



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 21/09/2012 to 21/09/2012

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
2012/09/21	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	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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2012/09/21	2025	01/11/2012			Bond Future	107.9577	107.9577	107.9550	107.9550	(0.002)	0.0000	0.0000	6,017
2012/09/21	2025	01/11/2012	99.99	Call	Bond Future	7,967.7200	7.9677	7,965.0300	7.9650	(0.034)	0	0	0
2012/09/21	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	2025	01/11/2012	100.00	Call	Bond Future	7,957.7200	7.9577	7,955.0300	7.9550	(0.034)	0	0	0
2012/09/21	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	2025	01/11/2012	100.01	Call	Bond Future	7,947.7200	7.9477	7,945.0300	7.9450	(0.034)	0	0	0
2012/09/21	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	2038	01/11/2012			Bond Future	107.2396	107.2396	107.8641	107.8641	0.582	0.0000	0.0000	0
2012/09/21	2038	01/11/2012	98.99	Call	Bond Future	8,249.5600	8.2496	8,874.1000	8.8741	7.571	0	0	0
2012/09/21	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	2038	01/11/2012	99.00	Call	Bond Future	8,239.5600	8.2396	8,864.1000	8.8641	7.580	0	0	0
2012/09/21	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	2038	01/11/2012	99.01	Call	Bond Future	8,229.5600	8.2296	8,854.1000	8.8541	7.589	0	0	0
2012/09/21	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	2050	01/11/2012			Bond Future	115.2422	115.2422	115.8275	115.8275	0.508	0.0000	0.0000	0
2012/09/21	2050	01/11/2012	103.99	Call	Bond Future	11,252.1800	11.2522	11,837.4900	11.8375	5.202	0	0	0
2012/09/21	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	2050	01/11/2012	104.00	Call	Bond Future	11,242.1800	11.2422	11,827.4900	11.8275	5.206	0	0	0
2012/09/21	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	2050	01/11/2012	104.01	Call	Bond Future	11,232.1800	11.2322	11,817.4900	11.8175	5.211	0	0	0
2012/09/21	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	AL7T	01/11/2012			Index Future	472.8250	472.8250	475.0420	475.0420	0.469	0.0000	0.0000	13
2012/09/21	AL7T	07/02/2013			Index Future	479.5660	479.5660	481.8170	481.8170	0.469	0.0000	0.0000	0
2012/09/21	ALBI	01/11/2012			Index Future	422.4100	422.4100	424.2470	424.2470	0.435	0.0000	0.0000	893
2012/09/21	ALBI	07/02/2013			Index Future	428.4330	428.4330	430.2970	430.2970	0.435	0.0000	0.0000	118
2012/09/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	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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2012/09/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/21	EL28	01/11/2012			Bond Future	110.2468	110.2468	110.5324	110.5324	0.259	0.0000	0.0000	0
2012/09/21	EL28	01/11/2012	105.99	Call	Bond Future	4,256.7800	4.2568	4,542.3800	4.5424	6.709	0	0	0
2012/09/21	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	EL28	01/11/2012	106.00	Call	Bond Future	4,246.7800	4.2468	4,532.3800	4.5324	6.725	0	0	0
2012/09/21	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	EL28	01/11/2012	106.01	Call	Bond Future	4,236.7800	4.2368	4,522.3800	4.5224	6.741	0	0	0
2012/09/21	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	ES33	01/11/2012			Bond Future	8.9522	87.4499	8.8448	88.3569	(1.200)	0.0000	0.0000	303
2012/09/21	ES33	01/11/2012	9.20	Call	Bond Future	2,036.9800	2.0370	2,944.0200	2.9440	44.529	0	0	0

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2012/09/21	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	ES33	07/02/2013			Bond Future	9.0588	88.6658	8.9477	89.5858	(1.226)	0.0000	0.0000	0
2012/09/21	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	ES33	07/02/2013	8.54	Put	Bond Future	4,430.0800	4.4301	3,510.0800	3.5101	(20.767)	0	0	0
2012/09/21	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	ES33	07/02/2013	8.55	Put	Bond Future	4,341.3900	4.3414	3,421.3900	3.4214	(21.191)	0	0	0
2012/09/21	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	ES33	07/02/2013	8.56	Put	Bond Future	4,252.8300	4.2528	3,332.8300	3.3328	(21.633)	0	0	0
2012/09/21	GOVI	01/11/2012			GOVI	422.8030	422.8030	424.4540	424.4540	0.390	0.0000	0.0000	267
2012/09/21	GOVI	01/11/2012	403.96	Call	GOVI	188,430.0000	18.8430	204,940.0000	20.4940	8.762	0	0	0
2012/09/21	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	GOVI	07/02/2013			GOVI	428.8930	428.8930	430.5700	430.5700	0.391	0.0000	0.0000	0
2012/09/21	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	GOVI	07/02/2013	432.99	Put	GOVI	40,970.0000	4.0970	24,200.0000	2.4200	(40.932)	0	0	0
2012/09/21	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	GOVI	07/02/2013	433.00	Put	GOVI	41,070.0000	4.1070	24,300.0000	2.4300	(40.833)	0	0	0
2012/09/21	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	GOVI	07/02/2013	433.01	Put	GOVI	41,170.0000	4.1170	24,400.0000	2.4400	(40.734)	0	0	0
2012/09/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/21	IGOV	01/11/2012			Index Future	188.4250	188.4250	188.3980	188.3980	(0.014)	0.0000	0.0000	595
2012/09/21	IGOV	07/02/2013			Index Future	191.1120	191.1120	191.0850	191.0850	(0.014)	0.0000	0.0000	14
2012/09/21	ILBI	01/11/2012			Index Future	510.2860	510.2860	510.3310	510.3310	0.009	0.0000	0.0000	0
2012/09/21	ILBI	07/02/2013			Index Future	517.4300	517.4300	517.4760	517.4760	0.009	0.0000	0.0000	169
2012/09/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/21	JBAF	17/10/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	500
2012/09/21	JBAF	21/11/2012			Jibar Tradeable Future	5.0300	94.9700	5.0400	94.9600	0.199	0.0000	0.0000	0
2012/09/21	JBAF	19/12/2012			Jibar Tradeable Future	4.8700	95.1300	4.8900	95.1100	0.411	0.0000	0.0000	840
2012/09/21	JBAF	16/01/2013			Jibar Tradeable Future	4.8300	95.1700	4.8400	95.1600	0.207	0.0000	0.0000	0
2012/09/21	JBAF	20/02/2013			Jibar Tradeable Future	4.8300	95.1700	4.7900	95.2100	(0.828)	0.0000	0.0000	0
2012/09/21	JBAF	20/03/2013			Jibar Tradeable Future	4.8200	95.1800	4.7800	95.2200	(0.830)	0.0000	0.0000	1,000
2012/09/21	JBAF	19/06/2013			Jibar Tradeable Future	4.8400	95.1600	4.8000	95.2000	(0.826)	0.0000	0.0000	500

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2012/09/21	JBAF	18/09/2013			Jibar Tradeable Future	4.9200	95.0800	4.8700	95.1300	(1.016)	0.0000	0.0000	1,700
2012/09/21	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	4.9700	95.0300	(0.996)	0.0000	0.0000	1,500
2012/09/21	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.1100	94.8900	(0.777)	0.0000	0.0000	800
2012/09/21	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.2500	94.7500	(0.943)	0.0000	0.0000	0
2012/09/21	JBAF	17/09/2014			Jibar Tradeable Future	5.4400	94.5600	5.4000	94.6000	(0.735)	0.0000	0.0000	0
2012/09/21	R023	01/11/2012			Bond Future	7.1093	106.0467	7.0324	106.6209	(1.082)	0.0000	0.0000	1,049
2012/09/21	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	57.0000	0.0570	100.000	0	0	0
2012/09/21	R023	01/11/2012	7.04	Put	Bond Future	517.2300	0.5172	0.0000	0.0000	(100.000)	0	0	0
2012/09/21	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	131.8400	0.1318	100.000	0	0	0
2012/09/21	R023	01/11/2012	7.05	Put	Bond Future	442.3900	0.4424	0.0000	0.0000	(100.000)	0	0	0
2012/09/21	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	206.6100	0.2066	100.000	0	0	0
2012/09/21	R023	01/11/2012	7.06	Put	Bond Future	367.6200	0.3676	0.0000	0.0000	(100.000)	0	0	0
2012/09/21	R023	07/02/2013			Bond Future	7.1849	107.5213	7.1048	108.1039	(1.115)	0.0000	0.0000	0
2012/09/21	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R023	07/02/2013	7.04	Put	Bond Future	1,057.4600	1.0575	474.7900	0.4748	(55.101)	0	0	0
2012/09/21	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R023	07/02/2013	7.05	Put	Bond Future	984.0400	0.9840	401.3700	0.4014	(59.212)	0	0	0
2012/09/21	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R023	07/02/2013	7.06	Put	Bond Future	910.6900	0.9107	328.0200	0.3280	(63.981)	0	0	0
2012/09/21	R023	02/05/2013			Bond Future	7.2443	104.9246	7.1616	105.5135	(1.141)	0.0000	0.0000	0
2012/09/21	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R023	02/05/2013	7.04	Put	Bond Future	1,463.1900	1.4632	874.2600	0.8743	(40.250)	0	0	0
2012/09/21	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R023	02/05/2013	7.05	Put	Bond Future	1,390.9700	1.3910	802.0400	0.8020	(42.340)	0	0	0
2012/09/21	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R023	02/05/2013	7.06	Put	Bond Future	1,318.8100	1.3188	729.8800	0.7299	(44.656)	0	0	0
2012/09/21	R157	01/11/2012			Bond Future	5.4088	123.0721	5.3667	123.1964	(0.777)	0.0000	0.0000	15,680
2012/09/21	R157	01/11/2012	5.78	Call	Bond Future	1,141.9300	1.1419	1,251.8100	1.2518	9.622	0	0	5,630
2012/09/21	R157	01/11/2012	5.78	Put	Bond Future	50.9800	0.0510	36.5500	0.0365	(28.305)	0	0	0
2012/09/21	R157	01/11/2012	6.24	Call	Bond Future	2,427.0800	2.4271	2,550.7300	2.5507	5.095	0	0	0
2012/09/21	R157	01/11/2012	6.24	Put	Bond Future	1.6100	0.0016	0.9500	0.0010	(40.994)	0	0	0
2012/09/21	R157	07/02/2013			Bond Future	5.4387	124.7834	5.3912	124.9101	(0.872)	0.0000	0.0000	100
2012/09/21	R157	07/02/2013	6.28	Call	Bond Future	2,287.1500	2.2872	2,402.3100	2.4023	5.035	0	0	0
2012/09/21	R157	07/02/2013	6.28	Put	Bond Future	69.8500	0.0699	58.3800	0.0584	(16.421)	0	0	0
2012/09/21	R157	02/05/2013			Bond Future	5.4464	119.5095	5.3941	119.6366	(0.961)	0.0000	0.0000	0
2012/09/21	R157	02/05/2013	5.34	Call	Bond Future	665.9600	0.6660	723.1900	0.7232	8.594	0	0	0
2012/09/21	R157	02/05/2013	5.34	Put	Bond Future	924.6200	0.9246	854.7300	0.8547	(7.559)	0	0	0
2012/09/21	R157	02/05/2013	5.35	Call	Bond Future	676.4800	0.6765	734.3200	0.7343	8.550	0	0	0
2012/09/21	R157	02/05/2013	5.35	Put	Bond Future	910.8000	0.9108	841.5200	0.8415	(7.606)	0	0	0
2012/09/21	R157	02/05/2013	5.36	Call	Bond Future	687.1000	0.6871	745.5600	0.7456	8.508	0	0	0
2012/09/21	R157	02/05/2013	5.36	Put	Bond Future	897.0900	0.8971	828.4300	0.8284	(7.654)	0	0	0
2012/09/21	R186	01/11/2012			Bond Future	7.5412	129.3838	7.4592	130.2150	(1.086)	7.4810	7.4810	35,666
2012/09/21	R186	01/11/2012	7.82	Call	Bond Future	3,701.5600	3.7016	4,298.8700	4.2989	16.137	0	0	1,858
2012/09/21	R186	01/11/2012	7.82	Put	Bond Future	929.9600	0.9300	696.0800	0.6961	(25.149)	0	0	0
2012/09/21	R186	01/11/2012	8.00	Call	Bond Future	5,039.0900	5.0391	5,721.4800	5.7215	13.542	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
2012/09/21	R186	01/11/2012	8.00	Put	Bond Future	523.9700	0.5240	375.1700	0.3752	(28.399)	0	0	0
2012/09/21	R186	01/11/2012	8.50	Call	Bond Future	9,248.5200	9.2485	10,052.6400	10.0526	8.695	0	0	0
2012/09/21	R186	01/11/2012	8.50	Put	Bond Future	71.1200	0.0711	44.0500	0.0441	(38.062)	0	0	0
2012/09/21	R186	01/11/2012	8.82	Call	Bond Future	12,041.3400	12.0413	12,866.3900	12.8664	6.852	0	0	0
2012/09/21	R186	01/11/2012	8.82	Put	Bond Future	13.7700	0.0138	7.6300	0.0076	(44.590)	0	0	1,858
2012/09/21	R186	07/02/2013			Bond Future	7.6199	125.8933	7.5350	126.7366	(1.115)	0.0000	0.0000	1,850
2012/09/21	R186	07/02/2013	8.00	Call	Bond Future	5,960.0400	5.9600	6,519.7500	6.5198	9.391	0	0	0
2012/09/21	R186	07/02/2013	8.00	Put	Bond Future	2,283.5600	2.2836	1,999.9100	1.9999	(12.421)	0	0	150
2012/09/21	R186	07/02/2013	8.32	Call	Bond Future	8,072.6800	8.0727	8,719.0200	8.7190	8.007	0	0	0
2012/09/21	R186	07/02/2013	8.32	Put	Bond Future	1,418.6200	1.4186	1,221.6000	1.2216	(13.888)	0	0	2,000
2012/09/21	R186	07/02/2013	8.47	Call	Bond Future	9,135.5300	9.1355	9,815.5600	9.8156	7.444	0	0	0
2012/09/21	R186	07/02/2013	8.47	Put	Bond Future	1,121.5200	1.1215	958.1900	0.9582	(14.563)	0	0	0
2012/09/21	R186	07/02/2013	7.00	Call	Bond Future	1,430.8400	1.4308	1,654.7100	1.6547	15.646	0	0	10,300
2012/09/21	R186	07/02/2013	7.00	Put	Bond Future	7,772.9900	7.7730	7,153.5000	7.1535	(7.970)	0	0	0
2012/09/21	R186	07/02/2013	7.25	Call	Bond Future	2,218.7100	2.2187	2,524.7800	2.5248	13.795	0	0	670
2012/09/21	R186	07/02/2013	7.25	Put	Bond Future	5,950.1300	5.9501	5,412.8400	5.4128	(9.030)	0	0	0
2012/09/21	R186	02/05/2013			Bond Future	7.6867	127.4350	7.5992	128.2875	(1.138)	0.0000	0.0000	0
2012/09/21	R186	02/05/2013	7.39	Call	Bond Future	3,517.9200	3.5179	3,879.8600	3.8799	10.288	0	0	0
2012/09/21	R186	02/05/2013	7.39	Put	Bond Future	6,442.1300	6.4421	5,951.5400	5.9515	(7.615)	0	0	0
2012/09/21	R186	02/05/2013	7.40	Call	Bond Future	3,556.7900	3.5568	3,921.4600	3.9215	10.253	0	0	0
2012/09/21	R186	02/05/2013	7.40	Put	Bond Future	6,380.8800	6.3809	5,893.0200	5.8930	(7.646)	0	0	0
2012/09/21	R186	02/05/2013	7.41	Call	Bond Future	3,595.9300	3.5959	3,963.3300	3.9633	10.217	0	0	0
2012/09/21	R186	02/05/2013	7.41	Put	Bond Future	6,320.0100	6.3200	5,834.8800	5.8349	(7.676)	0	0	0
2012/09/21	R189	01/11/2012			Bond Future	213.5153	213.5153	213.5052	213.5052	(0.005)	0.0000	0.0000	0
2012/09/21	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R189	01/11/2012	218.99	Put	Bond Future	5,474.6800	5.4747	5,484.8200	5.4848	0.185	0	0	0
2012/09/21	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R189	01/11/2012	219.00	Put	Bond Future	5,484.6800	5.4847	5,494.8200	5.4948	0.185	0	0	0
2012/09/21	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R189	01/11/2012	219.01	Put	Bond Future	5,494.6800	5.4947	5,504.8200	5.5048	0.185	0	0	0
2012/09/21	R197	01/11/2012			Bond Future	275.4258	275.4258	275.4188	275.4188	(0.003)	0.0000	0.0000	6,268
2012/09/21	R197	01/11/2012	266.99	Call	Bond Future	8,435.8200	8.4358	8,428.8400	8.4288	(0.083)	0	0	0
2012/09/21	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R197	01/11/2012	267.00	Call	Bond Future	8,425.8200	8.4258	8,418.8400	8.4188	(0.083)	0	0	0
2012/09/21	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R197	01/11/2012	267.01	Call	Bond Future	8,415.8200	8.4158	8,408.8400	8.4088	(0.083)	0	0	0
2012/09/21	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R201	01/11/2012			Bond Future	4.8629	111.0408	4.8317	111.1062	(0.641)	0.0000	0.0000	1,560
2012/09/21	R201	01/11/2012	5.11	Call	Bond Future	568.2400	0.5682	621.5800	0.6216	9.387	0	0	0
2012/09/21	R201	01/11/2012	5.11	Put	Bond Future	52.3100	0.0523	40.3300	0.0403	(22.902)	0	0	0
2012/09/21	R201	07/02/2013			Bond Future	4.8085	108.1768	4.7722	108.2436	(0.756)	0.0000	0.0000	0
2012/09/21	R201	07/02/2013	4.98	Call	Bond Future	545.6500	0.5456	587.7400	0.5877	7.714	0	0	0
2012/09/21	R201	07/02/2013	4.98	Put	Bond Future	231.6500	0.2316	206.9800	0.2070	(10.650)	0	0	0
2012/09/21	R201	02/05/2013			Bond Future	4.7265	109.5016	4.6852	109.5682	(0.875)	0.0000	0.0000	0
2012/09/21	R201	02/05/2013	4.04	Call	Bond Future	99.7700	0.0998	110.6600	0.1107	10.915	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
2012/09/21	R201	02/05/2013	4.04	Put	Bond Future	1,213.7600	1.2138	1,158.0100	1.1580	(4.593)	0	0	0
2012/09/21	R201	02/05/2013	4.05	Call	Bond Future	102.2500	0.1022	113.3700	0.1134	10.875	0	0	0
2012/09/21	R201	02/05/2013	4.05	Put	Bond Future	1,199.9100	1.1999	1,144.3900	1.1444	(4.627)	0	0	0
2012/09/21	R201	02/05/2013	4.06	Call	Bond Future	104.7900	0.1048	116.1300	0.1161	10.822	0	0	0
2012/09/21	R201	02/05/2013	4.06	Put	Bond Future	1,186.1100	1.1861	1,130.8100	1.1308	(4.662)	0	0	0
2012/09/21	R202	01/11/2012			Bond Future	205.2742	205.2742	205.2719	205.2719	(0.001)	0.0000	0.0000	49,424
2012/09/21	R202	01/11/2012	191.99	Call	Bond Future	13,284.1500	13.2841	13,281.9100	13.2819	(0.017)	0	0	0
2012/09/21	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R202	01/11/2012	192.00	Call	Bond Future	13,274.1500	13.2741	13,271.9100	13.2719	(0.017)	0	0	0
2012/09/21	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R202	01/11/2012	192.01	Call	Bond Future	13,264.1500	13.2641	13,261.9100	13.2619	(0.017)	0	0	0
2012/09/21	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R203	01/11/2012			Bond Future	5.8780	111.0687	5.8570	111.1616	(0.357)	0.0000	0.0000	4,688
2012/09/21	R203	01/11/2012	6.87	Call	Bond Future	4,283.6700	4.2837	4,375.6900	4.3757	2.148	0	0	0
2012/09/21	R203	01/11/2012	6.87	Put	Bond Future	3.4000	0.0034	2.5800	0.0026	(24.118)	0	0	0
2012/09/21	R203	07/02/2013			Bond Future	5.9285	112.6132	5.9059	112.7078	(0.381)	0.0000	0.0000	11,310
2012/09/21	R203	07/02/2013	6.11	Call	Bond Future	1,622.7500	1.6228	1,676.3200	1.6763	3.301	0	0	12,600
2012/09/21	R203	07/02/2013	6.11	Put	Bond Future	866.4100	0.8664	825.3300	0.8253	(4.741)	0	0	2,300
2012/09/21	R203	07/02/2013	6.65	Call	Bond Future	3,267.2200	3.2672	3,343.1800	3.3432	2.325	0	0	0
2012/09/21	R203	07/02/2013	6.65	Put	Bond Future	298.6500	0.2986	279.9600	0.2800	(6.258)	0	0	30,250
2012/09/21	R203	07/02/2013	6.94	Call	Bond Future	4,291.2500	4.2913	4,374.7400	4.3747	1.946	0	0	0
2012/09/21	R203	07/02/2013	6.94	Put	Bond Future	157.4100	0.1574	146.2500	0.1463	(7.090)	0	0	0
2012/09/21	R203	02/05/2013			Bond Future	5.9633	109.8354	5.9395	109.9302	(0.399)	0.0000	0.0000	8
2012/09/21	R203	02/05/2013	5.91	Call	Bond Future	1,457.1300	1.4571	1,500.1600	1.5002	2.953	0	0	0
2012/09/21	R203	02/05/2013	5.91	Put	Bond Future	1,669.9300	1.6699	1,618.0900	1.6181	(3.104)	0	0	0
2012/09/21	R203	02/05/2013	5.89	Call	Bond Future	1,419.7900	1.4198	1,462.0400	1.4620	2.976	0	0	0
2012/09/21	R203	02/05/2013	5.89	Put	Bond Future	1,712.5300	1.7125	1,659.9100	1.6599	(3.073)	0	0	0
2012/09/21	R203	02/05/2013	5.90	Call	Bond Future	1,438.3800	1.4384	1,481.0200	1.4810	2.964	0	0	0
2012/09/21	R203	02/05/2013	5.90	Put	Bond Future	1,691.1400	1.6911	1,638.9100	1.6389	(3.088)	0	0	0
2012/09/21	R204	01/11/2012			Bond Future	6.1754	112.1915	6.1442	112.3575	(0.505)	0.0000	0.0000	5,871
2012/09/21	R204	01/11/2012	7.22	Call	Bond Future	5,388.5600	5.3886	5,552.8400	5.5528	3.049	0	0	0
2012/09/21	R204	01/11/2012	7.22	Put	Bond Future	5.9400	0.0059	4.2900	0.0043	(27.778)	0	0	0
2012/09/21	R204	07/02/2013			Bond Future	6.2307	109.7213	6.1976	109.8901	(0.531)	0.0000	0.0000	3,000
2012/09/21	R204	07/02/2013	7.29	Call	Bond Future	5,455.8800	5.4559	5,604.9400	5.6049	2.732	0	0	0
2012/09/21	R204	07/02/2013	7.29	Put	Bond Future	219.6100	0.2196	199.9200	0.1999	(8.966)	0	0	0
2012/09/21	R204	02/05/2013			Bond Future	6.2757	111.0650	6.2411	111.2349	(0.551)	0.0000	0.0000	0
2012/09/21	R204	02/05/2013	6.29	Call	Bond Future	2,091.7900	2.0918	2,175.7400	2.1757	4.013	0	0	0
2012/09/21	R204	02/05/2013	6.29	Put	Bond Future	2,021.5600	2.0216	1,935.6400	1.9356	(4.250)	0	0	0
2012/09/21	R204	02/05/2013	6.30	Call	Bond Future	2,118.6300	2.1186	2,203.2100	2.2032	3.992	0	0	0
2012/09/21	R204	02/05/2013	6.30	Put	Bond Future	1,999.3900	1.9994	1,914.1000	1.9141	(4.266)	0	0	0
2012/09/21	R204	02/05/2013	6.31	Call	Bond Future	2,145.6300	2.1456	2,230.8500	2.2309	3.972	0	0	0
2012/09/21	R204	02/05/2013	6.31	Put	Bond Future	1,977.4100	1.9774	1,892.7600	1.8928	(4.281)	0	0	0
2012/09/21	R206	01/11/2012			Bond Future	5.0039	105.1621	4.9717	105.1998	(0.644)	0.0000	0.0000	1,120
2012/09/21	R206	01/11/2012	5.05	Call	Bond Future	170.7800	0.1708	191.0100	0.1910	11.846	0	0	0

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2012/09/21	R206	01/11/2012	5.05	Put	Bond Future	117.0100	0.1170	99.5900	0.0996	(14.888)	0	0	0
2012/09/21	R206	07/02/2013			Bond Future	4.9359	102.8594	4.8933	102.8981	(0.863)	0.0000	0.0000	0
2012/09/21	R206	07/02/2013	4.76	Call	Bond Future	182.3300	0.1823	197.4500	0.1975	8.293	0	0	0
2012/09/21	R206	07/02/2013	4.76	Put	Bond Future	342.2700	0.3423	318.7100	0.3187	(6.883)	0	0	0
2012/09/21	R206	02/05/2013			Bond Future	4.8053	104.1191	4.7493	104.1574	(1.164)	0.0000	0.0000	0
2012/09/21	R206	02/05/2013	3.39	Call	Bond Future	46.8200	0.0468	51.1200	0.0511	9.184	0	0	0
2012/09/21	R206	02/05/2013	3.39	Put	Bond Future	1,022.9100	1.0229	988.9400	0.9889	(3.321)	0	0	0
2012/09/21	R206	02/05/2013	3.40	Call	Bond Future	47.6300	0.0476	51.9900	0.0520	9.154	0	0	0
2012/09/21	R206	02/05/2013	3.40	Put	Bond Future	1,016.7700	1.0168	982.8600	0.9829	(3.335)	0	0	0
2012/09/21	R206	02/05/2013	3.41	Call	Bond Future	48.4500	0.0484	52.8800	0.0529	9.143	0	0	0
2012/09/21	R206	02/05/2013	3.41	Put	Bond Future	1,010.6400	1.0106	976.8000	0.9768	(3.348)	0	0	0
2012/09/21	R207	01/11/2012			Bond Future	6.4932	106.5256	6.4162	106.9754	(1.186)	0.0000	0.0000	18,919
2012/09/21	R207	01/11/2012	7.58	Call	Bond Future	6,107.5600	6.1076	6,553.6000	6.5536	7.303	0	0	0
2012/09/21	R207	01/11/2012	7.58	Put	Bond Future	8.3200	0.0083	4.5000	0.0045	(45.913)	0	0	0
2012/09/21	R207	07/02/2013			Bond Future	6.5558	104.3673	6.4748	104.8239	(1.235)	0.0000	0.0000	0
2012/09/21	R207	07/02/2013	7.66	Call	Bond Future	6,235.9600	6.2360	6,646.2800	6.6463	6.580	0	0	0
2012/09/21	R207	07/02/2013	7.66	Put	Bond Future	249.0200	0.2490	202.7300	0.2027	(18.589)	0	0	0
2012/09/21	R207	02/05/2013			Bond Future	6.6099	105.6455	6.5255	106.1068	(1.277)	0.0000	0.0000	0
2012/09/21	R207	02/05/2013	6.44	Call	Bond Future	1,929.2900	1.9293	2,138.1300	2.1381	10.825	0	0	0
2012/09/21	R207	02/05/2013	6.44	Put	Bond Future	2,860.5800	2.8606	2,608.0900	2.6081	(8.827)	0	0	0
2012/09/21	R207	02/05/2013	6.45	Call	Bond Future	1,952.5700	1.9526	2,163.1000	2.1631	10.782	0	0	0
2012/09/21	R207	02/05/2013	6.45	Put	Bond Future	2,828.7700	2.8288	2,577.9700	2.5780	(8.866)	0	0	0
2012/09/21	R207	02/05/2013	6.46	Call	Bond Future	1,976.0200	1.9760	2,188.2500	2.1882	10.740	0	0	0
2012/09/21	R207	02/05/2013	6.46	Put	Bond Future	2,797.1700	2.7972	2,548.0700	2.5481	(8.905)	0	0	0
2012/09/21	R208	01/11/2012			Bond Future	6.6948	101.0274	6.6128	101.5505	(1.225)	0.0000	0.0000	11,751
2012/09/21	R208	01/11/2012	6.81	Call	Bond Future	1,533.5900	1.5336	1,856.8300	1.8568	21.077	0	0	0
2012/09/21	R208	01/11/2012	6.81	Put	Bond Future	804.2400	0.8042	604.3700	0.6044	(24.852)	0	0	0
2012/09/21	R208	01/11/2012	7.50	Call	Bond Future	5,016.8000	5.0168	5,518.6000	5.5186	10.002	0	0	0
2012/09/21	R208	01/11/2012	7.50	Put	Bond Future	53.8500	0.0538	32.5400	0.0325	(39.573)	0	0	12,250
2012/09/21	R208	01/11/2012	7.70	Call	Bond Future	6,165.9900	6.1660	6,681.1000	6.6811	8.354	0	0	0
2012/09/21	R208	01/11/2012	7.70	Put	Bond Future	18.0200	0.0180	10.0200	0.0100	(44.395)	0	0	0
2012/09/21	R208	07/02/2013			Bond Future	6.7598	102.4321	6.6741	102.9630	(1.267)	0.0000	0.0000	2,100
2012/09/21	R208	07/02/2013	6.00	Call	Bond Future	503.3400	0.5033	603.5000	0.6035	19.899	0	0	12,250
2012/09/21	R208	07/02/2013	6.00	Put	Bond Future	5,334.7100	5.3347	4,904.0200	4.9040	(8.073)	0	0	0
2012/09/21	R208	07/02/2013	7.78	Call	Bond Future	6,437.6100	6.4376	6,900.9900	6.9010	7.198	0	0	0
2012/09/21	R208	07/02/2013	7.78	Put	Bond Future	376.1100	0.3761	308.6400	0.3086	(17.939)	0	0	0
2012/09/21	R208	02/05/2013			Bond Future	6.8130	100.2933	6.7242	100.8298	(1.304)	0.0000	0.0000	0
2012/09/21	R208	02/05/2013	6.65	Call	Bond Future	2,213.4900	2.2135	2,460.0300	2.4600	11.138	0	0	0
2012/09/21	R208	02/05/2013	6.65	Put	Bond Future	3,200.5500	3.2006	2,910.5700	2.9106	(9.060)	0	0	0
2012/09/21	R208	02/05/2013	6.66	Call	Bond Future	2,239.6800	2.2397	2,488.1500	2.4881	11.094	0	0	0
2012/09/21	R208	02/05/2013	6.66	Put	Bond Future	3,165.8500	3.1658	2,877.8000	2.8778	(9.099)	0	0	0
2012/09/21	R208	02/05/2013	6.64	Call	Bond Future	2,187.4800	2.1875	2,432.1000	2.4321	11.183	0	0	0
2012/09/21	R208	02/05/2013	6.64	Put	Bond Future	3,235.4900	3.2355	2,943.5900	2.9436	(9.022)	0	0	0
2012/09/21	R209	01/11/2012			Bond Future	8.3513	79.1734	8.2443	80.0882	(1.281)	0.0000	0.0000	7,349
2012/09/21	R209	01/11/2012	8.99	Call	Bond Future	5,466.3800	5.4664	6,267.5100	6.2675	14.656	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
2012/09/21	R209	01/11/2012	8.99	Put	Bond Future	332.8000	0.3328	219.1000	0.2191	(34.165)	0	0	0
2012/09/21	R209	07/02/2013			Bond Future	8.4302	80.2742	8.3200	81.2022	(1.307)	0.0000	0.0000	0
2012/09/21	R209	07/02/2013	9.06	Call	Bond Future	6,661.4000	6.6614	7,340.9500	7.3410	10.201	0	0	0
2012/09/21	R209	07/02/2013	9.06	Put	Bond Future	1,671.4800	1.6715	1,423.0700	1.4231	(14.862)	0	0	0
2012/09/21	R209	02/05/2013			Bond Future	8.4964	78.1155	8.3835	79.0540	(1.329)	0.0000	0.0000	0
2012/09/21	R209	02/05/2013	7.99	Call	Bond Future	2,785.1200	2.7851	3,148.1800	3.1482	13.036	0	0	0
2012/09/21	R209	02/05/2013	7.99	Put	Bond Future	7,135.7800	7.1358	6,560.2700	6.5603	(8.065)	0	0	0
2012/09/21	R209	02/05/2013	8.00	Call	Bond Future	2,814.5800	2.8146	3,180.3300	3.1803	12.995	0	0	0
2012/09/21	R209	02/05/2013	8.00	Put	Bond Future	7,075.7100	7.0757	6,502.8900	6.5029	(8.096)	0	0	0
2012/09/21	R209	02/05/2013	8.01	Call	Bond Future	2,844.2300	2.8442	3,212.6900	3.2127	12.955	0	0	0
2012/09/21	R209	02/05/2013	8.01	Put	Bond Future	7,015.9800	7.0160	6,445.8700	6.4459	(8.126)	0	0	0
2012/09/21	R210	01/11/2012			Bond Future	155.8690	155.8690	156.4725	156.4725	0.387	0.0000	0.0000	3,414
2012/09/21	R210	01/11/2012	144.99	Call	Bond Future	10,878.9800	10.8790	11,482.4700	11.4825	5.547	0	0	0
2012/09/21	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R210	01/11/2012	145.00	Call	Bond Future	10,868.9800	10.8690	11,472.4700	11.4725	5.552	0	0	0
2012/09/21	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R210	01/11/2012	145.01	Call	Bond Future	10,858.9800	10.8590	11,462.4700	11.4625	5.558	0	0	0
2012/09/21	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R211	01/11/2012			Bond Future	122.5858	122.5858	122.5796	122.5796	(0.005)	0.0000	0.0000	703
2012/09/21	R211	01/11/2012	121.99	Call	Bond Future	595.7700	0.5958	589.6100	0.5896	(1.034)	0	0	0
2012/09/21	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R211	01/11/2012	122.00	Call	Bond Future	585.7700	0.5858	579.6100	0.5796	(1.052)	0	0	0
2012/09/21	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R211	01/11/2012	122.01	Call	Bond Future	575.7700	0.5758	569.6100	0.5696	(1.070)	0	0	0
2012/09/21	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R212	01/11/2012			Bond Future	126.6363	126.6363	126.8428	126.8428	0.163	0.0000	0.0000	5,084
2012/09/21	R212	01/11/2012	121.99	Call	Bond Future	4,646.2500	4.6463	4,852.8200	4.8528	4.446	0	0	0
2012/09/21	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R212	01/11/2012	122.00	Call	Bond Future	4,636.2500	4.6363	4,842.8200	4.8428	4.456	0	0	0
2012/09/21	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R212	01/11/2012	122.01	Call	Bond Future	4,626.2500	4.6263	4,832.8200	4.8328	4.465	0	0	0
2012/09/21	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R213	01/11/2012			Bond Future	8.1026	90.8484	8.0208	91.5671	(1.010)	0.0000	0.0000	6,032
2012/09/21	R213	01/11/2012	7.75	Call	Bond Future	688.6700	0.6887	872.4100	0.8724	26.680	0	0	140
2012/09/21	R213	01/11/2012	7.75	Put	Bond Future	3,847.0500	3.8470	3,312.1700	3.3122	(13.904)	0	0	0
2012/09/21	R213	01/11/2012	8.81	Call	Bond Future	6,119.4500	6.1195	6,765.5300	6.7655	10.558	0	0	0
2012/09/21	R213	01/11/2012	8.81	Put	Bond Future	240.0800	0.2401	167.5400	0.1675	(30.215)	0	0	0
2012/09/21	R213	07/02/2013			Bond Future	8.1850	92.1117	8.1006	92.8408	(1.032)	0.0000	0.0000	0
2012/09/21	R213	07/02/2013	8.90	Call	Bond Future	7,247.1100	7.2471	7,798.1000	7.7981	7.603	0	0	0
2012/09/21	R213	07/02/2013	8.90	Put	Bond Future	1,407.5100	1.4075	1,229.3900	1.2294	(12.655)	0	0	0
2012/09/21	R213	02/05/2013			Bond Future	8.2511	89.7051	8.1645	90.4423	(1.049)	0.0000	0.0000	0
2012/09/21	R213	02/05/2013	7.84	Call	Bond Future	3,003.6400	3.0036	3,299.0200	3.2990	9.834	0	0	0
2012/09/21	R213	02/05/2013	7.84	Put	Bond Future	6,584.5500	6.5846	6,142.7500	6.1427	(6.710)	0	0	0
2012/09/21	R213	02/05/2013	7.85	Call	Bond Future	3,035.4600	3.0355	3,333.0400	3.3330	9.803	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
2012/09/21	R213	02/05/2013	7.85	Put	Bond Future	6,526.8000	6.5268	6,087.2000	6.0872	(6.735)	0	0	0
2012/09/21	R213	02/05/2013	7.86	Call	Bond Future	3,067.5000	3.0675	3,367.2600	3.3673	9.772	0	0	0
2012/09/21	R213	02/05/2013	7.86	Put	Bond Future	6,469.3900	6.4694	6,031.9700	6.0320	(6.761)	0	0	0
2012/09/21	R214	01/11/2012			Bond Future	8.3760	80.9837	8.2690	81.9515	(1.277)	0.0000	0.0000	1,714
2012/09/21	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R214	01/11/2012	7.99	Put	Bond Future	3,584.9900	3.5850	2,617.1500	2.6171	(26.997)	0	0	0
2012/09/21	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R214	01/11/2012	8.00	Put	Bond Future	3,488.8000	3.4888	2,520.9600	2.5210	(27.741)	0	0	0
2012/09/21	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/21	R214	01/11/2012	8.01	Put	Bond Future	3,392.7900	3.3928	2,424.9500	2.4250	(28.526)	0	0	0

Total

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