



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/08/2012 to 02/08/2012

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
2012/08/02	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	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
2012/08/02	2025	02/08/2012			Bond Future	104.9554	104.9554	104.9486	104.9486	(0.007)	0.0000	0.0000	0
2012/08/02	2025	02/08/2012	99.99	Call	Bond Future	4,965.4200	4.9654	4,958.5900	4.9586	(0.138)	0	0	0
2012/08/02	2025	02/08/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2025	02/08/2012	100.00	Call	Bond Future	4,955.4200	4.9554	4,948.5900	4.9486	(0.138)	0	0	0
2012/08/02	2025	02/08/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2025	02/08/2012	100.01	Call	Bond Future	4,945.4200	4.9454	4,938.5900	4.9386	(0.138)	0	0	0
2012/08/02	2025	02/08/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2025	01/11/2012			Bond Future	106.2884	106.2884	106.2807	106.2807	(0.007)	0.0000	0.0000	3,762
2012/08/02	2025	01/11/2012	99.99	Call	Bond Future	6,298.4500	6.2985	6,290.6500	6.2907	(0.124)	0	0	0
2012/08/02	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2025	01/11/2012	100.00	Call	Bond Future	6,288.4500	6.2885	6,280.6500	6.2807	(0.124)	0	0	0
2012/08/02	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2025	01/11/2012	100.01	Call	Bond Future	6,278.4500	6.2785	6,270.6500	6.2707	(0.124)	0	0	0
2012/08/02	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2038	02/08/2012			Bond Future	102.5921	102.5921	102.5869	102.5869	(0.005)	0.0000	0.0000	0
2012/08/02	2038	02/08/2012	97.99	Call	Bond Future	4,602.1000	4.6021	4,596.9300	4.5969	(0.112)	0	0	0
2012/08/02	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2038	02/08/2012	98.00	Call	Bond Future	4,592.1000	4.5921	4,586.9300	4.5869	(0.113)	0	0	0
2012/08/02	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2038	02/08/2012	98.01	Call	Bond Future	4,582.1000	4.5821	4,576.9300	4.5769	(0.113)	0	0	0
2012/08/02	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2038	01/11/2012			Bond Future	103.8952	103.8952	103.8889	103.8889	(0.006)	0.0000	0.0000	0
2012/08/02	2038	01/11/2012	98.99	Call	Bond Future	4,905.2200	4.9052	4,898.8600	4.8989	(0.130)	0	0	0
2012/08/02	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2038	01/11/2012	99.00	Call	Bond Future	4,895.2200	4.8952	4,888.8600	4.8889	(0.130)	0	0	0
2012/08/02	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2038	01/11/2012	99.01	Call	Bond Future	4,885.2200	4.8852	4,878.8600	4.8789	(0.130)	0	0	0
2012/08/02	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2050	02/08/2012			Bond Future	109.2851	109.2851	109.2796	109.2796	(0.005)	0.0000	0.0000	0
2012/08/02	2050	02/08/2012	102.99	Call	Bond Future	6,295.1500	6.2951	6,289.6400	6.2896	(0.088)	0	0	0
2012/08/02	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2050	02/08/2012	103.00	Call	Bond Future	6,285.1500	6.2851	6,279.6400	6.2796	(0.088)	0	0	0
2012/08/02	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2050	02/08/2012	103.01	Call	Bond Future	6,275.1500	6.2751	6,269.6400	6.2696	(0.088)	0	0	0
2012/08/02	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2050	01/11/2012			Bond Future	110.6730	110.6730	110.6667	110.6667	(0.006)	0.0000	0.0000	0
2012/08/02	2050	01/11/2012	103.99	Call	Bond Future	6,683.0000	6.6830	6,676.6700	6.6767	(0.095)	0	0	0
2012/08/02	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2050	01/11/2012	104.00	Call	Bond Future	6,673.0000	6.6730	6,666.6700	6.6667	(0.095)	0	0	0
2012/08/02	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	2050	01/11/2012	104.01	Call	Bond Future	6,663.0000	6.6630	6,656.6700	6.6567	(0.095)	0	0	0
2012/08/02	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	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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2012/08/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	AL7T	02/08/2012			Index Future	466.4480	466.4480	466.5220	466.5220	0.016	0.0000	0.0000	0
2012/08/02	AL7T	01/11/2012			Index Future	472.3720	472.3720	472.0650	472.0650	(0.065)	0.0000	0.0000	13
2012/08/02	AL7T	07/02/2013			Index Future	479.1760	479.1760	478.8930	478.8930	(0.059)	0.0000	0.0000	0
2012/08/02	ALBI	02/08/2012			Index Future	419.2190	419.2190	419.1430	419.1430	(0.018)	0.0000	0.0000	0
2012/08/02	ALBI	01/11/2012			Index Future	424.5440	424.5440	424.0300	424.0300	(0.121)	0.0000	0.0000	885
2012/08/02	ALBI	07/02/2013			Index Future	430.6590	430.6590	430.1630	430.1630	(0.115)	0.0000	0.0000	118
2012/08/02	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	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
2012/08/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/02	EL28	01/11/2012			Bond Future	106.9361	106.9361	107.3904	107.3904	0.425	0.0000	0.0000	0
2012/08/02	EL28	01/11/2012	105.99	Call	Bond Future	946.1000	0.9461	1,400.3600	1.4004	48.014	0	0	0
2012/08/02	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	EL28	01/11/2012	106.00	Call	Bond Future	936.1000	0.9361	1,390.3600	1.3904	48.527	0	0	0
2012/08/02	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	EL28	01/11/2012	106.01	Call	Bond Future	926.1000	0.9261	1,380.3600	1.3804	49.051	0	0	0
2012/08/02	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	ES33	02/08/2012			Bond Future	8.5760	92.5277	8.5850	92.4475	0.105	0.0000	0.0000	0
2012/08/02	ES33	01/11/2012			Bond Future	8.6630	89.9257	8.6878	89.7088	0.287	0.0000	0.0000	303
2012/08/02	ES33	01/11/2012	9.20	Call	Bond Future	4,512.7900	4.5128	4,295.8800	4.2959	(4.807)	0	0	0
2012/08/02	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	ES33	07/02/2013			Bond Future	8.7546	91.2213	8.7797	91.0067	0.286	0.0000	0.0000	0
2012/08/02	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	ES33	07/02/2013	8.54	Put	Bond Future	1,874.6300	1.8746	2,089.2500	2.0893	11.449	0	0	0
2012/08/02	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	ES33	07/02/2013	8.55	Put	Bond Future	1,785.9400	1.7859	2,000.5600	2.0006	12.017	0	0	0
2012/08/02	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	ES33	07/02/2013	8.56	Put	Bond Future	1,697.3800	1.6974	1,912.0000	1.9120	12.644	0	0	0
2012/08/02	GOVI	02/08/2012			GOVI	419.1430	419.1430	419.0700	419.0700	(0.017)	0.0000	0.0000	0
2012/08/02	GOVI	02/08/2012	398.23	Call	GOVI	209,130.0000	20.9130	208,400.0000	20.8400	(0.349)	0	0	0
2012/08/02	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	GOVI	01/11/2012			GOVI	424.4670	424.4670	423.9920	423.9920	(0.112)	0.0000	0.0000	236
2012/08/02	GOVI	01/11/2012	403.96	Call	GOVI	205,070.0000	20.5070	200,320.0000	20.0320	(2.316)	0	0	0
2012/08/02	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	GOVI	07/02/2013			GOVI	430.5810	430.5810	430.1240	430.1240	(0.106)	0.0000	0.0000	0
2012/08/02	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	GOVI	07/02/2013	432.99	Put	GOVI	24,090.0000	2.4090	28,660.0000	2.8660	18.971	0	0	0
2012/08/02	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	GOVI	07/02/2013	433.00	Put	GOVI	24,190.0000	2.4190	28,760.0000	2.8760	18.892	0	0	0
2012/08/02	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	GOVI	07/02/2013	433.01	Put	GOVI	24,290.0000	2.4290	28,860.0000	2.8860	18.814	0	0	0

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2012/08/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/02	IGOV	02/08/2012			Index Future	182.5880	182.5880	182.5770	182.5770	(0.006)	0.0000	0.0000	0
2012/08/02	IGOV	01/11/2012			Index Future	184.9070	184.9070	185.1170	185.1170	0.114	0.0000	0.0000	592
2012/08/02	IGOV	07/02/2013			Index Future	187.5710	187.5710	187.7950	187.7950	0.119	0.0000	0.0000	14
2012/08/02	ILBI	02/08/2012			Index Future	494.1360	494.1360	494.1360	494.1360	0.000	0.0000	0.0000	0
2012/08/02	ILBI	01/11/2012			Index Future	500.7380	500.7380	500.7380	500.7380	0.000	0.0000	0.0000	0
2012/08/02	ILBI	07/02/2013			Index Future	501.1600	501.1600	507.6960	507.6960	1.304	0.0000	0.0000	169
2012/08/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/02	JBAF	15/08/2012			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	0
2012/08/02	JBAF	19/09/2012			Jibar Tradeable Future	4.9900	95.0100	5.0100	94.9900	0.401	0.0000	0.0000	44,760
2012/08/02	JBAF	17/10/2012			Jibar Tradeable Future	4.9500	95.0500	4.9700	95.0300	0.404	0.0000	0.0000	0
2012/08/02	JBAF	21/11/2012			Jibar Tradeable Future	4.8800	95.1200	4.9000	95.1000	0.410	0.0000	0.0000	0
2012/08/02	JBAF	19/12/2012			Jibar Tradeable Future	4.8400	95.1600	4.8600	95.1400	0.413	0.0000	0.0000	840
2012/08/02	JBAF	16/01/2013			Jibar Tradeable Future	4.8400	95.1600	4.8600	95.1400	0.413	0.0000	0.0000	0
2012/08/02	JBAF	20/03/2013			Jibar Tradeable Future	4.8400	95.1600	4.8600	95.1400	0.413	0.0000	0.0000	1,000
2012/08/02	JBAF	19/06/2013			Jibar Tradeable Future	4.9100	95.0900	4.9400	95.0600	0.611	0.0000	0.0000	500
2012/08/02	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0700	94.9300	0.996	0.0000	0.0000	1,700
2012/08/02	JBAF	18/12/2013			Jibar Tradeable Future	5.1500	94.8500	5.2100	94.7900	1.165	0.0000	0.0000	1,500
2012/08/02	JBAF	19/03/2014			Jibar Tradeable Future	5.2900	94.7100	5.3600	94.6400	1.323	0.0000	0.0000	800
2012/08/02	JBAF	18/06/2014			Jibar Tradeable Future	5.4400	94.5600	5.5100	94.4900	1.287	0.0000	0.0000	0
2012/08/02	R023	01/11/2012			Bond Future	7.0872	106.2112	7.1021	106.1001	0.210	0.0000	0.0000	561
2012/08/02	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R023	01/11/2012	7.04	Put	Bond Future	352.7100	0.3527	463.7900	0.4638	31.493	0	0	0
2012/08/02	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R023	01/11/2012	7.05	Put	Bond Future	277.8700	0.2779	388.9500	0.3890	39.976	0	0	0
2012/08/02	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R023	01/11/2012	7.06	Put	Bond Future	203.1000	0.2031	314.1800	0.3142	54.692	0	0	0
2012/08/02	R023	07/02/2013			Bond Future	7.1546	107.7412	7.1692	107.6350	0.204	0.0000	0.0000	0
2012/08/02	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R023	07/02/2013	7.04	Put	Bond Future	837.5600	0.8376	943.7800	0.9438	12.682	0	0	0
2012/08/02	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R023	07/02/2013	7.05	Put	Bond Future	764.1400	0.7641	870.3600	0.8704	13.901	0	0	0

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2012/08/02	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R023	07/02/2013	7.06	Put	Bond Future	690.7900	0.6908	797.0100	0.7970	15.377	0	0	0
2012/08/02	R023	02/05/2013			Bond Future	7.2124	105.1516	7.2256	105.0576	0.183	0.0000	0.0000	0
2012/08/02	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R023	02/05/2013	7.04	Put	Bond Future	1,236.2200	1.2362	1,330.1700	1.3302	7.600	0	0	0
2012/08/02	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R023	02/05/2013	7.05	Put	Bond Future	1,164.0000	1.1640	1,257.9500	1.2580	8.071	0	0	0
2012/08/02	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R023	02/05/2013	7.06	Put	Bond Future	1,091.8400	1.0918	1,185.7900	1.1858	8.605	0	0	0
2012/08/02	R157	02/08/2012			Bond Future	5.5005	127.8604	5.5150	127.8140	0.263	0.0000	0.0000	0
2012/08/02	R157	02/08/2012	6.15	Call	Bond Future	2,061.8100	2.0618	2,015.3800	2.0154	(2.252)	0	0	0
2012/08/02	R157	02/08/2012	6.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R157	02/08/2012	6.35	Call	Bond Future	2,687.8200	2.6878	2,641.3900	2.6414	(1.727)	0	0	0
2012/08/02	R157	02/08/2012	6.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R157	02/08/2012	6.55	Call	Bond Future	3,309.7100	3.3097	3,263.2800	3.2633	(1.403)	0	0	0
2012/08/02	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R157	02/08/2012	6.95	Call	Bond Future	4,541.2000	4.5412	4,494.7700	4.4948	(1.022)	0	0	0
2012/08/02	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R157	01/11/2012			Bond Future	5.5399	122.6855	5.5728	122.5886	0.595	5.5420	5.5420	14,449
2012/08/02	R157	01/11/2012	5.78	Call	Bond Future	1,016.1600	1.0162	948.1200	0.9481	(6.696)	0	0	5,630
2012/08/02	R157	01/11/2012	5.78	Put	Bond Future	311.8400	0.3118	340.7200	0.3407	9.261	0	0	0
2012/08/02	R157	01/11/2012	6.24	Call	Bond Future	2,107.1700	2.1072	2,018.2600	2.0183	(4.219)	0	0	0
2012/08/02	R157	01/11/2012	6.24	Put	Bond Future	68.3300	0.0683	76.3400	0.0763	11.723	0	0	0
2012/08/02	R157	07/02/2013			Bond Future	5.5627	124.4533	5.5969	124.3624	0.615	0.0000	0.0000	0
2012/08/02	R157	07/02/2013	6.28	Call	Bond Future	2,122.2800	2.1223	2,047.7300	2.0477	(3.513)	0	0	0
2012/08/02	R157	07/02/2013	6.28	Put	Bond Future	235.1500	0.2352	251.4500	0.2514	6.932	0	0	0
2012/08/02	R157	02/05/2013			Bond Future	5.5823	119.1802	5.6139	119.1039	0.565	0.0000	0.0000	0
2012/08/02	R157	02/05/2013	5.35	Call	Bond Future	830.5800	0.8306	796.8300	0.7968	(4.063)	0	0	0
2012/08/02	R157	02/05/2013	5.35	Put	Bond Future	1,394.1900	1.3942	1,436.7100	1.4367	3.050	0	0	0
2012/08/02	R157	02/05/2013	5.36	Call	Bond Future	841.1000	0.8411	807.0700	0.8071	(4.046)	0	0	0
2012/08/02	R157	02/05/2013	5.36	Put	Bond Future	1,380.3800	1.3804	1,422.6200	1.4226	3.060	0	0	0
2012/08/02	R157	02/05/2013	5.34	Call	Bond Future	820.1500	0.8202	786.6700	0.7867	(4.082)	0	0	0
2012/08/02	R157	02/05/2013	5.34	Put	Bond Future	1,408.1000	1.4081	1,450.8900	1.4509	3.039	0	0	0
2012/08/02	R186	02/08/2012			Bond Future	7.3308	129.2005	7.3350	129.1563	0.058	0.0000	0.0000	0
2012/08/02	R186	02/08/2012	7.66	Call	Bond Future	3,382.1300	3.3821	3,337.8600	3.3379	(1.309)	0	0	0
2012/08/02	R186	02/08/2012	7.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R186	02/08/2012	7.70	Call	Bond Future	3,784.4000	3.7844	3,740.1300	3.7401	(1.170)	0	0	0
2012/08/02	R186	02/08/2012	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R186	02/08/2012	7.76	Call	Bond Future	4,384.3800	4.3844	4,340.1100	4.3401	(1.010)	0	0	0
2012/08/02	R186	02/08/2012	7.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R186	02/08/2012	8.30	Call	Bond Future	9,603.2900	9.6033	9,559.0200	9.5590	(0.461)	0	0	0
2012/08/02	R186	02/08/2012	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R186	02/08/2012	8.76	Call	Bond Future	13,803.8400	13.8038	13,759.5700	13.7596	(0.321)	0	0	0
2012/08/02	R186	02/08/2012	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R186	02/08/2012	8.00	Call	Bond Future	6,743.5500	6.7436	6,699.2800	6.6993	(0.656)	0	0	0
2012/08/02	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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2012/08/02	R186	02/08/2012	8.25	Call	Bond Future	9,133.4100		9.1334	9,089.1400	9.0891	(0.485)	0	0	0
2012/08/02	R186	02/08/2012	8.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R186	02/08/2012	9.00	Call	Bond Future	15,910.5900		15.9106	15,866.3200	15.8663	(0.278)	0	0	0
2012/08/02	R186	02/08/2012	9.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R186	02/08/2012	8.66	Call	Bond Future	12,909.1300		12.9091	12,864.8600	12.8649	(0.343)	0	0	0
2012/08/02	R186	02/08/2012	8.66	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R186	02/08/2012	8.75	Call	Bond Future	13,714.8200		13.7148	13,670.5500	13.6706	(0.323)	0	0	0
2012/08/02	R186	02/08/2012	8.75	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R186	01/11/2012			Bond Future	7.3980		130.8416	7.4283	130.5310	0.410	0.0000	0.0000	34,190
2012/08/02	R186	01/11/2012	8.50	Call	Bond Future	10,950.2800		10.9503	10,659.1700	10.6592	(2.658)	0	0	0
2012/08/02	R186	01/11/2012	8.50	Put	Bond Future	315.1300		0.3151	334.5700	0.3346	6.169	0	0	200
2012/08/02	R186	01/11/2012	8.82	Call	Bond Future	13,613.0700		13.6131	13,310.9500	13.3110	(2.219)	0	0	0
2012/08/02	R186	01/11/2012	8.82	Put	Bond Future	127.7500		0.1278	136.1800	0.1362	6.599	0	0	1,858
2012/08/02	R186	01/11/2012	7.82	Call	Bond Future	5,623.4800		5.6235	5,387.5100	5.3875	(4.196)	0	0	1,858
2012/08/02	R186	01/11/2012	7.82	Put	Bond Future	1,394.1300		1.3941	1,468.7100	1.4687	5.350	0	0	0
2012/08/02	R186	01/11/2012	8.00	Call	Bond Future	6,938.8300		6.9388	6,682.6200	6.6826	(3.692)	0	0	200
2012/08/02	R186	01/11/2012	8.00	Put	Bond Future	965.9600		0.9660	1,020.3000	1.0203	5.625	0	0	0
2012/08/02	R186	07/02/2013			Bond Future	7.4651		127.4359	7.4958	127.1286	0.410	0.0000	0.0000	840
2012/08/02	R186	07/02/2013	8.47	Call	Bond Future	10,862.5000		10.8625	10,605.9700	10.6060	(2.362)	0	0	0
2012/08/02	R186	07/02/2013	8.47	Put	Bond Future	1,305.8500		1.3059	1,356.5800	1.3566	3.885	0	0	0
2012/08/02	R186	07/02/2013	7.00	Call	Bond Future	2,465.2500		2.4653	2,348.8200	2.3488	(4.723)	0	0	10,300
2012/08/02	R186	07/02/2013	7.00	Put	Bond Future	7,264.7600		7.2648	7,455.5900	7.4556	2.627	0	0	0
2012/08/02	R186	02/05/2013			Bond Future	7.5265		129.0018	7.5564	128.7072	0.397	0.0000	0.0000	0
2012/08/02	R186	02/05/2013	7.41	Call	Bond Future	5,210.1600		5.2102	5,056.4500	5.0564	(2.950)	0	0	0
2012/08/02	R186	02/05/2013	7.41	Put	Bond Future	6,367.4800		6.3675	6,508.3300	6.5083	2.212	0	0	0
2012/08/02	R186	02/05/2013	7.39	Call	Bond Future	5,117.8800		5.1179	4,965.8100	4.9658	(2.971)	0	0	0
2012/08/02	R186	02/05/2013	7.39	Put	Bond Future	6,475.3300		6.4753	6,617.8200	6.6178	2.201	0	0	0
2012/08/02	R186	02/05/2013	7.40	Call	Bond Future	5,163.9100		5.1639	5,011.0100	5.0110	(2.961)	0	0	0
2012/08/02	R186	02/05/2013	7.40	Put	Bond Future	6,421.2400		6.4212	6,562.9000	6.5629	2.206	0	0	0
2012/08/02	R189	02/08/2012			Bond Future	218.7677		218.7677	218.7440	218.7440	(0.011)	0.0000	0.0000	0
2012/08/02	R189	02/08/2012	219.65	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R189	02/08/2012	219.65	Put	Bond Future	882.3200		0.8823	905.9600	0.9060	2.679	0	0	0
2012/08/02	R189	01/11/2012			Bond Future	215.0472		215.0472	215.0212	215.0212	(0.012)	0.0000	0.0000	0
2012/08/02	R189	01/11/2012	218.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R189	01/11/2012	218.99	Put	Bond Future	3,942.8200		3.9428	3,968.8000	3.9688	0.659	0	0	0
2012/08/02	R189	01/11/2012	219.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R189	01/11/2012	219.00	Put	Bond Future	3,952.8200		3.9528	3,978.8000	3.9788	0.657	0	0	0
2012/08/02	R189	01/11/2012	219.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R189	01/11/2012	219.01	Put	Bond Future	3,962.8200		3.9628	3,988.8000	3.9888	0.656	0	0	0
2012/08/02	R197	02/08/2012			Bond Future	268.4459		268.4459	268.4281	268.4281	(0.007)	0.0000	0.0000	0
2012/08/02	R197	02/08/2012	256.15	Call	Bond Future	12,295.8700		12.2959	12,278.0900	12.2781	(0.145)	0	0	0
2012/08/02	R197	02/08/2012	256.15	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R197	01/11/2012			Bond Future	271.8553		271.8553	272.3221	272.3221	0.172	0.0000	0.0000	5,528
2012/08/02	R197	01/11/2012	266.99	Call	Bond Future	4,865.3200		4.8653	5,332.0500	5.3321	9.593	0	0	0
2012/08/02	R197	01/11/2012	266.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R197	01/11/2012	267.00	Call	Bond Future	4,855.3200		4.8553	5,322.0500	5.3221	9.613	0	0	0

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2012/08/02	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R197	01/11/2012	267.01	Call	Bond Future	4,845.3200	4.8453	5,312.0500	5.3121	9.633	0	0	0
2012/08/02	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R201	02/08/2012			Bond Future	4.9099	109.6124	4.9750	109.4607	1.325	0.0000	0.0000	0
2012/08/02	R201	02/08/2012	5.20	Call	Bond Future	673.9500	0.6739	522.2800	0.5223	(22.505)	0	0	0
2012/08/02	R201	02/08/2012	5.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R201	01/11/2012			Bond Future	4.8802	111.0046	4.9541	110.8500	1.515	0.0000	0.0000	1,560
2012/08/02	R201	01/11/2012	5.11	Call	Bond Future	637.1600	0.6372	530.2600	0.5303	(16.778)	0	0	0
2012/08/02	R201	01/11/2012	5.11	Put	Bond Future	157.4500	0.1574	205.1700	0.2052	30.308	0	0	0
2012/08/02	R201	07/02/2013			Bond Future	4.7987	108.1950	4.8806	108.0447	1.708	0.0000	0.0000	0
2012/08/02	R201	07/02/2013	4.98	Call	Bond Future	665.2200	0.6652	575.8400	0.5758	(13.436)	0	0	0
2012/08/02	R201	07/02/2013	4.98	Put	Bond Future	333.0900	0.3331	393.9600	0.3940	18.274	0	0	0
2012/08/02	R201	02/05/2013			Bond Future	4.7123	109.5245	4.7981	109.3864	1.820	0.0000	0.0000	0
2012/08/02	R201	02/05/2013	4.04	Call	Bond Future	201.6600	0.2017	170.4800	0.1705	(15.462)	0	0	0
2012/08/02	R201	02/05/2013	4.04	Put	Bond Future	1,292.7800	1.2928	1,399.6900	1.3997	8.270	0	0	0
2012/08/02	R201	02/05/2013	4.05	Call	Bond Future	205.7400	0.2057	174.0800	0.1741	(15.388)	0	0	0
2012/08/02	R201	02/05/2013	4.05	Put	Bond Future	1,280.5300	1.2805	1,386.9600	1.3870	8.311	0	0	0
2012/08/02	R201	02/05/2013	4.06	Call	Bond Future	209.8700	0.2099	177.7400	0.1777	(15.309)	0	0	0
2012/08/02	R201	02/05/2013	4.06	Put	Bond Future	1,268.3200	1.2683	1,374.2800	1.3743	8.354	0	0	0
2012/08/02	R202	02/08/2012			Bond Future	196.9999	196.9999	196.9901	196.9901	(0.005)	0.0000	0.0000	0
2012/08/02	R202	02/08/2012	188.44	Call	Bond Future	8,559.9500	8.5600	8,550.0600	8.5501	(0.116)	0	0	0
2012/08/02	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R202	01/11/2012			Bond Future	199.5019	199.5019	199.4902	199.4902	(0.006)	0.0000	0.0000	48,828
2012/08/02	R202	01/11/2012	191.99	Call	Bond Future	7,511.9400	7.5119	7,500.2400	7.5002	(0.156)	0	0	0
2012/08/02	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R202	01/11/2012	192.00	Call	Bond Future	7,501.9400	7.5019	7,490.2400	7.4902	(0.156)	0	0	0
2012/08/02	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R202	01/11/2012	192.01	Call	Bond Future	7,491.9400	7.4919	7,480.2400	7.4802	(0.156)	0	0	0
2012/08/02	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R203	02/08/2012			Bond Future	5.9106	113.4233	5.9150	113.4029	0.075	0.0000	0.0000	0
2012/08/02	R203	02/08/2012	6.60	Call	Bond Future	3,129.0100	3.1290	3,108.6400	3.1086	(0.651)	0	0	0
2012/08/02	R203	02/08/2012	6.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R203	02/08/2012	6.85	Call	Bond Future	4,236.7400	4.2367	4,216.3700	4.2164	(0.481)	0	0	0
2012/08/02	R203	02/08/2012	6.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R203	02/08/2012	7.15	Call	Bond Future	5,547.5300	5.5475	5,527.1600	5.5272	(0.367)	0	0	0
2012/08/02	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R203	02/08/2012	7.20	Call	Bond Future	5,764.0600	5.7641	5,743.6900	5.7437	(0.353)	0	0	0
2012/08/02	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R203	02/08/2012	7.55	Call	Bond Future	7,264.4600	7.2645	7,244.0900	7.2441	(0.280)	0	0	0
2012/08/02	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R203	01/11/2012			Bond Future	5.9596	110.7090	5.9698	110.6639	0.172	0.0000	0.0000	4,737
2012/08/02	R203	01/11/2012	6.87	Call	Bond Future	4,003.6400	4.0036	3,959.7600	3.9598	(1.096)	0	0	0
2012/08/02	R203	01/11/2012	6.87	Put	Bond Future	83.1100	0.0831	84.2600	0.0843	1.384	0	0	0
2012/08/02	R203	07/02/2013			Bond Future	6.0025	112.3040	6.0118	112.2650	0.156	0.0000	0.0000	4,910
2012/08/02	R203	07/02/2013	6.11	Call	Bond Future	1,785.4600	1.7855	1,759.9300	1.7599	(1.430)	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
2012/08/02	R203	07/02/2013	6.11	Put	Bond Future	1,338.3200	1.3383	1,351.7700	1.3518	1.005	0	0	0
2012/08/02	R203	07/02/2013	6.94	Call	Bond Future	4,200.4300	4.2004	4,165.3000	4.1653	(0.836)	0	0	0
2012/08/02	R203	07/02/2013	6.94	Put	Bond Future	375.7900	0.3758	379.6400	0.3796	1.025	0	0	0
2012/08/02	R203	02/05/2013			Bond Future	6.0408	109.5270	6.0472	109.5017	0.105	0.0000	0.0000	8
2012/08/02	R203	02/05/2013	5.90	Call	Bond Future	1,680.7300	1.6807	1,665.5200	1.6655	(0.905)	0	0	0
2012/08/02	R203	02/05/2013	5.90	Put	Bond Future	2,241.8700	2.2419	2,251.9200	2.2519	0.448	0	0	0
2012/08/02	R203	02/05/2013	5.91	Call	Bond Future	1,699.3500	1.6994	1,684.0600	1.6841	(0.900)	0	0	0
2012/08/02	R203	02/05/2013	5.91	Put	Bond Future	2,220.5300	2.2205	2,230.5000	2.2305	0.449	0	0	0
2012/08/02	R203	02/05/2013	5.89	Call	Bond Future	1,662.2300	1.6622	1,647.1100	1.6471	(0.910)	0	0	0
2012/08/02	R203	02/05/2013	5.89	Put	Bond Future	2,263.3500	2.2634	2,273.4900	2.2735	0.448	0	0	0
2012/08/02	R204	02/08/2012			Bond Future	6.2107	110.3140	6.2050	110.3451	(0.091)	0.0000	0.0000	0
2012/08/02	R204	02/08/2012	7.15	Call	Bond Future	5,010.2700	5.0103	5,041.3400	5.0413	0.620	0	0	0
2012/08/02	R204	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R204	01/11/2012			Bond Future	6.2653	111.7152	6.2700	111.6900	0.076	0.0000	0.0000	3,787
2012/08/02	R204	01/11/2012	7.22	Call	Bond Future	5,029.3900	5.0294	5,003.3800	5.0034	(0.517)	0	0	0
2012/08/02	R204	01/11/2012	7.22	Put	Bond Future	123.1400	0.1231	122.2900	0.1223	(0.690)	0	0	0
2012/08/02	R204	07/02/2013			Bond Future	6.3149	109.2936	6.3186	109.2747	0.059	0.0000	0.0000	0
2012/08/02	R204	07/02/2013	7.29	Call	Bond Future	5,278.8100	5.2788	5,259.6700	5.2597	(0.363)	0	0	0
2012/08/02	R204	07/02/2013	7.29	Put	Bond Future	470.2800	0.4703	470.0000	0.4700	(0.060)	0	0	0
2012/08/02	R204	02/05/2013			Bond Future	6.3632	110.6366	6.3642	110.6316	0.016	0.0000	0.0000	0
2012/08/02	R204	02/05/2013	6.29	Call	Bond Future	2,324.3700	2.3244	2,317.3800	2.3174	(0.301)	0	0	0
2012/08/02	R204	02/05/2013	6.29	Put	Bond Future	2,682.5300	2.6825	2,680.5200	2.6805	(0.075)	0	0	0
2012/08/02	R204	02/05/2013	6.30	Call	Bond Future	2,348.8100	2.3488	2,341.8000	2.3418	(0.298)	0	0	0
2012/08/02	R204	02/05/2013	6.30	Put	Bond Future	2,657.9600	2.6580	2,655.9300	2.6559	(0.076)	0	0	0
2012/08/02	R204	02/05/2013	6.31	Call	Bond Future	2,373.3900	2.3734	2,366.3600	2.3664	(0.296)	0	0	0
2012/08/02	R204	02/05/2013	6.31	Put	Bond Future	2,633.5600	2.6336	2,631.5100	2.6315	(0.078)	0	0	0
2012/08/02	R206	02/08/2012			Bond Future	5.0501	103.8199	5.0600	103.8060	0.196	0.0000	0.0000	0
2012/08/02	R206	02/08/2012	5.19	Call	Bond Future	195.9400	0.1959	182.0600	0.1821	(7.084)	0	0	0
2012/08/02	R206	02/08/2012	5.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R206	01/11/2012			Bond Future	5.0241	105.1386	5.0370	105.1235	0.257	0.0000	0.0000	1,120
2012/08/02	R206	01/11/2012	5.05	Call	Bond Future	226.0100	0.2260	217.0700	0.2171	(3.956)	0	0	0
2012/08/02	R206	01/11/2012	5.05	Put	Bond Future	195.7900	0.1958	201.8900	0.2019	3.116	0	0	0
2012/08/02	R206	07/02/2013			Bond Future	4.9048	102.8877	4.9146	102.8788	0.201	0.0000	0.0000	0
2012/08/02	R206	07/02/2013	4.76	Call	Bond Future	235.1500	0.2352	230.5500	0.2305	(1.956)	0	0	0
2012/08/02	R206	07/02/2013	4.76	Put	Bond Future	366.8000	0.3668	371.1500	0.3712	1.186	0	0	0
2012/08/02	R206	02/05/2013			Bond Future	4.7572	104.1520	4.7509	104.1563	(0.132)	0.0000	0.0000	0
2012/08/02	R206	02/05/2013	3.39	Call	Bond Future	69.8700	0.0699	70.1300	0.0701	0.372	0	0	0
2012/08/02	R206	02/05/2013	3.39	Put	Bond Future	1,013.0700	1.0131	1,009.0400	1.0090	(0.398)	0	0	0
2012/08/02	R206	02/05/2013	3.40	Call	Bond Future	70.9100	0.0709	71.1700	0.0712	0.367	0	0	0
2012/08/02	R206	02/05/2013	3.40	Put	Bond Future	1,007.1600	1.0072	1,003.1300	1.0031	(0.400)	0	0	0
2012/08/02	R206	02/05/2013	3.41	Call	Bond Future	71.9600	0.0720	72.2300	0.0722	0.375	0	0	0
2012/08/02	R206	02/05/2013	3.41	Put	Bond Future	1,001.2600	1.0013	997.2400	0.9972	(0.401)	0	0	0
2012/08/02	R207	02/08/2012			Bond Future	6.4807	104.9307	6.4750	104.9647	(0.088)	0.0000	0.0000	0
2012/08/02	R207	02/08/2012	7.51	Call	Bond Future	5,946.0900	5.9461	5,980.1100	5.9801	0.572	0	0	0
2012/08/02	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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2012/08/02	R207	01/11/2012			Bond Future	6.5383		106.2634	6.5430	106.2363	0.072	0.0000	0.0000	19,077
2012/08/02	R207	01/11/2012	7.58	Call	Bond Future	5,974.2100		5.9742	5,945.8700	5.9459	(0.474)	0	0	0
2012/08/02	R207	01/11/2012	7.58	Put	Bond Future	137.1000		0.1371	135.9300	0.1359	(0.853)	0	0	0
2012/08/02	R207	07/02/2013			Bond Future	6.5937		104.1543	6.5975	104.1331	0.057	0.0000	0.0000	0
2012/08/02	R207	07/02/2013	7.66	Call	Bond Future	6,255.6800		6.2557	6,234.0200	6.2340	(0.346)	0	0	0
2012/08/02	R207	07/02/2013	7.66	Put	Bond Future	481.8000		0.4818	481.3400	0.4813	(0.095)	0	0	0
2012/08/02	R207	02/05/2013			Bond Future	6.6488		105.4341	6.6502	105.4261	0.022	0.0000	0.0000	0
2012/08/02	R207	02/05/2013	6.44	Call	Bond Future	2,283.6900		2.2837	2,275.0500	2.2750	(0.378)	0	0	0
2012/08/02	R207	02/05/2013	6.44	Put	Bond Future	3,426.3500		3.4263	3,425.6500	3.4256	(0.020)	0	0	0
2012/08/02	R207	02/05/2013	6.45	Call	Bond Future	2,308.1500		2.3081	2,299.4800	2.2995	(0.376)	0	0	0
2012/08/02	R207	02/05/2013	6.45	Put	Bond Future	3,395.7200		3.3957	3,394.9900	3.3950	(0.021)	0	0	0
2012/08/02	R207	02/05/2013	6.46	Call	Bond Future	2,332.7500		2.3328	2,324.0500	2.3241	(0.373)	0	0	0
2012/08/02	R207	02/05/2013	6.46	Put	Bond Future	3,365.2700		3.3653	3,364.5100	3.3645	(0.023)	0	0	0
2012/08/02	R208	02/08/2012			Bond Future	6.6307		103.1434	6.6300	103.1479	(0.010)	0.0000	0.0000	0
2012/08/02	R208	02/08/2012	7.20	Call	Bond Future	3,636.4600		3.6365	3,640.9700	3.6410	0.124	0	0	0
2012/08/02	R208	02/08/2012	7.20	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R208	02/08/2012	7.50	Call	Bond Future	5,486.8700		5.4869	5,491.3800	5.4914	0.082	0	0	0
2012/08/02	R208	02/08/2012	7.50	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R208	02/08/2012	7.80	Call	Bond Future	7,293.3900		7.2934	7,297.9000	7.2979	0.062	0	0	0
2012/08/02	R208	02/08/2012	7.80	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R208	02/08/2012	8.25	Call	Bond Future	9,923.3600		9.9234	9,927.8700	9.9279	0.045	0	0	0
2012/08/02	R208	02/08/2012	8.25	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R208	01/11/2012			Bond Future	6.6895		101.0610	6.7046	100.9654	0.225	0.0000	0.0000	9,360
2012/08/02	R208	01/11/2012	7.70	Call	Bond Future	6,353.6300		6.3536	6,262.0300	6.2620	(1.442)	0	0	0
2012/08/02	R208	01/11/2012	7.70	Put	Bond Future	172.0100		0.1720	175.9900	0.1760	2.314	0	0	0
2012/08/02	R208	01/11/2012	6.81	Call	Bond Future	2,124.5300		2.1245	2,060.3900	2.0604	(3.019)	0	0	0
2012/08/02	R208	01/11/2012	6.81	Put	Bond Future	1,361.5300		1.3615	1,392.9700	1.3930	2.309	0	0	0
2012/08/02	R208	01/11/2012	7.50	Call	Bond Future	5,286.7900		5.2868	5,198.1900	5.1982	(1.676)	0	0	0
2012/08/02	R208	01/11/2012	7.50	Put	Bond Future	290.1900		0.2902	297.1700	0.2972	2.405	0	0	12,250
2012/08/02	R208	07/02/2013			Bond Future	6.7461		102.5171	6.7608	102.4263	0.218	0.0000	0.0000	0
2012/08/02	R208	07/02/2013	6.00	Call	Bond Future	783.6800		0.7837	758.2400	0.7582	(3.246)	0	0	12,250
2012/08/02	R208	07/02/2013	6.00	Put	Bond Future	5,530.0900		5.5301	5,595.4800	5.5955	1.182	0	0	0
2012/08/02	R208	07/02/2013	7.78	Call	Bond Future	6,745.7300		6.7457	6,665.5300	6.6655	(1.189)	0	0	0
2012/08/02	R208	07/02/2013	7.78	Put	Bond Future	599.2700		0.5993	609.9000	0.6099	1.774	0	0	0
2012/08/02	R208	02/05/2013			Bond Future	6.7980		100.3835	6.8111	100.3046	0.193	0.0000	0.0000	0
2012/08/02	R208	02/05/2013	6.64	Call	Bond Future	2,731.3800		2.7314	2,688.8500	2.6888	(1.557)	0	0	0
2012/08/02	R208	02/05/2013	6.64	Put	Bond Future	3,689.1300		3.6891	3,725.4900	3.7255	0.986	0	0	0
2012/08/02	R208	02/05/2013	6.65	Call	Bond Future	2,759.1300		2.7591	2,716.3500	2.7163	(1.550)	0	0	0
2012/08/02	R208	02/05/2013	6.65	Put	Bond Future	3,655.9300		3.6559	3,692.0400	3.6920	0.988	0	0	0
2012/08/02	R208	02/05/2013	6.66	Call	Bond Future	2,787.0300		2.7870	2,744.0000	2.7440	(1.544)	0	0	0
2012/08/02	R208	02/05/2013	6.66	Put	Bond Future	3,622.9400		3.6229	3,658.8000	3.6588	0.990	0	0	0
2012/08/02	R209	02/08/2012			Bond Future	7.9607		84.0930	7.9700	84.0089	0.116	0.0000	0.0000	0
2012/08/02	R209	02/08/2012	8.91	Call	Bond Future	7,958.7600		7.9588	7,874.6700	7.8747	(1.057)	0	0	0
2012/08/02	R209	02/08/2012	8.91	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R209	01/11/2012			Bond Future	8.0246		82.0200	8.0496	81.7965	0.312	0.0000	0.0000	7,426
2012/08/02	R209	01/11/2012	8.99	Call	Bond Future	8,495.5800		8.4956	8,292.4400	8.2924	(2.391)	0	0	0

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2012/08/02	R209	01/11/2012	8.99	Put	Bond Future	515.4300	0.5154	535.7200	0.5357	3.937	0	0	0
2012/08/02	R209	07/02/2013			Bond Future	8.0892	83.2018	8.1144	82.9801	0.311	0.0000	0.0000	0
2012/08/02	R209	07/02/2013	9.06	Call	Bond Future	9,386.2600	9.3863	9,203.4200	9.2034	(1.948)	0	0	0
2012/08/02	R209	07/02/2013	9.06	Put	Bond Future	1,468.8000	1.4688	1,507.6700	1.5077	2.646	0	0	0
2012/08/02	R209	02/05/2013			Bond Future	8.1465	81.0822	8.1710	80.8683	0.301	0.0000	0.0000	0
2012/08/02	R209	02/05/2013	7.99	Call	Bond Future	4,861.5100	4.8615	4,746.5300	4.7465	(2.365)	0	0	0
2012/08/02	R209	02/05/2013	7.99	Put	Bond Future	6,245.4300	6.2454	6,344.3000	6.3443	1.583	0	0	0
2012/08/02	R209	02/05/2013	8.00	Call	Bond Future	4,901.5100	4.9015	4,785.9800	4.7860	(2.357)	0	0	0
2012/08/02	R209	02/05/2013	8.00	Put	Bond Future	6,195.9000	6.1959	6,294.2200	6.2942	1.587	0	0	0
2012/08/02	R209	02/05/2013	8.01	Call	Bond Future	4,941.6800	4.9417	4,825.5900	4.8256	(2.349)	0	0	0
2012/08/02	R209	02/05/2013	8.01	Put	Bond Future	6,146.6900	6.1467	6,244.4500	6.2445	1.590	0	0	0
2012/08/02	R210	02/08/2012			Bond Future	150.6372	150.6372	150.6291	150.6291	(0.005)	0.0000	0.0000	0
2012/08/02	R210	02/08/2012	142.66	Call	Bond Future	7,977.1800	7.9772	7,969.0500	7.9690	(0.102)	0	0	0
2012/08/02	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R210	01/11/2012			Bond Future	150.7395	150.7395	151.3190	151.3190	0.384	0.0000	0.0000	3,362
2012/08/02	R210	01/11/2012	144.99	Call	Bond Future	5,749.5300	5.7495	6,329.0000	6.3290	10.079	0	0	0
2012/08/02	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R210	01/11/2012	145.00	Call	Bond Future	5,739.5300	5.7395	6,319.0000	6.3190	10.096	0	0	0
2012/08/02	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R210	01/11/2012	145.01	Call	Bond Future	5,729.5300	5.7295	6,309.0000	6.3090	10.114	0	0	0
2012/08/02	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R211	02/08/2012			Bond Future	121.1540	121.1540	121.1427	121.1427	(0.009)	0.0000	0.0000	0
2012/08/02	R211	02/08/2012	120.36	Call	Bond Future	793.9500	0.7939	782.7000	0.7827	(1.417)	0	0	0
2012/08/02	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R211	01/11/2012			Bond Future	122.6928	122.6928	122.6802	122.6802	(0.010)	0.0000	0.0000	480
2012/08/02	R211	01/11/2012	121.99	Call	Bond Future	702.7900	0.7028	690.2200	0.6902	(1.789)	0	0	0
2012/08/02	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R211	01/11/2012	122.00	Call	Bond Future	692.7900	0.6928	680.2200	0.6802	(1.814)	0	0	0
2012/08/02	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R211	01/11/2012	122.01	Call	Bond Future	682.7900	0.6828	670.2200	0.6702	(1.841)	0	0	0
2012/08/02	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R212	02/08/2012			Bond Future	123.4994	123.4994	123.4910	123.4910	(0.007)	0.0000	0.0000	0
2012/08/02	R212	02/08/2012	117.39	Call	Bond Future	6,109.3700	6.1094	6,101.0500	6.1011	(0.136)	0	0	0
2012/08/02	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R212	01/11/2012			Bond Future	125.0679	125.0679	125.0584	125.0584	(0.008)	0.0000	0.0000	5,084
2012/08/02	R212	01/11/2012	121.99	Call	Bond Future	3,077.9300	3.0779	3,068.4400	3.0684	(0.308)	0	0	0
2012/08/02	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R212	01/11/2012	122.00	Call	Bond Future	3,067.9300	3.0679	3,058.4400	3.0584	(0.309)	0	0	0
2012/08/02	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R212	01/11/2012	122.01	Call	Bond Future	3,057.9300	3.0579	3,048.4400	3.0484	(0.310)	0	0	0
2012/08/02	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R213	02/08/2012			Bond Future	7.7707	95.5286	7.7650	95.5815	(0.074)	0.0000	0.0000	0
2012/08/02	R213	02/08/2012	8.74	Call	Bond Future	8,332.1200	8.3321	8,385.0000	8.3850	0.635	0	0	0
2012/08/02	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
2012/08/02	R213	01/11/2012			Bond Future	7.8374	93.2092	7.8624	92.9825	0.319	0.0000	0.0000	4,830
2012/08/02	R213	01/11/2012	7.75	Call	Bond Future	2,477.3100	2.4773	2,356.6300	2.3566	(4.871)	0	0	140
2012/08/02	R213	01/11/2012	7.75	Put	Bond Future	3,274.9900	3.2750	3,380.9400	3.3809	3.235	0	0	0
2012/08/02	R213	01/11/2012	8.81	Call	Bond Future	8,716.2200	8.7162	8,509.1500	8.5091	(2.376)	0	0	0
2012/08/02	R213	01/11/2012	8.81	Put	Bond Future	476.1500	0.4762	495.7100	0.4957	4.108	0	0	0
2012/08/02	R213	07/02/2013			Bond Future	7.9062	94.5519	7.9314	94.3276	0.318	0.0000	0.0000	0
2012/08/02	R213	07/02/2013	8.90	Call	Bond Future	9,621.8400	9.6218	9,435.0700	9.4351	(1.941)	0	0	0
2012/08/02	R213	07/02/2013	8.90	Put	Bond Future	1,341.9700	1.3420	1,379.5600	1.3796	2.801	0	0	0
2012/08/02	R213	02/05/2013			Bond Future	7.9646	92.1790	7.9891	91.9638	0.307	0.0000	0.0000	0
2012/08/02	R213	02/05/2013	7.86	Call	Bond Future	5,008.7400	5.0087	4,891.3900	4.8914	(2.343)	0	0	0
2012/08/02	R213	02/05/2013	7.86	Put	Bond Future	5,936.7800	5.9368	6,034.6000	6.0346	1.648	0	0	0
2012/08/02	R213	02/05/2013	7.84	Call	Bond Future	4,926.5900	4.9266	4,810.3700	4.8104	(2.359)	0	0	0
2012/08/02	R213	02/05/2013	7.84	Put	Bond Future	6,033.6500	6.0337	6,132.6000	6.1326	1.640	0	0	0
2012/08/02	R213	02/05/2013	7.85	Call	Bond Future	4,967.5800	4.9676	4,850.7900	4.8508	(2.351)	0	0	0
2012/08/02	R213	02/05/2013	7.85	Put	Bond Future	5,985.0700	5.9851	6,083.4500	6.0835	1.644	0	0	0
2012/08/02	R214	02/08/2012			Bond Future	7.9807	86.2521	7.9850	86.2105	0.054	0.0000	0.0000	0
2012/08/02	R214	02/08/2012	8.95	Call	Bond Future	8,561.3400	8.5613	8,519.7200	8.5197	(0.486)	0	0	0
2012/08/02	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R214	01/11/2012			Bond Future	8.0423	84.0672	8.0725	83.7805	0.375	0.0000	0.0000	1,700
2012/08/02	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R214	01/11/2012	7.99	Put	Bond Future	501.4500	0.5015	788.1600	0.7882	57.176	0	0	0
2012/08/02	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R214	01/11/2012	8.00	Put	Bond Future	405.2600	0.4053	691.9700	0.6920	70.747	0	0	0
2012/08/02	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/02	R214	01/11/2012	8.01	Put	Bond Future	309.2500	0.3093	595.9600	0.5960	92.711	0	0	0

Total

280015