



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 06/09/2012 to 06/09/2012

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
2012/09/06	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/09/06	2025	01/11/2012			Bond Future	106.7030	106.7030	106.7011	106.7011	(0.002)	0.0000	0.0000	4,417
2012/09/06	2025	01/11/2012	99.99	Call	Bond Future	6,713.0400	6.7130	6,711.0800	6.7111	(0.029)	0	0	0
2012/09/06	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	2025	01/11/2012	100.00	Call	Bond Future	6,703.0400	6.7030	6,701.0800	6.7011	(0.029)	0	0	0
2012/09/06	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	2025	01/11/2012	100.01	Call	Bond Future	6,693.0400	6.6930	6,691.0800	6.6911	(0.029)	0	0	0
2012/09/06	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	2038	01/11/2012			Bond Future	104.7904	104.7904	104.7898	104.7898	(0.001)	0.0000	0.0000	0
2012/09/06	2038	01/11/2012	98.99	Call	Bond Future	5,800.3900	5.8004	5,799.7800	5.7998	(0.011)	0	0	0
2012/09/06	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	2038	01/11/2012	99.00	Call	Bond Future	5,790.3900	5.7904	5,789.7800	5.7898	(0.011)	0	0	0
2012/09/06	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	2038	01/11/2012	99.01	Call	Bond Future	5,780.3900	5.7804	5,779.7800	5.7798	(0.011)	0	0	0
2012/09/06	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	2050	01/11/2012			Bond Future	111.2524	111.2524	111.2522	111.2522	0.000	0.0000	0.0000	0
2012/09/06	2050	01/11/2012	103.99	Call	Bond Future	7,262.4300	7.2624	7,262.1500	7.2622	(0.004)	0	0	0
2012/09/06	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	2050	01/11/2012	104.00	Call	Bond Future	7,252.4300	7.2524	7,252.1500	7.2522	(0.004)	0	0	0
2012/09/06	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	2050	01/11/2012	104.01	Call	Bond Future	7,242.4300	7.2424	7,242.1500	7.2422	(0.004)	0	0	0
2012/09/06	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	AL7T	01/11/2012			Index Future	473.7670	473.7670	473.7010	473.7010	(0.014)	0.0000	0.0000	13
2012/09/06	AL7T	07/02/2013			Index Future	480.5010	480.5010	480.4340	480.4340	(0.014)	0.0000	0.0000	0
2012/09/06	ALBI	01/11/2012			Index Future	425.2460	425.2460	425.1890	425.1890	(0.013)	0.0000	0.0000	893
2012/09/06	ALBI	07/02/2013			Index Future	431.2910	431.2910	431.2320	431.2320	(0.014)	0.0000	0.0000	118
2012/09/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	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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2012/09/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/06	EL28	01/11/2012			Bond Future	108.2661	108.2661	108.2659	108.2659	0.000	0.0000	0.0000	0
2012/09/06	EL28	01/11/2012	105.99	Call	Bond Future	2,276.1400	2.2761	2,275.8600	2.2759	(0.012)	0	0	0
2012/09/06	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	EL28	01/11/2012	106.00	Call	Bond Future	2,266.1400	2.2661	2,265.8600	2.2659	(0.012)	0	0	0
2012/09/06	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	EL28	01/11/2012	106.01	Call	Bond Future	2,256.1400	2.2561	2,255.8600	2.2559	(0.012)	0	0	0
2012/09/06	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	ES33	01/11/2012			Bond Future	8.7089	89.5257	8.7079	89.5339	(0.011)	0.0000	0.0000	303
2012/09/06	ES33	01/11/2012	9.20	Call	Bond Future	4,112.7900	4.1128	4,121.0400	4.1210	0.201	0	0	0

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2012/09/06	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	ES33	07/02/2013			Bond Future	8.8078	90.7658	8.8069	90.7741	(0.011)	0.0000	0.0000	0
2012/09/06	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	ES33	07/02/2013	8.54	Put	Bond Future	2,330.1100	2.3301	2,321.8400	2.3218	(0.355)	0	0	0
2012/09/06	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	ES33	07/02/2013	8.55	Put	Bond Future	2,241.4200	2.2414	2,233.1500	2.2331	(0.369)	0	0	0
2012/09/06	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	ES33	07/02/2013	8.56	Put	Bond Future	2,152.8600	2.1529	2,144.5900	2.1446	(0.384)	0	0	0
2012/09/06	GOVI	01/11/2012			GOVI	425.2880	425.2880	425.2220	425.2220	(0.016)	0.0000	0.0000	264
2012/09/06	GOVI	01/11/2012	403.96	Call	GOVI	213,280.0000	21.3280	212,620.0000	21.2620	(0.309)	0	0	0
2012/09/06	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	GOVI	07/02/2013			GOVI	431.3340	431.3340	431.2660	431.2660	(0.016)	0.0000	0.0000	0
2012/09/06	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	GOVI	07/02/2013	432.99	Put	GOVI	16,560.0000	1.6560	17,240.0000	1.7240	4.106	0	0	0
2012/09/06	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	GOVI	07/02/2013	433.00	Put	GOVI	16,660.0000	1.6660	17,340.0000	1.7340	4.082	0	0	0
2012/09/06	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	GOVI	07/02/2013	433.01	Put	GOVI	16,760.0000	1.6760	17,440.0000	1.7440	4.057	0	0	0
2012/09/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/06	IGOV	01/11/2012			Index Future	185.7980	185.7980	185.7950	185.7950	(0.002)	0.0000	0.0000	594
2012/09/06	IGOV	07/02/2013			Index Future	188.4390	188.4390	188.4360	188.4360	(0.002)	0.0000	0.0000	14
2012/09/06	ILBI	01/11/2012			Index Future	502.4750	502.4750	503.1170	503.1170	0.128	0.0000	0.0000	0
2012/09/06	ILBI	07/02/2013			Index Future	509.4930	509.4930	510.1450	510.1450	0.128	0.0000	0.0000	169
2012/09/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/06	JBAF	19/09/2012			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	44,760
2012/09/06	JBAF	17/10/2012			Jibar Tradeable Future	4.9500	95.0500	4.9600	95.0400	0.202	0.0000	0.0000	0
2012/09/06	JBAF	21/11/2012			Jibar Tradeable Future	4.8700	95.1300	4.8800	95.1200	0.205	0.0000	0.0000	0
2012/09/06	JBAF	19/12/2012			Jibar Tradeable Future	4.8000	95.2000	4.8100	95.1900	0.208	0.0000	0.0000	840
2012/09/06	JBAF	16/01/2013			Jibar Tradeable Future	4.7800	95.2200	4.7900	95.2100	0.209	0.0000	0.0000	0
2012/09/06	JBAF	20/02/2013			Jibar Tradeable Future	4.7600	95.2400	4.7700	95.2300	0.210	0.0000	0.0000	0
2012/09/06	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7700	95.2300	0.210	0.0000	0.0000	1,000

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2012/09/06	JBAF	19/06/2013			Jibar Tradeable Future	4.8100	95.1900	4.8200	95.1800	0.208	0.0000	0.0000	500
2012/09/06	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.9200	95.0800	0.613	0.0000	0.0000	1,700
2012/09/06	JBAF	18/12/2013			Jibar Tradeable Future	5.0100	94.9900	5.0400	94.9600	0.599	0.0000	0.0000	1,500
2012/09/06	JBAF	19/03/2014			Jibar Tradeable Future	5.1400	94.8600	5.1700	94.8300	0.584	0.0000	0.0000	800
2012/09/06	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.3300	94.6700	0.566	0.0000	0.0000	0
2012/09/06	R023	01/11/2012			Bond Future	6.9982	106.8775	6.9924	106.9212	(0.083)	0.0000	0.0000	1,049
2012/09/06	R023	01/11/2012	7.04	Call	Bond Future	313.5800	0.3136	357.3300	0.3573	13.952	0	0	0
2012/09/06	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R023	01/11/2012	7.05	Call	Bond Future	388.4200	0.3884	432.1700	0.4322	11.264	0	0	0
2012/09/06	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R023	01/11/2012	7.06	Call	Bond Future	463.1900	0.4632	506.9400	0.5069	9.445	0	0	0
2012/09/06	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R023	07/02/2013			Bond Future	7.0701	108.3579	7.0640	108.4023	(0.086)	0.0000	0.0000	0
2012/09/06	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R023	07/02/2013	7.04	Put	Bond Future	220.7900	0.2208	176.4600	0.1765	(20.078)	0	0	0
2012/09/06	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R023	07/02/2013	7.05	Put	Bond Future	147.3700	0.1474	103.0400	0.1030	(30.081)	0	0	0
2012/09/06	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R023	07/02/2013	7.06	Put	Bond Future	74.0200	0.0740	29.6900	0.0297	(59.889)	0	0	0
2012/09/06	R023	02/05/2013			Bond Future	7.1240	105.7828	7.1178	105.8276	(0.088)	0.0000	0.0000	0
2012/09/06	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R023	02/05/2013	7.04	Put	Bond Future	605.0400	0.6050	560.2100	0.5602	(7.409)	0	0	0
2012/09/06	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R023	02/05/2013	7.05	Put	Bond Future	532.8200	0.5328	487.9900	0.4880	(8.414)	0	0	0
2012/09/06	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R023	02/05/2013	7.06	Put	Bond Future	460.6600	0.4607	415.8300	0.4158	(9.732)	0	0	0
2012/09/06	R157	01/11/2012			Bond Future	5.4069	123.0777	5.4066	123.0785	(0.004)	0.0000	0.0000	15,680
2012/09/06	R157	01/11/2012	5.78	Call	Bond Future	1,195.3500	1.1953	1,193.4900	1.1935	(0.156)	0	0	5,630
2012/09/06	R157	01/11/2012	5.78	Put	Bond Future	98.7600	0.0988	96.1900	0.0962	(2.602)	0	0	0
2012/09/06	R157	01/11/2012	6.24	Call	Bond Future	2,439.3400	2.4393	2,439.5600	2.4396	0.009	0	0	0
2012/09/06	R157	01/11/2012	6.24	Put	Bond Future	8.2300	0.0082	7.7400	0.0077	(5.954)	0	0	0
2012/09/06	R157	07/02/2013			Bond Future	5.4390	124.7826	5.4387	124.7833	(0.004)	0.0000	0.0000	100
2012/09/06	R157	07/02/2013	6.28	Call	Bond Future	2,304.0900	2.3041	2,303.6400	2.3036	(0.020)	0	0	0
2012/09/06	R157	07/02/2013	6.28	Put	Bond Future	87.6100	0.0876	86.5200	0.0865	(1.244)	0	0	0
2012/09/06	R157	02/05/2013			Bond Future	5.4414	119.5216	5.4412	119.5221	(0.004)	0.0000	0.0000	0
2012/09/06	R157	02/05/2013	5.34	Call	Bond Future	720.2300	0.7202	718.7300	0.7187	(0.208)	0	0	0
2012/09/06	R157	02/05/2013	5.34	Put	Bond Future	966.7800	0.9668	964.7500	0.9647	(0.210)	0	0	0
2012/09/06	R157	02/05/2013	5.35	Call	Bond Future	730.8500	0.7308	729.3500	0.7294	(0.205)	0	0	0
2012/09/06	R157	02/05/2013	5.35	Put	Bond Future	953.0600	0.9531	951.0300	0.9510	(0.213)	0	0	0
2012/09/06	R157	02/05/2013	5.36	Call	Bond Future	741.5800	0.7416	740.0800	0.7401	(0.202)	0	0	0
2012/09/06	R157	02/05/2013	5.36	Put	Bond Future	939.4600	0.9395	937.4300	0.9374	(0.216)	0	0	0
2012/09/06	R186	01/11/2012			Bond Future	7.3647	131.1841	7.3741	131.0866	0.129	7.3700	7.3700	35,665
2012/09/06	R186	01/11/2012	7.82	Call	Bond Future	5,356.6600	5.3567	5,264.5100	5.2645	(1.720)	0	0	1,858
2012/09/06	R186	01/11/2012	7.82	Put	Bond Future	784.7900	0.7848	790.1500	0.7902	0.683	0	0	0
2012/09/06	R186	01/11/2012	8.00	Call	Bond Future	6,784.3900	6.7844	6,688.5000	6.6885	(1.413)	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
2012/09/06	R186	01/11/2012	8.00	Put	Bond Future	469.0000	0.4690	470.6200	0.4706	0.345	0	0	0
2012/09/06	R186	01/11/2012	8.50	Call	Bond Future	11,069.2300	11.0692	10,970.7500	10.9708	(0.890)	0	0	0
2012/09/06	R186	01/11/2012	8.50	Put	Bond Future	91.5600	0.0916	90.5900	0.0906	(1.059)	0	0	0
2012/09/06	R186	01/11/2012	8.82	Call	Bond Future	13,851.9100	13.8519	13,753.8400	13.7538	(0.708)	0	0	0
2012/09/06	R186	01/11/2012	8.82	Put	Bond Future	24.0700	0.0241	23.5100	0.0235	(2.327)	0	0	1,858
2012/09/06	R186	07/02/2013			Bond Future	7.4378	127.7115	7.4476	127.6127	0.132	0.0000	0.0000	1,750
2012/09/06	R186	07/02/2013	8.47	Call	Bond Future	10,798.6700	10.7987	10,707.3000	10.7073	(0.846)	0	0	0
2012/09/06	R186	07/02/2013	8.47	Put	Bond Future	966.3800	0.9664	973.8700	0.9739	0.775	0	0	0
2012/09/06	R186	07/02/2013	7.00	Call	Bond Future	2,192.7900	2.1928	2,147.2800	2.1473	(2.075)	0	0	10,300
2012/09/06	R186	07/02/2013	7.00	Put	Bond Future	6,716.6600	6.7167	6,770.0100	6.7700	0.794	0	0	0
2012/09/06	R186	07/02/2013	7.25	Call	Bond Future	3,184.5400	3.1845	3,128.2300	3.1282	(1.768)	0	0	670
2012/09/06	R186	07/02/2013	7.25	Put	Bond Future	5,097.6800	5.0977	5,140.2300	5.1402	0.835	0	0	0
2012/09/06	R186	02/05/2013			Bond Future	7.4975	129.2892	7.5076	129.1890	0.135	0.0000	0.0000	0
2012/09/06	R186	02/05/2013	7.41	Call	Bond Future	4,690.5100	4.6905	4,630.6200	4.6306	(1.277)	0	0	0
2012/09/06	R186	02/05/2013	7.41	Put	Bond Future	5,560.4100	5.5604	5,600.7500	5.6008	0.725	0	0	0
2012/09/06	R186	02/05/2013	7.39	Call	Bond Future	4,600.4000	4.6004	4,541.1300	4.5411	(1.288)	0	0	0
2012/09/06	R186	02/05/2013	7.39	Put	Bond Future	5,670.4300	5.6704	5,711.3900	5.7114	0.722	0	0	0
2012/09/06	R186	02/05/2013	7.40	Call	Bond Future	4,645.3200	4.6453	4,585.7500	4.5857	(1.282)	0	0	0
2012/09/06	R186	02/05/2013	7.40	Put	Bond Future	5,615.2300	5.6152	5,655.8900	5.6559	0.724	0	0	0
2012/09/06	R189	01/11/2012			Bond Future	214.0744	214.0744	214.0626	214.0626	(0.006)	0.0000	0.0000	0
2012/09/06	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R189	01/11/2012	218.99	Put	Bond Future	4,915.6300	4.9156	4,927.4400	4.9274	0.240	0	0	0
2012/09/06	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R189	01/11/2012	219.00	Put	Bond Future	4,925.6300	4.9256	4,937.4400	4.9374	0.240	0	0	0
2012/09/06	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R189	01/11/2012	219.01	Put	Bond Future	4,935.6300	4.9356	4,947.4400	4.9474	0.239	0	0	0
2012/09/06	R197	01/11/2012			Bond Future	271.8945	271.8945	271.8895	271.8895	(0.002)	0.0000	0.0000	6,268
2012/09/06	R197	01/11/2012	266.99	Call	Bond Future	4,904.5000	4.9045	4,899.5400	4.8995	(0.101)	0	0	0
2012/09/06	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R197	01/11/2012	267.00	Call	Bond Future	4,894.5000	4.8945	4,889.5400	4.8895	(0.101)	0	0	0
2012/09/06	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R197	01/11/2012	267.01	Call	Bond Future	4,884.5000	4.8845	4,879.5400	4.8795	(0.102)	0	0	0
2012/09/06	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R201	01/11/2012			Bond Future	4.7846	111.2049	4.7851	111.2039	0.010	0.0000	0.0000	1,560
2012/09/06	R201	01/11/2012	5.11	Call	Bond Future	734.9100	0.7349	732.6900	0.7327	(0.302)	0	0	0
2012/09/06	R201	01/11/2012	5.11	Put	Bond Future	54.9600	0.0550	53.7000	0.0537	(2.293)	0	0	0
2012/09/06	R201	07/02/2013			Bond Future	4.7212	108.3372	4.7218	108.3362	0.012	0.0000	0.0000	0
2012/09/06	R201	07/02/2013	4.98	Call	Bond Future	669.5700	0.6696	667.7300	0.6677	(0.275)	0	0	0
2012/09/06	R201	07/02/2013	4.98	Put	Bond Future	195.1600	0.1952	194.3700	0.1944	(0.405)	0	0	0
2012/09/06	R201	02/05/2013			Bond Future	4.6187	109.6756	4.6194	109.6744	0.016	0.0000	0.0000	0
2012/09/06	R201	02/05/2013	4.04	Call	Bond Future	137.8100	0.1378	136.8600	0.1369	(0.689)	0	0	0
2012/09/06	R201	02/05/2013	4.04	Put	Bond Future	1,077.8400	1.0778	1,078.0600	1.0781	0.020	0	0	0
2012/09/06	R201	02/05/2013	4.05	Call	Bond Future	140.9800	0.1410	140.0200	0.1400	(0.681)	0	0	0
2012/09/06	R201	02/05/2013	4.05	Put	Bond Future	1,064.6800	1.0647	1,064.8900	1.0649	0.020	0	0	0
2012/09/06	R201	02/05/2013	4.06	Call	Bond Future	144.2100	0.1442	143.2400	0.1432	(0.673)	0	0	0

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2012/09/06	R201	02/05/2013	4.06	Put	Bond Future	1,051.5700	1.0516	1,051.7700	1.0518	0.019	0	0	0
2012/09/06	R202	01/11/2012			Bond Future	200.8511	200.8511	200.8505	200.8505	0.000	0.0000	0.0000	49,424
2012/09/06	R202	01/11/2012	191.99	Call	Bond Future	8,861.1300	8.8611	8,860.5100	8.8605	(0.007)	0	0	0
2012/09/06	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R202	01/11/2012	192.00	Call	Bond Future	8,851.1300	8.8511	8,850.5100	8.8505	(0.007)	0	0	0
2012/09/06	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R202	01/11/2012	192.01	Call	Bond Future	8,841.1300	8.8411	8,840.5100	8.8405	(0.007)	0	0	0
2012/09/06	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R203	01/11/2012			Bond Future	5.8850	111.0378	5.8846	111.0398	(0.008)	0.0000	0.0000	4,837
2012/09/06	R203	01/11/2012	6.87	Call	Bond Future	4,265.6200	4.2656	4,266.6900	4.2667	0.025	0	0	0
2012/09/06	R203	01/11/2012	6.87	Put	Bond Future	16.2800	0.0163	15.3200	0.0153	(5.897)	0	0	0
2012/09/06	R203	07/02/2013			Bond Future	5.9374	112.5758	5.9369	112.5778	(0.008)	0.0000	0.0000	11,310
2012/09/06	R203	07/02/2013	6.11	Call	Bond Future	1,704.3300	1.7043	1,701.3500	1.7013	(0.175)	0	0	12,600
2012/09/06	R203	07/02/2013	6.11	Put	Bond Future	985.3000	0.9853	980.3600	0.9804	(0.501)	0	0	0
2012/09/06	R203	07/02/2013	6.65	Call	Bond Future	3,310.2500	3.3102	3,308.7400	3.3087	(0.046)	0	0	0
2012/09/06	R203	07/02/2013	6.65	Put	Bond Future	378.9900	0.3790	375.5200	0.3755	(0.916)	0	0	30,250
2012/09/06	R203	07/02/2013	6.94	Call	Bond Future	4,311.0500	4.3111	4,310.4600	4.3105	(0.014)	0	0	0
2012/09/06	R203	07/02/2013	6.94	Put	Bond Future	214.5200	0.2145	211.9700	0.2120	(1.189)	0	0	0
2012/09/06	R203	02/05/2013			Bond Future	5.9699	109.8093	5.9694	109.8112	(0.008)	0.0000	0.0000	8
2012/09/06	R203	02/05/2013	5.91	Call	Bond Future	1,534.8200	1.5348	1,532.2800	1.5323	(0.165)	0	0	0
2012/09/06	R203	02/05/2013	5.91	Put	Bond Future	1,773.6400	1.7736	1,769.2300	1.7692	(0.249)	0	0	0
2012/09/06	R203	02/05/2013	5.89	Call	Bond Future	1,497.6000	1.4976	1,495.0400	1.4950	(0.171)	0	0	0
2012/09/06	R203	02/05/2013	5.89	Put	Bond Future	1,816.3600	1.8164	1,811.9300	1.8119	(0.244)	0	0	0
2012/09/06	R203	02/05/2013	5.90	Call	Bond Future	1,516.1400	1.5161	1,513.5800	1.5136	(0.169)	0	0	0
2012/09/06	R203	02/05/2013	5.90	Put	Bond Future	1,794.9200	1.7949	1,790.4900	1.7905	(0.247)	0	0	0
2012/09/06	R204	01/11/2012			Bond Future	6.1888	112.1205	6.1882	112.1235	(0.009)	0.0000	0.0000	3,741
2012/09/06	R204	01/11/2012	7.22	Call	Bond Future	5,337.0100	5.3370	5,338.6000	5.3386	0.030	0	0	0
2012/09/06	R204	01/11/2012	7.22	Put	Bond Future	25.4200	0.0254	23.9800	0.0240	(5.665)	0	0	0
2012/09/06	R204	07/02/2013			Bond Future	6.2460	109.6434	6.2454	109.6464	(0.009)	0.0000	0.0000	3,000
2012/09/06	R204	07/02/2013	7.29	Call	Bond Future	5,451.2700	5.4513	5,450.8200	5.4508	(0.008)	0	0	0
2012/09/06	R204	07/02/2013	7.29	Put	Bond Future	292.9600	0.2930	289.5100	0.2895	(1.178)	0	0	0
2012/09/06	R204	02/05/2013			Bond Future	6.2894	110.9977	6.2888	111.0007	(0.010)	0.0000	0.0000	0
2012/09/06	R204	02/05/2013	6.29	Call	Bond Future	2,157.3000	2.1573	2,154.2900	2.1543	(0.140)	0	0	0
2012/09/06	R204	02/05/2013	6.29	Put	Bond Future	2,154.3100	2.1543	2,148.3600	2.1484	(0.276)	0	0	0
2012/09/06	R204	02/05/2013	6.30	Call	Bond Future	2,183.9400	2.1839	2,180.9300	2.1809	(0.138)	0	0	0
2012/09/06	R204	02/05/2013	6.30	Put	Bond Future	2,131.9400	2.1319	2,125.9900	2.1260	(0.279)	0	0	0
2012/09/06	R204	02/05/2013	6.31	Call	Bond Future	2,210.7300	2.2107	2,207.7300	2.2077	(0.136)	0	0	0
2012/09/06	R204	02/05/2013	6.31	Put	Bond Future	2,109.7500	2.1097	2,103.8100	2.1038	(0.282)	0	0	0
2012/09/06	R206	01/11/2012			Bond Future	4.9153	105.2656	4.9158	105.2650	0.010	0.0000	0.0000	1,120
2012/09/06	R206	01/11/2012	5.05	Call	Bond Future	256.2000	0.2562	254.4500	0.2545	(0.683)	0	0	0
2012/09/06	R206	01/11/2012	5.05	Put	Bond Future	98.9200	0.0989	97.7700	0.0978	(1.163)	0	0	0
2012/09/06	R206	07/02/2013			Bond Future	4.8266	102.9588	4.8273	102.9581	0.015	0.0000	0.0000	0
2012/09/06	R206	07/02/2013	4.76	Call	Bond Future	238.5400	0.2385	237.3800	0.2374	(0.486)	0	0	0
2012/09/06	R206	07/02/2013	4.76	Put	Bond Future	299.1200	0.2991	298.6200	0.2986	(0.167)	0	0	0

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2012/09/06	R206	02/05/2013			Bond Future	4.6423	104.2307	4.6434	104.2299	0.025	0.0000	0.0000	0
2012/09/06	R206	02/05/2013	3.39	Call	Bond Future	67.8200	0.0678	67.2800	0.0673	(0.796)	0	0	0
2012/09/06	R206	02/05/2013	3.39	Put	Bond Future	932.2900	0.9323	932.5300	0.9325	0.026	0	0	0
2012/09/06	R206	02/05/2013	3.40	Call	Bond Future	68.8900	0.0689	68.3400	0.0683	(0.798)	0	0	0
2012/09/06	R206	02/05/2013	3.40	Put	Bond Future	926.4100	0.9264	926.6400	0.9266	0.025	0	0	0
2012/09/06	R206	02/05/2013	3.41	Call	Bond Future	69.9700	0.0700	69.4200	0.0694	(0.786)	0	0	0
2012/09/06	R206	02/05/2013	3.41	Put	Bond Future	920.5400	0.9205	920.7700	0.9208	0.025	0	0	0
2012/09/06	R207	01/11/2012			Bond Future	6.4717	106.6512	6.4711	106.6548	(0.010)	0.0000	0.0000	19,131
2012/09/06	R207	01/11/2012	7.58	Call	Bond Future	6,254.4800	6.2545	6,256.4200	6.2564	0.031	0	0	0
2012/09/06	R207	01/11/2012	7.58	Put	Bond Future	29.6500	0.0296	27.9700	0.0280	(5.666)	0	0	0
2012/09/06	R207	07/02/2013			Bond Future	6.5341	104.4890	6.5335	104.4926	(0.010)	0.0000	0.0000	0
2012/09/06	R207	07/02/2013	7.66	Call	Bond Future	6,413.7100	6.4137	6,413.5100	6.4135	(0.003)	0	0	0
2012/09/06	R207	07/02/2013	7.66	Put	Bond Future	305.0600	0.3051	301.3200	0.3013	(1.226)	0	0	0
2012/09/06	R207	02/05/2013			Bond Future	6.5853	105.7799	6.5847	105.7834	(0.010)	0.0000	0.0000	0
2012/09/06	R207	02/05/2013	6.44	Call	Bond Future	2,124.2300	2.1242	2,120.6400	2.1206	(0.169)	0	0	0
2012/09/06	R207	02/05/2013	6.44	Put	Bond Future	2,921.1100	2.9211	2,914.0300	2.9140	(0.242)	0	0	0
2012/09/06	R207	02/05/2013	6.45	Call	Bond Future	2,148.4400	2.1484	2,144.8600	2.1449	(0.167)	0	0	0
2012/09/06	R207	02/05/2013	6.45	Put	Bond Future	2,890.2300	2.8902	2,883.1600	2.8832	(0.245)	0	0	0
2012/09/06	R207	02/05/2013	6.46	Call	Bond Future	2,172.8300	2.1728	2,169.2500	2.1693	(0.165)	0	0	0
2012/09/06	R207	02/05/2013	6.46	Put	Bond Future	2,859.5700	2.8596	2,852.5000	2.8525	(0.247)	0	0	0
2012/09/06	R208	01/11/2012			Bond Future	6.6639	101.2244	6.6683	101.1959	0.067	0.0000	0.0000	9,445
2012/09/06	R208	01/11/2012	6.81	Call	Bond Future	1,864.8900	1.8649	1,835.9100	1.8359	(1.554)	0	0	0
2012/09/06	R208	01/11/2012	6.81	Put	Bond Future	938.4500	0.9384	938.0300	0.9380	(0.045)	0	0	0
2012/09/06	R208	01/11/2012	7.50	Call	Bond Future	5,267.1600	5.2672	5,236.4200	5.2364	(0.584)	0	0	0
2012/09/06	R208	01/11/2012	7.50	Put	Bond Future	107.1200	0.1071	104.9400	0.1049	(2.035)	0	0	12,250
2012/09/06	R208	01/11/2012	7.70	Call	Bond Future	6,394.6800	6.3947	6,364.6800	6.3647	(0.469)	0	0	0
2012/09/06	R208	01/11/2012	7.70	Put	Bond Future	49.6200	0.0496	48.1800	0.0482	(2.902)	0	0	0
2012/09/06	R208	07/02/2013			Bond Future	6.7284	102.6264	6.7331	102.5974	0.070	0.0000	0.0000	2,300
2012/09/06	R208	07/02/2013	6.00	Call	Bond Future	642.2800	0.6423	631.0700	0.6311	(1.745)	0	0	12,250
2012/09/06	R208	07/02/2013	6.00	Put	Bond Future	5,279.3800	5.2794	5,297.1400	5.2971	0.336	0	0	0
2012/09/06	R208	07/02/2013	7.78	Call	Bond Future	6,689.9300	6.6899	6,660.6300	6.6606	(0.438)	0	0	0
2012/09/06	R208	07/02/2013	7.78	Put	Bond Future	434.1600	0.4342	433.8300	0.4338	(0.076)	0	0	0
2012/09/06	R208	02/05/2013			Bond Future	6.7786	100.5007	6.7835	100.4713	0.072	0.0000	0.0000	0
2012/09/06	R208	02/05/2013	6.65	Call	Bond Future	2,451.8100	2.4518	2,432.1200	2.4321	(0.803)	0	0	0
2012/09/06	R208	02/05/2013	6.65	Put	Bond Future	3,231.3900	3.2314	3,241.1400	3.2411	0.302	0	0	0
2012/09/06	R208	02/05/2013	6.66	Call	Bond Future	2,478.8400	2.4788	2,459.0500	2.4591	(0.798)	0	0	0
2012/09/06	R208	02/05/2013	6.66	Put	Bond Future	3,197.5300	3.1975	3,207.1800	3.2072	0.302	0	0	0
2012/09/06	R208	02/05/2013	6.64	Call	Bond Future	2,424.9500	2.4250	2,405.3700	2.4054	(0.807)	0	0	0
2012/09/06	R208	02/05/2013	6.64	Put	Bond Future	3,265.4800	3.2655	3,275.3400	3.2753	0.302	0	0	0
2012/09/06	R209	01/11/2012			Bond Future	8.0997	81.3513	8.0990	81.3578	(0.009)	0.0000	0.0000	7,401
2012/09/06	R209	01/11/2012	8.99	Call	Bond Future	7,571.9200	7.5719	7,569.3400	7.5693	(0.034)	0	0	0
2012/09/06	R209	01/11/2012	8.99	Put	Bond Future	260.4700	0.2605	251.3500	0.2514	(3.501)	0	0	0
2012/09/06	R209	07/02/2013			Bond Future	8.1717	82.4781	8.1710	82.4846	(0.009)	0.0000	0.0000	0
2012/09/06	R209	07/02/2013	9.06	Call	Bond Future	8,472.8900	8.4729	8,468.6500	8.4687	(0.050)	0	0	0
2012/09/06	R209	07/02/2013	9.06	Put	Bond Future	1,279.1400	1.2791	1,268.3600	1.2684	(0.843)	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
2012/09/06	R209	02/05/2013			Bond Future	8.2304	80.3548	8.2296	80.3614	(0.009)	0.0000	0.0000	0
2012/09/06	R209	02/05/2013	7.99	Call	Bond Future	3,918.0000	3.9180	3,910.9600	3.9110	(0.180)	0	0	0
2012/09/06	R209	02/05/2013	7.99	Put	Bond Future	6,029.3200	6.0293	6,015.6500	6.0157	(0.227)	0	0	0
2012/09/06	R209	02/05/2013	8.00	Call	Bond Future	3,954.4100	3.9544	3,947.3800	3.9474	(0.178)	0	0	0
2012/09/06	R209	02/05/2013	8.00	Put	Bond Future	5,976.2000	5.9762	5,962.5400	5.9625	(0.229)	0	0	0
2012/09/06	R209	02/05/2013	8.01	Call	Bond Future	3,990.7400	3.9907	3,983.7300	3.9837	(0.176)	0	0	0
2012/09/06	R209	02/05/2013	8.01	Put	Bond Future	5,923.1500	5.9232	5,909.5100	5.9095	(0.230)	0	0	0
2012/09/06	R210	01/11/2012			Bond Future	153.7032	153.7032	153.7017	153.7017	(0.001)	0.0000	0.0000	3,414
2012/09/06	R210	01/11/2012	144.99	Call	Bond Future	8,713.2300	8.7132	8,711.6500	8.7116	(0.018)	0	0	0
2012/09/06	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R210	01/11/2012	145.00	Call	Bond Future	8,703.2300	8.7032	8,701.6500	8.7016	(0.018)	0	0	0
2012/09/06	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R210	01/11/2012	145.01	Call	Bond Future	8,693.2300	8.6932	8,691.6500	8.6916	(0.018)	0	0	0
2012/09/06	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R211	01/11/2012			Bond Future	122.2234	122.2234	122.2179	122.2179	(0.004)	0.0000	0.0000	703
2012/09/06	R211	01/11/2012	121.99	Call	Bond Future	233.3600	0.2334	227.9100	0.2279	(2.335)	0	0	0
2012/09/06	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R211	01/11/2012	122.00	Call	Bond Future	223.3600	0.2234	217.9100	0.2179	(2.440)	0	0	0
2012/09/06	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R211	01/11/2012	122.01	Call	Bond Future	213.3600	0.2134	207.9100	0.2079	(2.554)	0	0	0
2012/09/06	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R212	01/11/2012			Bond Future	125.6400	125.6400	125.6372	125.6372	(0.002)	0.0000	0.0000	5,084
2012/09/06	R212	01/11/2012	121.99	Call	Bond Future	3,649.9500	3.6500	3,647.1800	3.6472	(0.076)	0	0	0
2012/09/06	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R212	01/11/2012	122.00	Call	Bond Future	3,639.9500	3.6400	3,637.1800	3.6372	(0.076)	0	0	0
2012/09/06	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R212	01/11/2012	122.01	Call	Bond Future	3,629.9500	3.6300	3,627.1800	3.6272	(0.076)	0	0	0
2012/09/06	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R213	01/11/2012			Bond Future	7.8763	92.8572	7.8755	92.8640	(0.010)	0.0000	0.0000	5,018
2012/09/06	R213	01/11/2012	7.75	Call	Bond Future	1,704.7900	1.7048	1,688.4500	1.6884	(0.958)	0	0	140
2012/09/06	R213	01/11/2012	7.75	Put	Bond Future	2,854.4300	2.8544	2,831.3300	2.8313	(0.809)	0	0	0
2012/09/06	R213	01/11/2012	8.81	Call	Bond Future	8,100.4300	8.1004	8,099.1600	8.0992	(0.016)	0	0	0
2012/09/06	R213	01/11/2012	8.81	Put	Bond Future	212.3200	0.2123	204.2900	0.2043	(3.782)	0	0	0
2012/09/06	R213	07/02/2013			Bond Future	7.9521	94.1434	7.9514	94.1502	(0.010)	0.0000	0.0000	0
2012/09/06	R213	07/02/2013	8.90	Call	Bond Future	9,010.3100	9.0103	9,006.8700	9.0069	(0.038)	0	0	0
2012/09/06	R213	07/02/2013	8.90	Put	Bond Future	1,139.0100	1.1390	1,128.7400	1.1287	(0.902)	0	0	0
2012/09/06	R213	02/05/2013			Bond Future	8.0110	91.7714	8.0102	91.7783	(0.010)	0.0000	0.0000	0
2012/09/06	R213	02/05/2013	7.84	Call	Bond Future	4,127.6300	4.1276	4,120.8700	4.1209	(0.164)	0	0	0
2012/09/06	R213	02/05/2013	7.84	Put	Bond Future	5,642.2400	5.6422	5,628.5700	5.6286	(0.242)	0	0	0
2012/09/06	R213	02/05/2013	7.85	Call	Bond Future	4,165.7900	4.1658	4,159.0400	4.1590	(0.162)	0	0	0
2012/09/06	R213	02/05/2013	7.85	Put	Bond Future	5,590.8300	5.5908	5,577.1700	5.5772	(0.244)	0	0	0
2012/09/06	R213	02/05/2013	7.86	Call	Bond Future	4,204.1500	4.2042	4,197.4200	4.1974	(0.160)	0	0	0
2012/09/06	R213	02/05/2013	7.86	Put	Bond Future	5,539.7400	5.5397	5,526.1000	5.5261	(0.246)	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
2012/09/06	R214	01/11/2012			Bond Future	8.1239	83.2952	8.1181	83.3497	(0.071)	0.0000	0.0000	1,714
2012/09/06	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R214	01/11/2012	7.99	Put	Bond Future	1,273.4300	1.2734	1,218.9500	1.2189	(4.278)	0	0	0
2012/09/06	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R214	01/11/2012	8.00	Put	Bond Future	1,177.2400	1.1772	1,122.7600	1.1228	(4.628)	0	0	0
2012/09/06	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/06	R214	01/11/2012	8.01	Put	Bond Future	1,081.2300	1.0812	1,026.7500	1.0267	(5.039)	0	0	0

Total **335413**