



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/09/2012 to 12/09/2012

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

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/09/12	2025	01/11/2012			Bond Future	106.9284	106.9284	106.9215	106.9215	(0.006)	0.0000	0.0000	4,417
2012/09/12	2025	01/11/2012	99.99	Call	Bond Future	6,938.4100	6.9384	6,931.4700	6.9315	(0.100)	0	0	0
2012/09/12	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	2025	01/11/2012	100.00	Call	Bond Future	6,928.4100	6.9284	6,921.4700	6.9215	(0.100)	0	0	0
2012/09/12	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	2025	01/11/2012	100.01	Call	Bond Future	6,918.4100	6.9184	6,911.4700	6.9115	(0.100)	0	0	0
2012/09/12	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	2038	01/11/2012			Bond Future	105.6017	105.6017	105.8038	105.8038	0.191	0.0000	0.0000	0
2012/09/12	2038	01/11/2012	98.99	Call	Bond Future	6,611.6600	6.6117	6,813.7700	6.8138	3.057	0	0	0
2012/09/12	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	2038	01/11/2012	99.00	Call	Bond Future	6,601.6600	6.6017	6,803.7700	6.8038	3.062	0	0	0
2012/09/12	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	2038	01/11/2012	99.01	Call	Bond Future	6,591.6600	6.5917	6,793.7700	6.7938	3.066	0	0	0
2012/09/12	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	2050	01/11/2012			Bond Future	112.3758	112.3758	113.8009	113.8009	1.268	0.0000	0.0000	0
2012/09/12	2050	01/11/2012	103.99	Call	Bond Future	8,385.7600	8.3858	9,810.9400	9.8109	16.995	0	0	0
2012/09/12	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	2050	01/11/2012	104.00	Call	Bond Future	8,375.7600	8.3758	9,800.9400	9.8009	17.016	0	0	0
2012/09/12	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	2050	01/11/2012	104.01	Call	Bond Future	8,365.7600	8.3658	9,790.9400	9.7909	17.036	0	0	0
2012/09/12	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	AL7T	01/11/2012			Index Future	475.8810	475.8810	472.8610	472.8610	(0.635)	0.0000	0.0000	13
2012/09/12	AL7T	07/02/2013			Index Future	482.6480	482.6480	479.5850	479.5850	(0.635)	0.0000	0.0000	0
2012/09/12	ALBI	01/11/2012			Index Future	426.8120	426.8120	423.7500	423.7500	(0.717)	0.0000	0.0000	893
2012/09/12	ALBI	07/02/2013			Index Future	432.8810	432.8810	429.7760	429.7760	(0.717)	0.0000	0.0000	118
2012/09/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/09/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/12	EL28	01/11/2012			Bond Future	108.8347	108.8347	109.5416	109.5416	0.649	0.0000	0.0000	0
2012/09/12	EL28	01/11/2012	105.99	Call	Bond Future	2,844.7200	2.8447	3,551.5700	3.5516	24.848	0	0	0
2012/09/12	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	EL28	01/11/2012	106.00	Call	Bond Future	2,834.7200	2.8347	3,541.5700	3.5416	24.935	0	0	0
2012/09/12	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	EL28	01/11/2012	106.01	Call	Bond Future	2,824.7200	2.8247	3,531.5700	3.5316	25.024	0	0	0
2012/09/12	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	ES33	01/11/2012			Bond Future	8.6493	90.0461	8.7634	89.0545	1.319	0.0000	0.0000	303
2012/09/12	ES33	01/11/2012	9.20	Call	Bond Future	4,633.2100	4.6332	3,641.5700	3.6416	(21.403)	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
2012/09/12	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	ES33	07/02/2013			Bond Future	8.7462	91.2939	8.8640	90.2890	1.347	0.0000	0.0000	0
2012/09/12	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	ES33	07/02/2013	8.54	Put	Bond Future	1,802.0500	1.8021	2,806.9200	2.8069	55.763	0	0	0
2012/09/12	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	ES33	07/02/2013	8.55	Put	Bond Future	1,713.3600	1.7134	2,718.2300	2.7182	58.649	0	0	0
2012/09/12	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	ES33	07/02/2013	8.56	Put	Bond Future	1,624.8000	1.6248	2,629.6700	2.6297	61.846	0	0	0
2012/09/12	GOVI	01/11/2012			GOVI	426.7340	426.7340	423.8070	423.8070	(0.686)	0.0000	0.0000	264
2012/09/12	GOVI	01/11/2012	403.96	Call	GOVI	227,740.0000	22.7740	198,470.0000	19.8470	(12.852)	0	0	0
2012/09/12	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	GOVI	07/02/2013			GOVI	432.8020	432.8020	429.8340	429.8340	(0.686)	0.0000	0.0000	0
2012/09/12	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	GOVI	07/02/2013	432.99	Put	GOVI	1,880.0000	0.1880	31,560.0000	3.1560	1578.723	0	0	0
2012/09/12	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	GOVI	07/02/2013	433.00	Put	GOVI	1,980.0000	0.1980	31,660.0000	3.1660	1498.990	0	0	0
2012/09/12	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	GOVI	07/02/2013	433.01	Put	GOVI	2,080.0000	0.2080	31,760.0000	3.1760	1426.923	0	0	0
2012/09/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/12	IGOV	01/11/2012			Index Future	186.8280	186.8280	186.9960	186.9960	0.090	0.0000	0.0000	594
2012/09/12	IGOV	07/02/2013			Index Future	189.4850	189.4850	189.6550	189.6550	0.090	0.0000	0.0000	14
2012/09/12	ILBI	01/11/2012			Index Future	504.5060	504.5060	505.7730	505.7730	0.251	0.0000	0.0000	0
2012/09/12	ILBI	07/02/2013			Index Future	511.5560	511.5560	512.8450	512.8450	0.252	0.0000	0.0000	169
2012/09/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/12	JBAF	19/09/2012			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	44,760
2012/09/12	JBAF	17/10/2012			Jibar Tradeable Future	4.9800	95.0200	5.0100	94.9900	0.602	0.0000	0.0000	0
2012/09/12	JBAF	21/11/2012			Jibar Tradeable Future	4.9200	95.0800	4.9500	95.0500	0.610	0.0000	0.0000	0
2012/09/12	JBAF	19/12/2012			Jibar Tradeable Future	4.8100	95.1900	4.8500	95.1500	0.832	0.0000	0.0000	840
2012/09/12	JBAF	16/01/2013			Jibar Tradeable Future	4.8000	95.2000	4.8300	95.1700	0.625	0.0000	0.0000	0
2012/09/12	JBAF	20/02/2013			Jibar Tradeable Future	4.7800	95.2200	4.8100	95.1900	0.628	0.0000	0.0000	0
2012/09/12	JBAF	20/03/2013			Jibar Tradeable Future	4.7800	95.2200	4.8200	95.1800	0.837	0.0000	0.0000	1,000

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
2012/09/12	JBAF	19/06/2013			Jibar Tradeable Future	4.8300	95.1700	4.8700	95.1300	0.828	0.0000	0.0000	500
2012/09/12	JBAF	18/09/2013			Jibar Tradeable Future	4.9300	95.0700	4.9700	95.0300	0.811	0.0000	0.0000	1,700
2012/09/12	JBAF	18/12/2013			Jibar Tradeable Future	5.0300	94.9700	5.0900	94.9100	1.193	0.0000	0.0000	1,500
2012/09/12	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.2300	94.7700	1.161	0.0000	0.0000	800
2012/09/12	JBAF	18/06/2014			Jibar Tradeable Future	5.3200	94.6800	5.3900	94.6100	1.316	0.0000	0.0000	0
2012/09/12	R023	01/11/2012			Bond Future	6.9138	107.5144	7.0138	106.7601	1.447	0.0000	0.0000	1,049
2012/09/12	R023	01/11/2012	7.04	Call	Bond Future	950.4900	0.9505	196.2600	0.1963	(79.352)	0	0	0
2012/09/12	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R023	01/11/2012	7.05	Call	Bond Future	1,025.3300	1.0253	271.1000	0.2711	(73.560)	0	0	0
2012/09/12	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R023	01/11/2012	7.06	Call	Bond Future	1,100.1000	1.1001	345.8700	0.3459	(68.560)	0	0	0
2012/09/12	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R023	07/02/2013			Bond Future	6.9822	109.0042	7.0862	108.2402	1.489	0.0000	0.0000	0
2012/09/12	R023	07/02/2013	7.04	Call	Bond Future	425.5000	0.4255	0.0000	0.0000	(100.000)	0	0	0
2012/09/12	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	338.5600	0.3386	100.000	0	0	0
2012/09/12	R023	07/02/2013	7.05	Call	Bond Future	498.9200	0.4989	0.0000	0.0000	(100.000)	0	0	0
2012/09/12	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	265.1400	0.2651	100.000	0	0	0
2012/09/12	R023	07/02/2013	7.06	Call	Bond Future	572.2700	0.5723	0.0000	0.0000	(100.000)	0	0	0
2012/09/12	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	191.7900	0.1918	100.000	0	0	0
2012/09/12	R023	02/05/2013			Bond Future	7.0336	106.4344	7.1412	105.6601	1.530	0.0000	0.0000	0
2012/09/12	R023	02/05/2013	7.04	Call	Bond Future	46.6100	0.0466	0.0000	0.0000	(100.000)	0	0	0
2012/09/12	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	727.7300	0.7277	100.000	0	0	0
2012/09/12	R023	02/05/2013	7.05	Call	Bond Future	118.8300	0.1188	0.0000	0.0000	(100.000)	0	0	0
2012/09/12	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	655.5100	0.6555	100.000	0	0	0
2012/09/12	R023	02/05/2013	7.06	Call	Bond Future	190.9900	0.1910	0.0000	0.0000	(100.000)	0	0	0
2012/09/12	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	583.3500	0.5834	100.000	0	0	0
2012/09/12	R157	01/11/2012			Bond Future	5.3691	123.1893	5.4954	122.8165	2.351	0.0000	0.0000	15,680
2012/09/12	R157	01/11/2012	5.78	Call	Bond Future	1,276.6900	1.2767	945.6300	0.9456	(25.931)	0	0	5,630
2012/09/12	R157	01/11/2012	5.78	Put	Bond Future	68.5000	0.0685	110.3100	0.1103	61.036	0	0	0
2012/09/12	R157	01/11/2012	6.24	Call	Bond Future	2,546.9200	2.5469	2,176.6200	2.1766	(14.539)	0	0	0
2012/09/12	R157	01/11/2012	6.24	Put	Bond Future	4.2100	0.0042	6.7800	0.0068	61.045	0	0	0
2012/09/12	R157	07/02/2013			Bond Future	5.3963	124.8964	5.5379	124.5191	2.623	0.0000	0.0000	100
2012/09/12	R157	07/02/2013	6.28	Call	Bond Future	2,401.1700	2.4012	2,059.5800	2.0596	(14.226)	0	0	0
2012/09/12	R157	07/02/2013	6.28	Put	Bond Future	70.9100	0.0709	106.6400	0.1066	50.388	0	0	0
2012/09/12	R157	02/05/2013			Bond Future	5.3953	119.6337	5.5532	119.2508	2.926	0.0000	0.0000	0
2012/09/12	R157	02/05/2013	5.34	Call	Bond Future	762.0700	0.7621	569.3900	0.5694	(25.284)	0	0	0
2012/09/12	R157	02/05/2013	5.34	Put	Bond Future	896.5000	0.8965	1,086.7500	1.0867	21.221	0	0	0
2012/09/12	R157	02/05/2013	5.35	Call	Bond Future	773.2000	0.7732	578.6900	0.5787	(25.156)	0	0	0
2012/09/12	R157	02/05/2013	5.35	Put	Bond Future	883.2900	0.8833	1,071.7100	1.0717	21.332	0	0	0
2012/09/12	R157	02/05/2013	5.36	Call	Bond Future	784.4500	0.7844	588.1100	0.5881	(25.029)	0	0	0
2012/09/12	R157	02/05/2013	5.36	Put	Bond Future	870.2100	0.8702	1,056.8000	1.0568	21.442	0	0	0
2012/09/12	R186	01/11/2012			Bond Future	7.3160	131.6872	7.4361	130.4514	1.642	0.0000	0.0000	35,666
2012/09/12	R186	01/11/2012	7.82	Call	Bond Future	5,665.8800	5.6659	4,642.9400	4.6429	(18.054)	0	0	1,858
2012/09/12	R186	01/11/2012	7.82	Put	Bond Future	590.8900	0.5909	803.7800	0.8038	36.029	0	0	0
2012/09/12	R186	01/11/2012	8.00	Call	Bond Future	7,151.9700	7.1520	6,046.8600	6.0469	(15.452)	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
2012/09/12	R186	01/11/2012	8.00	Put	Bond Future	333.4600	0.3335	464.1800	0.4642	39.201	0	0	0
2012/09/12	R186	01/11/2012	8.50	Call	Bond Future	11,534.7000	11.5347	10,316.4100	10.3164	(10.562)	0	0	0
2012/09/12	R186	01/11/2012	8.50	Put	Bond Future	53.9100	0.0539	71.4500	0.0714	32.536	0	0	0
2012/09/12	R186	01/11/2012	8.82	Call	Bond Future	14,343.0300	14.3430	13,110.9100	13.1109	(8.590)	0	0	0
2012/09/12	R186	01/11/2012	8.82	Put	Bond Future	12.0700	0.0121	15.7800	0.0158	30.737	0	0	1,858
2012/09/12	R186	07/02/2013			Bond Future	7.3872	128.2224	7.5116	126.9702	1.683	0.0000	0.0000	1,750
2012/09/12	R186	07/02/2013	8.47	Call	Bond Future	11,180.1700	11.1802	10,090.9600	10.0910	(9.742)	0	0	0
2012/09/12	R186	07/02/2013	8.47	Put	Bond Future	837.0700	0.8371	1,000.0100	1.0000	19.466	0	0	0
2012/09/12	R186	07/02/2013	7.00	Call	Bond Future	2,299.2000	2.2992	1,828.3100	1.8283	(20.481)	0	0	10,300
2012/09/12	R186	07/02/2013	7.00	Put	Bond Future	6,312.2600	6.3123	7,093.5200	7.0935	12.377	0	0	0
2012/09/12	R186	07/02/2013	7.25	Call	Bond Future	3,336.1200	3.3361	2,734.6800	2.7347	(18.028)	0	0	670
2012/09/12	R186	07/02/2013	7.25	Put	Bond Future	4,738.4500	4.7385	5,389.1600	5.3892	13.733	0	0	0
2012/09/12	R186	02/05/2013			Bond Future	7.4457	129.8031	7.5740	128.5345	1.723	0.0000	0.0000	0
2012/09/12	R186	02/05/2013	7.41	Call	Bond Future	4,883.1400	4.8831	4,173.1700	4.1732	(14.539)	0	0	0
2012/09/12	R186	02/05/2013	7.41	Put	Bond Future	5,239.1800	5.2392	5,797.7900	5.7978	10.662	0	0	0
2012/09/12	R186	02/05/2013	7.39	Call	Bond Future	4,789.8300	4.7898	4,087.9500	4.0880	(14.654)	0	0	0
2012/09/12	R186	02/05/2013	7.39	Put	Bond Future	5,346.0000	5.3460	5,912.7000	5.9127	10.600	0	0	0
2012/09/12	R186	02/05/2013	7.40	Call	Bond Future	4,836.3600	4.8364	4,130.4300	4.1304	(14.596)	0	0	0
2012/09/12	R186	02/05/2013	7.40	Put	Bond Future	5,292.4100	5.2924	5,855.0600	5.8551	10.631	0	0	0
2012/09/12	R189	01/11/2012			Bond Future	213.5024	213.5024	213.4734	213.4734	(0.014)	0.0000	0.0000	0
2012/09/12	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R189	01/11/2012	218.99	Put	Bond Future	5,487.6200	5.4876	5,516.6300	5.5166	0.529	0	0	0
2012/09/12	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R189	01/11/2012	219.00	Put	Bond Future	5,497.6200	5.4976	5,526.6300	5.5266	0.528	0	0	0
2012/09/12	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R189	01/11/2012	219.01	Put	Bond Future	5,507.6200	5.5076	5,536.6300	5.5366	0.527	0	0	0
2012/09/12	R197	01/11/2012			Bond Future	273.8053	273.8053	273.5435	273.5435	(0.096)	0.0000	0.0000	6,268
2012/09/12	R197	01/11/2012	266.99	Call	Bond Future	6,815.3300	6.8153	6,553.5300	6.5535	(3.841)	0	0	0
2012/09/12	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R197	01/11/2012	267.00	Call	Bond Future	6,805.3300	6.8053	6,543.5300	6.5435	(3.847)	0	0	0
2012/09/12	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R197	01/11/2012	267.01	Call	Bond Future	6,795.3300	6.7953	6,533.5300	6.5335	(3.853)	0	0	0
2012/09/12	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R201	01/11/2012			Bond Future	4.8083	111.1551	4.9385	110.8826	2.707	0.0000	0.0000	1,560
2012/09/12	R201	01/11/2012	5.11	Call	Bond Future	684.1800	0.6842	460.5400	0.4605	(32.687)	0	0	0
2012/09/12	R201	01/11/2012	5.11	Put	Bond Future	54.0200	0.0540	102.9000	0.1029	90.485	0	0	0
2012/09/12	R201	07/02/2013			Bond Future	4.7483	108.2873	4.8986	108.0117	3.165	0.0000	0.0000	0
2012/09/12	R201	07/02/2013	4.98	Call	Bond Future	628.7700	0.6288	456.6600	0.4567	(27.372)	0	0	0
2012/09/12	R201	07/02/2013	4.98	Put	Bond Future	204.2600	0.2043	307.8000	0.3078	50.690	0	0	0
2012/09/12	R201	02/05/2013			Bond Future	4.6517	109.6223	4.8254	109.3424	3.735	0.0000	0.0000	0
2012/09/12	R201	02/05/2013	4.04	Call	Bond Future	122.8700	0.1229	80.3600	0.0804	(34.598)	0	0	0
2012/09/12	R201	02/05/2013	4.04	Put	Bond Future	1,116.1600	1.1162	1,353.5700	1.3536	21.270	0	0	0
2012/09/12	R201	02/05/2013	4.05	Call	Bond Future	125.7900	0.1258	82.4000	0.0824	(34.494)	0	0	0
2012/09/12	R201	02/05/2013	4.05	Put	Bond Future	1,102.7500	1.1028	1,339.2800	1.3393	21.449	0	0	0
2012/09/12	R201	02/05/2013	4.06	Call	Bond Future	128.7800	0.1288	84.4900	0.0845	(34.392)	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
2012/09/12	R201	02/05/2013	4.06	Put	Bond Future	1,089.4000	1.0894	1,325.0300	1.3250	21.629	0	0	0
2012/09/12	R202	01/11/2012			Bond Future	202.2648	202.2648	203.3710	203.3710	0.547	0.0000	0.0000	49,424
2012/09/12	R202	01/11/2012	191.99	Call	Bond Future	10,274.8000	10.2748	11,381.0200	11.3810	10.766	0	0	0
2012/09/12	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R202	01/11/2012	192.00	Call	Bond Future	10,264.8000	10.2648	11,371.0200	11.3710	10.777	0	0	0
2012/09/12	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R202	01/11/2012	192.01	Call	Bond Future	10,254.8000	10.2548	11,361.0200	11.3610	10.787	0	0	0
2012/09/12	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R203	01/11/2012			Bond Future	5.8316	111.2742	5.9545	110.7314	2.107	0.0000	0.0000	4,688
2012/09/12	R203	01/11/2012	6.87	Call	Bond Future	4,493.7800	4.4938	3,954.5300	3.9545	(12.000)	0	0	0
2012/09/12	R203	01/11/2012	6.87	Put	Bond Future	8.0200	0.0080	11.5400	0.0115	43.890	0	0	0
2012/09/12	R203	07/02/2013			Bond Future	5.8800	112.8161	6.0115	112.2665	2.236	0.0000	0.0000	11,310
2012/09/12	R203	07/02/2013	6.11	Call	Bond Future	1,825.3800	1.8254	1,454.7400	1.4547	(20.305)	0	0	12,600
2012/09/12	R203	07/02/2013	6.11	Put	Bond Future	866.0500	0.8661	1,045.0800	1.0451	20.672	0	0	0
2012/09/12	R203	07/02/2013	6.65	Call	Bond Future	3,488.8200	3.4888	3,010.3300	3.0103	(13.715)	0	0	0
2012/09/12	R203	07/02/2013	6.65	Put	Bond Future	317.2600	0.3173	388.4400	0.3884	22.436	0	0	30,250
2012/09/12	R203	07/02/2013	6.94	Call	Bond Future	4,511.3800	4.5114	4,001.1300	4.0011	(11.310)	0	0	0
2012/09/12	R203	07/02/2013	6.94	Put	Bond Future	174.5500	0.1745	213.9700	0.2140	22.584	0	0	0
2012/09/12	R203	02/05/2013			Bond Future	5.9096	110.0498	6.0495	109.4925	2.368	0.0000	0.0000	8
2012/09/12	R203	02/05/2013	5.91	Call	Bond Future	1,633.2400	1.6332	1,324.0100	1.3240	(18.934)	0	0	0
2012/09/12	R203	02/05/2013	5.91	Put	Bond Future	1,631.6000	1.6316	1,879.6600	1.8797	15.203	0	0	0
2012/09/12	R203	02/05/2013	5.89	Call	Bond Future	1,594.1600	1.5942	1,289.3700	1.2894	(19.119)	0	0	0
2012/09/12	R203	02/05/2013	5.89	Put	Bond Future	1,672.4600	1.6725	1,924.9600	1.9250	15.098	0	0	0
2012/09/12	R203	02/05/2013	5.90	Call	Bond Future	1,613.6200	1.6136	1,306.6200	1.3066	(19.026)	0	0	0
2012/09/12	R203	02/05/2013	5.90	Put	Bond Future	1,651.9400	1.6519	1,902.2300	1.9022	15.151	0	0	0
2012/09/12	R204	01/11/2012			Bond Future	6.1403	112.3782	6.2623	111.7312	1.986	0.0000	0.0000	3,741
2012/09/12	R204	01/11/2012	7.22	Call	Bond Future	5,582.8600	5.5829	4,941.7400	4.9417	(11.484)	0	0	0
2012/09/12	R204	01/11/2012	7.22	Put	Bond Future	13.5400	0.0135	19.4700	0.0195	43.796	0	0	0
2012/09/12	R204	07/02/2013			Bond Future	6.1946	109.9052	6.3235	109.2499	2.080	0.0000	0.0000	3,000
2012/09/12	R204	07/02/2013	7.29	Call	Bond Future	5,664.7600	5.6648	5,064.0100	5.0640	(10.605)	0	0	0
2012/09/12	R204	07/02/2013	7.29	Put	Bond Future	244.5800	0.2446	299.1800	0.2992	22.324	0	0	0
2012/09/12	R204	02/05/2013			Bond Future	6.2360	111.2601	6.3716	110.5958	2.175	0.0000	0.0000	0
2012/09/12	R204	02/05/2013	6.29	Call	Bond Future	2,266.4000	2.2664	1,895.0400	1.8950	(16.385)	0	0	0
2012/09/12	R204	02/05/2013	6.29	Put	Bond Future	2,001.0300	2.0010	2,293.9600	2.2940	14.639	0	0	0
2012/09/12	R204	02/05/2013	6.30	Call	Bond Future	2,293.9700	2.2940	1,920.1500	1.9201	(16.296)	0	0	0
2012/09/12	R204	02/05/2013	6.30	Put	Bond Future	1,979.5900	1.9796	2,270.0600	2.2701	14.673	0	0	0
2012/09/12	R204	02/05/2013	6.31	Call	Bond Future	2,321.7000	2.3217	1,945.4300	1.9454	(16.207)	0	0	0
2012/09/12	R204	02/05/2013	6.31	Put	Bond Future	1,958.3400	1.9583	2,246.3600	2.2464	14.707	0	0	0
2012/09/12	R206	01/11/2012			Bond Future	4.9518	105.2230	5.0882	105.0639	2.753	0.0000	0.0000	1,120
2012/09/12	R206	01/11/2012	5.05	Call	Bond Future	220.7400	0.2207	133.9300	0.1339	(39.327)	0	0	0
2012/09/12	R206	01/11/2012	5.05	Put	Bond Future	106.1400	0.1061	178.4200	0.1784	68.099	0	0	0
2012/09/12	R206	07/02/2013			Bond Future	4.8736	102.9161	5.0505	102.7554	3.631	0.0000	0.0000	0
2012/09/12	R206	07/02/2013	4.76	Call	Bond Future	214.0300	0.2140	150.3200	0.1503	(29.767)	0	0	0
2012/09/12	R206	07/02/2013	4.76	Put	Bond Future	317.3300	0.3173	414.2900	0.4143	30.555	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
2012/09/12	R206	02/05/2013			Bond Future	4.7092	104.1849	4.9482	104.0214	5.076	0.0000	0.0000	0
2012/09/12	R206	02/05/2013	3.39	Call	Bond Future	58.6400	0.0586	38.9200	0.0389	(33.629)	0	0	0
2012/09/12	R206	02/05/2013	3.39	Put	Bond Future	968.9700	0.9690	1,112.7200	1.1127	14.835	0	0	0
2012/09/12	R206	02/05/2013	3.40	Call	Bond Future	59.6000	0.0596	39.6000	0.0396	(33.557)	0	0	0
2012/09/12	R206	02/05/2013	3.40	Put	Bond Future	962.9800	0.9630	1,106.4500	1.1064	14.899	0	0	0
2012/09/12	R206	02/05/2013	3.41	Call	Bond Future	60.5800	0.0606	40.3000	0.0403	(33.476)	0	0	0
2012/09/12	R206	02/05/2013	3.41	Put	Bond Future	957.0100	0.9570	1,100.2000	1.1002	14.962	0	0	0
2012/09/12	R207	01/11/2012			Bond Future	6.3976	107.0846	6.5138	106.4060	1.817	0.0000	0.0000	19,118
2012/09/12	R207	01/11/2012	7.58	Call	Bond Future	6,672.2700	6.6723	5,997.5300	5.9975	(10.113)	0	0	0
2012/09/12	R207	01/11/2012	7.58	Put	Bond Future	14.0300	0.0140	17.8900	0.0179	27.512	0	0	0
2012/09/12	R207	07/02/2013			Bond Future	6.4562	104.9290	6.5781	104.2416	1.889	0.0000	0.0000	0
2012/09/12	R207	07/02/2013	7.66	Call	Bond Future	6,788.5800	6.7886	6,149.9400	6.1499	(9.408)	0	0	0
2012/09/12	R207	07/02/2013	7.66	Put	Bond Future	239.9800	0.2400	288.6900	0.2887	20.298	0	0	0
2012/09/12	R207	02/05/2013			Bond Future	6.5044	106.2226	6.6319	105.5259	1.960	0.0000	0.0000	0
2012/09/12	R207	02/05/2013	6.44	Call	Bond Future	2,303.0200	2.3030	1,917.3300	1.9173	(16.747)	0	0	0
2012/09/12	R207	02/05/2013	6.44	Put	Bond Future	2,657.1600	2.6572	2,968.1700	2.9682	11.705	0	0	0
2012/09/12	R207	02/05/2013	6.45	Call	Bond Future	2,328.7800	2.3288	1,940.2200	1.9402	(16.685)	0	0	0
2012/09/12	R207	02/05/2013	6.45	Put	Bond Future	2,627.8300	2.6278	2,935.9700	2.9360	11.726	0	0	0
2012/09/12	R207	02/05/2013	6.46	Call	Bond Future	2,354.7000	2.3547	1,963.2900	1.9633	(16.622)	0	0	0
2012/09/12	R207	02/05/2013	6.46	Put	Bond Future	2,598.7000	2.5987	2,903.9900	2.9040	11.748	0	0	0
2012/09/12	R208	01/11/2012			Bond Future	6.5949	101.6653	6.6851	101.0889	1.368	0.0000	0.0000	9,342
2012/09/12	R208	01/11/2012	6.81	Call	Bond Future	2,079.1500	2.0791	1,670.6900	1.6707	(19.646)	0	0	0
2012/09/12	R208	01/11/2012	6.81	Put	Bond Future	711.9000	0.7119	879.8100	0.8798	23.586	0	0	0
2012/09/12	R208	01/11/2012	7.50	Call	Bond Future	5,662.2200	5.6622	5,103.2800	5.1033	(9.871)	0	0	0
2012/09/12	R208	01/11/2012	7.50	Put	Bond Future	61.3700	0.0614	78.8000	0.0788	28.401	0	0	12,250
2012/09/12	R208	01/11/2012	7.70	Call	Bond Future	6,811.5700	6.8116	6,239.6500	6.2397	(8.396)	0	0	0
2012/09/12	R208	01/11/2012	7.70	Put	Bond Future	25.7000	0.0257	30.1500	0.0302	17.315	0	0	0
2012/09/12	R208	07/02/2013			Bond Future	6.6563	103.0740	6.7504	102.4902	1.414	0.0000	0.0000	2,300
2012/09/12	R208	07/02/2013	6.00	Call	Bond Future	709.4700	0.7095	553.3900	0.5534	(22.000)	0	0	12,250
2012/09/12	R208	07/02/2013	6.00	Put	Bond Future	4,899.0200	4.8990	5,326.6900	5.3267	8.730	0	0	0
2012/09/12	R208	07/02/2013	7.78	Call	Bond Future	7,055.7600	7.0558	6,522.1200	6.5221	(7.563)	0	0	0
2012/09/12	R208	07/02/2013	7.78	Put	Bond Future	352.4400	0.3524	402.5500	0.4026	14.218	0	0	0
2012/09/12	R208	02/05/2013			Bond Future	6.7041	100.9512	6.8020	100.3594	1.460	0.0000	0.0000	0
2012/09/12	R208	02/05/2013	6.65	Call	Bond Future	2,633.6100	2.6336	2,290.6700	2.2907	(13.022)	0	0	0
2012/09/12	R208	02/05/2013	6.65	Put	Bond Future	2,962.7100	2.9627	3,211.5600	3.2116	8.399	0	0	0
2012/09/12	R208	02/05/2013	6.66	Call	Bond Future	2,662.1800	2.6622	2,317.1500	2.3172	(12.960)	0	0	0
2012/09/12	R208	02/05/2013	6.66	Put	Bond Future	2,930.3900	2.9304	3,177.1500	3.1771	8.421	0	0	0
2012/09/12	R208	02/05/2013	6.64	Call	Bond Future	2,605.2200	2.6052	2,264.3800	2.2644	(13.083)	0	0	0
2012/09/12	R208	02/05/2013	6.64	Put	Bond Future	2,995.2700	2.9953	3,246.2200	3.2462	8.378	0	0	0
2012/09/12	R209	01/11/2012			Bond Future	8.0410	81.8730	8.1607	80.8152	1.488	0.0000	0.0000	7,349
2012/09/12	R209	01/11/2012	8.99	Call	Bond Future	8,004.8700	8.0049	7,012.0800	7.0121	(12.402)	0	0	0
2012/09/12	R209	01/11/2012	8.99	Put	Bond Future	171.6700	0.1717	236.6500	0.2366	37.852	0	0	0
2012/09/12	R209	07/02/2013			Bond Future	8.1112	83.0075	8.2343	81.9355	1.517	0.0000	0.0000	0
2012/09/12	R209	07/02/2013	9.06	Call	Bond Future	8,840.3300	8.8403	7,997.1400	7.9971	(9.538)	0	0	0
2012/09/12	R209	07/02/2013	9.06	Put	Bond Future	1,117.1300	1.1171	1,345.9400	1.3459	20.482	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/09/12	R209	02/05/2013			Bond Future		8.1687	80.8888	8.2949	79.8029	1.545	0.0000	0.0000	0
2012/09/12	R209	02/05/2013	7.99	Call	Bond Future	4,107.7100		4.1077	3,558.0500	3.5581	(13.381)	0	0	0
2012/09/12	R209	02/05/2013	7.99	Put	Bond Future	5,685.0500		5.6850	6,221.2200	6.2212	9.431	0	0	0
2012/09/12	R209	02/05/2013	8.00	Call	Bond Future	4,145.6200		4.1456	3,592.5100	3.5925	(13.342)	0	0	0
2012/09/12	R209	02/05/2013	8.00	Put	Bond Future	5,633.4300		5.6334	6,166.1500	6.1662	9.456	0	0	0
2012/09/12	R209	02/05/2013	8.01	Call	Bond Future	4,183.4700		4.1835	3,627.1700	3.6272	(13.298)	0	0	0
2012/09/12	R209	02/05/2013	8.01	Put	Bond Future	5,581.9000		5.5819	6,111.4300	6.1114	9.487	0	0	0
2012/09/12	R210	01/11/2012			Bond Future		154.4931	154.4931	154.4862	154.4862	(0.004)	0.0000	0.0000	3,414
2012/09/12	R210	01/11/2012	144.99	Call	Bond Future	9,503.0900		9.5031	9,496.1700	9.4962	(0.073)	0	0	0
2012/09/12	R210	01/11/2012	144.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R210	01/11/2012	145.00	Call	Bond Future	9,493.0900		9.4931	9,486.1700	9.4862	(0.073)	0	0	0
2012/09/12	R210	01/11/2012	145.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R210	01/11/2012	145.01	Call	Bond Future	9,483.0900		9.4831	9,476.1700	9.4762	(0.073)	0	0	0
2012/09/12	R210	01/11/2012	145.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R211	01/11/2012			Bond Future		122.3024	122.3024	122.2848	122.2848	(0.014)	0.0000	0.0000	703
2012/09/12	R211	01/11/2012	121.99	Call	Bond Future	312.3600		0.3124	294.7600	0.2948	(5.635)	0	0	0
2012/09/12	R211	01/11/2012	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R211	01/11/2012	122.00	Call	Bond Future	302.3600		0.3024	284.7600	0.2848	(5.821)	0	0	0
2012/09/12	R211	01/11/2012	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R211	01/11/2012	122.01	Call	Bond Future	292.3600		0.2924	274.7600	0.2748	(6.020)	0	0	0
2012/09/12	R211	01/11/2012	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R212	01/11/2012			Bond Future		125.6803	125.6803	125.6189	125.6189	(0.049)	0.0000	0.0000	5,084
2012/09/12	R212	01/11/2012	121.99	Call	Bond Future	3,690.3300		3.6903	3,628.9200	3.6289	(1.664)	0	0	0
2012/09/12	R212	01/11/2012	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R212	01/11/2012	122.00	Call	Bond Future	3,680.3300		3.6803	3,618.9200	3.6189	(1.669)	0	0	0
2012/09/12	R212	01/11/2012	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R212	01/11/2012	122.01	Call	Bond Future	3,670.3300		3.6703	3,608.9200	3.6089	(1.673)	0	0	0
2012/09/12	R212	01/11/2012	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R213	01/11/2012			Bond Future		7.8124	93.4364	7.9524	92.1744	1.792	0.0000	0.0000	5,142
2012/09/12	R213	01/11/2012	7.75	Call	Bond Future	1,845.5000		1.8455	1,252.9100	1.2529	(32.110)	0	0	140
2012/09/12	R213	01/11/2012	7.75	Put	Bond Future	2,415.9100		2.4159	3,085.3000	3.0853	27.708	0	0	0
2012/09/12	R213	01/11/2012	8.81	Call	Bond Future	8,600.5900		8.6006	7,399.4800	7.3995	(13.965)	0	0	0
2012/09/12	R213	01/11/2012	8.81	Put	Bond Future	133.2500		0.1332	194.1200	0.1941	45.681	0	0	0
2012/09/12	R213	07/02/2013			Bond Future		7.8862	94.7312	8.0305	93.4523	1.830	0.0000	0.0000	0
2012/09/12	R213	07/02/2013	8.90	Call	Bond Future	9,437.6500		9.4376	8,366.6700	8.3667	(11.348)	0	0	0
2012/09/12	R213	07/02/2013	8.90	Put	Bond Future	978.5500		0.9786	1,186.4800	1.1865	21.249	0	0	0
2012/09/12	R213	02/05/2013			Bond Future		7.9436	92.3641	8.0918	91.0687	1.865	0.0000	0.0000	0
2012/09/12	R213	02/05/2013	7.84	Call	Bond Future	4,354.7200		4.3547	3,663.1500	3.6631	(15.881)	0	0	0
2012/09/12	R213	02/05/2013	7.84	Put	Bond Future	5,276.6200		5.2766	5,880.4600	5.8805	11.444	0	0	0
2012/09/12	R213	02/05/2013	7.85	Call	Bond Future	4,394.6000		4.3946	3,699.1500	3.6992	(15.825)	0	0	0
2012/09/12	R213	02/05/2013	7.85	Put	Bond Future	5,226.9300		5.2269	5,826.8900	5.8269	11.478	0	0	0
2012/09/12	R213	02/05/2013	7.86	Call	Bond Future	4,434.6900		4.4347	3,735.3500	3.7354	(15.770)	0	0	0
2012/09/12	R213	02/05/2013	7.86	Put	Bond Future	5,177.5700		5.1776	5,773.6400	5.7736	11.513	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
2012/09/12	R214	01/11/2012			Bond Future	8.0501	83.9933	8.1698	82.8664	1.487	0.0000	0.0000	1,714
2012/09/12	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R214	01/11/2012	7.99	Put	Bond Future	575.3800	0.5754	1,702.3000	1.7023	195.857	0	0	0
2012/09/12	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R214	01/11/2012	8.00	Put	Bond Future	479.1900	0.4792	1,606.1100	1.6061	235.172	0	0	0
2012/09/12	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/12	R214	01/11/2012	8.01	Put	Bond Future	383.1800	0.3832	1,510.1000	1.5101	294.097	0	0	0
Total												335221	