	3.3957	(3.488)	0	0	0
2012/08/01	R207	02/05/2013	6.46	Call	Bond Future	2,242.3800	2.2424	2,332.7500	2.3328	4.030	0	0	0
2012/08/01	R207	02/05/2013	6.46	Put	Bond Future	3,487.3700	3.4874	3,365.2700	3.3653	(3.501)	0	0	0
2012/08/01	R208	02/08/2012			Bond Future	6.6528	102.9990	6.6307	103.1434	(0.332)	0.0000	0.0000	11,890
2012/08/01	R208	02/08/2012	7.20	Call	Bond Future	3,492.1000	3.4921	3,636.4600	3.6365	4.134	0	0	0
2012/08/01	R208	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R208	02/08/2012	7.50	Call	Bond Future	5,342.5100	5.3425	5,486.8700	5.4869	2.702	0	0	1,150
2012/08/01	R208	02/08/2012	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/08/01	R208	02/08/2012	7.80	Call	Bond Future	7,149.0300	7.1490	7,293.3900	7.2934	2.019	0	0	0
2012/08/01	R208	02/08/2012	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/08/01	R208	02/08/2012	8.25	Call	Bond Future	9,779.0000	9.7790	9,923.3600	9.9234	1.476	0	0	0
2012/08/01	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450
2012/08/01	R208	01/11/2012			Bond Future	6.7124	100.9156	6.6895	101.0610	(0.341)	0.0000	0.0000	9,360
2012/08/01	R208	01/11/2012	7.70	Call	Bond Future	6,224.1500	6.2241	6,353.6300	6.3536	2.080	0	0	0
2012/08/01	R208	01/11/2012	7.70	Put	Bond Future	187.9800	0.1880	172.0100	0.1720	(8.496)	0	0	0
2012/08/01	R208	01/11/2012	6.81	Call	Bond Future	2,050.5100	2.0505	2,124.5300	2.1245	3.610	0	0	0
2012/08/01	R208	01/11/2012	6.81	Put	Bond Future	1,432.9600	1.4330	1,361.5300	1.3615	(4.985)	0	0	0
2012/08/01	R208	01/11/2012	7.50	Call	Bond Future	5,165.4000	5.1654	5,286.7900	5.2868	2.350	0	0	0
2012/08/01	R208	01/11/2012	7.50	Put	Bond Future	314.2500	0.3143	290.1900	0.2902	(7.656)	0	0	12,250
2012/08/01	R208	07/02/2013			Bond Future	6.7706	102.3657	6.7461	102.5171	(0.362)	0.0000	0.0000	0
2012/08/01	R208	07/02/2013	6.00	Call	Bond Future	754.1700	0.7542	783.6800	0.7837	3.913	0	0	12,250
2012/08/01	R208	07/02/2013	6.00	Put	Bond Future	5,652.0200	5.6520	5,530.0900	5.5301	(2.157)	0	0	0
2012/08/01	R208	07/02/2013	7.78	Call	Bond Future	6,623.9900	6.6240	6,745.7300	6.7457	1.838	0	0	0
2012/08/01	R208	07/02/2013	7.78	Put	Bond Future	628.9700	0.6290	599.2700	0.5993	(4.722)	0	0	0
2012/08/01	R208	02/05/2013			Bond Future	6.8250	100.2211	6.7980	100.3835	(0.395)	0.0000	0.0000	0
2012/08/01	R208	02/05/2013	6.64	Call	Bond Future	2,661.7600	2.6618	2,731.3800	2.7314	2.616	0	0	0
2012/08/01	R208	02/05/2013	6.64	Put	Bond Future	3,781.9600	3.7820	3,689.1300	3.6891	(2.455)	0	0	0
2012/08/01	R208	02/05/2013	6.65	Call	Bond Future	2,689.0100	2.6890	2,759.1300	2.7591	2.608	0	0	0
2012/08/01	R208	02/05/2013	6.65	Put	Bond Future	3,748.2600	3.7483	3,655.9300	3.6559	(2.463)	0	0	0
2012/08/01	R208	02/05/2013	6.66	Call	Bond Future	2,716.4300	2.7164	2,787.0300	2.7870	2.599	0	0	0
2012/08/01	R208	02/05/2013	6.66	Put	Bond Future	3,714.7900	3.7148	3,622.9400	3.6229	(2.473)	0	0	0
2012/08/01	R209	02/08/2012			Bond Future	7.9679	84.0277	7.9607	84.0930	(0.090)	0.0000	0.0000	4,211
2012/08/01	R209	02/08/2012	8.91	Call	Bond Future	7,893.4400	7.8934	7,958.7600	7.9588	0.828	0	0	0
2012/08/01	R209	02/08/2012	8.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R209	01/11/2012			Bond Future	8.0319	81.9544	8.0246	82.0200	(0.091)	0.0000	0.0000	3,756
2012/08/01	R209	01/11/2012	8.99	Call	Bond Future	8,447.3900	8.4474	8,495.5800	8.4956	0.570	0	0	0

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2012/08/01	R209	01/11/2012	8.99	Put	Bond Future	532.7600	0.5328	515.4300	0.5154	(3.253)	0	0	0
2012/08/01	R209	07/02/2013			Bond Future	8.0971	83.1321	8.0892	83.2018	(0.097)	0.0000	0.0000	0
2012/08/01	R209	07/02/2013	9.06	Call	Bond Future	9,340.1800	9.3402	9,386.2600	9.3863	0.493	0	0	0
2012/08/01	R209	07/02/2013	9.06	Put	Bond Future	1,492.3700	1.4924	1,468.8000	1.4688	(1.579)	0	0	0
2012/08/01	R209	02/05/2013			Bond Future	8.1554	81.0043	8.1465	81.0822	(0.109)	0.0000	0.0000	0
2012/08/01	R209	02/05/2013	7.99	Call	Bond Future	4,833.1000	4.8331	4,861.5100	4.8615	0.588	0	0	0
2012/08/01	R209	02/05/2013	7.99	Put	Bond Future	6,294.9100	6.2949	6,245.4300	6.2454	(0.786)	0	0	0
2012/08/01	R209	02/05/2013	8.00	Call	Bond Future	4,872.9100	4.8729	4,901.5100	4.9015	0.587	0	0	0
2012/08/01	R209	02/05/2013	8.00	Put	Bond Future	6,245.1900	6.2452	6,195.9000	6.1959	(0.789)	0	0	0
2012/08/01	R209	02/05/2013	8.01	Call	Bond Future	4,912.8800	4.9129	4,941.6800	4.9417	0.586	0	0	0
2012/08/01	R209	02/05/2013	8.01	Put	Bond Future	6,195.7800	6.1958	6,146.6900	6.1467	(0.792)	0	0	0
2012/08/01	R210	02/08/2012			Bond Future	150.4682	150.4682	150.6372	150.6372	0.112	0.0000	0.0000	237
2012/08/01	R210	02/08/2012	142.66	Call	Bond Future	7,808.1600	7.8082	7,977.1800	7.9772	2.165	0	0	0
2012/08/01	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R210	01/11/2012			Bond Future	150.5694	150.5694	150.7395	150.7395	0.113	0.0000	0.0000	3,362
2012/08/01	R210	01/11/2012	144.99	Call	Bond Future	5,579.4500	5.5795	5,749.5300	5.7495	3.048	0	0	0
2012/08/01	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R210	01/11/2012	145.00	Call	Bond Future	5,569.4500	5.5695	5,739.5300	5.7395	3.054	0	0	0
2012/08/01	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R210	01/11/2012	145.01	Call	Bond Future	5,559.4500	5.5595	5,729.5300	5.7295	3.059	0	0	0
2012/08/01	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R211	02/08/2012			Bond Future	121.1878	121.1878	121.1540	121.1540	(0.028)	0.0000	0.0000	0
2012/08/01	R211	02/08/2012	120.36	Call	Bond Future	827.8500	0.8278	793.9500	0.7939	(4.095)	0	0	0
2012/08/01	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R211	01/11/2012			Bond Future	122.7280	122.7280	122.6928	122.6928	(0.029)	0.0000	0.0000	480
2012/08/01	R211	01/11/2012	121.99	Call	Bond Future	737.9800	0.7380	702.7900	0.7028	(4.768)	0	0	0
2012/08/01	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R211	01/11/2012	122.00	Call	Bond Future	727.9800	0.7280	692.7900	0.6928	(4.834)	0	0	0
2012/08/01	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R211	01/11/2012	122.01	Call	Bond Future	717.9800	0.7180	682.7900	0.6828	(4.901)	0	0	0
2012/08/01	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R212	02/08/2012			Bond Future	123.5244	123.5244	123.4994	123.4994	(0.020)	0.0000	0.0000	98
2012/08/01	R212	02/08/2012	117.39	Call	Bond Future	6,134.4000	6.1344	6,109.3700	6.1094	(0.408)	0	0	0
2012/08/01	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R212	01/11/2012			Bond Future	125.0942	125.0942	125.0679	125.0679	(0.021)	0.0000	0.0000	3,064
2012/08/01	R212	01/11/2012	121.99	Call	Bond Future	3,104.1700	3.1042	3,077.9300	3.0779	(0.845)	0	0	0
2012/08/01	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R212	01/11/2012	122.00	Call	Bond Future	3,094.1700	3.0942	3,067.9300	3.0679	(0.848)	0	0	0
2012/08/01	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R212	01/11/2012	122.01	Call	Bond Future	3,084.1700	3.0842	3,057.9300	3.0579	(0.851)	0	0	0
2012/08/01	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R213	02/08/2012			Bond Future	7.7880	95.3700	7.7707	95.5286	(0.221)	0.0000	0.0000	290
2012/08/01	R213	02/08/2012	8.74	Call	Bond Future	8,173.4700	8.1735	8,332.1200	8.3321	1.941	0	0	0
2012/08/01	R213	02/08/2012	8.74	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
2012/08/01	R213	01/11/2012			Bond Future	7.8550	93.0492	7.8374	93.2092	(0.225)	0.0000	0.0000	4,830
2012/08/01	R213	01/11/2012	7.75	Call	Bond Future	2,418.0600	2.4181	2,477.3100	2.4773	2.450	0	0	140
2012/08/01	R213	01/11/2012	7.75	Put	Bond Future	3,375.6400	3.3756	3,274.9900	3.2750	(2.982)	0	0	0
2012/08/01	R213	01/11/2012	8.81	Call	Bond Future	8,584.6900	8.5847	8,716.2200	8.7162	1.532	0	0	0
2012/08/01	R213	01/11/2012	8.81	Put	Bond Future	504.5200	0.5045	476.1500	0.4762	(5.623)	0	0	0
2012/08/01	R213	07/02/2013			Bond Future	7.9248	94.3860	7.9062	94.5519	(0.235)	0.0000	0.0000	0
2012/08/01	R213	07/02/2013	8.90	Call	Bond Future	9,498.2200	9.4982	9,621.8400	9.6218	1.302	0	0	0
2012/08/01	R213	07/02/2013	8.90	Put	Bond Future	1,384.2500	1.3843	1,341.9700	1.3420	(3.054)	0	0	0
2012/08/01	R213	02/05/2013			Bond Future	7.9846	92.0027	7.9646	92.1790	(0.251)	0.0000	0.0000	0
2012/08/01	R213	02/05/2013	7.86	Call	Bond Future	4,930.5200	4.9305	5,008.7400	5.0087	1.586	0	0	0
2012/08/01	R213	02/05/2013	7.86	Put	Bond Future	6,034.8300	6.0348	5,936.7800	5.9368	(1.625)	0	0	0
2012/08/01	R213	02/05/2013	7.84	Call	Bond Future	4,849.2800	4.8493	4,926.5900	4.9266	1.594	0	0	0
2012/08/01	R213	02/05/2013	7.84	Put	Bond Future	6,132.6100	6.1326	6,033.6500	6.0337	(1.614)	0	0	0
2012/08/01	R213	02/05/2013	7.85	Call	Bond Future	4,889.8100	4.8898	4,967.5800	4.9676	1.590	0	0	0
2012/08/01	R213	02/05/2013	7.85	Put	Bond Future	6,083.5700	6.0836	5,985.0700	5.9851	(1.619)	0	0	0
2012/08/01	R214	02/08/2012			Bond Future	8.0128	85.9430	7.9807	86.2521	(0.401)	0.0000	0.0000	0
2012/08/01	R214	02/08/2012	8.95	Call	Bond Future	8,252.2000	8.2522	8,561.3400	8.5613	3.746	0	0	0
2012/08/01	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R214	01/11/2012			Bond Future	8.0752	83.7548	8.0423	84.0672	(0.407)	0.0000	0.0000	1,700
2012/08/01	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R214	01/11/2012	7.99	Put	Bond Future	813.8500	0.8139	501.4500	0.5015	(38.385)	0	0	0
2012/08/01	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R214	01/11/2012	8.00	Put	Bond Future	717.6600	0.7177	405.2600	0.4053	(43.530)	0	0	0
2012/08/01	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/01	R214	01/11/2012	8.01	Put	Bond Future	621.6500	0.6216	309.2500	0.3093	(50.253)	0	0	0
Total													372989