



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 23/08/2012 to 23/08/2012

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
2012/08/23	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	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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2012/08/23	2025	01/11/2012			Bond Future	106.8735	106.8735	106.8653	106.8653	(0.008)	0.0000	0.0000	4,417
2012/08/23	2025	01/11/2012	99.99	Call	Bond Future	6,883.5200	6.8835	6,875.3200	6.8753	(0.119)	0	0	0
2012/08/23	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	2025	01/11/2012	100.00	Call	Bond Future	6,873.5200	6.8735	6,865.3200	6.8653	(0.119)	0	0	0
2012/08/23	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	2025	01/11/2012	100.01	Call	Bond Future	6,863.5200	6.8635	6,855.3200	6.8553	(0.119)	0	0	0
2012/08/23	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	2038	01/11/2012			Bond Future	104.2138	104.2138	104.2074	104.2074	(0.006)	0.0000	0.0000	0
2012/08/23	2038	01/11/2012	98.99	Call	Bond Future	5,223.8100	5.2238	5,217.4200	5.2174	(0.122)	0	0	0
2012/08/23	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	2038	01/11/2012	99.00	Call	Bond Future	5,213.8100	5.2138	5,207.4200	5.2074	(0.123)	0	0	0
2012/08/23	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	2038	01/11/2012	99.01	Call	Bond Future	5,203.8100	5.2038	5,197.4200	5.1974	(0.123)	0	0	0
2012/08/23	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	2050	01/11/2012			Bond Future	110.7244	110.7244	110.7178	110.7178	(0.006)	0.0000	0.0000	0
2012/08/23	2050	01/11/2012	103.99	Call	Bond Future	6,734.4000	6.7344	6,727.7800	6.7278	(0.098)	0	0	0
2012/08/23	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	2050	01/11/2012	104.00	Call	Bond Future	6,724.4000	6.7244	6,717.7800	6.7178	(0.098)	0	0	0
2012/08/23	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	2050	01/11/2012	104.01	Call	Bond Future	6,714.4000	6.7144	6,707.7800	6.7078	(0.099)	0	0	0
2012/08/23	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	AL7T	01/11/2012			Index Future	469.3730	469.3730	470.5320	470.5320	0.247	0.0000	0.0000	13
2012/08/23	AL7T	07/02/2013			Index Future	476.1280	476.1280	477.3030	477.3030	0.247	0.0000	0.0000	0
2012/08/23	ALBI	01/11/2012			Index Future	421.5490	421.5490	422.5900	422.5900	0.247	0.0000	0.0000	885
2012/08/23	ALBI	07/02/2013			Index Future	427.6150	427.6150	428.6720	428.6720	0.247	0.0000	0.0000	118
2012/08/23	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	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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2012/08/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/23	EL28	01/11/2012			Bond Future	108.2960	108.2960	108.2893	108.2893	(0.006)	0.0000	0.0000	0
2012/08/23	EL28	01/11/2012	105.99	Call	Bond Future	2,305.9900	2.3060	2,299.3200	2.2993	(0.289)	0	0	0
2012/08/23	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	EL28	01/11/2012	106.00	Call	Bond Future	2,295.9900	2.2960	2,289.3200	2.2893	(0.291)	0	0	0
2012/08/23	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	EL28	01/11/2012	106.01	Call	Bond Future	2,285.9900	2.2860	2,279.3200	2.2793	(0.292)	0	0	0
2012/08/23	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	ES33	01/11/2012			Bond Future	8.8133	88.6257	8.7765	88.9409	(0.417)	0.0000	0.0000	303
2012/08/23	ES33	01/11/2012	9.20	Call	Bond Future	3,212.7800	3.2128	3,528.0300	3.5280	9.812	0	0	0

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2012/08/23	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	ES33	07/02/2013			Bond Future	8.9101	89.9008	8.8721	90.2207	(0.426)	0.0000	0.0000	0
2012/08/23	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	ES33	07/02/2013	8.54	Put	Bond Future	3,195.0800	3.1951	2,875.1900	2.8752	(10.012)	0	0	0
2012/08/23	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	ES33	07/02/2013	8.55	Put	Bond Future	3,106.3900	3.1064	2,786.5000	2.7865	(10.298)	0	0	0
2012/08/23	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	ES33	07/02/2013	8.56	Put	Bond Future	3,017.8300	3.0178	2,697.9400	2.6979	(10.600)	0	0	0
2012/08/23	GOVI	01/11/2012			GOVI	421.6930	421.6930	422.6830	422.6830	0.235	0.0000	0.0000	239
2012/08/23	GOVI	01/11/2012	403.96	Call	GOVI	177,330.0000	17.7330	187,230.0000	18.7230	5.583	0	0	0
2012/08/23	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	GOVI	07/02/2013			GOVI	427.7610	427.7610	428.7660	428.7660	0.235	0.0000	0.0000	0
2012/08/23	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	GOVI	07/02/2013	432.99	Put	GOVI	52,290.0000	5.2290	42,240.0000	4.2240	(19.220)	0	0	0
2012/08/23	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	GOVI	07/02/2013	433.00	Put	GOVI	52,390.0000	5.2390	42,340.0000	4.2340	(19.183)	0	0	0
2012/08/23	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	GOVI	07/02/2013	433.01	Put	GOVI	52,490.0000	5.2490	42,440.0000	4.2440	(19.147)	0	0	0
2012/08/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/23	IGOV	01/11/2012			Index Future	185.5100	185.5100	185.4960	185.4960	(0.008)	0.0000	0.0000	592
2012/08/23	IGOV	07/02/2013			Index Future	188.1790	188.1790	188.1660	188.1660	(0.007)	0.0000	0.0000	14
2012/08/23	ILBI	01/11/2012			Index Future	502.4000	502.4000	502.2040	502.2040	(0.039)	0.0000	0.0000	0
2012/08/23	ILBI	07/02/2013			Index Future	509.4110	509.4110	509.2050	509.2050	(0.040)	0.0000	0.0000	169
2012/08/23	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/23	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/23	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/23	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/23	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/23	JBAF	19/09/2012			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	44,760
2012/08/23	JBAF	17/10/2012			Jibar Tradeable Future	4.9300	95.0700	4.9300	95.0700	0.000	0.0000	0.0000	0
2012/08/23	JBAF	21/11/2012			Jibar Tradeable Future	4.9000	95.1000	4.8200	95.1800	(1.633)	0.0000	0.0000	0
2012/08/23	JBAF	19/12/2012			Jibar Tradeable Future	4.8300	95.1700	4.7900	95.2100	(0.828)	0.0000	0.0000	840
2012/08/23	JBAF	16/01/2013			Jibar Tradeable Future	4.8100	95.1900	4.7700	95.2300	(0.832)	0.0000	0.0000	0
2012/08/23	JBAF	20/02/2013			Jibar Tradeable Future	4.8000	95.2000	4.7700	95.2300	(0.625)	0.0000	0.0000	0
2012/08/23	JBAF	20/03/2013			Jibar Tradeable Future	4.8000	95.2000	4.7700	95.2300	(0.625)	0.0000	0.0000	1,000

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2012/08/23	JBAF	19/06/2013			Jibar Tradeable Future	4.8400	95.1600	4.8100	95.1900	(0.620)	0.0000	0.0000	500
2012/08/23	JBAF	18/09/2013			Jibar Tradeable Future	4.9400	95.0600	4.9100	95.0900	(0.607)	0.0000	0.0000	1,700
2012/08/23	JBAF	18/12/2013			Jibar Tradeable Future	5.0800	94.9200	5.0500	94.9500	(0.591)	0.0000	0.0000	1,500
2012/08/23	JBAF	19/03/2014			Jibar Tradeable Future	5.2200	94.7800	5.1900	94.8100	(0.575)	0.0000	0.0000	800
2012/08/23	JBAF	18/06/2014			Jibar Tradeable Future	5.3800	94.6200	5.3500	94.6500	(0.558)	0.0000	0.0000	0
2012/08/23	R023	01/11/2012			Bond Future	7.1394	105.8231	7.0925	106.1716	(0.656)	0.0000	0.0000	1,049
2012/08/23	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R023	01/11/2012	7.04	Put	Bond Future	740.7800	0.7408	392.2900	0.3923	(47.044)	0	0	0
2012/08/23	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R023	01/11/2012	7.05	Put	Bond Future	665.9400	0.6659	317.4500	0.3175	(52.331)	0	0	0
2012/08/23	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R023	01/11/2012	7.06	Put	Bond Future	591.1700	0.5912	242.6800	0.2427	(58.949)	0	0	0
2012/08/23	R023	07/02/2013			Bond Future	7.2091	107.3457	7.1604	107.6994	(0.677)	0.0000	0.0000	0
2012/08/23	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R023	07/02/2013	7.04	Put	Bond Future	1,233.0100	1.2330	879.3500	0.8794	(28.683)	0	0	0
2012/08/23	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R023	07/02/2013	7.05	Put	Bond Future	1,159.5900	1.1596	805.9300	0.8059	(30.499)	0	0	0
2012/08/23	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R023	07/02/2013	7.06	Put	Bond Future	1,086.2400	1.0862	732.5800	0.7326	(32.558)	0	0	0
2012/08/23	R023	02/05/2013			Bond Future	7.2577	104.8296	7.2073	105.1877	(0.694)	0.0000	0.0000	0
2012/08/23	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R023	02/05/2013	7.04	Put	Bond Future	1,558.1600	1.5582	1,200.1300	1.2001	(22.978)	0	0	0
2012/08/23	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R023	02/05/2013	7.05	Put	Bond Future	1,485.9400	1.4859	1,127.9100	1.1279	(24.095)	0	0	0
2012/08/23	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R023	02/05/2013	7.06	Put	Bond Future	1,413.7800	1.4138	1,055.7500	1.0558	(25.324)	0	0	0
2012/08/23	R157	01/11/2012			Bond Future	5.5227	122.7359	5.4902	122.8317	(0.589)	0.0000	0.0000	15,729
2012/08/23	R157	01/11/2012	5.78	Call	Bond Future	1,002.4500	1.0025	1,068.6700	1.0687	6.606	0	0	5,630
2012/08/23	R157	01/11/2012	5.78	Put	Bond Future	247.7500	0.2477	218.1100	0.2181	(11.964)	0	0	0
2012/08/23	R157	01/11/2012	6.24	Call	Bond Future	2,132.3500	2.1324	2,220.8700	2.2209	4.151	0	0	0
2012/08/23	R157	01/11/2012	6.24	Put	Bond Future	43.1300	0.0431	35.7900	0.0358	(17.018)	0	0	0
2012/08/23	R157	07/02/2013			Bond Future	5.5444	124.5018	5.5078	124.5992	(0.660)	0.0000	0.0000	100
2012/08/23	R157	07/02/2013	6.28	Call	Bond Future	2,142.2200	2.1422	2,221.2800	2.2213	3.691	0	0	0
2012/08/23	R157	07/02/2013	6.28	Put	Bond Future	206.5100	0.2065	188.1900	0.1882	(8.871)	0	0	0
2012/08/23	R157	02/05/2013			Bond Future	5.5244	119.3204	5.4838	119.4188	(0.735)	0.0000	0.0000	0
2012/08/23	R157	02/05/2013	5.34	Call	Bond Future	753.9100	0.7539	795.1500	0.7952	5.470	0	0	0
2012/08/23	R157	02/05/2013	5.34	Put	Bond Future	1,201.7100	1.2017	1,144.5600	1.1446	(4.756)	0	0	0
2012/08/23	R157	02/05/2013	5.35	Call	Bond Future	764.6300	0.7646	806.2600	0.8063	5.444	0	0	0
2012/08/23	R157	02/05/2013	5.35	Put	Bond Future	1,188.0900	1.1881	1,131.3300	1.1313	(4.777)	0	0	0
2012/08/23	R157	02/05/2013	5.36	Call	Bond Future	775.4400	0.7754	817.4600	0.8175	5.419	0	0	0
2012/08/23	R157	02/05/2013	5.36	Put	Bond Future	1,174.5700	1.1746	1,118.2000	1.1182	(4.799)	0	0	0
2012/08/23	R186	01/11/2012			Bond Future	7.5576	129.2180	7.5056	129.7436	(0.688)	0.0000	0.0000	35,618
2012/08/23	R186	01/11/2012	7.82	Call	Bond Future	4,215.3600	4.2154	4,551.6900	4.5517	7.979	0	0	1,858
2012/08/23	R186	01/11/2012	7.82	Put	Bond Future	1,609.6200	1.6096	1,420.2800	1.4203	(11.763)	0	0	0
2012/08/23	R186	01/11/2012	8.00	Call	Bond Future	5,439.0000	5.4390	5,822.4300	5.8224	7.050	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
2012/08/23	R186	01/11/2012	8.00	Put	Bond Future	1,089.7400	1.0897	947.5000	0.9475	(13.053)	0	0	0
2012/08/23	R186	01/11/2012	8.50	Call	Bond Future	9,330.9300	9.3309	9,803.2400	9.8032	5.062	0	0	0
2012/08/23	R186	01/11/2012	8.50	Put	Bond Future	319.3900	0.3194	266.0300	0.2660	(16.707)	0	0	0
2012/08/23	R186	01/11/2012	8.82	Call	Bond Future	11,979.6300	11.9796	12,482.1800	12.4822	4.195	0	0	0
2012/08/23	R186	01/11/2012	8.82	Put	Bond Future	117.9200	0.1179	94.8000	0.0948	(19.607)	0	0	1,858
2012/08/23	R186	07/02/2013			Bond Future	7.6308	125.7863	7.5769	126.3198	(0.706)	0.0000	0.0000	1,750
2012/08/23	R186	07/02/2013	8.47	Call	Bond Future	9,510.8700	9.5109	9,916.6900	9.9167	4.267	0	0	0
2012/08/23	R186	07/02/2013	8.47	Put	Bond Future	1,603.7900	1.6038	1,476.1400	1.4761	(7.959)	0	0	0
2012/08/23	R186	07/02/2013	7.00	Call	Bond Future	1,924.5900	1.9246	2,075.1600	2.0752	7.823	0	0	10,300
2012/08/23	R186	07/02/2013	7.00	Put	Bond Future	8,373.6700	8.3737	7,990.7700	7.9908	(4.573)	0	0	0
2012/08/23	R186	07/02/2013	7.25	Call	Bond Future	2,761.8800	2.7619	2,957.5300	2.9575	7.084	0	0	670
2012/08/23	R186	07/02/2013	7.25	Put	Bond Future	6,600.2300	6.6002	6,262.4100	6.2624	(5.118)	0	0	0
2012/08/23	R186	02/05/2013			Bond Future	7.6876	127.4266	7.6320	127.9667	(0.722)	0.0000	0.0000	0
2012/08/23	R186	02/05/2013	7.41	Call	Bond Future	4,316.8900	4.3169	4,549.8800	4.5499	5.397	0	0	0
2012/08/23	R186	02/05/2013	7.41	Put	Bond Future	7,049.4000	7.0494	6,742.3200	6.7423	(4.356)	0	0	0
2012/08/23	R186	02/05/2013	7.39	Call	Bond Future	4,233.7500	4.2338	4,463.7200	4.4637	5.432	0	0	0
2012/08/23	R186	02/05/2013	7.39	Put	Bond Future	7,166.3900	7.1664	6,856.2900	6.8563	(4.327)	0	0	0
2012/08/23	R186	02/05/2013	7.40	Call	Bond Future	4,275.2000	4.2752	4,506.6800	4.5067	5.414	0	0	0
2012/08/23	R186	02/05/2013	7.40	Put	Bond Future	7,107.7200	7.1077	6,799.1300	6.7991	(4.342)	0	0	0
2012/08/23	R189	01/11/2012			Bond Future	214.2924	214.2924	214.2679	214.2679	(0.011)	0.0000	0.0000	0
2012/08/23	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R189	01/11/2012	218.99	Put	Bond Future	4,697.5800	4.6976	4,722.1400	4.7221	0.523	0	0	0
2012/08/23	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R189	01/11/2012	219.00	Put	Bond Future	4,707.5800	4.7076	4,732.1400	4.7321	0.522	0	0	0
2012/08/23	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R189	01/11/2012	219.01	Put	Bond Future	4,717.5800	4.7176	4,742.1400	4.7421	0.521	0	0	0
2012/08/23	R197	01/11/2012			Bond Future	272.2728	272.2728	272.2517	272.2517	(0.008)	0.0000	0.0000	5,528
2012/08/23	R197	01/11/2012	266.99	Call	Bond Future	5,282.7500	5.2827	5,261.6700	5.2617	(0.399)	0	0	0
2012/08/23	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R197	01/11/2012	267.00	Call	Bond Future	5,272.7500	5.2727	5,251.6700	5.2517	(0.400)	0	0	0
2012/08/23	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R197	01/11/2012	267.01	Call	Bond Future	5,262.7500	5.2627	5,241.6700	5.2417	(0.401)	0	0	0
2012/08/23	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R201	01/11/2012			Bond Future	4.8580	111.0511	4.8311	111.1074	(0.552)	0.0000	0.0000	1,560
2012/08/23	R201	01/11/2012	5.11	Call	Bond Future	645.1200	0.6451	686.1700	0.6862	6.363	0	0	0
2012/08/23	R201	01/11/2012	5.11	Put	Bond Future	118.9100	0.1189	103.7300	0.1037	(12.766)	0	0	0
2012/08/23	R201	07/02/2013			Bond Future	4.7741	108.2400	4.7430	108.2971	(0.652)	0.0000	0.0000	0
2012/08/23	R201	07/02/2013	4.98	Call	Bond Future	694.9000	0.6949	729.7600	0.7298	5.017	0	0	0
2012/08/23	R201	07/02/2013	4.98	Put	Bond Future	317.7600	0.3178	295.4600	0.2955	(7.018)	0	0	0
2012/08/23	R201	02/05/2013			Bond Future	4.6337	109.6514	4.5979	109.7090	(0.771)	0.0000	0.0000	0
2012/08/23	R201	02/05/2013	4.04	Call	Bond Future	176.9300	0.1769	189.9600	0.1900	7.364	0	0	0
2012/08/23	R201	02/05/2013	4.04	Put	Bond Future	1,141.1400	1.1411	1,096.5000	1.0965	(3.912)	0	0	0
2012/08/23	R201	02/05/2013	4.05	Call	Bond Future	180.7100	0.1807	193.9500	0.1939	7.327	0	0	0
2012/08/23	R201	02/05/2013	4.05	Put	Bond Future	1,128.5900	1.1286	1,084.1600	1.0842	(3.937)	0	0	0
2012/08/23	R201	02/05/2013	4.06	Call	Bond Future	184.5500	0.1845	198.0100	0.1980	7.293	0	0	0

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2012/08/23	R201	02/05/2013	4.06	Put	Bond Future	1,116.0900	1.1161	1,071.8800	1.0719	(3.961)	0	0	0
2012/08/23	R202	01/11/2012			Bond Future	199.9671	199.9671	199.9551	199.9551	(0.006)	0.0000	0.0000	49,243
2012/08/23	R202	01/11/2012	191.99	Call	Bond Future	7,977.1400	7.9771	7,965.1000	7.9651	(0.151)	0	0	0
2012/08/23	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R202	01/11/2012	192.00	Call	Bond Future	7,967.1400	7.9671	7,955.1000	7.9551	(0.151)	0	0	0
2012/08/23	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R202	01/11/2012	192.01	Call	Bond Future	7,957.1400	7.9571	7,945.1000	7.9451	(0.151)	0	0	0
2012/08/23	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R203	01/11/2012			Bond Future	6.0450	110.3335	6.0027	110.5194	(0.701)	0.0000	0.0000	4,837
2012/08/23	R203	01/11/2012	6.87	Call	Bond Future	3,628.7200	3.6287	3,799.5700	3.7996	4.708	0	0	0
2012/08/23	R203	01/11/2012	6.87	Put	Bond Future	83.6800	0.0837	68.6500	0.0687	(17.961)	0	0	0
2012/08/23	R203	07/02/2013			Bond Future	6.0945	111.9210	6.0491	112.1097	(0.745)	0.0000	0.0000	6,300
2012/08/23	R203	07/02/2013	6.11	Call	Bond Future	1,481.6700	1.4817	1,576.2200	1.5762	6.381	0	0	12,600
2012/08/23	R203	07/02/2013	6.11	Put	Bond Future	1,417.5100	1.4175	1,323.3800	1.3234	(6.641)	0	0	0
2012/08/23	R203	07/02/2013	6.65	Call	Bond Future	2,892.4500	2.8925	3,029.1500	3.0292	4.726	0	0	0
2012/08/23	R203	07/02/2013	6.65	Put	Bond Future	616.0600	0.6161	564.0800	0.5641	(8.437)	0	0	30,250
2012/08/23	R203	07/02/2013	6.94	Call	Bond Future	3,813.3300	3.8133	3,967.0500	3.9670	4.031	0	0	0
2012/08/23	R203	07/02/2013	6.94	Put	Bond Future	371.6700	0.3717	336.7100	0.3367	(9.406)	0	0	0
2012/08/23	R203	02/05/2013			Bond Future	6.1179	109.2215	6.0697	109.4124	(0.788)	0.0000	0.0000	8
2012/08/23	R203	02/05/2013	5.91	Call	Bond Future	1,412.6800	1.4127	1,493.8400	1.4938	5.745	0	0	0
2012/08/23	R203	02/05/2013	5.91	Put	Bond Future	2,239.3500	2.2394	2,129.6100	2.1296	(4.901)	0	0	0
2012/08/23	R203	02/05/2013	5.89	Call	Bond Future	1,378.0200	1.3780	1,457.8600	1.4579	5.794	0	0	0
2012/08/23	R203	02/05/2013	5.89	Put	Bond Future	2,284.6300	2.2846	2,173.5700	2.1736	(4.861)	0	0	0
2012/08/23	R203	02/05/2013	5.90	Call	Bond Future	1,395.2900	1.3953	1,475.7800	1.4758	5.769	0	0	0
2012/08/23	R203	02/05/2013	5.90	Put	Bond Future	2,261.9200	2.2619	2,151.5100	2.1515	(4.881)	0	0	0
2012/08/23	R204	01/11/2012			Bond Future	6.3443	111.2984	6.3022	111.5203	(0.664)	0.0000	0.0000	3,741
2012/08/23	R204	01/11/2012	7.22	Call	Bond Future	4,586.9500	4.5869	4,791.7600	4.7918	4.465	0	0	0
2012/08/23	R204	01/11/2012	7.22	Put	Bond Future	97.4500	0.0974	80.3600	0.0804	(17.537)	0	0	0
2012/08/23	R204	07/02/2013			Bond Future	6.3989	108.8687	6.3543	109.0939	(0.697)	0.0000	0.0000	0
2012/08/23	R204	07/02/2013	7.29	Call	Bond Future	4,893.5000	4.8935	5,075.3300	5.0753	3.716	0	0	0
2012/08/23	R204	07/02/2013	7.29	Put	Bond Future	509.8500	0.5098	466.4500	0.4665	(8.512)	0	0	0
2012/08/23	R204	02/05/2013			Bond Future	6.4347	110.2882	6.3879	110.5161	(0.727)	0.0000	0.0000	0
2012/08/23	R204	02/05/2013	6.29	Call	Bond Future	2,058.9900	2.0590	2,161.7400	2.1617	4.990	0	0	0
2012/08/23	R204	02/05/2013	6.29	Put	Bond Future	2,765.5500	2.7656	2,640.3700	2.6404	(4.526)	0	0	0
2012/08/23	R204	02/05/2013	6.30	Call	Bond Future	2,081.4800	2.0815	2,184.9700	2.1850	4.972	0	0	0
2012/08/23	R204	02/05/2013	6.30	Put	Bond Future	2,739.0300	2.7390	2,614.5900	2.6146	(4.543)	0	0	0
2012/08/23	R204	02/05/2013	6.31	Call	Bond Future	2,104.1200	2.1041	2,208.3500	2.2084	4.954	0	0	0
2012/08/23	R204	02/05/2013	6.31	Put	Bond Future	2,712.6900	2.7127	2,588.9900	2.5890	(4.560)	0	0	0
2012/08/23	R206	01/11/2012			Bond Future	4.9994	105.1674	4.9652	105.2074	(0.684)	0.0000	0.0000	1,120
2012/08/23	R206	01/11/2012	5.05	Call	Bond Future	216.0100	0.2160	237.4500	0.2375	9.925	0	0	0
2012/08/23	R206	01/11/2012	5.05	Put	Bond Future	156.9600	0.1570	138.4400	0.1384	(11.799)	0	0	0
2012/08/23	R206	07/02/2013			Bond Future	4.8745	102.9152	4.8298	102.9558	(0.917)	0.0000	0.0000	0
2012/08/23	R206	07/02/2013	4.76	Call	Bond Future	230.5000	0.2305	248.1300	0.2481	7.649	0	0	0
2012/08/23	R206	07/02/2013	4.76	Put	Bond Future	334.6900	0.3347	311.6600	0.3117	(6.881)	0	0	0

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2012/08/23	R206	02/05/2013			Bond Future	4.6036	104.2573	4.5438	104.2982	(1.298)	0.0000	0.0000	0
2012/08/23	R206	02/05/2013	3.39	Call	Bond Future	78.0900	0.0781	84.8100	0.0848	8.605	0	0	0
2012/08/23	R206	02/05/2013	3.39	Put	Bond Future	916.0300	0.9160	881.7800	0.8818	(3.739)	0	0	0
2012/08/23	R206	02/05/2013	3.40	Call	Bond Future	79.2600	0.0793	86.0600	0.0861	8.579	0	0	0
2012/08/23	R206	02/05/2013	3.40	Put	Bond Future	910.2500	0.9103	876.0800	0.8761	(3.754)	0	0	0
2012/08/23	R206	02/05/2013	3.41	Call	Bond Future	80.4400	0.0804	87.3300	0.0873	8.565	0	0	0
2012/08/23	R206	02/05/2013	3.41	Put	Bond Future	904.4800	0.9045	870.4000	0.8704	(3.768)	0	0	0
2012/08/23	R207	01/11/2012			Bond Future	6.6430	105.6580	6.6010	105.9002	(0.632)	0.0000	0.0000	19,077
2012/08/23	R207	01/11/2012	7.58	Call	Bond Future	5,341.0100	5.3410	5,564.8700	5.5649	4.191	0	0	0
2012/08/23	R207	01/11/2012	7.58	Put	Bond Future	109.3000	0.1093	90.9500	0.0910	(16.789)	0	0	0
2012/08/23	R207	07/02/2013			Bond Future	6.7039	103.5384	6.6598	103.7842	(0.658)	0.0000	0.0000	0
2012/08/23	R207	07/02/2013	7.66	Call	Bond Future	5,734.4300	5.7344	5,933.7800	5.9338	3.476	0	0	0
2012/08/23	R207	07/02/2013	7.66	Put	Bond Future	576.4100	0.5764	529.9200	0.5299	(8.065)	0	0	0
2012/08/23	R207	02/05/2013			Bond Future	6.7494	104.8885	6.7034	105.1374	(0.682)	0.0000	0.0000	0
2012/08/23	R207	02/05/2013	6.44	Call	Bond Future	2,005.2500	2.0053	2,105.3200	2.1053	4.990	0	0	0
2012/08/23	R207	02/05/2013	6.44	Put	Bond Future	3,693.4500	3.6935	3,544.6800	3.5447	(4.028)	0	0	0
2012/08/23	R207	02/05/2013	6.45	Call	Bond Future	2,027.9100	2.0279	2,128.7500	2.1288	4.973	0	0	0
2012/08/23	R207	02/05/2013	6.45	Put	Bond Future	3,661.0200	3.6610	3,513.0200	3.5130	(4.043)	0	0	0
2012/08/23	R207	02/05/2013	6.46	Call	Bond Future	2,050.7300	2.0507	2,152.3400	2.1523	4.955	0	0	0
2012/08/23	R207	02/05/2013	6.46	Put	Bond Future	3,628.7900	3.6288	3,481.5600	3.4816	(4.057)	0	0	0
2012/08/23	R208	01/11/2012			Bond Future	6.8044	100.3331	6.7626	100.5973	(0.615)	0.0000	0.0000	9,431
2012/08/23	R208	01/11/2012	6.81	Call	Bond Future	1,544.4600	1.5445	1,672.4300	1.6724	8.286	0	0	0
2012/08/23	R208	01/11/2012	6.81	Put	Bond Future	1,509.4100	1.5094	1,373.1100	1.3731	(9.030)	0	0	0
2012/08/23	R208	01/11/2012	7.50	Call	Bond Future	4,549.9900	4.5500	4,774.5500	4.7745	4.935	0	0	0
2012/08/23	R208	01/11/2012	7.50	Put	Bond Future	281.3400	0.2813	241.6300	0.2416	(14.115)	0	0	12,250
2012/08/23	R208	01/11/2012	7.70	Call	Bond Future	5,609.9400	5.6099	5,849.7100	5.8497	4.274	0	0	0
2012/08/23	R208	01/11/2012	7.70	Put	Bond Future	156.2700	0.1563	131.7700	0.1318	(15.678)	0	0	0
2012/08/23	R208	07/02/2013			Bond Future	6.8664	101.7767	6.8227	102.0449	(0.637)	0.0000	0.0000	1,980
2012/08/23	R208	07/02/2013	6.00	Call	Bond Future	624.5700	0.6246	673.1700	0.6732	7.781	0	0	12,250
2012/08/23	R208	07/02/2013	6.00	Put	Bond Future	6,111.3900	6.1114	5,891.8000	5.8918	(3.593)	0	0	0
2012/08/23	R208	07/02/2013	7.78	Call	Bond Future	6,114.8200	6.1148	6,328.4000	6.3284	3.493	0	0	0
2012/08/23	R208	07/02/2013	7.78	Put	Bond Future	708.7700	0.7088	654.1600	0.6542	(7.705)	0	0	0
2012/08/23	R208	02/05/2013			Bond Future	6.9104	99.7092	6.8650	99.9807	(0.656)	0.0000	0.0000	0
2012/08/23	R208	02/05/2013	6.65	Call	Bond Future	2,383.4900	2.3835	2,497.4700	2.4975	4.782	0	0	0
2012/08/23	R208	02/05/2013	6.65	Put	Bond Future	3,954.6300	3.9546	3,797.1300	3.7971	(3.983)	0	0	0
2012/08/23	R208	02/05/2013	6.66	Call	Bond Future	2,409.2200	2.4092	2,524.0300	2.5240	4.765	0	0	0
2012/08/23	R208	02/05/2013	6.66	Put	Bond Future	3,919.4700	3.9195	3,762.8000	3.7628	(3.997)	0	0	0
2012/08/23	R208	02/05/2013	6.64	Call	Bond Future	2,357.9200	2.3579	2,471.0600	2.4711	4.798	0	0	0
2012/08/23	R208	02/05/2013	6.64	Put	Bond Future	3,990.0100	3.9900	3,831.6700	3.8317	(3.968)	0	0	0
2012/08/23	R209	01/11/2012			Bond Future	8.1902	80.5570	8.1538	80.8752	(0.445)	0.0000	0.0000	7,428
2012/08/23	R209	01/11/2012	8.99	Call	Bond Future	7,016.6200	7.0166	7,281.2400	7.2812	3.771	0	0	0
2012/08/23	R209	01/11/2012	8.99	Put	Bond Future	499.4200	0.4994	445.8200	0.4458	(10.732)	0	0	0
2012/08/23	R209	07/02/2013			Bond Future	8.2598	81.7161	8.2223	82.0390	(0.454)	0.0000	0.0000	0
2012/08/23	R209	07/02/2013	9.06	Call	Bond Future	8,177.0700	8.1771	8,410.8800	8.4109	2.859	0	0	0
2012/08/23	R209	07/02/2013	9.06	Put	Bond Future	1,745.2500	1.7453	1,656.2000	1.6562	(5.102)	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	
2012/08/23	R209	02/05/2013			Bond Future		8.3142	79.6387	8.2758	79.9655	(0.462)	0.0000	0.0000	0
2012/08/23	R209	02/05/2013	7.99	Call	Bond Future	4,035.4000	4.0354	4,173.3000	4.1733	3.417	0	0	0	
2012/08/23	R209	02/05/2013	7.99	Put	Bond Future	6,862.8200	6.8628	6,673.9100	6.6739	(2.753)	0	0	0	
2012/08/23	R209	02/05/2013	8.00	Call	Bond Future	4,071.5000	4.0715	4,210.2500	4.2102	3.408	0	0	0	
2012/08/23	R209	02/05/2013	8.00	Put	Bond Future	6,809.3900	6.8094	6,621.3300	6.6213	(2.762)	0	0	0	
2012/08/23	R209	02/05/2013	8.01	Call	Bond Future	4,107.7800	4.1078	4,247.3800	4.2474	3.398	0	0	0	
2012/08/23	R209	02/05/2013	8.01	Put	Bond Future	6,756.2900	6.7563	6,569.0800	6.5691	(2.771)	0	0	0	
2012/08/23	R210	01/11/2012			Bond Future		152.7693	152.7693	152.7588	152.7588	(0.007)	0.0000	0.0000	3,414
2012/08/23	R210	01/11/2012	144.99	Call	Bond Future	7,779.3000	7.7793	7,768.7600	7.7688	(0.135)	0	0	0	
2012/08/23	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/23	R210	01/11/2012	145.00	Call	Bond Future	7,769.3000	7.7693	7,758.7600	7.7588	(0.136)	0	0	0	
2012/08/23	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/23	R210	01/11/2012	145.01	Call	Bond Future	7,759.3000	7.7593	7,748.7600	7.7488	(0.136)	0	0	0	
2012/08/23	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/23	R211	01/11/2012			Bond Future		122.2259	122.2259	122.2134	122.2134	(0.010)	0.0000	0.0000	480
2012/08/23	R211	01/11/2012	121.99	Call	Bond Future	235.8600	0.2359	223.4500	0.2234	(5.262)	0	0	0	
2012/08/23	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/23	R211	01/11/2012	122.00	Call	Bond Future	225.8600	0.2259	213.4500	0.2134	(5.495)	0	0	0	
2012/08/23	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/23	R211	01/11/2012	122.01	Call	Bond Future	215.8600	0.2159	203.4500	0.2034	(5.749)	0	0	0	
2012/08/23	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/23	R212	01/11/2012			Bond Future		125.4978	125.4978	125.4879	125.4879	(0.008)	0.0000	0.0000	5,084
2012/08/23	R212	01/11/2012	121.99	Call	Bond Future	3,507.8400	3.5078	3,497.9000	3.4979	(0.283)	0	0	0	
2012/08/23	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/23	R212	01/11/2012	122.00	Call	Bond Future	3,497.8400	3.4978	3,487.9000	3.4879	(0.284)	0	0	0	
2012/08/23	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/23	R212	01/11/2012	122.01	Call	Bond Future	3,487.8400	3.4878	3,477.9000	3.4779	(0.285)	0	0	0	
2012/08/23	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/23	R213	01/11/2012			Bond Future		8.0026	91.7279	7.9662	92.0516	(0.455)	0.0000	0.0000	4,907
2012/08/23	R213	01/11/2012	7.75	Call	Bond Future	1,518.9600	1.5190	1,625.2600	1.6253	6.998	0	0	140	
2012/08/23	R213	01/11/2012	7.75	Put	Bond Future	3,797.8600	3.7979	3,580.4900	3.5805	(5.723)	0	0	0	
2012/08/23	R213	01/11/2012	8.81	Call	Bond Future	7,230.4900	7.2305	7,502.0700	7.5021	3.756	0	0	0	
2012/08/23	R213	01/11/2012	8.81	Put	Bond Future	471.6400	0.4716	419.5500	0.4195	(11.044)	0	0	0	
2012/08/23	R213	07/02/2013			Bond Future		8.0768	93.0477	8.0392	93.3762	(0.465)	0.0000	0.0000	0
2012/08/23	R213	07/02/2013	8.90	Call	Bond Future	8,386.6600	8.3867	8,628.3700	8.6284	2.882	0	0	0	
2012/08/23	R213	07/02/2013	8.90	Put	Bond Future	1,610.9900	1.6110	1,524.2700	1.5243	(5.383)	0	0	0	
2012/08/23	R213	02/05/2013			Bond Future		8.1317	90.7242	8.0931	91.0568	(0.474)	0.0000	0.0000	0
2012/08/23	R213	02/05/2013	7.84	Call	Bond Future	4,063.5400	4.0635	4,204.9600	4.2050	3.480	0	0	0	
2012/08/23	R213	02/05/2013	7.84	Put	Bond Future	6,625.3300	6.6253	6,434.2100	6.4342	(2.885)	0	0	0	
2012/08/23	R213	02/05/2013	7.85	Call	Bond Future	4,100.8300	4.1008	4,243.1500	4.2431	3.471	0	0	0	
2012/08/23	R213	02/05/2013	7.85	Put	Bond Future	6,573.0500	6.5730	6,382.8300	6.3828	(2.894)	0	0	0	
2012/08/23	R213	02/05/2013	7.86	Call	Bond Future	4,138.3100	4.1383	4,281.5200	4.2815	3.461	0	0	0	
2012/08/23	R213	02/05/2013	7.86	Put	Bond Future	6,521.0800	6.5211	6,331.7500	6.3317	(2.903)	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
2012/08/23	R214	01/11/2012			Bond Future	8.2140	82.4570	8.1725	82.8411	(0.505)	0.0000	0.0000	1,714
2012/08/23	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R214	01/11/2012	7.99	Put	Bond Future	2,111.6100	2.1116	1,727.5100	1.7275	(18.190)	0	0	0
2012/08/23	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R214	01/11/2012	8.00	Put	Bond Future	2,015.4200	2.0154	1,631.3200	1.6313	(19.058)	0	0	0
2012/08/23	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/23	R214	01/11/2012	8.01	Put	Bond Future	1,919.4100	1.9194	1,535.3100	1.5353	(20.011)	0	0	0
Total													325754