



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 16/10/2012 to 16/10/2012

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
2012/10/16	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	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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2012/10/16	2025	01/11/2012			Bond Future	110.8028	110.8028	110.8019	110.8019	(0.001)	0.0000	0.0000	6,017
2012/10/16	2025	01/11/2012	99.99	Call	Bond Future	10,812.7700	10.8128	10,811.9300	10.8119	(0.008)	0	0	0
2012/10/16	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	2025	01/11/2012	100.00	Call	Bond Future	10,802.7700	10.8028	10,801.9300	10.8019	(0.008)	0	0	0
2012/10/16	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	2025	01/11/2012	100.01	Call	Bond Future	10,792.7700	10.7928	10,791.9300	10.7919	(0.008)	0	0	0
2012/10/16	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	2038	01/11/2012			Bond Future	107.2578	107.2578	107.2593	107.2593	0.001	0.0000	0.0000	0
2012/10/16	2038	01/11/2012	98.99	Call	Bond Future	8,267.8500	8.2678	8,269.3000	8.2693	0.018	0	0	0
2012/10/16	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	2038	01/11/2012	99.00	Call	Bond Future	8,257.8500	8.2578	8,259.3000	8.2593	0.018	0	0	0
2012/10/16	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	2038	01/11/2012	99.01	Call	Bond Future	8,247.8500	8.2478	8,249.3000	8.2493	0.018	0	0	0
2012/10/16	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	2050	01/11/2012			Bond Future	116.1433	116.1433	116.1448	116.1448	0.001	0.0000	0.0000	0
2012/10/16	2050	01/11/2012	103.99	Call	Bond Future	12,153.3200	12.1533	12,154.7900	12.1548	0.012	0	0	0
2012/10/16	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	2050	01/11/2012	104.00	Call	Bond Future	12,143.3200	12.1433	12,144.7900	12.1448	0.012	0	0	0
2012/10/16	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	2050	01/11/2012	104.01	Call	Bond Future	12,133.3200	12.1333	12,134.7900	12.1348	0.012	0	0	0
2012/10/16	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	AL7T	01/11/2012			Index Future	470.1650	470.1650	471.2100	471.2100	0.222	0.0000	0.0000	12
2012/10/16	AL7T	07/02/2013			Index Future	476.9120	476.9120	477.9720	477.9720	0.222	0.0000	0.0000	0
2012/10/16	ALBI	01/11/2012			Index Future	418.4140	418.4140	419.6290	419.6290	0.290	0.0000	0.0000	893
2012/10/16	ALBI	07/02/2013			Index Future	424.4180	424.4180	425.6500	425.6500	0.290	0.0000	0.0000	118
2012/10/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	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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2012/10/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/16	EL28	01/11/2012			Bond Future	110.6962	110.6962	110.6976	110.6976	0.001	0.0000	0.0000	0
2012/10/16	EL28	01/11/2012	105.99	Call	Bond Future	4,706.1800	4.7062	4,707.6000	4.7076	0.030	0	0	0
2012/10/16	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	EL28	01/11/2012	106.00	Call	Bond Future	4,696.1800	4.6962	4,697.6000	4.6976	0.030	0	0	0
2012/10/16	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	EL28	01/11/2012	106.01	Call	Bond Future	4,686.1800	4.6862	4,687.6000	4.6876	0.030	0	0	0
2012/10/16	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	ES33	01/11/2012			Bond Future	9.1811	85.5655	9.1146	86.1065	(0.724)	0.0000	0.0000	303
2012/10/16	ES33	01/11/2012	9.20	Call	Bond Future	152.6500	0.1527	693.5700	0.6936	354.353	0	0	0

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2012/10/16	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	ES33	07/02/2013			Bond Future	9.2945	86.7638	9.2256	87.3124	(0.741)	0.0000	0.0000	0
2012/10/16	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	ES33	07/02/2013	8.54	Put	Bond Future	6,332.1500	6.3322	5,783.5000	5.7835	(8.665)	0	0	0
2012/10/16	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	ES33	07/02/2013	8.55	Put	Bond Future	6,243.4600	6.2435	5,694.8100	5.6948	(8.788)	0	0	0
2012/10/16	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	ES33	07/02/2013	8.56	Put	Bond Future	6,154.9000	6.1549	5,606.2500	5.6063	(8.914)	0	0	0
2012/10/16	GOVI	01/11/2012			GOVI	419.1560	419.1560	420.2690	420.2690	0.266	0.0000	0.0000	310
2012/10/16	GOVI	01/11/2012	403.96	Call	GOVI	151,960.0000	15.1960	163,090.0000	16.3090	7.324	0	0	0
2012/10/16	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	GOVI	07/02/2013			GOVI	425.1700	425.1700	426.3000	426.3000	0.266	0.0000	0.0000	36
2012/10/16	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	GOVI	07/02/2013	432.99	Put	GOVI	78,200.0000	7.8200	66,900.0000	6.6900	(14.450)	0	0	0
2012/10/16	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	GOVI	07/02/2013	433.00	Put	GOVI	78,300.0000	7.8300	67,000.0000	6.7000	(14.432)	0	0	0
2012/10/16	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	GOVI	07/02/2013	433.01	Put	GOVI	78,400.0000	7.8400	67,100.0000	6.7100	(14.413)	0	0	0
2012/10/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/16	IGOV	01/11/2012			Index Future	190.4680	190.4680	190.4410	190.4410	(0.014)	0.0000	0.0000	592
2012/10/16	IGOV	07/02/2013			Index Future	193.2010	193.2010	193.1730	193.1730	(0.014)	0.0000	0.0000	14
2012/10/16	ILBI	01/11/2012			Index Future	515.6210	515.6210	515.6210	515.6210	0.000	0.0000	0.0000	0
2012/10/16	ILBI	07/02/2013			Index Future	522.8620	522.8620	522.8620	522.8620	0.000	0.0000	0.0000	169
2012/10/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/16	JBAF	17/10/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	500
2012/10/16	JBAF	21/11/2012			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	0
2012/10/16	JBAF	19/12/2012			Jibar Tradeable Future	4.8700	95.1300	4.8600	95.1400	(0.205)	0.0000	0.0000	840
2012/10/16	JBAF	16/01/2013			Jibar Tradeable Future	4.8600	95.1400	4.8500	95.1500	(0.206)	0.0000	0.0000	0
2012/10/16	JBAF	20/02/2013			Jibar Tradeable Future	4.7800	95.2200	4.7700	95.2300	(0.209)	0.0000	0.0000	0
2012/10/16	JBAF	20/03/2013			Jibar Tradeable Future	4.7700	95.2300	4.7600	95.2400	(0.210)	0.0000	0.0000	1,000
2012/10/16	JBAF	19/06/2013			Jibar Tradeable Future	4.7800	95.2200	4.7600	95.2400	(0.418)	0.0000	0.0000	500

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2012/10/16	JBAF	18/09/2013			Jibar Tradeable Future	4.8600	95.1400	4.8300	95.1700	(0.617)	0.0000	0.0000	1,700
2012/10/16	JBAF	18/12/2013			Jibar Tradeable Future	4.9700	95.0300	4.9400	95.0600	(0.604)	0.0000	0.0000	1,500
2012/10/16	JBAF	19/03/2014			Jibar Tradeable Future	5.1100	94.8900	5.0800	94.9200	(0.587)	0.0000	0.0000	800
2012/10/16	JBAF	18/06/2014			Jibar Tradeable Future	5.2600	94.7400	5.2200	94.7800	(0.760)	0.0000	0.0000	800
2012/10/16	JBAF	17/09/2014			Jibar Tradeable Future	5.5200	94.4800	5.3700	94.6300	(2.717)	0.0000	0.0000	0
2012/10/16	R023	01/11/2012			Bond Future	7.2497	105.0090	7.2036	105.3482	(0.636)	0.0000	0.0000	1,049
2012/10/16	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R023	01/11/2012	7.04	Put	Bond Future	1,554.9300	1.5549	1,215.7000	1.2157	(21.816)	0	0	0
2012/10/16	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R023	01/11/2012	7.05	Put	Bond Future	1,480.0900	1.4801	1,140.8600	1.1409	(22.920)	0	0	0
2012/10/16	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R023	01/11/2012	7.06	Put	Bond Future	1,405.3200	1.4053	1,066.0900	1.0661	(24.139)	0	0	0
2012/10/16	R023	07/02/2013			Bond Future	7.3295	106.4795	7.2815	106.8237	(0.655)	0.0000	0.0000	0
2012/10/16	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R023	07/02/2013	7.04	Put	Bond Future	2,099.2400	2.0992	1,755.0600	1.7551	(16.395)	0	0	0
2012/10/16	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R023	07/02/2013	7.05	Put	Bond Future	2,025.8200	2.0258	1,681.6400	1.6816	(16.990)	0	0	0
2012/10/16	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R023	07/02/2013	7.06	Put	Bond Future	1,952.4700	1.9525	1,608.2900	1.6083	(17.628)	0	0	0
2012/10/16	R023	02/05/2013			Bond Future	7.3962	103.8545	7.3465	104.2029	(0.671)	0.0000	0.0000	0
2012/10/16	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R023	02/05/2013	7.04	Put	Bond Future	2,533.3100	2.5333	2,184.9000	2.1849	(13.753)	0	0	0
2012/10/16	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R023	02/05/2013	7.05	Put	Bond Future	2,461.0900	2.4611	2,112.6800	2.1127	(14.157)	0	0	0
2012/10/16	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R023	02/05/2013	7.06	Put	Bond Future	2,388.9300	2.3889	2,040.5200	2.0405	(14.584)	0	0	0
2012/10/16	R157	01/11/2012			Bond Future	5.4243	123.0262	5.4037	123.0872	(0.380)	5.3900	5.3900	14,529
2012/10/16	R157	01/11/2012	5.78	Call	Bond Future	1,057.3300	1.0573	1,114.2100	1.1142	5.380	0	0	5,630
2012/10/16	R157	01/11/2012	5.78	Put	Bond Future	12.2800	0.0123	8.1900	0.0082	(33.306)	0	0	0
2012/10/16	R157	01/11/2012	6.24	Call	Bond Future	2,379.5900	2.3796	2,440.5500	2.4406	2.562	0	0	0
2012/10/16	R157	01/11/2012	6.24	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/10/16	R157	07/02/2013			Bond Future	5.4516	124.7490	5.4283	124.8110	(0.426)	0.0000	0.0000	100
2012/10/16	R157	07/02/2013	6.28	Call	Bond Future	2,245.2300	2.2452	2,301.1700	2.3012	2.492	0	0	0
2012/10/16	R157	07/02/2013	6.28	Put	Bond Future	62.3300	0.0623	56.2600	0.0563	(9.738)	0	0	0
2012/10/16	R157	02/05/2013			Bond Future	5.4683	119.4565	5.4424	119.5193	(0.473)	0.0000	0.0000	0
2012/10/16	R157	02/05/2013	5.34	Call	Bond Future	586.5000	0.5865	612.4500	0.6124	4.425	0	0	0
2012/10/16	R157	02/05/2013	5.34	Put	Bond Future	898.2000	0.8982	861.3500	0.8614	(4.103)	0	0	0
2012/10/16	R157	02/05/2013	5.35	Call	Bond Future	597.3600	0.5974	623.6400	0.6236	4.399	0	0	0
2012/10/16	R157	02/05/2013	5.35	Put	Bond Future	884.7200	0.8847	848.2000	0.8482	(4.128)	0	0	0
2012/10/16	R157	02/05/2013	5.36	Call	Bond Future	608.3500	0.6084	634.9600	0.6350	4.374	0	0	0
2012/10/16	R157	02/05/2013	5.36	Put	Bond Future	871.3800	0.8714	835.1900	0.8352	(4.153)	0	0	0
2012/10/16	R186	01/11/2012			Bond Future	7.8063	126.7460	7.7400	127.3981	(0.849)	0.0000	0.0000	35,351
2012/10/16	R186	01/11/2012	7.82	Call	Bond Future	1,440.1600	1.4402	1,764.2500	1.7643	22.504	0	0	1,858
2012/10/16	R186	01/11/2012	7.82	Put	Bond Future	1,306.4000	1.3064	978.4200	0.9784	(25.106)	0	0	0
2012/10/16	R186	01/11/2012	8.00	Call	Bond Future	2,516.9200	2.5169	2,969.2300	2.9692	17.971	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
2012/10/16	R186	01/11/2012	8.00	Put	Bond Future	639.6400	0.6396	439.8800	0.4399	(31.230)	0	0	0
2012/10/16	R186	01/11/2012	8.50	Call	Bond Future	6,582.5100	6.5825	7,213.4900	7.2135	9.586	0	0	0
2012/10/16	R186	01/11/2012	8.50	Put	Bond Future	42.9500	0.0429	21.8600	0.0219	(49.104)	0	0	0
2012/10/16	R186	01/11/2012	8.82	Call	Bond Future	9,394.0300	9.3940	10,043.5200	10.0435	6.914	0	0	0
2012/10/16	R186	01/11/2012	8.82	Put	Bond Future	4.3000	0.0043	1.7200	0.0017	(60.000)	0	0	1,858
2012/10/16	R186	07/02/2013			Bond Future	7.8935	123.2311	7.8248	123.8925	(0.871)	0.0000	0.0000	1,650
2012/10/16	R186	07/02/2013	8.47	Call	Bond Future	7,069.8500	7.0699	7,543.4700	7.5435	6.699	0	0	0
2012/10/16	R186	07/02/2013	8.47	Put	Bond Future	1,718.0000	1.7180	1,530.2500	1.5303	(10.928)	0	0	0
2012/10/16	R186	07/02/2013	7.75	Call	Bond Future	3,095.6200	3.0956	3,390.4100	3.3904	9.523	0	0	1,000
2012/10/16	R186	07/02/2013	7.75	Put	Bond Future	4,482.1300	4.4821	4,115.5500	4.1156	(8.179)	0	0	0
2012/10/16	R186	07/02/2013	8.00	Call	Bond Future	4,298.3700	4.2984	4,660.2400	4.6602	8.419	0	0	0
2012/10/16	R186	07/02/2013	8.00	Put	Bond Future	3,284.0500	3.2840	2,984.5500	2.9845	(9.120)	0	0	150
2012/10/16	R186	07/02/2013	8.32	Call	Bond Future	6,122.3500	6.1224	6,563.2100	6.5632	7.201	0	0	0
2012/10/16	R186	07/02/2013	8.32	Put	Bond Future	2,130.4500	2.1304	1,909.9400	1.9099	(10.350)	0	0	2,000
2012/10/16	R186	07/02/2013	7.00	Call	Bond Future	848.1700	0.8482	961.6500	0.9617	13.379	0	0	10,300
2012/10/16	R186	07/02/2013	7.00	Put	Bond Future	9,852.4800	9.8525	9,304.5900	9.3046	(5.561)	0	0	0
2012/10/16	R186	07/02/2013	7.25	Call	Bond Future	1,388.3500	1.3884	1,554.6500	1.5547	11.978	0	0	670
2012/10/16	R186	07/02/2013	7.25	Put	Bond Future	7,781.9300	7.7819	7,286.8600	7.2869	(6.362)	0	0	0
2012/10/16	R186	02/05/2013			Bond Future	7.9710	124.7217	7.9000	125.3912	(0.890)	0.0000	0.0000	0
2012/10/16	R186	02/05/2013	7.41	Call	Bond Future	2,630.1000	2.6301	2,857.0900	2.8571	8.630	0	0	0
2012/10/16	R186	02/05/2013	7.41	Put	Bond Future	8,067.4600	8.0675	7,625.0100	7.6250	(5.484)	0	0	0
2012/10/16	R186	02/05/2013	7.39	Call	Bond Future	2,565.7200	2.5657	2,788.7200	2.7887	8.692	0	0	0
2012/10/16	R186	02/05/2013	7.39	Put	Bond Future	8,203.2100	8.2032	7,756.7700	7.7568	(5.442)	0	0	0
2012/10/16	R186	02/05/2013	7.40	Call	Bond Future	2,597.7800	2.5978	2,822.7700	2.8228	8.661	0	0	0
2012/10/16	R186	02/05/2013	7.40	Put	Bond Future	8,135.1500	8.1351	7,690.7000	7.6907	(5.463)	0	0	0
2012/10/16	R186	07/11/2013			Bond Future	8.1709	122.6396	8.0945	123.3272	(0.935)	0.0000	0.0000	0
2012/10/16	R186	07/11/2013	8.16	Call	Bond Future	6,925.0200	6.9250	7,283.2000	7.2832	5.172	0	0	0
2012/10/16	R186	07/11/2013	8.16	Put	Bond Future	7,022.8200	7.0228	6,693.4000	6.6934	(4.691)	0	0	0
2012/10/16	R186	07/11/2013	8.75	Call	Bond Future	9,851.1500	9.8512	10,287.4600	10.2875	4.429	0	0	0
2012/10/16	R186	07/11/2013	8.75	Put	Bond Future	4,814.0900	4.8141	4,562.8000	4.5628	(5.220)	0	0	10
2012/10/16	R186	07/11/2013	8.14	Call	Bond Future	6,833.4700	6.8335	7,188.8200	7.1888	5.200	0	0	0
2012/10/16	R186	07/11/2013	8.14	Put	Bond Future	7,111.0100	7.1110	6,778.7600	6.7788	(4.672)	0	0	0
2012/10/16	R186	07/11/2013	8.15	Call	Bond Future	6,879.4300	6.8794	7,236.2000	7.2362	5.186	0	0	0
2012/10/16	R186	07/11/2013	8.15	Put	Bond Future	7,067.0500	7.0671	6,736.2200	6.7362	(4.681)	0	0	0
2012/10/16	R189	01/11/2012			Bond Future	213.3777	213.3777	213.3724	213.3724	(0.002)	0.0000	0.0000	0
2012/10/16	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R189	01/11/2012	218.99	Put	Bond Future	5,612.2800	5.6123	5,617.5500	5.6175	0.094	0	0	0
2012/10/16	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R189	01/11/2012	219.00	Put	Bond Future	5,622.2800	5.6223	5,627.5500	5.6275	0.094	0	0	0
2012/10/16	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R189	01/11/2012	219.01	Put	Bond Future	5,632.2800	5.6323	5,637.5500	5.6375	0.094	0	0	0
2012/10/16	R197	01/11/2012			Bond Future	279.2807	279.2807	279.7711	279.7711	0.176	0.0000	0.0000	6,288
2012/10/16	R197	01/11/2012	266.99	Call	Bond Future	12,290.7000	12.2907	12,781.1300	12.7811	3.990	0	0	0
2012/10/16	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R197	01/11/2012	267.00	Call	Bond Future	12,280.7000	12.2807	12,771.1300	12.7711	3.994	0	0	0
2012/10/16	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/10/16	R197	01/11/2012	267.01	Call	Bond Future	12,270.7000	12.2707	12,761.1300	12.7611	3.997	0	0	0
2012/10/16	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R201	01/11/2012			Bond Future	4.8899	110.9842	4.8751	111.0153	(0.304)	0.0000	0.0000	1,560
2012/10/16	R201	01/11/2012	5.11	Call	Bond Future	481.2800	0.4813	506.9900	0.5070	5.342	0	0	0
2012/10/16	R201	01/11/2012	5.11	Put	Bond Future	21.9700	0.0220	16.6000	0.0166	(24.442)	0	0	0
2012/10/16	R201	07/02/2013			Bond Future	4.8339	108.1302	4.8167	108.1619	(0.357)	0.0000	0.0000	0
2012/10/16	R201	07/02/2013	4.98	Call	Bond Future	495.4000	0.4954	513.9300	0.5139	3.740	0	0	0
2012/10/16	R201	07/02/2013	4.98	Put	Bond Future	227.9800	0.2280	214.8300	0.2148	(5.768)	0	0	0
2012/10/16	R201	02/05/2013			Bond Future	4.7659	109.4382	4.7459	109.4703	(0.418)	0.0000	0.0000	0
2012/10/16	R201	02/05/2013	4.04	Call	Bond Future	46.7100	0.0467	49.7400	0.0497	6.487	0	0	0
2012/10/16	R201	02/05/2013	4.04	Put	Bond Future	1,224.0600	1.2241	1,194.9800	1.1950	(2.376)	0	0	0
2012/10/16	R201	02/05/2013	4.05	Call	Bond Future	48.5700	0.0486	51.7100	0.0517	6.465	0	0	0
2012/10/16	R201	02/05/2013	4.05	Put	Bond Future	1,209.5900	1.2096	1,180.6200	1.1806	(2.395)	0	0	0
2012/10/16	R201	02/05/2013	4.06	Call	Bond Future	50.5000	0.0505	53.7400	0.0537	6.416	0	0	0
2012/10/16	R201	02/05/2013	4.06	Put	Bond Future	1,195.1800	1.1952	1,166.3100	1.1663	(2.416)	0	0	0
2012/10/16	R202	01/11/2012			Bond Future	205.9501	205.9501	205.9527	205.9527	0.001	0.0000	0.0000	50,731
2012/10/16	R202	01/11/2012	191.99	Call	Bond Future	13,960.1300	13.9601	13,962.6900	13.9627	0.018	0	0	0
2012/10/16	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R202	01/11/2012	192.00	Call	Bond Future	13,950.1300	13.9501	13,952.6900	13.9527	0.018	0	0	0
2012/10/16	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R202	01/11/2012	192.01	Call	Bond Future	13,940.1300	13.9401	13,942.6900	13.9427	0.018	0	0	0
2012/10/16	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R203	01/11/2012			Bond Future	5.9543	110.7320	5.9083	110.9350	(0.773)	0.0000	0.0000	4,688
2012/10/16	R203	01/11/2012	6.87	Call	Bond Future	3,943.6800	3.9437	4,146.6000	4.1466	5.145	0	0	0
2012/10/16	R203	01/11/2012	6.87	Put	Bond Future	0.1200	0.0001	0.0400	0.0000	(66.667)	0	0	0
2012/10/16	R203	07/02/2013			Bond Future	6.0076	112.2826	5.9582	112.4887	(0.822)	0.0000	0.0000	11,950
2012/10/16	R203	07/02/2013	5.54	Call	Bond Future	398.6300	0.3986	447.5300	0.4475	12.267	0	0	10,000
2012/10/16	R203	07/02/2013	5.54	Put	Bond Future	2,369.3000	2.3693	2,212.1700	2.2122	(6.632)	0	0	0
2012/10/16	R203	07/02/2013	6.11	Call	Bond Future	1,367.3600	1.3674	1,481.6400	1.4816	8.358	0	0	12,600
2012/10/16	R203	07/02/2013	6.11	Put	Bond Future	941.5200	0.9415	849.7700	0.8498	(9.745)	0	0	3,254
2012/10/16	R203	07/02/2013	6.65	Call	Bond Future	2,937.0300	2.9370	3,104.1900	3.1042	5.691	0	0	0
2012/10/16	R203	07/02/2013	6.65	Put	Bond Future	298.9600	0.2990	260.0900	0.2601	(13.002)	0	0	30,250
2012/10/16	R203	07/02/2013	6.94	Call	Bond Future	3,949.0400	3.9490	4,133.5600	4.1336	4.673	0	0	0
2012/10/16	R203	07/02/2013	6.94	Put	Bond Future	145.7000	0.1457	124.1900	0.1242	(14.763)	0	0	0
2012/10/16	R203	02/05/2013			Bond Future	6.0516	109.4844	5.9991	109.6930	(0.867)	0.0000	0.0000	8
2012/10/16	R203	02/05/2013	5.90	Call	Bond Future	1,154.1200	1.1541	1,244.6400	1.2446	7.843	0	0	0
2012/10/16	R203	02/05/2013	5.90	Put	Bond Future	1,757.8300	1.7578	1,639.8100	1.6398	(6.714)	0	0	0
2012/10/16	R203	02/05/2013	5.91	Call	Bond Future	1,171.9000	1.1719	1,263.3500	1.2633	7.804	0	0	0
2012/10/16	R203	02/05/2013	5.91	Put	Bond Future	1,735.6500	1.7356	1,618.5600	1.6186	(6.746)	0	0	0
2012/10/16	R203	02/05/2013	5.89	Call	Bond Future	1,136.5000	1.1365	1,226.1100	1.2261	7.885	0	0	0
2012/10/16	R203	02/05/2013	5.89	Put	Bond Future	1,780.1900	1.7802	1,661.2600	1.6613	(6.681)	0	0	0
2012/10/16	R204	01/11/2012			Bond Future	6.2503	111.7945	6.2245	111.9311	(0.413)	0.0000	0.0000	5,818
2012/10/16	R204	01/11/2012	7.22	Call	Bond Future	4,985.7500	4.9857	5,122.2800	5.1223	2.738	0	0	0
2012/10/16	R204	01/11/2012	7.22	Put	Bond Future	0.1700	0.0002	0.0800	0.0001	(52.941)	0	0	0

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2012/10/16	R204	07/02/2013			Bond Future	6.3077	109.3297	6.2804	109.4684	(0.433)	0.0000	0.0000	3,000
2012/10/16	R204	07/02/2013	7.29	Call	Bond Future	5,043.9800	5.0440	5,165.7800	5.1658	2.415	0	0	0
2012/10/16	R204	07/02/2013	7.29	Put	Bond Future	199.3500	0.1993	182.4600	0.1825	(8.473)	0	0	0
2012/10/16	R204	02/05/2013			Bond Future	6.3600	110.6522	6.3313	110.7926	(0.452)	0.0000	0.0000	0
2012/10/16	R204	02/05/2013	6.29	Call	Bond Future	1,855.8800	1.8559	1,919.2500	1.9193	3.415	0	0	0
2012/10/16	R204	02/05/2013	6.29	Put	Bond Future	2,198.4200	2.1984	2,121.4300	2.1214	(3.502)	0	0	0
2012/10/16	R204	02/05/2013	6.30	Call	Bond Future	1,880.0100	1.8800	1,943.9200	1.9439	3.399	0	0	0
2012/10/16	R204	02/05/2013	6.30	Put	Bond Future	2,173.5400	2.1735	2,097.0900	2.0971	(3.517)	0	0	0
2012/10/16	R204	02/05/2013	6.31	Call	Bond Future	1,904.3300	1.9043	1,968.7800	1.9688	3.384	0	0	0
2012/10/16	R204	02/05/2013	6.31	Put	Bond Future	2,148.8800	2.1489	2,072.9700	2.0730	(3.533)	0	0	0
2012/10/16	R206	01/11/2012			Bond Future	5.0384	105.1218	5.0182	105.1455	(0.402)	0.0000	0.0000	1,120
2012/10/16	R206	01/11/2012	5.05	Call	Bond Future	97.4100	0.0974	107.6300	0.1076	10.492	0	0	0
2012/10/16	R206	01/11/2012	5.05	Put	Bond Future	83.9200	0.0839	70.4900	0.0705	(16.003)	0	0	0
2012/10/16	R206	07/02/2013			Bond Future	4.9695	102.8289	4.9429	102.8530	(0.534)	0.0000	0.0000	0
2012/10/16	R206	07/02/2013	4.76	Call	Bond Future	147.6700	0.1477	155.8600	0.1559	5.546	0	0	0
2012/10/16	R206	07/02/2013	4.76	Put	Bond Future	338.1100	0.3381	322.1900	0.3222	(4.709)	0	0	0
2012/10/16	R206	02/05/2013			Bond Future	4.8730	104.0728	4.8373	104.0972	(0.734)	0.0000	0.0000	0
2012/10/16	R206	02/05/2013	3.39	Call	Bond Future	33.4000	0.0334	35.4100	0.0354	6.018	0	0	0
2012/10/16	R206	02/05/2013	3.39	Put	Bond Future	1,055.8300	1.0558	1,033.3900	1.0334	(2.125)	0	0	0
2012/10/16	R206	02/05/2013	3.40	Call	Bond Future	34.0500	0.0340	36.0900	0.0361	5.991	0	0	0
2012/10/16	R206	02/05/2013	3.40	Put	Bond Future	1,049.5300	1.0495	1,027.1200	1.0271	(2.135)	0	0	0
2012/10/16	R206	02/05/2013	3.41	Call	Bond Future	34.7000	0.0347	36.7800	0.0368	5.994	0	0	0
2012/10/16	R206	02/05/2013	3.41	Put	Bond Future	1,043.2300	1.0432	1,020.8600	1.0209	(2.144)	0	0	0
2012/10/16	R207	01/11/2012			Bond Future	6.5968	105.9248	6.5659	106.1036	(0.468)	0.0000	0.0000	18,861
2012/10/16	R207	01/11/2012	7.58	Call	Bond Future	5,498.7900	5.4988	5,677.4100	5.6774	3.248	0	0	0
2012/10/16	R207	01/11/2012	7.58	Put	Bond Future	0.3500	0.0004	0.1600	0.0002	(54.286)	0	0	0
2012/10/16	R207	07/02/2013			Bond Future	6.6626	103.7686	6.6301	103.9500	(0.487)	0.0000	0.0000	0
2012/10/16	R207	07/02/2013	7.66	Call	Bond Future	5,641.5700	5.6416	5,799.8500	5.7999	2.806	0	0	0
2012/10/16	R207	07/02/2013	7.66	Put	Bond Future	253.3500	0.2534	230.2100	0.2302	(9.134)	0	0	0
2012/10/16	R207	02/05/2013			Bond Future	6.7244	105.0238	6.6905	105.2075	(0.504)	0.0000	0.0000	0
2012/10/16	R207	02/05/2013	6.44	Call	Bond Future	1,658.1900	1.6582	1,728.3200	1.7283	4.229	0	0	0
2012/10/16	R207	02/05/2013	6.44	Put	Bond Future	3,211.1400	3.2111	3,097.5500	3.0975	(3.537)	0	0	0
2012/10/16	R207	02/05/2013	6.45	Call	Bond Future	1,680.4300	1.6804	1,751.2100	1.7512	4.212	0	0	0
2012/10/16	R207	02/05/2013	6.45	Put	Bond Future	3,178.2900	3.1783	3,065.3500	3.0654	(3.553)	0	0	0
2012/10/16	R207	02/05/2013	6.46	Call	Bond Future	1,702.8600	1.7029	1,774.3000	1.7743	4.195	0	0	0
2012/10/16	R207	02/05/2013	6.46	Put	Bond Future	3,145.6700	3.1457	3,033.3900	3.0334	(3.569)	0	0	0
2012/10/16	R208	01/11/2012			Bond Future	6.7823	100.4729	6.7464	100.7001	(0.530)	0.0000	0.0000	11,904
2012/10/16	R208	01/11/2012	6.81	Call	Bond Future	861.6300	0.8616	967.0300	0.9670	12.233	0	0	0
2012/10/16	R208	01/11/2012	6.81	Put	Bond Future	686.7200	0.6867	564.9000	0.5649	(17.739)	0	0	0
2012/10/16	R208	01/11/2012	7.50	Call	Bond Future	4,417.9300	4.4179	4,641.0800	4.6411	5.051	0	0	0
2012/10/16	R208	01/11/2012	7.50	Put	Bond Future	9.4200	0.0094	5.3500	0.0054	(43.206)	0	0	12,250
2012/10/16	R208	01/11/2012	7.70	Call	Bond Future	5,595.1500	5.5951	5,821.5400	5.8215	4.046	0	0	0
2012/10/16	R208	01/11/2012	7.70	Put	Bond Future	1.6200	0.0016	0.7900	0.0008	(51.235)	0	0	0
2012/10/16	R208	07/02/2013			Bond Future	6.8495	101.8800	6.8120	102.1105	(0.548)	0.0000	0.0000	3,000
2012/10/16	R208	07/02/2013	6.00	Call	Bond Future	347.3400	0.3473	376.7000	0.3767	8.453	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
2012/10/16	R208	07/02/2013	6.00	Put	Bond Future	5,730.8800	5.7309	5,529.7300	5.5297	(3.510)	0	0	0
2012/10/16	R208	07/02/2013	7.78	Call	Bond Future	5,898.3000	5.8983	6,092.8400	6.0928	3.298	0	0	0
2012/10/16	R208	07/02/2013	7.78	Put	Bond Future	388.9700	0.3890	353.0000	0.3530	(9.247)	0	0	0
2012/10/16	R208	07/02/2013	8.83	Call	Bond Future	11,299.7700	11.2998	11,527.0000	11.5270	2.011	0	0	0
2012/10/16	R208	07/02/2013	8.83	Put	Bond Future	22.6300	0.0226	19.3500	0.0194	(14.494)	0	0	0
2012/10/16	R208	02/05/2013			Bond Future	6.9087	99.7194	6.8697	99.9527	(0.564)	0.0000	0.0000	0
2012/10/16	R208	02/05/2013	6.64	Call	Bond Future	1,931.8800	1.9319	2,024.2300	2.0242	4.780	0	0	0
2012/10/16	R208	02/05/2013	6.64	Put	Bond Future	3,553.7600	3.5538	3,412.7700	3.4128	(3.967)	0	0	0
2012/10/16	R208	02/05/2013	6.65	Call	Bond Future	1,956.9900	1.9570	2,050.1600	2.0502	4.761	0	0	0
2012/10/16	R208	02/05/2013	6.65	Put	Bond Future	3,517.9200	3.5179	3,377.7500	3.3777	(3.984)	0	0	0
2012/10/16	R208	02/05/2013	6.66	Call	Bond Future	1,982.2900	1.9823	2,076.2800	2.0763	4.741	0	0	0
2012/10/16	R208	02/05/2013	6.66	Put	Bond Future	3,482.3300	3.4823	3,342.9800	3.3430	(4.002)	0	0	0
2012/10/16	R209	01/11/2012			Bond Future	8.5809	77.2649	8.5147	77.8077	(0.771)	0.0000	0.0000	7,349
2012/10/16	R209	01/11/2012	8.99	Call	Bond Future	3,454.2400	3.4542	3,913.4500	3.9135	13.294	0	0	0
2012/10/16	R209	01/11/2012	8.99	Put	Bond Future	229.1200	0.2291	145.6000	0.1456	(36.453)	0	0	0
2012/10/16	R209	07/02/2013			Bond Future	8.6657	78.3470	8.5975	78.8973	(0.787)	0.0000	0.0000	0
2012/10/16	R209	07/02/2013	8.63	Call	Bond Future	2,749.0300	2.7490	3,021.3500	3.0213	9.906	0	0	0
2012/10/16	R209	07/02/2013	8.63	Put	Bond Future	3,036.4600	3.0365	2,758.4200	2.7584	(9.157)	0	0	11,000
2012/10/16	R209	07/02/2013	8.83	Call	Bond Future	3,597.8800	3.5979	3,917.8500	3.9179	8.893	0	0	0
2012/10/16	R209	07/02/2013	8.83	Put	Bond Future	2,297.5900	2.2976	2,067.2000	2.0672	(10.027)	0	0	14,000
2012/10/16	R209	07/02/2013	9.06	Call	Bond Future	4,697.4500	4.6975	5,067.4100	5.0674	7.876	0	0	0
2012/10/16	R209	07/02/2013	9.06	Put	Bond Future	1,634.8000	1.6348	1,454.4000	1.4544	(11.035)	0	0	0
2012/10/16	R209	02/05/2013			Bond Future	8.7395	76.1531	8.6695	76.7102	(0.801)	0.0000	0.0000	0
2012/10/16	R209	02/05/2013	8.01	Call	Bond Future	2,116.0600	2.1161	2,289.4600	2.2895	8.194	0	0	0
2012/10/16	R209	02/05/2013	8.01	Put	Bond Future	8,250.2000	8.2502	7,866.5100	7.8665	(4.651)	0	0	0
2012/10/16	R209	02/05/2013	7.99	Call	Bond Future	2,065.4700	2.0655	2,235.8300	2.2358	8.248	0	0	0
2012/10/16	R209	02/05/2013	7.99	Put	Bond Future	8,378.5200	8.3785	7,991.7900	7.9918	(4.616)	0	0	0
2012/10/16	R209	02/05/2013	8.00	Call	Bond Future	2,090.5700	2.0906	2,262.4400	2.2624	8.221	0	0	0
2012/10/16	R209	02/05/2013	8.00	Put	Bond Future	8,314.0900	8.3141	7,928.8700	7.9289	(4.633)	0	0	0
2012/10/16	R210	01/11/2012			Bond Future	158.9169	158.9169	158.9173	158.9173	0.000	0.0000	0.0000	3,414
2012/10/16	R210	01/11/2012	144.99	Call	Bond Future	13,926.8800	13.9269	13,927.2900	13.9273	0.003	0	0	0
2012/10/16	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R210	01/11/2012	145.00	Call	Bond Future	13,916.8800	13.9169	13,917.2900	13.9173	0.003	0	0	0
2012/10/16	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R210	01/11/2012	145.01	Call	Bond Future	13,906.8800	13.9069	13,907.2900	13.9073	0.003	0	0	0
2012/10/16	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R211	01/11/2012			Bond Future	123.4506	123.4506	123.5472	123.5472	0.078	0.0000	0.0000	703
2012/10/16	R211	01/11/2012	121.99	Call	Bond Future	1,460.5800	1.4606	1,557.1500	1.5572	6.612	0	0	0
2012/10/16	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R211	01/11/2012	122.00	Call	Bond Future	1,450.5800	1.4506	1,547.1500	1.5472	6.657	0	0	0
2012/10/16	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R211	01/11/2012	122.01	Call	Bond Future	1,440.5800	1.4406	1,537.1500	1.5372	6.704	0	0	0
2012/10/16	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R212	01/11/2012			Bond Future	127.9730	127.9730	127.9719	127.9719	(0.001)	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
2012/10/16	R212	01/11/2012	121.99	Call	Bond Future	5,982.9600	5.9830	5,981.9200	5.9819	(0.017)	0	0	0
2012/10/16	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R212	01/11/2012	122.00	Call	Bond Future	5,972.9600	5.9730	5,971.9200	5.9719	(0.017)	0	0	0
2012/10/16	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R212	01/11/2012	122.01	Call	Bond Future	5,962.9600	5.9630	5,961.9200	5.9619	(0.017)	0	0	0
2012/10/16	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R213	01/11/2012			Bond Future	8.3869	88.4151	8.3256	88.9310	(0.730)	0.0000	0.0000	6,762
2012/10/16	R213	01/11/2012	7.75	Call	Bond Future	40.3100	0.0403	53.2500	0.0533	32.101	0	0	140
2012/10/16	R213	01/11/2012	7.75	Put	Bond Future	5,632.0400	5.6320	5,129.0800	5.1291	(8.930)	0	0	0
2012/10/16	R213	01/11/2012	8.81	Call	Bond Future	3,651.6000	3.6516	4,093.5900	4.0936	12.104	0	0	0
2012/10/16	R213	01/11/2012	8.81	Put	Bond Future	205.5800	0.2056	131.6700	0.1317	(35.952)	0	0	0
2012/10/16	R213	07/02/2013			Bond Future	8.4774	89.6533	8.4141	90.1766	(0.746)	0.0000	0.0000	0
2012/10/16	R213	07/02/2013	8.90	Call	Bond Future	5,192.8500	5.1928	5,541.3800	5.5414	6.712	0	0	0
2012/10/16	R213	07/02/2013	8.90	Put	Bond Future	1,811.6700	1.8117	1,636.9100	1.6369	(9.646)	0	0	0
2012/10/16	R213	02/05/2013			Bond Future	8.5529	87.2034	8.4880	87.7330	(0.760)	0.0000	0.0000	0
2012/10/16	R213	02/05/2013	7.84	Call	Bond Future	2,129.4200	2.1294	2,292.6100	2.2926	7.664	0	0	0
2012/10/16	R213	02/05/2013	7.84	Put	Bond Future	8,212.0400	8.2120	7,845.6100	7.8456	(4.462)	0	0	0
2012/10/16	R213	02/05/2013	7.85	Call	Bond Future	2,155.5500	2.1556	2,320.2000	2.3202	7.638	0	0	0
2012/10/16	R213	02/05/2013	7.85	Put	Bond Future	8,148.6000	8.1486	7,783.6300	7.7836	(4.479)	0	0	0
2012/10/16	R213	02/05/2013	7.86	Call	Bond Future	2,181.8900	2.1819	2,348.0100	2.3480	7.614	0	0	0
2012/10/16	R213	02/05/2013	7.86	Put	Bond Future	8,085.4900	8.0855	7,721.9900	7.7220	(4.496)	0	0	0
2012/10/16	R214	01/11/2012			Bond Future	8.6057	78.9698	8.5446	79.4976	(0.711)	0.0000	0.0000	1,714
2012/10/16	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R214	01/11/2012	7.99	Put	Bond Future	5,598.9000	5.5989	5,071.0400	5.0710	(9.428)	0	0	0
2012/10/16	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R214	01/11/2012	8.00	Put	Bond Future	5,502.7100	5.5027	4,974.8500	4.9749	(9.593)	0	0	0
2012/10/16	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/16	R214	01/11/2012	8.01	Put	Bond Future	5,406.7000	5.4067	4,878.8400	4.8788	(9.763)	0	0	0
Total													341957