



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 06/08/2012 to 06/08/2012

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
2012/08/06	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	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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2012/08/06	2025	02/08/2012			Bond Future	104.9486	104.9486	104.9486	104.9486	0.000	0.0000	0.0000	0
2012/08/06	2025	01/11/2012			Bond Future	106.9095	106.9095	106.8943	106.8943	(0.014)	0.0000	0.0000	4,417
2012/08/06	2025	01/11/2012	99.99	Call	Bond Future	6,919.5400	6.9195	6,904.3200	6.9043	(0.220)	0	0	0
2012/08/06	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	2025	01/11/2012	100.00	Call	Bond Future	6,909.5400	6.9095	6,894.3200	6.8943	(0.220)	0	0	0
2012/08/06	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	2025	01/11/2012	100.01	Call	Bond Future	6,899.5400	6.8995	6,884.3200	6.8843	(0.221)	0	0	0
2012/08/06	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	2038	02/08/2012			Bond Future	102.5869	102.5869	102.5869	102.5869	0.000	0.0000	0.0000	0
2012/08/06	2038	01/11/2012			Bond Future	104.1310	104.1310	104.1195	104.1195	(0.011)	0.0000	0.0000	0
2012/08/06	2038	01/11/2012	98.99	Call	Bond Future	5,141.0100	5.1410	5,129.5100	5.1295	(0.224)	0	0	0
2012/08/06	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	2038	01/11/2012	99.00	Call	Bond Future	5,131.0100	5.1310	5,119.5100	5.1195	(0.224)	0	0	0
2012/08/06	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	2038	01/11/2012	99.01	Call	Bond Future	5,121.0100	5.1210	5,109.5100	5.1095	(0.225)	0	0	0
2012/08/06	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	2050	02/08/2012			Bond Future	109.2796	109.2796	109.2796	109.2796	0.000	0.0000	0.0000	0
2012/08/06	2050	01/11/2012			Bond Future	111.1289	111.1289	111.1166	111.1166	(0.011)	0.0000	0.0000	0
2012/08/06	2050	01/11/2012	103.99	Call	Bond Future	7,138.8500	7.1388	7,126.5800	7.1266	(0.172)	0	0	0
2012/08/06	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	2050	01/11/2012	104.00	Call	Bond Future	7,128.8500	7.1288	7,116.5800	7.1166	(0.172)	0	0	0
2012/08/06	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	2050	01/11/2012	104.01	Call	Bond Future	7,118.8500	7.1188	7,106.5800	7.1066	(0.172)	0	0	0
2012/08/06	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	AL7T	01/11/2012			Index Future	475.3720	475.3720	474.7240	474.7240	(0.136)	0.0000	0.0000	13
2012/08/06	AL7T	07/02/2013			Index Future	482.2030	482.2030	481.5420	481.5420	(0.137)	0.0000	0.0000	0
2012/08/06	ALBI	01/11/2012			Index Future	426.9560	426.9560	426.5430	426.5430	(0.097)	0.0000	0.0000	885
2012/08/06	ALBI	07/02/2013			Index Future	433.0910	433.0910	432.6690	432.6690	(0.097)	0.0000	0.0000	118
2012/08/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/08/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/06	EL28	01/11/2012			Bond Future	107.3904	107.3904	107.3904	107.3904	0.000	0.0000	0.0000	0
2012/08/06	EL28	01/11/2012	105.99	Call	Bond Future	1,400.3600	1.4004	1,400.3600	1.4004	0.000	0	0	0
2012/08/06	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	EL28	01/11/2012	106.00	Call	Bond Future	1,390.3600	1.3904	1,390.3600	1.3904	0.000	0	0	0
2012/08/06	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	EL28	01/11/2012	106.01	Call	Bond Future	1,380.3600	1.3804	1,380.3600	1.3804	0.000	0	0	0
2012/08/06	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/08/06	ES33	02/08/2012			Bond Future	8.5850	92.4475	8.5850	92.4475	0.000	0.0000	0.0000	0
2012/08/06	ES33	01/11/2012			Bond Future	8.5690	90.7539	8.5826	90.6334	0.159	0.0000	0.0000	303
2012/08/06	ES33	01/11/2012	9.20	Call	Bond Future	5,340.9800	5.3410	5,220.5000	5.2205	(2.256)	0	0	0
2012/08/06	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	ES33	07/02/2013			Bond Future	8.6580	92.0579	8.6721	91.9351	0.163	0.0000	0.0000	0
2012/08/06	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	ES33	07/02/2013	8.54	Put	Bond Future	1,038.0400	1.0380	1,160.8500	1.1608	11.831	0	0	0
2012/08/06	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	ES33	07/02/2013	8.55	Put	Bond Future	949.3500	0.9494	1,072.1600	1.0722	12.936	0	0	0
2012/08/06	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	ES33	07/02/2013	8.56	Put	Bond Future	860.7900	0.8608	983.6000	0.9836	14.267	0	0	0
2012/08/06	GOVI	01/11/2012			GOVI	426.7660	426.7660	426.2990	426.2990	(0.109)	0.0000	0.0000	236
2012/08/06	GOVI	01/11/2012	403.96	Call	GOVI	228,060.0000	22.8060	223,390.0000	22.3390	(2.048)	0	0	0
2012/08/06	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	GOVI	07/02/2013			GOVI	432.8980	432.8980	432.4830	432.4830	(0.096)	0.0000	0.0000	0
2012/08/06	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	GOVI	07/02/2013	432.99	Put	GOVI	920.0000	0.0920	5,070.0000	0.5070	451.087	0	0	0
2012/08/06	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	GOVI	07/02/2013	433.00	Put	GOVI	1,020.0000	0.1020	5,170.0000	0.5170	406.863	0	0	0
2012/08/06	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	GOVI	07/02/2013	433.01	Put	GOVI	1,120.0000	0.1120	5,270.0000	0.5270	370.536	0	0	0
2012/08/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/06	IGOV	01/11/2012			Index Future	185.1740	185.1740	185.6080	185.6080	0.234	0.0000	0.0000	592
2012/08/06	IGOV	07/02/2013			Index Future	187.8340	187.8340	188.2740	188.2740	0.234	0.0000	0.0000	14
2012/08/06	ILBI	01/11/2012			Index Future	502.1840	502.1840	501.8950	501.8950	(0.058)	0.0000	0.0000	0
2012/08/06	ILBI	07/02/2013			Index Future	509.1650	509.1650	508.8740	508.8740	(0.057)	0.0000	0.0000	169
2012/08/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/06	JBAF	15/08/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	0
2012/08/06	JBAF	19/09/2012			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	44,760
2012/08/06	JBAF	17/10/2012			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0

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2012/08/06	JBAF	21/11/2012			Jibar Tradeable Future	4.8900	95.1100	4.8900	95.1100	0.000	0.0000	0.0000	0
2012/08/06	JBAF	19/12/2012			Jibar Tradeable Future	4.8400	95.1600	4.8400	95.1600	0.000	0.0000	0.0000	840
2012/08/06	JBAF	16/01/2013			Jibar Tradeable Future	4.8400	95.1600	4.8400	95.1600	0.000	0.0000	0.0000	0
2012/08/06	JBAF	20/03/2013			Jibar Tradeable Future	4.8300	95.1700	4.8400	95.1600	0.207	0.0000	0.0000	1,000
2012/08/06	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.9000	95.1000	0.000	0.0000	0.0000	500
2012/08/06	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	1,700
2012/08/06	JBAF	18/12/2013			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	1,500
2012/08/06	JBAF	19/03/2014			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	800
2012/08/06	JBAF	18/06/2014			Jibar Tradeable Future	5.4500	94.5500	5.4300	94.5700	(0.367)	0.0000	0.0000	0
2012/08/06	R023	01/11/2012			Bond Future	6.9604	107.1621	6.9901	106.9380	0.427	0.0000	0.0000	561
2012/08/06	R023	01/11/2012	7.04	Call	Bond Future	598.1900	0.5982	374.1100	0.3741	(37.460)	0	0	0
2012/08/06	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R023	01/11/2012	7.05	Call	Bond Future	673.0300	0.6730	448.9500	0.4490	(33.294)	0	0	0
2012/08/06	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R023	01/11/2012	7.06	Call	Bond Future	747.8000	0.7478	523.7200	0.5237	(29.965)	0	0	0
2012/08/06	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R023	07/02/2013			Bond Future	7.0233	108.7018	7.0543	108.4739	0.442	0.0000	0.0000	0
2012/08/06	R023	07/02/2013	7.04	Call	Bond Future	123.1200	0.1231	0.0000	0.0000	(100.000)	0	0	0
2012/08/06	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	104.8200	0.1048	100.000	0	0	0
2012/08/06	R023	07/02/2013	7.05	Call	Bond Future	196.5400	0.1965	0.0000	0.0000	(100.000)	0	0	0
2012/08/06	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	31.4000	0.0314	100.000	0	0	0
2012/08/06	R023	07/02/2013	7.06	Call	Bond Future	269.8900	0.2699	41.9500	0.0420	(84.457)	0	0	0
2012/08/06	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R023	02/05/2013			Bond Future	7.0649	106.2081	7.0971	105.9766	0.455	0.0000	0.0000	0
2012/08/06	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R023	02/05/2013	7.04	Put	Bond Future	179.7200	0.1797	411.1700	0.4112	128.784	0	0	0
2012/08/06	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R023	02/05/2013	7.05	Put	Bond Future	107.5000	0.1075	338.9500	0.3390	215.302	0	0	0
2012/08/06	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R023	02/05/2013	7.06	Put	Bond Future	35.3400	0.0353	266.7900	0.2668	654.924	0	0	0
2012/08/06	R157	02/08/2012			Bond Future	5.5150	127.8140	5.5150	127.8140	0.000	0.0000	0.0000	0
2012/08/06	R157	01/11/2012			Bond Future	5.4432	122.9704	5.4757	122.8745	0.597	0.0000	0.0000	14,999
2012/08/06	R157	01/11/2012	5.78	Call	Bond Future	1,214.6800	1.2147	1,135.5700	1.1356	(6.513)	0	0	5,630
2012/08/06	R157	01/11/2012	5.78	Put	Bond Future	225.4200	0.2254	242.1900	0.2422	7.439	0	0	0
2012/08/06	R157	01/11/2012	6.24	Call	Bond Future	2,367.3700	2.3674	2,274.5100	2.2745	(3.922)	0	0	0
2012/08/06	R157	01/11/2012	6.24	Put	Bond Future	43.5900	0.0436	46.6100	0.0466	6.928	0	0	0
2012/08/06	R157	07/02/2013			Bond Future	5.4559	124.7374	5.4927	124.6393	0.674	0.0000	0.0000	0
2012/08/06	R157	07/02/2013	6.28	Call	Bond Future	2,353.9200	2.3539	2,267.4100	2.2674	(3.675)	0	0	0
2012/08/06	R157	07/02/2013	6.28	Put	Bond Future	182.6700	0.1827	194.2200	0.1942	6.323	0	0	0
2012/08/06	R157	02/05/2013			Bond Future	5.4238	119.5643	5.4650	119.4644	0.759	0.0000	0.0000	0
2012/08/06	R157	02/05/2013	5.34	Call	Bond Future	987.8500	0.9878	935.1900	0.9352	(5.331)	0	0	0
2012/08/06	R157	02/05/2013	5.34	Put	Bond Future	1,191.6900	1.1917	1,238.9100	1.2389	3.962	0	0	0
2012/08/06	R157	02/05/2013	5.35	Call	Bond Future	999.6400	0.9996	946.6200	0.9466	(5.304)	0	0	0
2012/08/06	R157	02/05/2013	5.35	Put	Bond Future	1,179.1400	1.1791	1,226.0000	1.2260	3.974	0	0	0
2012/08/06	R157	02/05/2013	5.36	Call	Bond Future	1,011.5100	1.0115	958.1200	0.9581	(5.278)	0	0	0
2012/08/06	R157	02/05/2013	5.36	Put	Bond Future	1,166.6800	1.1667	1,213.1700	1.2132	3.985	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
2012/08/06	R186	02/08/2012			Bond Future	7.3350	129.1563	7.3350	129.1563	0.000	0.0000	0.0000	0
2012/08/06	R186	01/11/2012			Bond Future	7.3187	131.6595	7.3327	131.5139	0.192	0.0000	0.0000	34,190
2012/08/06	R186	01/11/2012	7.82	Call	Bond Future	6,199.3800	6.1994	6,048.5500	6.0486	(2.433)	0	0	1,858
2012/08/06	R186	01/11/2012	7.82	Put	Bond Future	1,152.1500	1.1522	1,146.9200	1.1469	(0.454)	0	0	0
2012/08/06	R186	01/11/2012	8.00	Call	Bond Future	7,573.8700	7.5739	7,419.8900	7.4199	(2.033)	0	0	0
2012/08/06	R186	01/11/2012	8.00	Put	Bond Future	783.1200	0.7831	774.7400	0.7747	(1.070)	0	0	0
2012/08/06	R186	01/11/2012	8.50	Call	Bond Future	11,694.9300	11.6949	11,541.4200	11.5414	(1.313)	0	0	0
2012/08/06	R186	01/11/2012	8.50	Put	Bond Future	241.9000	0.2419	233.9900	0.2340	(3.270)	0	0	0
2012/08/06	R186	01/11/2012	8.82	Call	Bond Future	14,396.8600	14.3969	14,246.4700	14.2465	(1.045)	0	0	0
2012/08/06	R186	01/11/2012	8.82	Put	Bond Future	93.6600	0.0937	88.8700	0.0889	(5.114)	0	0	1,858
2012/08/06	R186	07/02/2013			Bond Future	7.3835	128.2604	7.3981	128.1119	0.198	0.0000	0.0000	990
2012/08/06	R186	07/02/2013	7.00	Call	Bond Future	2,742.9700	2.7430	2,654.1300	2.6541	(3.239)	0	0	10,300
2012/08/06	R186	07/02/2013	7.00	Put	Bond Future	6,718.0000	6.7180	6,777.6400	6.7776	0.888	0	0	0
2012/08/06	R186	07/02/2013	8.47	Call	Bond Future	11,521.8200	11.5218	11,374.4200	11.3744	(1.279)	0	0	0
2012/08/06	R186	07/02/2013	8.47	Put	Bond Future	1,140.6900	1.1407	1,141.7700	1.1418	0.095	0	0	0
2012/08/06	R186	02/05/2013			Bond Future	7.4321	129.9384	7.4473	129.7873	0.204	0.0000	0.0000	0
2012/08/06	R186	02/05/2013	7.39	Call	Bond Future	5,562.9800	5.5630	5,454.3400	5.4543	(1.953)	0	0	0
2012/08/06	R186	02/05/2013	7.39	Put	Bond Future	5,983.8400	5.9838	6,026.2400	6.0262	0.709	0	0	0
2012/08/06	R186	02/05/2013	7.40	Call	Bond Future	5,611.5900	5.6116	5,502.5200	5.5025	(1.944)	0	0	0
2012/08/06	R186	02/05/2013	7.40	Put	Bond Future	5,932.3300	5.9323	5,974.3000	5.9743	0.707	0	0	0
2012/08/06	R186	02/05/2013	7.41	Call	Bond Future	5,660.4200	5.6604	5,550.9300	5.5509	(1.934)	0	0	0
2012/08/06	R186	02/05/2013	7.41	Put	Bond Future	5,881.1500	5.8812	5,922.7000	5.9227	0.706	0	0	0
2012/08/06	R189	02/08/2012			Bond Future	218.7440	218.7440	218.7440	218.7440	0.000	0.0000	0.0000	0
2012/08/06	R189	01/11/2012			Bond Future	214.8982	214.8982	214.7106	214.7106	(0.087)	0.0000	0.0000	0
2012/08/06	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R189	01/11/2012	218.99	Put	Bond Future	4,091.8400	4.0918	4,279.4400	4.2794	4.585	0	0	0
2012/08/06	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R189	01/11/2012	219.00	Put	Bond Future	4,101.8400	4.1018	4,289.4400	4.2894	4.574	0	0	0
2012/08/06	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R189	01/11/2012	219.01	Put	Bond Future	4,111.8400	4.1118	4,299.4400	4.2994	4.562	0	0	0
2012/08/06	R197	02/08/2012			Bond Future	268.4281	268.4281	268.4281	268.4281	0.000	0.0000	0.0000	0
2012/08/06	R197	01/11/2012			Bond Future	272.3017	272.3017	273.1165	273.1165	0.299	0.0000	0.0000	5,528
2012/08/06	R197	01/11/2012	266.99	Call	Bond Future	5,311.6800	5.3117	6,126.5200	6.1265	15.341	0	0	0
2012/08/06	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R197	01/11/2012	267.00	Call	Bond Future	5,301.6800	5.3017	6,116.5200	6.1165	15.369	0	0	0
2012/08/06	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R197	01/11/2012	267.01	Call	Bond Future	5,291.6800	5.2917	6,106.5200	6.1065	15.399	0	0	0
2012/08/06	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R201	02/08/2012			Bond Future	4.9750	109.4607	4.9750	109.4607	0.000	0.0000	0.0000	0
2012/08/06	R201	01/11/2012			Bond Future	4.8181	111.1346	4.8527	111.0622	0.718	0.0000	0.0000	1,560
2012/08/06	R201	01/11/2012	5.11	Call	Bond Future	729.9200	0.7299	670.9100	0.6709	(8.084)	0	0	0
2012/08/06	R201	01/11/2012	5.11	Put	Bond Future	120.2300	0.1202	133.6800	0.1337	11.187	0	0	0
2012/08/06	R201	07/02/2013			Bond Future	4.7292	108.3225	4.7696	108.2483	0.854	0.0000	0.0000	0
2012/08/06	R201	07/02/2013	4.98	Call	Bond Future	743.3000	0.7433	692.2100	0.6922	(6.873)	0	0	0

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2012/08/06	R201	07/02/2013	4.98	Put	Bond Future	283.6300	0.2836	306.7200	0.3067	8.141	0	0	0
2012/08/06	R201	02/05/2013			Bond Future	4.5791	109.7395	4.6259	109.6639	1.022	0.0000	0.0000	0
2012/08/06	R201	02/05/2013	4.04	Call	Bond Future	255.1400	0.2551	231.9300	0.2319	(9.097)	0	0	0
2012/08/06	R201	02/05/2013	4.04	Put	Bond Future	1,131.1700	1.1312	1,183.5700	1.1836	4.632	0	0	0
2012/08/06	R201	02/05/2013	4.05	Call	Bond Future	259.9900	0.2600	236.4800	0.2365	(9.043)	0	0	0
2012/08/06	R201	02/05/2013	4.05	Put	Bond Future	1,119.6900	1.1197	1,171.7900	1.1718	4.653	0	0	0
2012/08/06	R201	02/05/2013	4.06	Call	Bond Future	264.9100	0.2649	241.0900	0.2411	(8.992)	0	0	0
2012/08/06	R201	02/05/2013	4.06	Put	Bond Future	1,108.2700	1.1083	1,160.0600	1.1601	4.673	0	0	0
2012/08/06	R202	02/08/2012			Bond Future	196.9901	196.9901	196.9901	196.9901	0.000	0.0000	0.0000	0
2012/08/06	R202	01/11/2012			Bond Future	200.5102	200.5102	200.3304	200.3304	(0.090)	0.0000	0.0000	48,828
2012/08/06	R202	01/11/2012	191.99	Call	Bond Future	8,520.2300	8.5202	8,340.3700	8.3404	(2.111)	0	0	0
2012/08/06	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R202	01/11/2012	192.00	Call	Bond Future	8,510.2300	8.5102	8,330.3700	8.3304	(2.113)	0	0	0
2012/08/06	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R202	01/11/2012	192.01	Call	Bond Future	8,500.2300	8.5002	8,320.3700	8.3204	(2.116)	0	0	0
2012/08/06	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R203	02/08/2012			Bond Future	5.9150	113.4029	5.9150	113.4029	0.000	0.0000	0.0000	0
2012/08/06	R203	01/11/2012			Bond Future	5.8518	111.1847	5.8828	111.0478	0.529	0.0000	0.0000	4,837
2012/08/06	R203	01/11/2012	6.87	Call	Bond Future	4,448.7700	4.4488	4,313.8900	4.3139	(3.032)	0	0	0
2012/08/06	R203	01/11/2012	6.87	Put	Bond Future	52.4700	0.0525	54.5200	0.0545	3.907	0	0	0
2012/08/06	R203	07/02/2013			Bond Future	5.8881	112.7823	5.9214	112.6427	0.566	0.0000	0.0000	5,430
2012/08/06	R203	07/02/2013	6.11	Call	Bond Future	2,053.3500	2.0534	1,958.2900	1.9583	(4.630)	0	0	6,300
2012/08/06	R203	07/02/2013	6.11	Put	Bond Future	1,127.8600	1.1279	1,172.4000	1.1724	3.949	0	0	0
2012/08/06	R203	07/02/2013	6.94	Call	Bond Future	4,600.2000	4.6002	4,473.0400	4.4730	(2.764)	0	0	0
2012/08/06	R203	07/02/2013	6.94	Put	Bond Future	297.2100	0.2972	309.6500	0.3096	4.186	0	0	0
2012/08/06	R203	02/05/2013			Bond Future	5.8973	110.0988	5.9329	109.9569	0.602	0.0000	0.0000	8
2012/08/06	R203	02/05/2013	5.89	Call	Bond Future	1,931.3700	1.9314	1,849.5800	1.8496	(4.235)	0	0	0
2012/08/06	R203	02/05/2013	5.89	Put	Bond Future	1,960.6800	1.9607	2,020.8000	2.0208	3.066	0	0	0
2012/08/06	R203	02/05/2013	5.90	Call	Bond Future	1,951.7400	1.9517	1,869.4800	1.8695	(4.215)	0	0	0
2012/08/06	R203	02/05/2013	5.90	Put	Bond Future	1,941.0700	1.9411	2,000.7200	2.0007	3.073	0	0	0
2012/08/06	R203	02/05/2013	5.91	Call	Bond Future	1,972.2200	1.9722	1,889.4900	1.8895	(4.195)	0	0	0
2012/08/06	R203	02/05/2013	5.91	Put	Bond Future	1,921.5900	1.9216	1,980.7700	1.9808	3.080	0	0	0
2012/08/06	R204	02/08/2012			Bond Future	6.2050	110.3451	6.2050	110.3451	0.000	0.0000	0.0000	0
2012/08/06	R204	01/11/2012			Bond Future	6.1497	112.3282	6.1802	112.1662	0.495	0.0000	0.0000	3,787
2012/08/06	R204	01/11/2012	7.22	Call	Bond Future	5,598.3800	5.5984	5,438.6600	5.4387	(2.853)	0	0	0
2012/08/06	R204	01/11/2012	7.22	Put	Bond Future	79.1100	0.0791	81.3300	0.0813	2.806	0	0	0
2012/08/06	R204	07/02/2013			Bond Future	6.1935	109.9111	6.2258	109.7461	0.522	0.0000	0.0000	0
2012/08/06	R204	07/02/2013	7.29	Call	Bond Future	5,796.3000	5.7963	5,645.1400	5.6451	(2.608)	0	0	0
2012/08/06	R204	07/02/2013	7.29	Put	Bond Future	370.2500	0.3702	384.0500	0.3841	3.727	0	0	0
2012/08/06	R204	02/05/2013			Bond Future	6.2179	111.3488	6.2520	111.1812	0.548	0.0000	0.0000	0
2012/08/06	R204	02/05/2013	6.29	Call	Bond Future	2,679.2500	2.6793	2,576.9100	2.5769	(3.820)	0	0	0
2012/08/06	R204	02/05/2013	6.29	Put	Bond Future	2,325.1900	2.3252	2,390.4300	2.3904	2.806	0	0	0
2012/08/06	R204	02/05/2013	6.30	Call	Bond Future	2,705.9100	2.7059	2,603.0400	2.6030	(3.802)	0	0	0
2012/08/06	R204	02/05/2013	6.30	Put	Bond Future	2,302.8400	2.3028	2,367.5500	2.3675	2.810	0	0	0
2012/08/06	R204	02/05/2013	6.31	Call	Bond Future	2,732.7100	2.7327	2,629.3200	2.6293	(3.783)	0	0	0

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2012/08/06	R204	02/05/2013	6.31	Put	Bond Future	2,280.6600		2.2807	2,344.8500	2.3449	2.815	0	0	0
2012/08/06	R206	02/08/2012			Bond Future	5.0600		103.8060	5.0600	103.8060	0.000	0.0000	0.0000	0
2012/08/06	R206	01/11/2012			Bond Future	4.8880		105.2976	4.9254	105.2538	0.765	0.0000	0.0000	1,120
2012/08/06	R206	01/11/2012	5.05	Call	Bond Future	316.5300		0.3165	285.7600	0.2858	(9.721)	0	0	0
2012/08/06	R206	01/11/2012	5.05	Put	Bond Future	127.3200		0.1273	140.2900	0.1403	10.187	0	0	0
2012/08/06	R206	07/02/2013			Bond Future	4.7317		103.0451	4.7811	103.0001	1.044	0.0000	0.0000	0
2012/08/06	R206	07/02/2013	4.76	Call	Bond Future	308.0700		0.3081	283.0600	0.2831	(8.118)	0	0	0
2012/08/06	R206	07/02/2013	4.76	Put	Bond Future	282.2800		0.2823	302.2700	0.3023	7.082	0	0	0
2012/08/06	R206	02/05/2013			Bond Future	4.4054		104.3933	4.4724	104.3472	1.522	0.0000	0.0000	0
2012/08/06	R206	02/05/2013	3.39	Call	Bond Future	113.3100		0.1133	102.1100	0.1021	(9.884)	0	0	0
2012/08/06	R206	02/05/2013	3.39	Put	Bond Future	815.2200		0.8152	850.0700	0.8501	4.275	0	0	0
2012/08/06	R206	02/05/2013	3.40	Call	Bond Future	114.8300		0.1148	103.5100	0.1035	(9.858)	0	0	0
2012/08/06	R206	02/05/2013	3.40	Put	Bond Future	809.7900		0.8098	844.5200	0.8445	4.289	0	0	0
2012/08/06	R206	02/05/2013	3.41	Call	Bond Future	116.3700		0.1164	104.9400	0.1049	(9.822)	0	0	0
2012/08/06	R206	02/05/2013	3.41	Put	Bond Future	804.3800		0.8044	839.0000	0.8390	4.304	0	0	0
2012/08/06	R207	02/08/2012			Bond Future	6.4750		104.9647	6.4750	104.9647	0.000	0.0000	0.0000	0
2012/08/06	R207	01/11/2012			Bond Future	6.4298		106.8956	6.4600	106.7194	0.469	0.0000	0.0000	19,077
2012/08/06	R207	01/11/2012	7.58	Call	Bond Future	6,561.6100		6.5616	6,387.2200	6.3872	(2.658)	0	0	0
2012/08/06	R207	01/11/2012	7.58	Put	Bond Future	92.3900		0.0924	94.1800	0.0942	1.937	0	0	0
2012/08/06	R207	07/02/2013			Bond Future	6.4805		104.7916	6.5123	104.6123	0.490	0.0000	0.0000	0
2012/08/06	R207	07/02/2013	7.66	Call	Bond Future	6,797.2700		6.7973	6,631.0900	6.6311	(2.445)	0	0	0
2012/08/06	R207	07/02/2013	7.66	Put	Bond Future	386.0500		0.3860	399.2100	0.3992	3.409	0	0	0
2012/08/06	R207	02/05/2013			Bond Future	6.5154		106.1625	6.5486	105.9803	0.510	0.0000	0.0000	0
2012/08/06	R207	02/05/2013	6.44	Call	Bond Future	2,615.3200		2.6153	2,511.5300	2.5115	(3.969)	0	0	0
2012/08/06	R207	02/05/2013	6.44	Put	Bond Future	3,029.5900		3.0296	3,107.9400	3.1079	2.586	0	0	0
2012/08/06	R207	02/05/2013	6.45	Call	Bond Future	2,642.0400		2.6420	2,537.6600	2.5377	(3.951)	0	0	0
2012/08/06	R207	02/05/2013	6.45	Put	Bond Future	3,001.2200		3.0012	3,078.9800	3.0790	2.591	0	0	0
2012/08/06	R207	02/05/2013	6.46	Call	Bond Future	2,668.9000		2.6689	2,563.9500	2.5639	(3.932)	0	0	0
2012/08/06	R207	02/05/2013	6.46	Put	Bond Future	2,973.0300		2.9730	3,050.2200	3.0502	2.596	0	0	0
2012/08/06	R208	02/08/2012			Bond Future	6.6300		103.1479	6.6300	103.1479	0.000	0.0000	0.0000	0
2012/08/06	R208	01/11/2012			Bond Future	6.5772		101.7790	6.6072	101.5868	0.456	0.0000	0.0000	9,422
2012/08/06	R208	01/11/2012	6.81	Call	Bond Future	2,545.3300		2.5453	2,395.9300	2.3959	(5.870)	0	0	0
2012/08/06	R208	01/11/2012	6.81	Put	Bond Future	1,064.3400		1.0643	1,107.1700	1.1072	4.024	0	0	0
2012/08/06	R208	01/11/2012	7.50	Call	Bond Future	5,917.0600		5.9171	5,730.2600	5.7303	(3.157)	0	0	0
2012/08/06	R208	01/11/2012	7.50	Put	Bond Future	202.4700		0.2025	207.9000	0.2079	2.682	0	0	12,250
2012/08/06	R208	01/11/2012	7.70	Call	Bond Future	7,015.6000		7.0156	6,825.6000	6.8256	(2.708)	0	0	0
2012/08/06	R208	01/11/2012	7.70	Put	Bond Future	115.9900		0.1160	118.2200	0.1182	1.923	0	0	0
2012/08/06	R208	07/02/2013			Bond Future	6.6294		103.2415	6.6608	103.0458	0.474	0.0000	0.0000	700
2012/08/06	R208	07/02/2013	6.00	Call	Bond Future	953.1800		0.9532	886.5400	0.8865	(6.991)	0	0	12,250
2012/08/06	R208	07/02/2013	6.00	Put	Bond Future	4,975.2400		4.9752	5,104.2200	5.1042	2.592	0	0	0
2012/08/06	R208	07/02/2013	7.78	Call	Bond Future	7,352.8200		7.3528	7,172.6100	7.1726	(2.451)	0	0	0
2012/08/06	R208	07/02/2013	7.78	Put	Bond Future	482.0100		0.4820	497.4200	0.4974	3.197	0	0	0
2012/08/06	R208	02/05/2013			Bond Future	6.6636		101.1974	6.6963	100.9987	0.490	0.0000	0.0000	0
2012/08/06	R208	02/05/2013	6.65	Call	Bond Future	3,147.3800		3.1474	3,029.1400	3.0291	(3.757)	0	0	0
2012/08/06	R208	02/05/2013	6.65	Put	Bond Future	3,230.3100		3.2303	3,310.7200	3.3107	2.489	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
2012/08/06	R208	02/05/2013	6.66	Call	Bond Future	3,177.7500	3.1777	3,058.9000	3.0589	(3.740)	0	0	0
2012/08/06	R208	02/05/2013	6.66	Put	Bond Future	3,199.7900	3.1998	3,279.5900	3.2796	2.494	0	0	0
2012/08/06	R208	02/05/2013	6.64	Call	Bond Future	3,117.1700	3.1172	2,999.5300	2.9995	(3.774)	0	0	0
2012/08/06	R208	02/05/2013	6.64	Put	Bond Future	3,261.0500	3.2611	3,342.0600	3.3421	2.484	0	0	0
2012/08/06	R209	02/08/2012			Bond Future	7.9700	84.0089	7.9700	84.0089	0.000	0.0000	0.0000	0
2012/08/06	R209	01/11/2012			Bond Future	7.9319	82.8570	7.9459	82.7295	0.177	0.0000	0.0000	7,426
2012/08/06	R209	01/11/2012	8.99	Call	Bond Future	9,218.7500	9.2188	9,081.1000	9.0811	(1.493)	0	0	0
2012/08/06	R209	01/11/2012	8.99	Put	Bond Future	401.5700	0.4016	391.4200	0.3914	(2.528)	0	0	0
2012/08/06	R209	07/02/2013			Bond Future	7.9942	84.0475	8.0087	83.9176	0.181	0.0000	0.0000	0
2012/08/06	R209	07/02/2013	9.06	Call	Bond Future	10,044.8200	10.0448	9,914.8400	9.9148	(1.294)	0	0	0
2012/08/06	R209	07/02/2013	9.06	Put	Bond Future	1,281.6800	1.2817	1,281.5300	1.2815	(0.012)	0	0	0
2012/08/06	R209	02/05/2013			Bond Future	8.0418	82.0040	8.0567	81.8720	0.185	0.0000	0.0000	0
2012/08/06	R209	02/05/2013	7.99	Call	Bond Future	5,308.9100	5.3089	5,210.0000	5.2100	(1.863)	0	0	0
2012/08/06	R209	02/05/2013	7.99	Put	Bond Future	5,771.0600	5.7711	5,804.0800	5.8041	0.572	0	0	0
2012/08/06	R209	02/05/2013	8.00	Call	Bond Future	5,351.2800	5.3513	5,252.0400	5.2520	(1.855)	0	0	0
2012/08/06	R209	02/05/2013	8.00	Put	Bond Future	5,723.9000	5.7239	5,756.5900	5.7566	0.571	0	0	0
2012/08/06	R209	02/05/2013	8.01	Call	Bond Future	5,393.8200	5.3938	5,294.2300	5.2942	(1.846)	0	0	0
2012/08/06	R209	02/05/2013	8.01	Put	Bond Future	5,677.0600	5.6771	5,709.4000	5.7094	0.570	0	0	0
2012/08/06	R210	02/08/2012			Bond Future	150.6291	150.6291	150.6291	150.6291	0.000	0.0000	0.0000	0
2012/08/06	R210	01/11/2012			Bond Future	151.2791	151.2791	151.2642	151.2642	(0.010)	0.0000	0.0000	3,362
2012/08/06	R210	01/11/2012	144.99	Call	Bond Future	6,289.0600	6.2891	6,274.1500	6.2741	(0.237)	0	0	0
2012/08/06	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R210	01/11/2012	145.00	Call	Bond Future	6,279.0600	6.2791	6,264.1500	6.2641	(0.237)	0	0	0
2012/08/06	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R210	01/11/2012	145.01	Call	Bond Future	6,269.0600	6.2691	6,254.1500	6.2541	(0.238)	0	0	0
2012/08/06	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R211	02/08/2012			Bond Future	121.1427	121.1427	121.1427	121.1427	0.000	0.0000	0.0000	0
2012/08/06	R211	01/11/2012			Bond Future	122.7227	122.7227	122.6985	122.6985	(0.020)	0.0000	0.0000	480
2012/08/06	R211	01/11/2012	121.99	Call	Bond Future	732.7100	0.7327	708.4900	0.7085	(3.306)	0	0	0
2012/08/06	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R211	01/11/2012	122.00	Call	Bond Future	722.7100	0.7227	698.4900	0.6985	(3.351)	0	0	0
2012/08/06	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R211	01/11/2012	122.01	Call	Bond Future	712.7100	0.7127	688.4900	0.6885	(3.398)	0	0	0
2012/08/06	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R212	02/08/2012			Bond Future	123.4910	123.4910	123.4910	123.4910	0.000	0.0000	0.0000	0
2012/08/06	R212	01/11/2012			Bond Future	125.2101	125.2101	125.3498	125.3498	0.112	0.0000	0.0000	5,084
2012/08/06	R212	01/11/2012	121.99	Call	Bond Future	3,220.0900	3.2201	3,359.7800	3.3598	4.338	0	0	0
2012/08/06	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R212	01/11/2012	122.00	Call	Bond Future	3,210.0900	3.2101	3,349.7800	3.3498	4.352	0	0	0
2012/08/06	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R212	01/11/2012	122.01	Call	Bond Future	3,200.0900	3.2001	3,339.7800	3.3398	4.365	0	0	0
2012/08/06	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R213	02/08/2012			Bond Future	7.7650	95.5815	7.7650	95.5815	0.000	0.0000	0.0000	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
2012/08/06	R213	01/11/2012			Bond Future	7.7389	94.1086	7.7530	93.9796	0.181	0.0000	0.0000	4,830
2012/08/06	R213	01/11/2012	7.75	Call	Bond Future	2,892.0100	2.8920	2,777.5900	2.7776	(3.956)	0	0	140
2012/08/06	R213	01/11/2012	7.75	Put	Bond Future	2,790.2500	2.7902	2,804.8600	2.8049	0.524	0	0	0
2012/08/06	R213	01/11/2012	8.81	Call	Bond Future	9,501.8300	9.5018	9,363.2600	9.3633	(1.458)	0	0	0
2012/08/06	R213	01/11/2012	8.81	Put	Bond Future	362.3200	0.3623	352.7800	0.3528	(2.633)	0	0	0
2012/08/06	R213	07/02/2013			Bond Future	7.8051	95.4608	7.8197	95.3293	0.186	0.0000	0.0000	0
2012/08/06	R213	07/02/2013	8.90	Call	Bond Future	10,341.4000	10.3414	10,209.9500	10.2100	(1.271)	0	0	0
2012/08/06	R213	07/02/2013	8.90	Put	Bond Future	1,152.6800	1.1527	1,152.7500	1.1528	0.006	0	0	0
2012/08/06	R213	02/05/2013			Bond Future	7.8526	93.1728	7.8676	93.0391	0.191	0.0000	0.0000	0
2012/08/06	R213	02/05/2013	7.84	Call	Bond Future	5,415.1600	5.4152	5,314.9100	5.3149	(1.851)	0	0	0
2012/08/06	R213	02/05/2013	7.84	Put	Bond Future	5,528.3600	5.5284	5,561.8200	5.5618	0.605	0	0	0
2012/08/06	R213	02/05/2013	7.85	Call	Bond Future	5,458.7400	5.4587	5,358.1400	5.3581	(1.843)	0	0	0
2012/08/06	R213	02/05/2013	7.85	Put	Bond Future	5,482.3700	5.4824	5,515.4800	5.5155	0.604	0	0	0
2012/08/06	R213	02/05/2013	7.86	Call	Bond Future	5,502.5000	5.5025	5,401.5500	5.4015	(1.835)	0	0	0
2012/08/06	R213	02/05/2013	7.86	Put	Bond Future	5,436.6800	5.4367	5,469.4400	5.4694	0.603	0	0	0
2012/08/06	R214	02/08/2012			Bond Future	7.9850	86.2105	7.9850	86.2105	0.000	0.0000	0.0000	0
2012/08/06	R214	01/11/2012			Bond Future	7.9499	84.9558	7.9640	84.8192	0.177	0.0000	0.0000	1,700
2012/08/06	R214	01/11/2012	7.99	Call	Bond Future	387.1800	0.3872	250.5700	0.2506	(35.283)	0	0	0
2012/08/06	R214	01/11/2012	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R214	01/11/2012	8.00	Call	Bond Future	483.3700	0.4834	346.7600	0.3468	(28.262)	0	0	0
2012/08/06	R214	01/11/2012	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/06	R214	01/11/2012	8.01	Call	Bond Future	579.3800	0.5794	442.7700	0.4428	(23.579)	0	0	0
2012/08/06	R214	01/11/2012	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

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