



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/08/2012 to 17/08/2012

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
2012/08/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/08/17	2025	01/11/2012			Bond Future	107.1585	107.1585	106.9143	106.9143	(0.228)	0.0000	0.0000	4,417
2012/08/17	2025	01/11/2012	99.99	Call	Bond Future	7,168.4900	7.1685	6,924.3100	6.9243	(3.406)	0	0	0
2012/08/17	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	2025	01/11/2012	100.00	Call	Bond Future	7,158.4900	7.1585	6,914.3100	6.9143	(3.411)	0	0	0
2012/08/17	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	2025	01/11/2012	100.01	Call	Bond Future	7,148.4900	7.1485	6,904.3100	6.9043	(3.416)	0	0	0
2012/08/17	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	2038	01/11/2012			Bond Future	104.2517	104.2517	104.2455	104.2455	(0.006)	0.0000	0.0000	0
2012/08/17	2038	01/11/2012	98.99	Call	Bond Future	5,261.7100	5.2617	5,255.5300	5.2555	(0.117)	0	0	0
2012/08/17	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	2038	01/11/2012	99.00	Call	Bond Future	5,251.7100	5.2517	5,245.5300	5.2455	(0.118)	0	0	0
2012/08/17	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	2038	01/11/2012	99.01	Call	Bond Future	5,241.7100	5.2417	5,235.5300	5.2355	(0.118)	0	0	0
2012/08/17	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	2050	01/11/2012			Bond Future	111.0432	111.0432	110.7575	110.7575	(0.257)	0.0000	0.0000	0
2012/08/17	2050	01/11/2012	103.99	Call	Bond Future	7,053.2000	7.0532	6,767.4900	6.7675	(4.051)	0	0	0
2012/08/17	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	2050	01/11/2012	104.00	Call	Bond Future	7,043.2000	7.0432	6,757.4900	6.7575	(4.057)	0	0	0
2012/08/17	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	2050	01/11/2012	104.01	Call	Bond Future	7,033.2000	7.0332	6,747.4900	6.7475	(4.062)	0	0	0
2012/08/17	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	AL7T	01/11/2012			Index Future	465.6810	465.6810	464.2920	464.2920	(0.298)	0.0000	0.0000	13
2012/08/17	AL7T	07/02/2013			Index Future	472.3780	472.3780	470.9700	470.9700	(0.298)	0.0000	0.0000	0
2012/08/17	ALBI	01/11/2012			Index Future	419.1860	419.1860	417.6370	417.6370	(0.370)	0.0000	0.0000	885
2012/08/17	ALBI	07/02/2013			Index Future	425.2140	425.2140	423.6440	423.6440	(0.369)	0.0000	0.0000	118
2012/08/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/08/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/17	EL28	01/11/2012			Bond Future	108.6187	108.6187	108.6828	108.6828	0.059	0.0000	0.0000	0
2012/08/17	EL28	01/11/2012	105.99	Call	Bond Future	2,628.7100	2.6287	2,692.8400	2.6928	2.440	0	0	0
2012/08/17	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	EL28	01/11/2012	106.00	Call	Bond Future	2,618.7100	2.6187	2,682.8400	2.6828	2.449	0	0	0
2012/08/17	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	EL28	01/11/2012	106.01	Call	Bond Future	2,608.7100	2.6087	2,672.8400	2.6728	2.458	0	0	0
2012/08/17	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	ES33	01/11/2012			Bond Future	8.8600	88.2274	8.9411	87.5432	0.915	0.0000	0.0000	303
2012/08/17	ES33	01/11/2012	9.20	Call	Bond Future	2,814.4600	2.8145	2,130.2700	2.1303	(24.310)	0	0	0

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2012/08/17	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	ES33	07/02/2013			Bond Future	8.9585	89.4960	9.0422	88.8022	0.935	0.0000	0.0000	0
2012/08/17	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	ES33	07/02/2013	8.54	Put	Bond Future	3,599.9300	3.5999	4,293.7500	4.2938	19.273	0	0	0
2012/08/17	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	ES33	07/02/2013	8.55	Put	Bond Future	3,511.2400	3.5112	4,205.0600	4.2051	19.760	0	0	0
2012/08/17	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	ES33	07/02/2013	8.56	Put	Bond Future	3,422.6800	3.4227	4,116.5000	4.1165	20.271	0	0	0
2012/08/17	GOVI	01/11/2012			GOVI	419.3410	419.3410	417.8920	417.8920	(0.346)	0.0000	0.0000	239
2012/08/17	GOVI	01/11/2012	403.96	Call	GOVI	153,810.0000	15.3810	139,320.0000	13.9320	(9.421)	0	0	0
2012/08/17	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	GOVI	07/02/2013			GOVI	425.3710	425.3710	423.9020	423.9020	(0.345)	0.0000	0.0000	0
2012/08/17	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	GOVI	07/02/2013	432.99	Put	GOVI	76,190.0000	7.6190	90,880.0000	9.0880	19.281	0	0	0
2012/08/17	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	GOVI	07/02/2013	433.00	Put	GOVI	76,290.0000	7.6290	90,980.0000	9.0980	19.255	0	0	0
2012/08/17	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	GOVI	07/02/2013	433.01	Put	GOVI	76,390.0000	7.6390	91,080.0000	9.1080	19.230	0	0	0
2012/08/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/17	IGOV	01/11/2012			Index Future	185.7370	185.7370	185.7100	185.7100	(0.015)	0.0000	0.0000	592
2012/08/17	IGOV	07/02/2013			Index Future	188.4080	188.4080	188.3810	188.3810	(0.014)	0.0000	0.0000	14
2012/08/17	ILBI	01/11/2012			Index Future	503.4140	503.4140	502.9670	502.9670	(0.089)	0.0000	0.0000	0
2012/08/17	ILBI	07/02/2013			Index Future	510.4250	510.4250	509.9730	509.9730	(0.089)	0.0000	0.0000	169
2012/08/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/17	JBAF	19/09/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	44,760
2012/08/17	JBAF	17/10/2012			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	0
2012/08/17	JBAF	21/11/2012			Jibar Tradeable Future	4.9800	95.0200	4.9900	95.0100	0.201	0.0000	0.0000	0
2012/08/17	JBAF	19/12/2012			Jibar Tradeable Future	4.9400	95.0600	4.9500	95.0500	0.202	0.0000	0.0000	840
2012/08/17	JBAF	16/01/2013			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	0
2012/08/17	JBAF	20/02/2013			Jibar Tradeable Future	4.9200	95.0800	4.9300	95.0700	0.203	0.0000	0.0000	0
2012/08/17	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9300	95.0700	0.203	0.0000	0.0000	1,000

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2012/08/17	JBAF	19/06/2013			Jibar Tradeable Future	4.9800	95.0200	5.0000	95.0000	0.402	0.0000	0.0000	500
2012/08/17	JBAF	18/09/2013			Jibar Tradeable Future	5.1100	94.8900	5.1300	94.8700	0.391	0.0000	0.0000	1,700
2012/08/17	JBAF	18/12/2013			Jibar Tradeable Future	5.2700	94.7300	5.2800	94.7200	0.190	0.0000	0.0000	1,500
2012/08/17	JBAF	19/03/2014			Jibar Tradeable Future	5.4200	94.5800	5.4400	94.5600	0.369	0.0000	0.0000	800
2012/08/17	JBAF	18/06/2014			Jibar Tradeable Future	5.5700	94.4300	5.6000	94.4000	0.539	0.0000	0.0000	0
2012/08/17	R023	01/11/2012			Bond Future	7.3080	104.5816	7.3640	104.1737	0.766	0.0000	0.0000	1,049
2012/08/17	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R023	01/11/2012	7.04	Put	Bond Future	1,982.3400	1.9823	2,390.1700	2.3902	20.573	0	0	0
2012/08/17	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R023	01/11/2012	7.05	Put	Bond Future	1,907.5000	1.9075	2,315.3300	2.3153	21.380	0	0	0
2012/08/17	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R023	01/11/2012	7.06	Put	Bond Future	1,832.7300	1.8327	2,240.5600	2.2406	22.253	0	0	0
2012/08/17	R023	07/02/2013			Bond Future	7.3847	106.0854	7.4430	105.6719	0.789	0.0000	0.0000	0
2012/08/17	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R023	07/02/2013	7.04	Put	Bond Future	2,493.2900	2.4933	2,906.8700	2.9069	16.588	0	0	0
2012/08/17	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R023	07/02/2013	7.05	Put	Bond Future	2,419.8700	2.4199	2,833.4500	2.8335	17.091	0	0	0
2012/08/17	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R023	07/02/2013	7.06	Put	Bond Future	2,346.5200	2.3465	2,760.1000	2.7601	17.625	0	0	0
2012/08/17	R023	02/05/2013			Bond Future	7.4391	103.5543	7.4993	103.1351	0.810	0.0000	0.0000	0
2012/08/17	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R023	02/05/2013	7.04	Put	Bond Future	2,833.4800	2.8335	3,252.6500	3.2526	14.793	0	0	0
2012/08/17	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R023	02/05/2013	7.05	Put	Bond Future	2,761.2600	2.7613	3,180.4300	3.1804	15.180	0	0	0
2012/08/17	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R023	02/05/2013	7.06	Put	Bond Future	2,689.1000	2.6891	3,108.2700	3.1083	15.588	0	0	0
2012/08/17	R157	01/11/2012			Bond Future	5.6867	122.2540	5.7245	122.1436	0.663	0.0000	0.0000	15,729
2012/08/17	R157	01/11/2012	5.78	Call	Bond Future	663.8600	0.6639	597.7200	0.5977	(9.963)	0	0	5,630
2012/08/17	R157	01/11/2012	5.78	Put	Bond Future	391.0000	0.3910	435.2700	0.4353	11.322	0	0	0
2012/08/17	R157	01/11/2012	6.24	Call	Bond Future	1,682.1700	1.6822	1,583.3600	1.5834	(5.874)	0	0	0
2012/08/17	R157	01/11/2012	6.24	Put	Bond Future	74.7900	0.0748	86.3900	0.0864	15.510	0	0	0
2012/08/17	R157	07/02/2013			Bond Future	5.7290	124.0121	5.7713	123.9002	0.738	0.0000	0.0000	100
2012/08/17	R157	07/02/2013	6.28	Call	Bond Future	1,690.2700	1.6903	1,602.4400	1.6024	(5.196)	0	0	0
2012/08/17	R157	07/02/2013	6.28	Put	Bond Future	244.3300	0.2443	268.3300	0.2683	9.823	0	0	0
2012/08/17	R157	02/05/2013			Bond Future	5.7291	118.8259	5.7763	118.7123	0.824	0.0000	0.0000	0
2012/08/17	R157	02/05/2013	5.34	Call	Bond Future	518.0400	0.5180	478.4400	0.4784	(7.644)	0	0	0
2012/08/17	R157	02/05/2013	5.34	Put	Bond Future	1,460.3000	1.4603	1,534.2800	1.5343	5.066	0	0	0
2012/08/17	R157	02/05/2013	5.35	Call	Bond Future	526.6500	0.5266	486.6000	0.4866	(7.605)	0	0	0
2012/08/17	R157	02/05/2013	5.35	Put	Bond Future	1,444.5700	1.4446	1,518.1000	1.5181	5.090	0	0	0
2012/08/17	R157	02/05/2013	5.36	Call	Bond Future	535.3600	0.5354	494.8500	0.4948	(7.567)	0	0	0
2012/08/17	R157	02/05/2013	5.36	Put	Bond Future	1,428.9500	1.4290	1,502.0200	1.5020	5.114	0	0	0
2012/08/17	R186	01/11/2012			Bond Future	7.6340	128.4517	7.7103	127.6923	1.000	0.0000	0.0000	35,540
2012/08/17	R186	01/11/2012	7.82	Call	Bond Future	3,686.5500	3.6865	3,216.3100	3.2163	(12.756)	0	0	1,858
2012/08/17	R186	01/11/2012	7.82	Put	Bond Future	1,847.0400	1.8470	2,136.2500	2.1363	15.658	0	0	0
2012/08/17	R186	01/11/2012	8.00	Call	Bond Future	4,848.0500	4.8481	4,306.1900	4.3062	(11.177)	0	0	0

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2012/08/17	R186	01/11/2012	8.00	Put	Bond Future	1,265.0200	1.2650	1,482.6100	1.4826	17.201	0	0	0
2012/08/17	R186	01/11/2012	8.50	Call	Bond Future	8,626.5500	8.6265	7,948.2500	7.9483	(7.863)	0	0	0
2012/08/17	R186	01/11/2012	8.50	Put	Bond Future	381.2400	0.3812	462.3900	0.4624	21.286	0	0	0
2012/08/17	R186	01/11/2012	8.82	Call	Bond Future	11,238.8000	11.2388	10,514.5700	10.5146	(6.444)	0	0	0
2012/08/17	R186	01/11/2012	8.82	Put	Bond Future	143.3200	0.1433	178.5400	0.1785	24.574	0	0	1,858
2012/08/17	R186	07/02/2013			Bond Future	7.7100	125.0081	7.7891	124.2379	1.026	0.0000	0.0000	1,750
2012/08/17	R186	07/02/2013	8.47	Call	Bond Future	8,801.5700	8.8016	8,215.6800	8.2157	(6.657)	0	0	0
2012/08/17	R186	07/02/2013	8.47	Put	Bond Future	1,672.7500	1.6728	1,857.0300	1.8570	11.017	0	0	0
2012/08/17	R186	07/02/2013	7.00	Call	Bond Future	1,553.6800	1.5537	1,353.3500	1.3534	(12.894)	0	0	10,300
2012/08/17	R186	07/02/2013	7.00	Put	Bond Future	8,781.0200	8.7810	9,350.8600	9.3509	6.489	0	0	0
2012/08/17	R186	07/02/2013	7.25	Call	Bond Future	2,309.3300	2.3093	2,042.2700	2.0423	(11.564)	0	0	670
2012/08/17	R186	07/02/2013	7.25	Put	Bond Future	6,925.9400	6.9259	7,429.0500	7.4290	7.264	0	0	0
2012/08/17	R186	02/05/2013			Bond Future	7.7691	126.6398	7.8507	125.8593	1.050	0.0000	0.0000	0
2012/08/17	R186	02/05/2013	7.41	Call	Bond Future	3,700.6600	3.7007	3,376.1700	3.3762	(8.768)	0	0	0
2012/08/17	R186	02/05/2013	7.41	Put	Bond Future	7,219.9200	7.2199	7,675.9200	7.6759	6.316	0	0	0
2012/08/17	R186	02/05/2013	7.39	Call	Bond Future	3,622.7800	3.6228	3,302.9100	3.3029	(8.829)	0	0	0
2012/08/17	R186	02/05/2013	7.39	Put	Bond Future	7,342.1700	7.3422	7,802.7900	7.8028	6.274	0	0	0
2012/08/17	R186	02/05/2013	7.40	Call	Bond Future	3,661.6000	3.6616	3,339.4200	3.3394	(8.799)	0	0	0
2012/08/17	R186	02/05/2013	7.40	Put	Bond Future	7,280.8700	7.2809	7,739.1800	7.7392	6.295	0	0	0
2012/08/17	R189	01/11/2012			Bond Future	214.4399	214.4399	214.4153	214.4153	(0.011)	0.0000	0.0000	0
2012/08/17	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R189	01/11/2012	218.99	Put	Bond Future	4,550.1100	4.5501	4,574.7100	4.5747	0.541	0	0	0
2012/08/17	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R189	01/11/2012	219.00	Put	Bond Future	4,560.1100	4.5601	4,584.7100	4.5847	0.539	0	0	0
2012/08/17	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R189	01/11/2012	219.01	Put	Bond Future	4,570.1100	4.5701	4,594.7100	4.5947	0.538	0	0	0
2012/08/17	R197	01/11/2012			Bond Future	272.6412	272.6412	272.1344	272.1344	(0.186)	0.0000	0.0000	5,528
2012/08/17	R197	01/11/2012	266.99	Call	Bond Future	5,651.2000	5.6512	5,144.4400	5.1444	(8.967)	0	0	0
2012/08/17	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R197	01/11/2012	267.00	Call	Bond Future	5,641.2000	5.6412	5,134.4400	5.1344	(8.983)	0	0	0
2012/08/17	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R197	01/11/2012	267.01	Call	Bond Future	5,631.2000	5.6312	5,124.4400	5.1244	(8.999)	0	0	0
2012/08/17	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R201	01/11/2012			Bond Future	5.0038	110.7463	5.0430	110.6645	0.784	0.0000	0.0000	1,560
2012/08/17	R201	01/11/2012	5.11	Call	Bond Future	417.4000	0.4174	366.6100	0.3666	(12.168)	0	0	0
2012/08/17	R201	01/11/2012	5.11	Put	Bond Future	196.0500	0.1961	227.0400	0.2270	15.807	0	0	0
2012/08/17	R201	07/02/2013			Bond Future	4.9434	107.9298	4.9886	107.8470	0.916	0.0000	0.0000	0
2012/08/17	R201	07/02/2013	4.98	Call	Bond Future	456.9700	0.4570	413.4200	0.4134	(9.530)	0	0	0
2012/08/17	R201	07/02/2013	4.98	Put	Bond Future	389.9800	0.3900	429.2100	0.4292	10.059	0	0	0
2012/08/17	R201	02/05/2013			Bond Future	4.8278	109.3386	4.8801	109.2545	1.084	0.0000	0.0000	0
2012/08/17	R201	02/05/2013	4.04	Call	Bond Future	94.2300	0.0942	81.7600	0.0818	(13.234)	0	0	0
2012/08/17	R201	02/05/2013	4.04	Put	Bond Future	1,371.1800	1.3712	1,442.8300	1.4428	5.225	0	0	0
2012/08/17	R201	02/05/2013	4.05	Call	Bond Future	96.8800	0.0969	84.1300	0.0841	(13.161)	0	0	0
2012/08/17	R201	02/05/2013	4.05	Put	Bond Future	1,357.5000	1.3575	1,428.8700	1.4289	5.257	0	0	0
2012/08/17	R201	02/05/2013	4.06	Call	Bond Future	99.5900	0.0996	86.5600	0.0866	(13.084)	0	0	0

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2012/08/17	R201	02/05/2013	4.06	Put	Bond Future	1,343.8700	1.3439	1,414.9600	1.4150	5.290	0	0	0
2012/08/17	R202	01/11/2012			Bond Future	200.8254	200.8254	200.4985	200.4985	(0.163)	0.0000	0.0000	49,243
2012/08/17	R202	01/11/2012	191.99	Call	Bond Future	8,835.3700	8.8354	8,508.5100	8.5085	(3.699)	0	0	0
2012/08/17	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R202	01/11/2012	192.00	Call	Bond Future	8,825.3700	8.8254	8,498.5100	8.4985	(3.704)	0	0	0
2012/08/17	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R202	01/11/2012	192.01	Call	Bond Future	8,815.3700	8.8154	8,488.5100	8.4885	(3.708)	0	0	0
2012/08/17	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R203	01/11/2012			Bond Future	6.1582	109.8388	6.2155	109.5890	0.931	0.0000	0.0000	4,837
2012/08/17	R203	01/11/2012	6.87	Call	Bond Future	3,165.9400	3.1659	2,940.2800	2.9403	(7.128)	0	0	0
2012/08/17	R203	01/11/2012	6.87	Put	Bond Future	115.6000	0.1156	139.7000	0.1397	20.848	0	0	0
2012/08/17	R203	07/02/2013			Bond Future	6.2160	111.4183	6.2774	111.1651	0.988	0.0000	0.0000	6,300
2012/08/17	R203	07/02/2013	6.11	Call	Bond Future	1,173.3000	1.1733	1,057.7100	1.0577	(9.852)	0	0	6,300
2012/08/17	R203	07/02/2013	6.11	Put	Bond Future	1,611.8400	1.6118	1,749.4300	1.7494	8.536	0	0	0
2012/08/17	R203	07/02/2013	6.94	Call	Bond Future	3,366.3000	3.3663	3,164.1500	3.1642	(6.005)	0	0	0
2012/08/17	R203	07/02/2013	6.94	Put	Bond Future	427.3400	0.4273	478.3700	0.4784	11.941	0	0	0
2012/08/17	R203	02/05/2013			Bond Future	6.2466	108.7137	6.3119	108.4570	1.046	0.0000	0.0000	8
2012/08/17	R203	02/05/2013	5.89	Call	Bond Future	1,161.8100	1.1618	1,063.0000	1.0630	(8.505)	0	0	0
2012/08/17	R203	02/05/2013	5.89	Put	Bond Future	2,576.2300	2.5762	2,734.1400	2.7341	6.129	0	0	0
2012/08/17	R203	02/05/2013	5.90	Call	Bond Future	1,177.2900	1.1773	1,077.5900	1.0776	(8.469)	0	0	0
2012/08/17	R203	02/05/2013	5.90	Put	Bond Future	2,551.7300	2.5517	2,708.7500	2.7088	6.153	0	0	0
2012/08/17	R203	02/05/2013	5.91	Call	Bond Future	1,192.9000	1.1929	1,092.3000	1.0923	(8.433)	0	0	0
2012/08/17	R203	02/05/2013	5.91	Put	Bond Future	2,527.3800	2.5274	2,683.5000	2.6835	6.177	0	0	0
2012/08/17	R204	01/11/2012			Bond Future	6.4623	110.6796	6.5139	110.4106	0.798	0.0000	0.0000	3,783
2012/08/17	R204	01/11/2012	7.22	Call	Bond Future	4,023.3100	4.0233	3,779.7600	3.7798	(6.053)	0	0	0
2012/08/17	R204	01/11/2012	7.22	Put	Bond Future	152.6000	0.1526	178.0300	0.1780	16.664	0	0	0
2012/08/17	R204	07/02/2013			Bond Future	6.5239	108.2401	6.5784	107.9674	0.836	0.0000	0.0000	0
2012/08/17	R204	07/02/2013	7.29	Call	Bond Future	4,322.5800	4.3226	4,104.2400	4.1042	(5.051)	0	0	0
2012/08/17	R204	07/02/2013	7.29	Put	Bond Future	567.5500	0.5676	621.9200	0.6219	9.580	0	0	0
2012/08/17	R204	02/05/2013			Bond Future	6.5658	109.6529	6.6232	109.3763	0.874	0.0000	0.0000	0
2012/08/17	R204	02/05/2013	6.29	Call	Bond Future	1,657.0400	1.6570	1,540.2700	1.5403	(7.047)	0	0	0
2012/08/17	R204	02/05/2013	6.29	Put	Bond Future	2,998.9300	2.9989	3,158.6900	3.1587	5.327	0	0	0
2012/08/17	R204	02/05/2013	6.30	Call	Bond Future	1,677.2800	1.6773	1,559.5700	1.5596	(7.018)	0	0	0
2012/08/17	R204	02/05/2013	6.30	Put	Bond Future	2,970.1600	2.9702	3,128.9800	3.1290	5.347	0	0	0
2012/08/17	R204	02/05/2013	6.31	Call	Bond Future	1,697.6700	1.6977	1,579.0300	1.5790	(6.988)	0	0	0
2012/08/17	R204	02/05/2013	6.31	Put	Bond Future	2,941.5700	2.9416	3,099.4600	3.0995	5.368	0	0	0
2012/08/17	R206	01/11/2012			Bond Future	5.1485	104.9936	5.1903	104.9449	0.813	0.0000	0.0000	1,120
2012/08/17	R206	01/11/2012	5.05	Call	Bond Future	140.5100	0.1405	120.4600	0.1205	(14.269)	0	0	0
2012/08/17	R206	01/11/2012	5.05	Put	Bond Future	255.3100	0.2553	283.9600	0.2840	11.222	0	0	0
2012/08/17	R206	07/02/2013			Bond Future	5.0698	102.7380	5.1241	102.6887	1.072	0.0000	0.0000	0
2012/08/17	R206	07/02/2013	4.76	Call	Bond Future	165.3700	0.1654	148.1500	0.1481	(10.413)	0	0	0
2012/08/17	R206	07/02/2013	4.76	Put	Bond Future	446.7800	0.4468	478.8000	0.4788	7.167	0	0	0
2012/08/17	R206	02/05/2013			Bond Future	4.8638	104.0791	4.9371	104.0290	1.508	0.0000	0.0000	0
2012/08/17	R206	02/05/2013	3.39	Call	Bond Future	54.3500	0.0543	48.0300	0.0480	(11.628)	0	0	0

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2012/08/17	R206	02/05/2013	3.39	Put	Bond Future	1,070.4500	1.0705	1,114.2300	1.1142	4.090	0	0	0
2012/08/17	R206	02/05/2013	3.40	Call	Bond Future	55.2100	0.0552	48.8200	0.0488	(11.574)	0	0	0
2012/08/17	R206	02/05/2013	3.40	Put	Bond Future	1,064.3600	1.0644	1,108.0700	1.1081	4.107	0	0	0
2012/08/17	R206	02/05/2013	3.41	Call	Bond Future	56.0800	0.0561	49.6100	0.0496	(11.537)	0	0	0
2012/08/17	R206	02/05/2013	3.41	Put	Bond Future	1,058.2800	1.0583	1,101.9100	1.1019	4.123	0	0	0
2012/08/17	R207	01/11/2012			Bond Future	6.7762	104.8934	6.8223	104.6308	0.679	0.0000	0.0000	19,077
2012/08/17	R207	01/11/2012	7.58	Call	Bond Future	4,640.9600	4.6410	4,401.9400	4.4019	(5.150)	0	0	0
2012/08/17	R207	01/11/2012	7.58	Put	Bond Future	173.9000	0.1739	197.4300	0.1974	13.531	0	0	0
2012/08/17	R207	07/02/2013			Bond Future	6.8440	102.7618	6.8924	102.4957	0.706	0.0000	0.0000	0
2012/08/17	R207	07/02/2013	7.66	Call	Bond Future	5,037.0000	5.0370	4,822.2200	4.8222	(4.264)	0	0	0
2012/08/17	R207	07/02/2013	7.66	Put	Bond Future	655.5500	0.6556	706.8800	0.7069	7.830	0	0	0
2012/08/17	R207	02/05/2013			Bond Future	6.8955	104.1033	6.9460	103.8334	0.733	0.0000	0.0000	0
2012/08/17	R207	02/05/2013	6.44	Call	Bond Future	1,547.2800	1.5473	1,446.6800	1.4467	(6.502)	0	0	0
2012/08/17	R207	02/05/2013	6.44	Put	Bond Future	4,020.7800	4.0208	4,190.0100	4.1900	4.209	0	0	0
2012/08/17	R207	02/05/2013	6.45	Call	Bond Future	1,567.1200	1.5671	1,465.6500	1.4656	(6.475)	0	0	0
2012/08/17	R207	02/05/2013	6.45	Put	Bond Future	3,985.5300	3.9855	4,153.8900	4.1539	4.224	0	0	0
2012/08/17	R207	02/05/2013	6.46	Call	Bond Future	1,587.1300	1.5871	1,484.7800	1.4848	(6.449)	0	0	0
2012/08/17	R207	02/05/2013	6.46	Put	Bond Future	3,950.4900	3.9505	4,117.9700	4.1180	4.239	0	0	0
2012/08/17	R208	01/11/2012			Bond Future	6.9477	99.4347	7.0039	99.0852	0.808	0.0000	0.0000	9,422
2012/08/17	R208	01/11/2012	6.81	Call	Bond Future	1,104.7300	1.1047	956.3400	0.9563	(13.432)	0	0	0
2012/08/17	R208	01/11/2012	6.81	Put	Bond Future	1,968.0500	1.9681	2,169.1300	2.1691	10.217	0	0	0
2012/08/17	R208	01/11/2012	7.50	Call	Bond Future	3,783.6700	3.7837	3,496.5100	3.4965	(7.589)	0	0	0
2012/08/17	R208	01/11/2012	7.50	Put	Bond Future	413.3900	0.4134	475.7000	0.4757	15.073	0	0	12,250
2012/08/17	R208	01/11/2012	7.70	Call	Bond Future	4,792.8300	4.7928	4,482.2300	4.4822	(6.481)	0	0	0
2012/08/17	R208	01/11/2012	7.70	Put	Bond Future	237.5300	0.2375	276.4000	0.2764	16.364	0	0	0
2012/08/17	R208	07/02/2013			Bond Future	7.0161	100.8646	7.0748	100.5102	0.836	0.0000	0.0000	1,980
2012/08/17	R208	07/02/2013	6.00	Call	Bond Future	415.5000	0.4155	363.0600	0.3631	(12.621)	0	0	12,250
2012/08/17	R208	07/02/2013	6.00	Put	Bond Future	6,814.4400	6.8144	7,116.3800	7.1164	4.431	0	0	0
2012/08/17	R208	07/02/2013	7.78	Call	Bond Future	5,340.4900	5.3405	5,063.0500	5.0631	(5.195)	0	0	0
2012/08/17	R208	07/02/2013	7.78	Put	Bond Future	846.5600	0.8466	923.5000	0.9235	9.089	0	0	0
2012/08/17	R208	02/05/2013			Bond Future	7.0657	98.7866	7.1267	98.4273	0.863	0.0000	0.0000	0
2012/08/17	R208	02/05/2013	6.65	Call	Bond Future	1,850.3400	1.8503	1,711.6000	1.7116	(7.498)	0	0	0
2012/08/17	R208	02/05/2013	6.65	Put	Bond Future	4,344.1100	4.3441	4,564.6000	4.5646	5.076	0	0	0
2012/08/17	R208	02/05/2013	6.66	Call	Bond Future	1,872.9000	1.8729	1,733.0100	1.7330	(7.469)	0	0	0
2012/08/17	R208	02/05/2013	6.66	Put	Bond Future	4,305.7800	4.3058	4,525.1200	4.5251	5.094	0	0	0
2012/08/17	R208	02/05/2013	6.64	Call	Bond Future	1,827.9400	1.8279	1,690.3500	1.6903	(7.527)	0	0	0
2012/08/17	R208	02/05/2013	6.64	Put	Bond Future	4,382.6600	4.3827	4,604.3000	4.6043	5.057	0	0	0
2012/08/17	R209	01/11/2012			Bond Future	8.2354	80.1653	8.3165	79.4694	0.985	0.0000	0.0000	7,426
2012/08/17	R209	01/11/2012	8.99	Call	Bond Future	6,698.4700	6.6985	6,110.4800	6.1105	(8.778)	0	0	0
2012/08/17	R209	01/11/2012	8.99	Put	Bond Future	572.9500	0.5730	680.8700	0.6809	18.836	0	0	0
2012/08/17	R209	07/02/2013			Bond Future	8.3063	81.3181	8.3898	80.6123	1.005	0.0000	0.0000	0
2012/08/17	R209	07/02/2013	9.06	Call	Bond Future	7,776.9700	7.7770	7,249.2900	7.2493	(6.785)	0	0	0
2012/08/17	R209	07/02/2013	9.06	Put	Bond Future	1,743.2100	1.7432	1,921.3200	1.9213	10.217	0	0	0
2012/08/17	R209	02/05/2013			Bond Future	8.3617	79.2365	8.4473	78.5214	1.023	0.0000	0.0000	0
2012/08/17	R209	02/05/2013	7.99	Call	Bond Future	3,584.5900	3.5846	3,276.2900	3.2763	(8.601)	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
2012/08/17	R209	02/05/2013	7.99	Put	Bond Future	6,814.1900	6.8142	7,221.0400	7.2210	5.971	0	0	0
2012/08/17	R209	02/05/2013	8.00	Call	Bond Future	3,619.3400	3.6193	3,309.0500	3.3090	(8.573)	0	0	0
2012/08/17	R209	02/05/2013	8.00	Put	Bond Future	6,759.4100	6.7594	7,164.2700	7.1643	5.990	0	0	0
2012/08/17	R209	02/05/2013	8.01	Call	Bond Future	3,654.2800	3.6543	3,341.9900	3.3420	(8.546)	0	0	0
2012/08/17	R209	02/05/2013	8.01	Put	Bond Future	6,704.9700	6.7050	7,107.8300	7.1078	6.008	0	0	0
2012/08/17	R210	01/11/2012			Bond Future	152.3363	152.3363	152.4248	152.4248	0.058	0.0000	0.0000	3,414
2012/08/17	R210	01/11/2012	144.99	Call	Bond Future	7,346.3000	7.3463	7,434.8100	7.4348	1.205	0	0	0
2012/08/17	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R210	01/11/2012	145.00	Call	Bond Future	7,336.3000	7.3363	7,424.8100	7.4248	1.206	0	0	0
2012/08/17	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R210	01/11/2012	145.01	Call	Bond Future	7,326.3000	7.3263	7,414.8100	7.4148	1.208	0	0	0
2012/08/17	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R211	01/11/2012			Bond Future	122.5593	122.5593	122.5466	122.5466	(0.010)	0.0000	0.0000	480
2012/08/17	R211	01/11/2012	121.99	Call	Bond Future	569.2900	0.5693	556.6400	0.5566	(2.222)	0	0	0
2012/08/17	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R211	01/11/2012	122.00	Call	Bond Future	559.2900	0.5593	546.6400	0.5466	(2.262)	0	0	0
2012/08/17	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R211	01/11/2012	122.01	Call	Bond Future	549.2900	0.5493	536.6400	0.5366	(2.303)	0	0	0
2012/08/17	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R212	01/11/2012			Bond Future	125.5046	125.5046	125.4422	125.4422	(0.050)	0.0000	0.0000	5,084
2012/08/17	R212	01/11/2012	121.99	Call	Bond Future	3,514.6100	3.5146	3,452.2200	3.4522	(1.775)	0	0	0
2012/08/17	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R212	01/11/2012	122.00	Call	Bond Future	3,504.6100	3.5046	3,442.2200	3.4422	(1.780)	0	0	0
2012/08/17	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R212	01/11/2012	122.01	Call	Bond Future	3,494.6100	3.4946	3,432.2200	3.4322	(1.785)	0	0	0
2012/08/17	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R213	01/11/2012			Bond Future	8.0733	91.1050	8.1545	90.3971	1.006	0.0000	0.0000	4,830
2012/08/17	R213	01/11/2012	7.75	Call	Bond Future	1,291.8900	1.2919	1,057.8100	1.0578	(18.119)	0	0	140
2012/08/17	R213	01/11/2012	7.75	Put	Bond Future	4,193.7400	4.1937	4,667.5700	4.6676	11.299	0	0	0
2012/08/17	R213	01/11/2012	8.81	Call	Bond Future	6,701.4500	6.7014	6,103.8400	6.1038	(8.918)	0	0	0
2012/08/17	R213	01/11/2012	8.81	Put	Bond Future	565.5500	0.5655	675.8500	0.6758	19.503	0	0	0
2012/08/17	R213	07/02/2013			Bond Future	8.1498	92.4150	8.2335	91.6971	1.027	0.0000	0.0000	0
2012/08/17	R213	07/02/2013	8.90	Call	Bond Future	7,805.2400	7.8052	7,266.5700	7.2666	(6.901)	0	0	0
2012/08/17	R213	07/02/2013	8.90	Put	Bond Future	1,662.2700	1.6623	1,841.5500	1.8416	10.785	0	0	0
2012/08/17	R213	02/05/2013			Bond Future	8.2064	90.0845	8.2924	89.3569	1.047	0.0000	0.0000	0
2012/08/17	R213	02/05/2013	7.84	Call	Bond Future	3,525.5000	3.5255	3,215.7100	3.2157	(8.787)	0	0	0
2012/08/17	R213	02/05/2013	7.84	Put	Bond Future	6,727.0100	6.7270	7,144.8200	7.1448	6.211	0	0	0
2012/08/17	R213	02/05/2013	7.85	Call	Bond Future	3,560.4800	3.5605	3,248.6400	3.2486	(8.758)	0	0	0
2012/08/17	R213	02/05/2013	7.85	Put	Bond Future	6,672.4200	6.6724	7,088.1800	7.0882	6.231	0	0	0
2012/08/17	R213	02/05/2013	7.86	Call	Bond Future	3,595.9500	3.5960	3,282.0500	3.2820	(8.729)	0	0	0
2012/08/17	R213	02/05/2013	7.86	Put	Bond Future	6,618.4400	6.6184	7,032.1400	7.0321	6.251	0	0	0
2012/08/17	R214	01/11/2012			Bond Future	8.2485	82.1394	8.3296	81.4011	0.983	0.0000	0.0000	1,700
2012/08/17	R214	01/11/2012	7.99	Call	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
2012/08/17	R214	01/11/2012	7.99	Put	Bond Future	2,429.2300	2.4292	3,167.5700	3.1676	30.394	0	0	0
2012/08/17	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R214	01/11/2012	8.00	Put	Bond Future	2,333.0400	2.3330	3,071.3800	3.0714	31.647	0	0	0
2012/08/17	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/17	R214	01/11/2012	8.01	Put	Bond Future	2,237.0300	2.2370	2,975.3700	2.9754	33.005	0	0	0

Total **289066**