



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 20/08/2012 to 20/08/2012

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
2012/08/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	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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2012/08/20	2025	01/11/2012			Bond Future	106.9143	106.9143	106.9058	106.9058	(0.008)	0.0000	0.0000	4,417
2012/08/20	2025	01/11/2012	99.99	Call	Bond Future	6,924.3100	6.9243	6,915.7600	6.9158	(0.123)	0	0	0
2012/08/20	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	2025	01/11/2012	100.00	Call	Bond Future	6,914.3100	6.9143	6,905.7600	6.9058	(0.124)	0	0	0
2012/08/20	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	2025	01/11/2012	100.01	Call	Bond Future	6,904.3100	6.9043	6,895.7600	6.8958	(0.124)	0	0	0
2012/08/20	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	2038	01/11/2012			Bond Future	104.2455	104.2455	104.2387	104.2387	(0.007)	0.0000	0.0000	0
2012/08/20	2038	01/11/2012	98.99	Call	Bond Future	5,255.5300	5.2555	5,248.7400	5.2487	(0.129)	0	0	0
2012/08/20	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	2038	01/11/2012	99.00	Call	Bond Future	5,245.5300	5.2455	5,238.7400	5.2387	(0.129)	0	0	0
2012/08/20	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	2038	01/11/2012	99.01	Call	Bond Future	5,235.5300	5.2355	5,228.7400	5.2287	(0.130)	0	0	0
2012/08/20	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	2050	01/11/2012			Bond Future	110.7575	110.7575	110.7506	110.7506	(0.006)	0.0000	0.0000	0
2012/08/20	2050	01/11/2012	103.99	Call	Bond Future	6,767.4900	6.7675	6,760.6000	6.7606	(0.102)	0	0	0
2012/08/20	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	2050	01/11/2012	104.00	Call	Bond Future	6,757.4900	6.7575	6,750.6000	6.7506	(0.102)	0	0	0
2012/08/20	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	2050	01/11/2012	104.01	Call	Bond Future	6,747.4900	6.7475	6,740.6000	6.7406	(0.102)	0	0	0
2012/08/20	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	AL7T	01/11/2012			Index Future	464.2920	464.2920	466.4800	466.4800	0.471	0.0000	0.0000	13
2012/08/20	AL7T	07/02/2013			Index Future	470.9700	470.9700	473.1910	473.1910	0.472	0.0000	0.0000	0
2012/08/20	ALBI	01/11/2012			Index Future	417.6370	417.6370	419.4420	419.4420	0.432	0.0000	0.0000	885
2012/08/20	ALBI	07/02/2013			Index Future	423.6440	423.6440	425.4770	425.4770	0.433	0.0000	0.0000	118
2012/08/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	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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2012/08/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/20	EL28	01/11/2012			Bond Future	108.6828	108.6828	108.6759	108.6759	(0.006)	0.0000	0.0000	0
2012/08/20	EL28	01/11/2012	105.99	Call	Bond Future	2,692.8400	2.6928	2,685.8600	2.6859	(0.259)	0	0	0
2012/08/20	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	EL28	01/11/2012	106.00	Call	Bond Future	2,682.8400	2.6828	2,675.8600	2.6759	(0.260)	0	0	0
2012/08/20	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	EL28	01/11/2012	106.01	Call	Bond Future	2,672.8400	2.6728	2,665.8600	2.6659	(0.261)	0	0	0
2012/08/20	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	ES33	01/11/2012			Bond Future	8.9411	87.5432	8.8838	88.0262	(0.641)	0.0000	0.0000	303
2012/08/20	ES33	01/11/2012	9.20	Call	Bond Future	2,130.2700	2.1303	2,613.3000	2.6133	22.675	0	0	0

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2012/08/20	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	ES33	07/02/2013			Bond Future	9.0422	88.8022	8.9829	89.2926	(0.656)	0.0000	0.0000	0
2012/08/20	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	ES33	07/02/2013	8.54	Put	Bond Future	4,293.7500	4.2938	3,803.2900	3.8033	(11.423)	0	0	0
2012/08/20	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	ES33	07/02/2013	8.55	Put	Bond Future	4,205.0600	4.2051	3,714.6000	3.7146	(11.664)	0	0	0
2012/08/20	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	ES33	07/02/2013	8.56	Put	Bond Future	4,116.5000	4.1165	3,626.0400	3.6260	(11.914)	0	0	0
2012/08/20	GOVI	01/11/2012			GOVI	417.8920	417.8920	419.6410	419.6410	0.419	0.0000	0.0000	239
2012/08/20	GOVI	01/11/2012	403.96	Call	GOVI	139,320.0000	13.9320	156,810.0000	15.6810	12.554	0	0	0
2012/08/20	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	GOVI	07/02/2013			GOVI	423.9020	423.9020	425.6780	425.6780	0.419	0.0000	0.0000	0
2012/08/20	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	GOVI	07/02/2013	432.99	Put	GOVI	90,880.0000	9.0880	73,120.0000	7.3120	(19.542)	0	0	0
2012/08/20	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	GOVI	07/02/2013	433.00	Put	GOVI	90,980.0000	9.0980	73,220.0000	7.3220	(19.521)	0	0	0
2012/08/20	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	GOVI	07/02/2013	433.01	Put	GOVI	91,080.0000	9.1080	73,320.0000	7.3320	(19.499)	0	0	0
2012/08/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/20	IGOV	01/11/2012			Index Future	185.7100	185.7100	185.6020	185.6020	(0.058)	0.0000	0.0000	592
2012/08/20	IGOV	07/02/2013			Index Future	188.3810	188.3810	188.2730	188.2730	(0.057)	0.0000	0.0000	14
2012/08/20	ILBI	01/11/2012			Index Future	502.9670	502.9670	502.4210	502.4210	(0.109)	0.0000	0.0000	0
2012/08/20	ILBI	07/02/2013			Index Future	509.9730	509.9730	509.4200	509.4200	(0.108)	0.0000	0.0000	169
2012/08/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/20	JBAF	19/09/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	44,760
2012/08/20	JBAF	17/10/2012			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	0
2012/08/20	JBAF	21/11/2012			Jibar Tradeable Future	4.9900	95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	0
2012/08/20	JBAF	19/12/2012			Jibar Tradeable Future	4.9500	95.0500	4.9400	95.0600	(0.202)	0.0000	0.0000	840
2012/08/20	JBAF	16/01/2013			Jibar Tradeable Future	4.9400	95.0600	4.9200	95.0800	(0.405)	0.0000	0.0000	0
2012/08/20	JBAF	20/02/2013			Jibar Tradeable Future	4.9300	95.0700	4.9200	95.0800	(0.203)	0.0000	0.0000	0
2012/08/20	JBAF	20/03/2013			Jibar Tradeable Future	4.9300	95.0700	4.9200	95.0800	(0.203)	0.0000	0.0000	1,000

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2012/08/20	JBAF	19/06/2013			Jibar Tradeable Future	5.0000	95.0000	4.9800	95.0200	(0.400)	0.0000	0.0000	500
2012/08/20	JBAF	18/09/2013			Jibar Tradeable Future	5.1300	94.8700	5.1000	94.9000	(0.585)	0.0000	0.0000	1,700
2012/08/20	JBAF	18/12/2013			Jibar Tradeable Future	5.2800	94.7200	5.2500	94.7500	(0.568)	0.0000	0.0000	1,500
2012/08/20	JBAF	19/03/2014			Jibar Tradeable Future	5.4400	94.5600	5.4000	94.6000	(0.735)	0.0000	0.0000	800
2012/08/20	JBAF	18/06/2014			Jibar Tradeable Future	5.6000	94.4000	5.5600	94.4400	(0.714)	0.0000	0.0000	0
2012/08/20	R023	01/11/2012			Bond Future	7.3640	104.1737	7.2861	104.7419	(1.058)	0.0000	0.0000	1,049
2012/08/20	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R023	01/11/2012	7.04	Put	Bond Future	2,390.1700	2.3902	1,821.9700	1.8220	(23.772)	0	0	0
2012/08/20	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R023	01/11/2012	7.05	Put	Bond Future	2,315.3300	2.3153	1,747.1300	1.7471	(24.541)	0	0	0
2012/08/20	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R023	01/11/2012	7.06	Put	Bond Future	2,240.5600	2.2406	1,672.3600	1.6724	(25.360)	0	0	0
2012/08/20	R023	07/02/2013			Bond Future	7.4430	105.6719	7.3618	106.2488	(1.090)	0.0000	0.0000	0
2012/08/20	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R023	07/02/2013	7.04	Put	Bond Future	2,906.8700	2.9069	2,329.9800	2.3300	(19.846)	0	0	0
2012/08/20	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R023	07/02/2013	7.05	Put	Bond Future	2,833.4500	2.8335	2,256.5600	2.2566	(20.360)	0	0	0
2012/08/20	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R023	07/02/2013	7.06	Put	Bond Future	2,760.1000	2.7601	2,183.2100	2.1832	(20.901)	0	0	0
2012/08/20	R023	02/05/2013			Bond Future	7.4993	103.1351	7.4155	103.7193	(1.118)	0.0000	0.0000	0
2012/08/20	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R023	02/05/2013	7.04	Put	Bond Future	3,252.6500	3.2526	2,668.4700	2.6685	(17.960)	0	0	0
2012/08/20	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R023	02/05/2013	7.05	Put	Bond Future	3,180.4300	3.1804	2,596.2500	2.5963	(18.368)	0	0	0
2012/08/20	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R023	02/05/2013	7.06	Put	Bond Future	3,108.2700	3.1083	2,524.0900	2.5241	(18.794)	0	0	0
2012/08/20	R157	01/11/2012			Bond Future	5.7245	122.1436	5.6374	122.3987	(1.520)	0.0000	0.0000	15,729
2012/08/20	R157	01/11/2012	5.78	Call	Bond Future	597.7200	0.5977	738.8400	0.7388	23.610	0	0	5,630
2012/08/20	R157	01/11/2012	5.78	Put	Bond Future	435.2700	0.4353	321.2800	0.3213	(26.188)	0	0	0
2012/08/20	R157	01/11/2012	6.24	Call	Bond Future	1,583.3600	1.5834	1,806.0200	1.8060	14.063	0	0	0
2012/08/20	R157	01/11/2012	6.24	Put	Bond Future	86.3900	0.0864	53.9400	0.0539	(37.562)	0	0	0
2012/08/20	R157	07/02/2013			Bond Future	5.7713	123.9002	5.6733	124.1596	(1.699)	0.0000	0.0000	100
2012/08/20	R157	07/02/2013	6.28	Call	Bond Future	1,602.4400	1.6024	1,800.7500	1.8007	12.376	0	0	0
2012/08/20	R157	07/02/2013	6.28	Put	Bond Future	268.3300	0.2683	207.2800	0.2073	(22.752)	0	0	0
2012/08/20	R157	02/05/2013			Bond Future	5.7763	118.7123	5.6674	118.9748	(1.886)	0.0000	0.0000	0
2012/08/20	R157	02/05/2013	5.34	Call	Bond Future	478.4400	0.4784	564.3600	0.5644	17.958	0	0	0
2012/08/20	R157	02/05/2013	5.34	Put	Bond Future	1,534.2800	1.5343	1,357.7300	1.3577	(11.507)	0	0	0
2012/08/20	R157	02/05/2013	5.35	Call	Bond Future	486.6000	0.4866	573.5500	0.5735	17.869	0	0	0
2012/08/20	R157	02/05/2013	5.35	Put	Bond Future	1,518.1000	1.5181	1,342.5800	1.3426	(11.562)	0	0	0
2012/08/20	R157	02/05/2013	5.36	Call	Bond Future	494.8500	0.4948	582.8300	0.5828	17.779	0	0	0
2012/08/20	R157	02/05/2013	5.36	Put	Bond Future	1,502.0200	1.5020	1,327.5300	1.3275	(11.617)	0	0	0
2012/08/20	R186	01/11/2012			Bond Future	7.7103	127.6923	7.6479	128.3125	(0.809)	0.0000	0.0000	35,540
2012/08/20	R186	01/11/2012	7.82	Call	Bond Future	3,216.3100	3.2163	3,533.1900	3.5332	9.852	0	0	1,858
2012/08/20	R186	01/11/2012	7.82	Put	Bond Future	2,136.2500	2.1363	1,832.8700	1.8329	(14.202)	0	0	0
2012/08/20	R186	01/11/2012	8.00	Call	Bond Future	4,306.1900	4.3062	4,687.7300	4.6877	8.860	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
2012/08/20	R186	01/11/2012	8.00	Put	Bond Future	1,482.6100	1.4826	1,243.8900	1.2439	(16.101)	0	0	0
2012/08/20	R186	01/11/2012	8.50	Call	Bond Future	7,948.2500	7.9483	8,467.8300	8.4678	6.537	0	0	0
2012/08/20	R186	01/11/2012	8.50	Put	Bond Future	462.3900	0.4624	361.7100	0.3617	(21.774)	0	0	0
2012/08/20	R186	01/11/2012	8.82	Call	Bond Future	10,514.5700	10.5146	11,087.9300	11.0879	5.453	0	0	0
2012/08/20	R186	01/11/2012	8.82	Put	Bond Future	178.5400	0.1785	131.6400	0.1316	(26.269)	0	0	1,858
2012/08/20	R186	07/02/2013			Bond Future	7.7891	124.2379	7.7244	124.8676	(0.831)	0.0000	0.0000	1,750
2012/08/20	R186	07/02/2013	8.47	Call	Bond Future	8,215.6800	8.2157	8,654.9900	8.6550	5.347	0	0	0
2012/08/20	R186	07/02/2013	8.47	Put	Bond Future	1,857.0300	1.8570	1,666.6100	1.6666	(10.254)	0	0	0
2012/08/20	R186	07/02/2013	7.00	Call	Bond Future	1,353.3500	1.3534	1,479.5400	1.4795	9.324	0	0	10,300
2012/08/20	R186	07/02/2013	7.00	Put	Bond Future	9,350.8600	9.3509	8,847.3200	8.8473	(5.385)	0	0	0
2012/08/20	R186	07/02/2013	7.25	Call	Bond Future	2,042.2700	2.0423	2,217.2400	2.2172	8.567	0	0	670
2012/08/20	R186	07/02/2013	7.25	Put	Bond Future	7,429.0500	7.4290	6,974.2900	6.9743	(6.121)	0	0	0
2012/08/20	R186	02/05/2013			Bond Future	7.8507	125.8593	7.7840	126.4971	(0.850)	0.0000	0.0000	0
2012/08/20	R186	02/05/2013	7.41	Call	Bond Future	3,376.1700	3.3762	3,602.4400	3.6024	6.702	0	0	0
2012/08/20	R186	02/05/2013	7.41	Put	Bond Future	7,675.9200	7.6759	7,264.4500	7.2645	(5.361)	0	0	0
2012/08/20	R186	02/05/2013	7.39	Call	Bond Future	3,302.9100	3.3029	3,525.5600	3.5256	6.741	0	0	0
2012/08/20	R186	02/05/2013	7.39	Put	Bond Future	7,802.7900	7.8028	7,387.7000	7.3877	(5.320)	0	0	0
2012/08/20	R186	02/05/2013	7.40	Call	Bond Future	3,339.4200	3.3394	3,563.8700	3.5639	6.721	0	0	0
2012/08/20	R186	02/05/2013	7.40	Put	Bond Future	7,739.1800	7.7392	7,325.8900	7.3259	(5.340)	0	0	0
2012/08/20	R189	01/11/2012			Bond Future	214.4153	214.4153	214.3900	214.3900	(0.012)	0.0000	0.0000	0
2012/08/20	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R189	01/11/2012	218.99	Put	Bond Future	4,574.7100	4.5747	4,600.0100	4.6000	0.553	0	0	0
2012/08/20	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R189	01/11/2012	219.00	Put	Bond Future	4,584.7100	4.5847	4,610.0100	4.6100	0.552	0	0	0
2012/08/20	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R189	01/11/2012	219.01	Put	Bond Future	4,594.7100	4.5947	4,620.0100	4.6200	0.551	0	0	0
2012/08/20	R197	01/11/2012			Bond Future	272.1344	272.1344	272.1127	272.1127	(0.008)	0.0000	0.0000	5,528
2012/08/20	R197	01/11/2012	266.99	Call	Bond Future	5,144.4400	5.1444	5,122.6600	5.1227	(0.423)	0	0	0
2012/08/20	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R197	01/11/2012	267.00	Call	Bond Future	5,134.4400	5.1344	5,112.6600	5.1127	(0.424)	0	0	0
2012/08/20	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R197	01/11/2012	267.01	Call	Bond Future	5,124.4400	5.1244	5,102.6600	5.1027	(0.425)	0	0	0
2012/08/20	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R201	01/11/2012			Bond Future	5.0430	110.6645	4.9717	110.8133	(1.414)	0.0000	0.0000	1,560
2012/08/20	R201	01/11/2012	5.11	Call	Bond Future	366.6100	0.3666	452.9200	0.4529	23.543	0	0	0
2012/08/20	R201	01/11/2012	5.11	Put	Bond Future	227.0400	0.2270	164.5600	0.1646	(27.519)	0	0	0
2012/08/20	R201	07/02/2013			Bond Future	4.9886	107.8470	4.9058	107.9985	(1.660)	0.0000	0.0000	0
2012/08/20	R201	07/02/2013	4.98	Call	Bond Future	413.4200	0.4134	489.2300	0.4892	18.337	0	0	0
2012/08/20	R201	07/02/2013	4.98	Put	Bond Future	429.2100	0.4292	353.5900	0.3536	(17.618)	0	0	0
2012/08/20	R201	02/05/2013			Bond Future	4.8801	109.2545	4.7848	109.4077	(1.952)	0.0000	0.0000	0
2012/08/20	R201	02/05/2013	4.04	Call	Bond Future	81.7600	0.0818	102.7300	0.1027	25.648	0	0	0
2012/08/20	R201	02/05/2013	4.04	Put	Bond Future	1,442.8300	1.4428	1,310.6200	1.3106	(9.163)	0	0	0
2012/08/20	R201	02/05/2013	4.05	Call	Bond Future	84.1300	0.0841	105.5800	0.1056	25.496	0	0	0
2012/08/20	R201	02/05/2013	4.05	Put	Bond Future	1,428.8700	1.4289	1,297.1400	1.2971	(9.219)	0	0	0
2012/08/20	R201	02/05/2013	4.06	Call	Bond Future	86.5600	0.0866	108.4900	0.1085	25.335	0	0	0

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2012/08/20	R201	02/05/2013	4.06	Put	Bond Future	1,414.9600	1.4150	1,283.7100	1.2837	(9.276)	0	0	0
2012/08/20	R202	01/11/2012			Bond Future	200.4985	200.4985	200.4855	200.4855	(0.006)	0.0000	0.0000	49,243
2012/08/20	R202	01/11/2012	191.99	Call	Bond Future	8,508.5100	8.5085	8,495.5000	8.4955	(0.153)	0	0	0
2012/08/20	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R202	01/11/2012	192.00	Call	Bond Future	8,498.5100	8.4985	8,485.5000	8.4855	(0.153)	0	0	0
2012/08/20	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R202	01/11/2012	192.01	Call	Bond Future	8,488.5100	8.4885	8,475.5000	8.4755	(0.153)	0	0	0
2012/08/20	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R203	01/11/2012			Bond Future	6.2155	109.5890	6.1310	109.9575	(1.361)	0.0000	0.0000	4,837
2012/08/20	R203	01/11/2012	6.87	Call	Bond Future	2,940.2800	2.9403	3,263.0600	3.2631	10.978	0	0	0
2012/08/20	R203	01/11/2012	6.87	Put	Bond Future	139.7000	0.1397	94.0000	0.0940	(32.713)	0	0	0
2012/08/20	R203	07/02/2013			Bond Future	6.2774	111.1651	6.1866	111.5394	(1.446)	0.0000	0.0000	6,300
2012/08/20	R203	07/02/2013	6.11	Call	Bond Future	1,057.7100	1.0577	1,213.5200	1.2135	14.731	0	0	6,300
2012/08/20	R203	07/02/2013	6.11	Put	Bond Future	1,749.4300	1.7494	1,530.9400	1.5309	(12.489)	0	0	0
2012/08/20	R203	07/02/2013	6.94	Call	Bond Future	3,164.1500	3.1642	3,451.6700	3.4517	9.087	0	0	0
2012/08/20	R203	07/02/2013	6.94	Put	Bond Future	478.3700	0.4784	391.5900	0.3916	(18.141)	0	0	0
2012/08/20	R203	02/05/2013			Bond Future	6.3119	108.4570	6.2155	108.8359	(1.527)	0.0000	0.0000	8
2012/08/20	R203	02/05/2013	5.89	Call	Bond Future	1,063.0000	1.0630	1,196.0800	1.1961	12.519	0	0	0
2012/08/20	R203	02/05/2013	5.89	Put	Bond Future	2,734.1400	2.7341	2,488.2700	2.4883	(8.993)	0	0	0
2012/08/20	R203	02/05/2013	5.90	Call	Bond Future	1,077.5900	1.0776	1,211.9400	1.2119	12.468	0	0	0
2012/08/20	R203	02/05/2013	5.90	Put	Bond Future	2,708.7500	2.7088	2,464.1500	2.4641	(9.030)	0	0	0
2012/08/20	R203	02/05/2013	5.91	Call	Bond Future	1,092.3000	1.0923	1,227.9400	1.2279	12.418	0	0	0
2012/08/20	R203	02/05/2013	5.91	Put	Bond Future	2,683.5000	2.6835	2,440.1900	2.4402	(9.067)	0	0	0
2012/08/20	R204	01/11/2012			Bond Future	6.5139	110.4106	6.4403	110.7945	(1.129)	0.0000	0.0000	3,783
2012/08/20	R204	01/11/2012	7.22	Call	Bond Future	3,779.7600	3.7798	4,113.2900	4.1133	8.824	0	0	0
2012/08/20	R204	01/11/2012	7.22	Put	Bond Future	178.0300	0.1780	127.6700	0.1277	(28.287)	0	0	0
2012/08/20	R204	07/02/2013			Bond Future	6.5784	107.9674	6.5005	108.3574	(1.184)	0.0000	0.0000	0
2012/08/20	R204	07/02/2013	7.29	Call	Bond Future	4,104.2400	4.1042	4,400.7500	4.4007	7.224	0	0	0
2012/08/20	R204	07/02/2013	7.29	Put	Bond Future	621.9200	0.6219	528.4600	0.5285	(15.028)	0	0	0
2012/08/20	R204	02/05/2013			Bond Future	6.6232	109.3763	6.5413	109.7711	(1.236)	0.0000	0.0000	0
2012/08/20	R204	02/05/2013	6.29	Call	Bond Future	1,540.2700	1.5403	1,689.6300	1.6896	9.697	0	0	0
2012/08/20	R204	02/05/2013	6.29	Put	Bond Future	3,158.6900	3.1587	2,913.2500	2.9132	(7.770)	0	0	0
2012/08/20	R204	02/05/2013	6.30	Call	Bond Future	1,559.5700	1.5596	1,710.2400	1.7102	9.661	0	0	0
2012/08/20	R204	02/05/2013	6.30	Put	Bond Future	3,128.9800	3.1290	2,884.8500	2.8849	(7.802)	0	0	0
2012/08/20	R204	02/05/2013	6.31	Call	Bond Future	1,579.0300	1.5790	1,731.0100	1.7310	9.625	0	0	0
2012/08/20	R204	02/05/2013	6.31	Put	Bond Future	3,099.4600	3.0995	2,856.6400	2.8566	(7.834)	0	0	0
2012/08/20	R206	01/11/2012			Bond Future	5.1903	104.9449	5.0967	105.0539	(1.804)	0.0000	0.0000	1,120
2012/08/20	R206	01/11/2012	5.05	Call	Bond Future	120.4600	0.1205	161.5000	0.1615	34.069	0	0	0
2012/08/20	R206	01/11/2012	5.05	Put	Bond Future	283.9600	0.2840	215.9800	0.2160	(23.940)	0	0	0
2012/08/20	R206	07/02/2013			Bond Future	5.1241	102.6887	5.0015	102.7998	(2.391)	0.0000	0.0000	0
2012/08/20	R206	07/02/2013	4.76	Call	Bond Future	148.1500	0.1481	184.7700	0.1848	24.718	0	0	0
2012/08/20	R206	07/02/2013	4.76	Put	Bond Future	478.8000	0.4788	404.3200	0.4043	(15.556)	0	0	0
2012/08/20	R206	02/05/2013			Bond Future	4.9371	104.0290	4.7728	104.1413	(3.328)	0.0000	0.0000	0
2012/08/20	R206	02/05/2013	3.39	Call	Bond Future	48.0300	0.0480	61.0900	0.0611	27.191	0	0	0

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2012/08/20	R206	02/05/2013	3.39	Put	Bond Future	1,114.2300	1.1142	1,014.9800	1.0150	(8.907)	0	0	0
2012/08/20	R206	02/05/2013	3.40	Call	Bond Future	48.8200	0.0488	62.0500	0.0621	27.100	0	0	0
2012/08/20	R206	02/05/2013	3.40	Put	Bond Future	1,108.0700	1.1081	1,008.9900	1.0090	(8.942)	0	0	0
2012/08/20	R206	02/05/2013	3.41	Call	Bond Future	49.6100	0.0496	63.0200	0.0630	27.031	0	0	0
2012/08/20	R206	02/05/2013	3.41	Put	Bond Future	1,101.9100	1.1019	1,003.0100	1.0030	(8.975)	0	0	0
2012/08/20	R207	01/11/2012			Bond Future	6.8223	104.6308	6.7439	105.0784	(1.149)	0.0000	0.0000	19,077
2012/08/20	R207	01/11/2012	7.58	Call	Bond Future	4,401.9400	4.4019	4,792.9300	4.7929	8.882	0	0	0
2012/08/20	R207	01/11/2012	7.58	Put	Bond Future	197.4300	0.1974	140.8900	0.1409	(28.638)	0	0	0
2012/08/20	R207	07/02/2013			Bond Future	6.8924	102.4957	6.8099	102.9501	(1.196)	0.0000	0.0000	0
2012/08/20	R207	07/02/2013	7.66	Call	Bond Future	4,822.2200	4.8222	5,170.2100	5.1702	7.216	0	0	0
2012/08/20	R207	07/02/2013	7.66	Put	Bond Future	706.8800	0.7069	600.4500	0.6005	(15.056)	0	0	0
2012/08/20	R207	02/05/2013			Bond Future	6.9460	103.8334	6.8600	104.2935	(1.239)	0.0000	0.0000	0
2012/08/20	R207	02/05/2013	6.44	Call	Bond Future	1,446.6800	1.4467	1,598.5800	1.5986	10.500	0	0	0
2012/08/20	R207	02/05/2013	6.44	Put	Bond Future	4,190.0100	4.1900	3,881.8000	3.8818	(7.356)	0	0	0
2012/08/20	R207	02/05/2013	6.45	Call	Bond Future	1,465.6500	1.4656	1,618.9800	1.6190	10.462	0	0	0
2012/08/20	R207	02/05/2013	6.45	Put	Bond Future	4,153.8900	4.1539	3,847.1100	3.8471	(7.385)	0	0	0
2012/08/20	R207	02/05/2013	6.46	Call	Bond Future	1,484.7800	1.4848	1,639.5400	1.6395	10.423	0	0	0
2012/08/20	R207	02/05/2013	6.46	Put	Bond Future	4,117.9700	4.1180	3,812.6200	3.8126	(7.415)	0	0	0
2012/08/20	R208	01/11/2012			Bond Future	7.0039	99.0852	6.9309	99.5394	(1.042)	0.0000	0.0000	9,422
2012/08/20	R208	01/11/2012	6.81	Call	Bond Future	956.3400	0.9563	1,110.3200	1.1103	16.101	0	0	0
2012/08/20	R208	01/11/2012	6.81	Put	Bond Future	2,169.1300	2.1691	1,868.8800	1.8689	(13.842)	0	0	0
2012/08/20	R208	01/11/2012	7.50	Call	Bond Future	3,496.5100	3.4965	3,842.1300	3.8421	9.885	0	0	0
2012/08/20	R208	01/11/2012	7.50	Put	Bond Future	475.7000	0.4757	367.0900	0.3671	(22.832)	0	0	12,250
2012/08/20	R208	01/11/2012	7.70	Call	Bond Future	4,482.2300	4.4822	4,865.5000	4.8655	8.551	0	0	0
2012/08/20	R208	01/11/2012	7.70	Put	Bond Future	276.4000	0.2764	205.4400	0.2054	(25.673)	0	0	0
2012/08/20	R208	07/02/2013			Bond Future	7.0748	100.5102	6.9985	100.9715	(1.078)	0.0000	0.0000	1,980
2012/08/20	R208	07/02/2013	6.00	Call	Bond Future	363.0600	0.3631	416.0500	0.4160	14.595	0	0	12,250
2012/08/20	R208	07/02/2013	6.00	Put	Bond Future	7,116.3800	7.1164	6,708.1000	6.7081	(5.737)	0	0	0
2012/08/20	R208	07/02/2013	7.78	Call	Bond Future	5,063.0500	5.0631	5,402.1700	5.4022	6.698	0	0	0
2012/08/20	R208	07/02/2013	7.78	Put	Bond Future	923.5000	0.9235	801.3500	0.8014	(13.227)	0	0	0
2012/08/20	R208	02/05/2013			Bond Future	7.1267	98.4273	7.0475	98.8944	(1.111)	0.0000	0.0000	0
2012/08/20	R208	02/05/2013	6.65	Call	Bond Future	1,711.6000	1.7116	1,870.2000	1.8702	9.266	0	0	0
2012/08/20	R208	02/05/2013	6.65	Put	Bond Future	4,564.6000	4.5646	4,256.1100	4.2561	(6.758)	0	0	0
2012/08/20	R208	02/05/2013	6.66	Call	Bond Future	1,733.0100	1.7330	1,893.0500	1.8931	9.235	0	0	0
2012/08/20	R208	02/05/2013	6.66	Put	Bond Future	4,525.1200	4.5251	4,218.0700	4.2181	(6.785)	0	0	0
2012/08/20	R208	02/05/2013	6.64	Call	Bond Future	1,690.3500	1.6903	1,847.5200	1.8475	9.298	0	0	0
2012/08/20	R208	02/05/2013	6.64	Put	Bond Future	4,604.3000	4.6043	4,294.3800	4.2944	(6.731)	0	0	0
2012/08/20	R209	01/11/2012			Bond Future	8.3165	79.4694	8.2595	79.9571	(0.685)	0.0000	0.0000	7,426
2012/08/20	R209	01/11/2012	8.99	Call	Bond Future	6,110.4800	6.1105	6,481.1100	6.4811	6.065	0	0	0
2012/08/20	R209	01/11/2012	8.99	Put	Bond Future	680.8700	0.6809	563.7800	0.5638	(17.197)	0	0	0
2012/08/20	R209	07/02/2013			Bond Future	8.3898	80.6123	8.3311	81.1073	(0.699)	0.0000	0.0000	0
2012/08/20	R209	07/02/2013	9.06	Call	Bond Future	7,249.2900	7.2493	7,581.2900	7.5813	4.580	0	0	0
2012/08/20	R209	07/02/2013	9.06	Put	Bond Future	1,921.3200	1.9213	1,758.2500	1.7582	(8.487)	0	0	0
2012/08/20	R209	02/05/2013			Bond Future	8.4473	78.5214	8.3872	79.0227	(0.711)	0.0000	0.0000	0
2012/08/20	R209	02/05/2013	7.99	Call	Bond Future	3,276.2900	3.2763	3,456.0200	3.4560	5.486	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
2012/08/20	R209	02/05/2013	7.99	Put	Bond Future	7,221.0400	7.2210	6,899.3900	6.8994	(4.454)	0	0	0
2012/08/20	R209	02/05/2013	8.00	Call	Bond Future	3,309.0500	3.3090	3,490.1100	3.4901	5.472	0	0	0
2012/08/20	R209	02/05/2013	8.00	Put	Bond Future	7,164.2700	7.1643	6,843.9500	6.8439	(4.471)	0	0	0
2012/08/20	R209	02/05/2013	8.01	Call	Bond Future	3,341.9900	3.3420	3,524.4000	3.5244	5.458	0	0	0
2012/08/20	R209	02/05/2013	8.01	Put	Bond Future	7,107.8300	7.1078	6,788.8600	6.7889	(4.488)	0	0	0
2012/08/20	R210	01/11/2012			Bond Future	152.4248	152.4248	152.4141	152.4141	(0.007)	0.0000	0.0000	3,414
2012/08/20	R210	01/11/2012	144.99	Call	Bond Future	7,434.8100	7.4348	7,424.1100	7.4241	(0.144)	0	0	0
2012/08/20	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R210	01/11/2012	145.00	Call	Bond Future	7,424.8100	7.4248	7,414.1100	7.4141	(0.144)	0	0	0
2012/08/20	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R210	01/11/2012	145.01	Call	Bond Future	7,414.8100	7.4148	7,404.1100	7.4041	(0.144)	0	0	0
2012/08/20	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R211	01/11/2012			Bond Future	122.5466	122.5466	122.5335	122.5335	(0.011)	0.0000	0.0000	480
2012/08/20	R211	01/11/2012	121.99	Call	Bond Future	556.6400	0.5566	543.5400	0.5435	(2.353)	0	0	0
2012/08/20	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R211	01/11/2012	122.00	Call	Bond Future	546.6400	0.5466	533.5400	0.5335	(2.396)	0	0	0
2012/08/20	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R211	01/11/2012	122.01	Call	Bond Future	536.6400	0.5366	523.5400	0.5235	(2.441)	0	0	0
2012/08/20	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R212	01/11/2012			Bond Future	125.4422	125.4422	125.4320	125.4320	(0.008)	0.0000	0.0000	5,084
2012/08/20	R212	01/11/2012	121.99	Call	Bond Future	3,452.2200	3.4522	3,441.9800	3.4420	(0.297)	0	0	0
2012/08/20	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R212	01/11/2012	122.00	Call	Bond Future	3,442.2200	3.4422	3,431.9800	3.4320	(0.297)	0	0	0
2012/08/20	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R212	01/11/2012	122.01	Call	Bond Future	3,432.2200	3.4322	3,421.9800	3.4220	(0.298)	0	0	0
2012/08/20	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R213	01/11/2012			Bond Future	8.1545	90.3971	8.0924	90.9378	(0.761)	0.0000	0.0000	4,830
2012/08/20	R213	01/11/2012	7.75	Call	Bond Future	1,057.8100	1.0578	1,179.7400	1.1797	11.527	0	0	140
2012/08/20	R213	01/11/2012	7.75	Put	Bond Future	4,667.5700	4.6676	4,248.7900	4.2488	(8.972)	0	0	0
2012/08/20	R213	01/11/2012	8.81	Call	Bond Future	6,103.8400	6.1038	6,518.8900	6.5189	6.800	0	0	0
2012/08/20	R213	01/11/2012	8.81	Put	Bond Future	675.8500	0.6758	550.1900	0.5502	(18.593)	0	0	0
2012/08/20	R213	07/02/2013			Bond Future	8.2335	91.6971	8.1694	92.2461	(0.779)	0.0000	0.0000	0
2012/08/20	R213	07/02/2013	8.90	Call	Bond Future	7,266.5700	7.2666	7,640.8900	7.6409	5.151	0	0	0
2012/08/20	R213	07/02/2013	8.90	Put	Bond Future	1,841.5500	1.8416	1,666.9100	1.6669	(9.483)	0	0	0
2012/08/20	R213	02/05/2013			Bond Future	8.2924	89.3569	8.2266	89.9129	(0.793)	0.0000	0.0000	0
2012/08/20	R213	02/05/2013	7.84	Call	Bond Future	3,215.7100	3.2157	3,416.0700	3.4161	6.231	0	0	0
2012/08/20	R213	02/05/2013	7.84	Put	Bond Future	7,144.8200	7.1448	6,789.1900	6.7892	(4.977)	0	0	0
2012/08/20	R213	02/05/2013	7.85	Call	Bond Future	3,248.6400	3.2486	3,450.5000	3.4505	6.214	0	0	0
2012/08/20	R213	02/05/2013	7.85	Put	Bond Future	7,088.1800	7.0882	6,734.0500	6.7340	(4.996)	0	0	0
2012/08/20	R213	02/05/2013	7.86	Call	Bond Future	3,282.0500	3.2820	3,485.4200	3.4854	6.196	0	0	0
2012/08/20	R213	02/05/2013	7.86	Put	Bond Future	7,032.1400	7.0321	6,679.5200	6.6795	(5.014)	0	0	0
2012/08/20	R214	01/11/2012			Bond Future	8.3296	81.4011	8.2728	81.9173	(0.682)	0.0000	0.0000	1,700
2012/08/20	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
2012/08/20	R214	01/11/2012	7.99	Put	Bond Future	3,167.5700	3.1676	2,651.3900	2.6514	(16.296)	0	0	0
2012/08/20	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R214	01/11/2012	8.00	Put	Bond Future	3,071.3800	3.0714	2,555.2000	2.5552	(16.806)	0	0	0
2012/08/20	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/20	R214	01/11/2012	8.01	Put	Bond Future	2,975.3700	2.9754	2,459.1900	2.4592	(17.348)	0	0	0

**Total** **289066**