



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 28/09/2012 to 28/09/2012

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
2012/09/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	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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2012/09/28	2025	01/11/2012			Bond Future	109.2502	109.2502	109.4891	109.4891	0.219	0.0000	0.0000	6,017
2012/09/28	2025	01/11/2012	99.99	Call	Bond Future	9,260.2400	9.2602	9,499.0600	9.4991	2.579	0	0	0
2012/09/28	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	2025	01/11/2012	100.00	Call	Bond Future	9,250.2400	9.2502	9,489.0600	9.4891	2.582	0	0	0
2012/09/28	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	2025	01/11/2012	100.01	Call	Bond Future	9,240.2400	9.2402	9,479.0600	9.4791	2.585	0	0	0
2012/09/28	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	2038	01/11/2012			Bond Future	107.8608	107.8608	108.0714	108.0714	0.195	0.0000	0.0000	0
2012/09/28	2038	01/11/2012	98.99	Call	Bond Future	8,870.7700	8.8708	9,081.4400	9.0814	2.375	0	0	0
2012/09/28	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	2038	01/11/2012	99.00	Call	Bond Future	8,860.7700	8.8608	9,071.4400	9.0714	2.378	0	0	0
2012/09/28	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	2038	01/11/2012	99.01	Call	Bond Future	8,850.7700	8.8508	9,061.4400	9.0614	2.380	0	0	0
2012/09/28	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	2050	01/11/2012			Bond Future	115.8246	115.8246	115.8260	115.8260	0.001	0.0000	0.0000	0
2012/09/28	2050	01/11/2012	103.99	Call	Bond Future	11,834.5600	11.8346	11,836.0300	11.8360	0.012	0	0	0
2012/09/28	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	2050	01/11/2012	104.00	Call	Bond Future	11,824.5600	11.8246	11,826.0300	11.8260	0.012	0	0	0
2012/09/28	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	2050	01/11/2012	104.01	Call	Bond Future	11,814.5600	11.8146	11,816.0300	11.8160	0.012	0	0	0
2012/09/28	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	AL7T	01/11/2012			Index Future	477.9270	477.9270	476.1250	476.1250	(0.377)	0.0000	0.0000	12
2012/09/28	AL7T	07/02/2013			Index Future	484.7550	484.7550	482.9300	482.9300	(0.376)	0.0000	0.0000	0
2012/09/28	ALBI	01/11/2012			Index Future	426.6950	426.6950	424.8950	424.8950	(0.422)	0.0000	0.0000	893
2012/09/28	ALBI	07/02/2013			Index Future	432.7910	432.7910	430.9670	430.9670	(0.421)	0.0000	0.0000	118
2012/09/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	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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2012/09/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/28	EL28	01/11/2012			Bond Future	110.5294	110.5294	110.5310	110.5310	0.001	0.0000	0.0000	0
2012/09/28	EL28	01/11/2012	105.99	Call	Bond Future	4,539.3900	4.5394	4,540.9600	4.5410	0.035	0	0	0
2012/09/28	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	EL28	01/11/2012	106.00	Call	Bond Future	4,529.3900	4.5294	4,530.9600	4.5310	0.035	0	0	0
2012/09/28	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	EL28	01/11/2012	106.01	Call	Bond Future	4,519.3900	4.5194	4,520.9600	4.5210	0.035	0	0	0
2012/09/28	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	ES33	01/11/2012			Bond Future	8.7488	89.1801	8.8186	88.5805	0.798	0.0000	0.0000	303
2012/09/28	ES33	01/11/2012	9.20	Call	Bond Future	3,767.2600	3.7673	3,167.6400	3.1676	(15.917)	0	0	0

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2012/09/28	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	ES33	07/02/2013			Bond Future	8.8482	90.4230	8.9203	89.8153	0.815	0.0000	0.0000	0
2012/09/28	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	ES33	07/02/2013	8.54	Put	Bond Future	2,672.9200	2.6729	3,280.5800	3.2806	22.734	0	0	0
2012/09/28	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	ES33	07/02/2013	8.55	Put	Bond Future	2,584.2300	2.5842	3,191.8900	3.1919	23.514	0	0	0
2012/09/28	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	ES33	07/02/2013	8.56	Put	Bond Future	2,495.6700	2.4957	3,103.3300	3.1033	24.349	0	0	0
2012/09/28	GOVI	01/11/2012			GOVI	426.8050	426.8050	425.0760	425.0760	(0.405)	0.0000	0.0000	305
2012/09/28	GOVI	01/11/2012	403.96	Call	GOVI	228,450.0000	22.8450	211,160.0000	21.1160	(7.568)	0	0	0
2012/09/28	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	GOVI	07/02/2013			GOVI	432.9030	432.9030	431.1500	431.1500	(0.405)	0.0000	0.0000	0
2012/09/28	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	GOVI	07/02/2013	432.99	Put	GOVI	870.0000	0.0870	18,400.0000	1.8400	2014.943	0	0	0
2012/09/28	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	GOVI	07/02/2013	433.00	Put	GOVI	970.0000	0.0970	18,500.0000	1.8500	1807.216	0	0	0
2012/09/28	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	GOVI	07/02/2013	433.01	Put	GOVI	1,070.0000	0.1070	18,600.0000	1.8600	1638.318	0	0	0
2012/09/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/28	IGOV	01/11/2012			Index Future	189.6390	189.6390	189.7100	189.7100	0.037	0.0000	0.0000	595
2012/09/28	IGOV	07/02/2013			Index Future	192.3480	192.3480	192.4220	192.4220	0.038	0.0000	0.0000	14
2012/09/28	ILBI	01/11/2012			Index Future	512.6650	512.6650	513.6570	513.6570	0.193	0.0000	0.0000	0
2012/09/28	ILBI	07/02/2013			Index Future	519.8480	519.8480	520.8550	520.8550	0.194	0.0000	0.0000	169
2012/09/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/28	JBAF	17/10/2012			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	500
2012/09/28	JBAF	21/11/2012			Jibar Tradeable Future	4.9300	95.0700	4.9500	95.0500	0.406	0.0000	0.0000	0
2012/09/28	JBAF	19/12/2012			Jibar Tradeable Future	4.8800	95.1200	4.9000	95.1000	0.410	0.0000	0.0000	840
2012/09/28	JBAF	16/01/2013			Jibar Tradeable Future	4.8300	95.1700	4.8600	95.1400	0.621	0.0000	0.0000	0
2012/09/28	JBAF	20/02/2013			Jibar Tradeable Future	4.7800	95.2200	4.8200	95.1800	0.837	0.0000	0.0000	0
2012/09/28	JBAF	20/03/2013			Jibar Tradeable Future	4.7700	95.2300	4.8100	95.1900	0.839	0.0000	0.0000	1,000
2012/09/28	JBAF	19/06/2013			Jibar Tradeable Future	4.7800	95.2200	4.8200	95.1800	0.837	0.0000	0.0000	500

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2012/09/28	JBAF	18/09/2013			Jibar Tradeable Future	4.8400	95.1600	4.9000	95.1000	1.240	0.0000	0.0000	1,700
2012/09/28	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	5.0200	94.9800	1.619	0.0000	0.0000	1,500
2012/09/28	JBAF	19/03/2014			Jibar Tradeable Future	5.0600	94.9400	5.1600	94.8400	1.976	0.0000	0.0000	800
2012/09/28	JBAF	18/06/2014			Jibar Tradeable Future	5.2100	94.7900	5.3100	94.6900	1.919	0.0000	0.0000	0
2012/09/28	JBAF	17/09/2014			Jibar Tradeable Future	5.3700	94.6300	5.5600	94.4400	3.538	0.0000	0.0000	0
2012/09/28	R023	01/11/2012			Bond Future	6.9073	107.5636	6.9725	107.0708	0.944	0.0000	0.0000	1,049
2012/09/28	R023	01/11/2012	7.04	Call	Bond Future	999.7500	0.9997	506.9000	0.5069	(49.297)	0	0	0
2012/09/28	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R023	01/11/2012	7.05	Call	Bond Future	1,074.5900	1.0746	581.7400	0.5817	(45.864)	0	0	0
2012/09/28	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R023	01/11/2012	7.06	Call	Bond Future	1,149.3600	1.1494	656.5100	0.6565	(42.880)	0	0	0
2012/09/28	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R023	07/02/2013			Bond Future	6.9743	109.0626	7.0421	108.5634	0.972	0.0000	0.0000	0
2012/09/28	R023	07/02/2013	7.04	Call	Bond Future	483.9200	0.4839	0.0000	0.0000	(100.000)	0	0	0
2012/09/28	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	15.3500	0.0153	100.000	0	0	0
2012/09/28	R023	07/02/2013	7.05	Call	Bond Future	557.3400	0.5573	58.0700	0.0581	(89.581)	0	0	0
2012/09/28	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R023	07/02/2013	7.06	Call	Bond Future	630.6900	0.6307	131.4200	0.1314	(79.163)	0	0	0
2012/09/28	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R023	02/05/2013			Bond Future	7.0274	106.4787	7.0976	105.9725	0.999	0.0000	0.0000	0
2012/09/28	R023	02/05/2013	7.04	Call	Bond Future	90.8700	0.0909	0.0000	0.0000	(100.000)	0	0	0
2012/09/28	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	415.3400	0.4153	100.000	0	0	0
2012/09/28	R023	02/05/2013	7.05	Call	Bond Future	163.0900	0.1631	0.0000	0.0000	(100.000)	0	0	0
2012/09/28	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	343.1200	0.3431	100.000	0	0	0
2012/09/28	R023	02/05/2013	7.06	Call	Bond Future	235.2500	0.2352	0.0000	0.0000	(100.000)	0	0	0
2012/09/28	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	270.9600	0.2710	100.000	0	0	0
2012/09/28	R157	01/11/2012			Bond Future	5.3139	123.3531	5.3760	123.1689	1.170	0.0000	0.0000	14,929
2012/09/28	R157	01/11/2012	5.78	Call	Bond Future	1,388.9800	1.3890	1,218.7800	1.2188	(12.254)	0	0	5,630
2012/09/28	R157	01/11/2012	5.78	Put	Bond Future	17.0800	0.0171	31.0100	0.0310	81.557	0	0	0
2012/09/28	R157	01/11/2012	6.24	Call	Bond Future	2,706.6400	2.7066	2,522.8100	2.5228	(6.792)	0	0	0
2012/09/28	R157	01/11/2012	6.24	Put	Bond Future	0.2200	0.0002	0.5200	0.0005	136.364	0	0	0
2012/09/28	R157	07/02/2013			Bond Future	5.3306	125.0721	5.4002	124.8860	1.306	0.0000	0.0000	100
2012/09/28	R157	07/02/2013	6.28	Call	Bond Future	2,548.4800	2.5485	2,379.8600	2.3799	(6.616)	0	0	0
2012/09/28	R157	07/02/2013	6.28	Put	Bond Future	42.4900	0.0425	59.9700	0.0600	41.139	0	0	0
2012/09/28	R157	02/05/2013			Bond Future	5.3291	119.7946	5.4070	119.6052	1.461	0.0000	0.0000	0
2012/09/28	R157	02/05/2013	5.34	Call	Bond Future	790.3500	0.7903	653.8300	0.6538	(17.273)	0	0	0
2012/09/28	R157	02/05/2013	5.34	Put	Bond Future	763.9200	0.7639	816.7700	0.8168	6.918	0	0	0
2012/09/28	R157	02/05/2013	5.35	Call	Bond Future	802.2600	0.8023	665.8600	0.6659	(17.002)	0	0	0
2012/09/28	R157	02/05/2013	5.35	Put	Bond Future	751.4900	0.7515	804.4600	0.8045	7.049	0	0	0
2012/09/28	R157	02/05/2013	5.36	Call	Bond Future	814.3000	0.8143	678.0200	0.6780	(16.736)	0	0	0
2012/09/28	R157	02/05/2013	5.36	Put	Bond Future	739.2000	0.7392	792.2900	0.7923	7.182	0	0	0
2012/09/28	R186	01/11/2012			Bond Future	7.3442	131.3956	7.4346	130.4667	1.231	0.0000	0.0000	35,351
2012/09/28	R186	01/11/2012	7.82	Call	Bond Future	5,152.2800	5.1523	4,353.3500	4.3533	(15.506)	0	0	1,858
2012/09/28	R186	01/11/2012	7.82	Put	Bond Future	368.9600	0.3690	498.8600	0.4989	35.207	0	0	0
2012/09/28	R186	01/11/2012	8.00	Call	Bond Future	6,701.1900	6.7012	5,840.7500	5.8408	(12.840)	0	0	0

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2012/09/28	R186	01/11/2012	8.00	Put	Bond Future	174.3500	0.1743	242.7400	0.2427	39.226	0	0	0
2012/09/28	R186	01/11/2012	8.50	Call	Bond Future	11,202.0100	11.2020	10,279.8700	10.2799	(8.232)	0	0	0
2012/09/28	R186	01/11/2012	8.50	Put	Bond Future	12.8900	0.0129	19.5800	0.0196	51.901	0	0	0
2012/09/28	R186	01/11/2012	8.82	Call	Bond Future	14,040.8100	14.0408	13,112.8700	13.1129	(6.609)	0	0	0
2012/09/28	R186	01/11/2012	8.82	Put	Bond Future	1.5200	0.0015	2.4100	0.0024	58.553	0	0	1,858
2012/09/28	R186	07/02/2013			Bond Future	7.4154	127.9370	7.5090	126.9958	1.262	0.0000	0.0000	1,650
2012/09/28	R186	07/02/2013	8.00	Call	Bond Future	7,307.5800	7.3076	6,561.9700	6.5620	(10.203)	0	0	0
2012/09/28	R186	07/02/2013	8.00	Put	Bond Future	1,587.4000	1.5874	1,782.9400	1.7829	12.318	0	0	150
2012/09/28	R186	07/02/2013	8.32	Call	Bond Future	9,632.8900	9.6329	8,819.6300	8.8196	(8.443)	0	0	0
2012/09/28	R186	07/02/2013	8.32	Put	Bond Future	935.1300	0.9351	1,063.0200	1.0630	13.676	0	0	2,000
2012/09/28	R186	07/02/2013	8.47	Call	Bond Future	10,778.5100	10.7785	9,940.1400	9.9401	(7.778)	0	0	0
2012/09/28	R186	07/02/2013	8.47	Put	Bond Future	720.8000	0.7208	823.5800	0.8236	14.259	0	0	0
2012/09/28	R186	07/02/2013	7.00	Call	Bond Future	1,959.6500	1.9597	1,593.9900	1.5940	(18.659)	0	0	10,300
2012/09/28	R186	07/02/2013	7.00	Put	Bond Future	6,258.1000	6.2581	6,833.5900	6.8336	9.196	0	0	0
2012/09/28	R186	07/02/2013	7.25	Call	Bond Future	2,946.7000	2.9467	2,467.4700	2.4675	(16.263)	0	0	670
2012/09/28	R186	07/02/2013	7.25	Put	Bond Future	4,634.4200	4.6344	5,096.3400	5.0963	9.967	0	0	0
2012/09/28	R186	02/05/2013			Bond Future	7.4766	129.4962	7.5732	128.5426	1.292	0.0000	0.0000	0
2012/09/28	R186	02/05/2013	7.39	Call	Bond Future	4,383.0700	4.3831	3,805.2000	3.8052	(13.184)	0	0	0
2012/09/28	R186	02/05/2013	7.39	Put	Bond Future	5,246.0600	5.2461	5,621.8000	5.6218	7.162	0	0	0
2012/09/28	R186	02/05/2013	7.40	Call	Bond Future	4,428.5900	4.4286	3,849.4300	3.8494	(13.078)	0	0	0
2012/09/28	R186	02/05/2013	7.40	Put	Bond Future	5,191.4600	5.1915	5,565.9100	5.5659	7.213	0	0	0
2012/09/28	R186	02/05/2013	7.41	Call	Bond Future	4,474.4000	4.4744	3,893.9500	3.8939	(12.973)	0	0	0
2012/09/28	R186	02/05/2013	7.41	Put	Bond Future	5,137.2600	5.1373	5,510.4200	5.5104	7.264	0	0	0
2012/09/28	R189	01/11/2012			Bond Future	213.4611	213.4611	213.4559	213.4559	(0.002)	0.0000	0.0000	0
2012/09/28	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R189	01/11/2012	218.99	Put	Bond Future	5,528.9200	5.5289	5,534.0900	5.5341	0.094	0	0	0
2012/09/28	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R189	01/11/2012	219.00	Put	Bond Future	5,538.9200	5.5389	5,544.0900	5.5441	0.093	0	0	0
2012/09/28	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R189	01/11/2012	219.01	Put	Bond Future	5,548.9200	5.5489	5,554.0900	5.5541	0.093	0	0	0
2012/09/28	R197	01/11/2012			Bond Future	277.8335	277.8335	277.8320	277.8320	(0.001)	0.0000	0.0000	6,288
2012/09/28	R197	01/11/2012	266.99	Call	Bond Future	10,843.4700	10.8435	10,842.0100	10.8420	(0.013)	0	0	0
2012/09/28	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R197	01/11/2012	267.00	Call	Bond Future	10,833.4700	10.8335	10,832.0100	10.8320	(0.013)	0	0	0
2012/09/28	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R197	01/11/2012	267.01	Call	Bond Future	10,823.4700	10.8235	10,822.0100	10.8220	(0.013)	0	0	0
2012/09/28	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R201	01/11/2012			Bond Future	4.7925	111.1883	4.8613	111.0442	1.434	0.0000	0.0000	1,560
2012/09/28	R201	01/11/2012	5.11	Call	Bond Future	685.7300	0.6857	561.0800	0.5611	(18.178)	0	0	0
2012/09/28	R201	01/11/2012	5.11	Put	Bond Future	22.3900	0.0224	41.8200	0.0418	86.780	0	0	0
2012/09/28	R201	07/02/2013			Bond Future	4.7253	108.3297	4.8046	108.1841	1.678	0.0000	0.0000	0
2012/09/28	R201	07/02/2013	4.98	Call	Bond Future	639.2300	0.6392	550.0300	0.5500	(13.954)	0	0	0
2012/09/28	R201	07/02/2013	4.98	Put	Bond Future	172.3400	0.1723	228.7300	0.2287	32.720	0	0	0
2012/09/28	R201	02/05/2013			Bond Future	4.6345	109.6500	4.7264	109.5018	1.983	0.0000	0.0000	0
2012/09/28	R201	02/05/2013	4.04	Call	Bond Future	121.9300	0.1219	59.9800	0.0600	(50.808)	0	0	0

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2012/09/28	R201	02/05/2013	4.04	Put	Bond Future	1,087.5100	1.0875	1,173.7900	1.1738	7.934	0	0	0
2012/09/28	R201	02/05/2013	4.05	Call	Bond Future	124.8900	0.1249	62.2100	0.0622	(50.188)	0	0	0
2012/09/28	R201	02/05/2013	4.05	Put	Bond Future	1,074.1400	1.0741	1,159.6900	1.1597	7.965	0	0	0
2012/09/28	R201	02/05/2013	4.06	Call	Bond Future	127.9100	0.1279	64.5100	0.0645	(49.566)	0	0	0
2012/09/28	R201	02/05/2013	4.06	Put	Bond Future	1,060.8200	1.0608	1,145.6500	1.1456	7.997	0	0	0
2012/09/28	R202	01/11/2012			Bond Future	206.5561	206.5561	206.5587	206.5587	0.001	0.0000	0.0000	49,947
2012/09/28	R202	01/11/2012	191.99	Call	Bond Future	14,566.0800	14.5661	14,568.6600	14.5687	0.018	0	0	0
2012/09/28	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R202	01/11/2012	192.00	Call	Bond Future	14,556.0800	14.5561	14,558.6600	14.5587	0.018	0	0	0
2012/09/28	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R202	01/11/2012	192.01	Call	Bond Future	14,546.0800	14.5461	14,548.6600	14.5487	0.018	0	0	0
2012/09/28	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R203	01/11/2012			Bond Future	5.7730	111.5344	5.8186	111.3317	0.791	0.0000	0.0000	4,688
2012/09/28	R203	01/11/2012	6.87	Call	Bond Future	4,746.4900	4.7465	4,544.2500	4.5443	(4.261)	0	0	0
2012/09/28	R203	01/11/2012	6.87	Put	Bond Future	0.5300	0.0005	0.9600	0.0010	81.132	0	0	0
2012/09/28	R203	07/02/2013			Bond Future	5.8151	113.0888	5.8639	112.8838	0.839	0.0000	0.0000	11,950
2012/09/28	R203	07/02/2013	6.11	Call	Bond Future	1,895.9400	1.8959	1,774.7600	1.7748	(6.392)	0	0	12,600
2012/09/28	R203	07/02/2013	6.11	Put	Bond Future	664.0000	0.6640	747.8100	0.7478	12.622	0	0	2,300
2012/09/28	R203	07/02/2013	6.65	Call	Bond Future	3,652.3200	3.6523	3,472.1900	3.4722	(4.932)	0	0	0
2012/09/28	R203	07/02/2013	6.65	Put	Bond Future	208.1500	0.2082	233.0100	0.2330	11.943	0	0	30,250
2012/09/28	R203	07/02/2013	6.94	Call	Bond Future	4,713.4300	4.7134	4,511.2600	4.5113	(4.289)	0	0	0
2012/09/28	R203	07/02/2013	6.94	Put	Bond Future	103.9900	0.1040	106.8100	0.1068	2.712	0	0	0
2012/09/28	R203	02/05/2013			Bond Future	5.8445	110.3103	5.8965	110.1020	0.891	0.0000	0.0000	8
2012/09/28	R203	02/05/2013	5.91	Call	Bond Future	1,674.6000	1.6746	1,513.7300	1.5137	(9.606)	0	0	0
2012/09/28	R203	02/05/2013	5.91	Put	Bond Future	1,412.4200	1.4124	1,459.9000	1.4599	3.362	0	0	0
2012/09/28	R203	02/05/2013	5.89	Call	Bond Future	1,633.3600	1.6334	1,472.1600	1.4722	(9.869)	0	0	0
2012/09/28	R203	02/05/2013	5.89	Put	Bond Future	1,451.1200	1.4511	1,498.2700	1.4983	3.249	0	0	0
2012/09/28	R203	02/05/2013	5.90	Call	Bond Future	1,653.9000	1.6539	1,492.8600	1.4929	(9.737)	0	0	0
2012/09/28	R203	02/05/2013	5.90	Put	Bond Future	1,431.6800	1.4317	1,478.9900	1.4790	3.305	0	0	0
2012/09/28	R204	01/11/2012			Bond Future	6.0653	112.7787	6.1311	112.4274	1.085	0.0000	0.0000	5,818
2012/09/28	R204	01/11/2012	7.22	Call	Bond Future	5,970.8200	5.9708	5,620.0000	5.6200	(5.876)	0	0	0
2012/09/28	R204	01/11/2012	7.22	Put	Bond Future	1.0400	0.0010	1.5600	0.0016	50.000	0	0	0
2012/09/28	R204	07/02/2013			Bond Future	6.1136	110.3201	6.1831	109.9644	1.137	0.0000	0.0000	3,000
2012/09/28	R204	07/02/2013	7.29	Call	Bond Future	5,983.0000	5.9830	5,641.5900	5.6416	(5.706)	0	0	0
2012/09/28	R204	07/02/2013	7.29	Put	Bond Future	147.9500	0.1480	162.2700	0.1623	9.679	0	0	0
2012/09/28	R204	02/05/2013			Bond Future	6.1539	111.6647	6.2271	111.3037	1.190	0.0000	0.0000	0
2012/09/28	R204	02/05/2013	6.29	Call	Bond Future	2,382.0900	2.3821	2,097.7900	2.0978	(11.935)	0	0	0
2012/09/28	R204	02/05/2013	6.29	Put	Bond Future	1,712.1600	1.7122	1,788.8500	1.7888	4.479	0	0	0
2012/09/28	R204	02/05/2013	6.30	Call	Bond Future	2,411.1800	2.4112	2,124.5700	2.1246	(11.887)	0	0	0
2012/09/28	R204	02/05/2013	6.30	Put	Bond Future	1,692.2400	1.6922	1,766.6200	1.7666	4.395	0	0	0
2012/09/28	R204	02/05/2013	6.31	Call	Bond Future	2,440.4400	2.4404	2,151.5300	2.1515	(11.838)	0	0	0
2012/09/28	R204	02/05/2013	6.31	Put	Bond Future	1,672.5200	1.6725	1,744.6000	1.7446	4.310	0	0	0
2012/09/28	R206	01/11/2012			Bond Future	4.9371	105.2401	5.0082	105.1572	1.439	0.0000	0.0000	1,120
2012/09/28	R206	01/11/2012	5.05	Call	Bond Future	206.3100	0.2063	153.9000	0.1539	(25.404)	0	0	0

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2012/09/28	R206	01/11/2012	5.05	Put	Bond Future	74.5300	0.0745	105.0800	0.1051	40.990	0	0	0
2012/09/28	R206	07/02/2013			Bond Future	4.8453	102.9418	4.9373	102.8581	1.899	0.0000	0.0000	0
2012/09/28	R206	07/02/2013	4.76	Call	Bond Future	211.1300	0.2111	174.6800	0.1747	(17.264)	0	0	0
2012/09/28	R206	07/02/2013	4.76	Put	Bond Future	288.7100	0.2887	335.9000	0.3359	16.345	0	0	0
2012/09/28	R206	02/05/2013			Bond Future	4.6923	104.1964	4.8172	104.1109	2.662	0.0000	0.0000	0
2012/09/28	R206	02/05/2013	3.39	Call	Bond Future	53.8600	0.0539	43.0400	0.0430	(20.089)	0	0	0
2012/09/28	R206	02/05/2013	3.39	Put	Bond Future	952.6300	0.9526	1,027.3000	1.0273	7.838	0	0	0
2012/09/28	R206	02/05/2013	3.40	Call	Bond Future	54.7800	0.0548	43.8100	0.0438	(20.026)	0	0	0
2012/09/28	R206	02/05/2013	3.40	Put	Bond Future	946.6000	0.9466	1,021.1200	1.0211	7.872	0	0	0
2012/09/28	R206	02/05/2013	3.41	Call	Bond Future	55.7200	0.0557	44.5900	0.0446	(19.975)	0	0	0
2012/09/28	R206	02/05/2013	3.41	Put	Bond Future	940.5900	0.9406	1,014.9500	1.0150	7.906	0	0	0
2012/09/28	R207	01/11/2012			Bond Future	6.3372	107.4390	6.4079	107.0240	1.115	0.0000	0.0000	18,919
2012/09/28	R207	01/11/2012	7.58	Call	Bond Future	7,013.8200	7.0138	6,599.1100	6.5991	(5.913)	0	0	0
2012/09/28	R207	01/11/2012	7.58	Put	Bond Future	1.1200	0.0011	1.4100	0.0014	25.893	0	0	0
2012/09/28	R207	07/02/2013			Bond Future	6.3913	105.2968	6.4655	104.8765	1.160	0.0000	0.0000	0
2012/09/28	R207	07/02/2013	7.66	Call	Bond Future	7,066.7200	7.0667	6,670.3800	6.6704	(5.609)	0	0	0
2012/09/28	R207	07/02/2013	7.66	Put	Bond Future	150.3300	0.1503	174.2400	0.1742	15.905	0	0	0
2012/09/28	R207	02/05/2013			Bond Future	6.4394	106.5802	6.5169	106.1539	1.204	0.0000	0.0000	0
2012/09/28	R207	02/05/2013	6.44	Call	Bond Future	2,340.5600	2.3406	2,038.2200	2.0382	(12.917)	0	0	0
2012/09/28	R207	02/05/2013	6.44	Put	Bond Future	2,337.1500	2.3372	2,461.0400	2.4610	5.301	0	0	0
2012/09/28	R207	02/05/2013	6.45	Call	Bond Future	2,367.2900	2.3673	2,064.6200	2.0646	(12.786)	0	0	0
2012/09/28	R207	02/05/2013	6.45	Put	Bond Future	2,308.7900	2.3088	2,432.3500	2.4324	5.352	0	0	0
2012/09/28	R207	02/05/2013	6.46	Call	Bond Future	2,394.2100	2.3942	2,091.2200	2.0912	(12.655)	0	0	0
2012/09/28	R207	02/05/2013	6.46	Put	Bond Future	2,280.6600	2.2807	2,403.9000	2.4039	5.404	0	0	0
2012/09/28	R208	01/11/2012			Bond Future	6.4882	102.3523	6.5435	101.9958	0.852	0.0000	0.0000	11,946
2012/09/28	R208	01/11/2012	6.81	Call	Bond Future	2,374.2700	2.3743	2,066.0300	2.0660	(12.983)	0	0	0
2012/09/28	R208	01/11/2012	6.81	Put	Bond Future	319.9400	0.3199	368.2800	0.3683	15.109	0	0	0
2012/09/28	R208	01/11/2012	7.50	Call	Bond Future	6,296.6700	6.2967	5,941.0100	5.9410	(5.648)	0	0	0
2012/09/28	R208	01/11/2012	7.50	Put	Bond Future	8.7400	0.0087	9.6600	0.0097	10.526	0	0	12,250
2012/09/28	R208	01/11/2012	7.70	Call	Bond Future	7,474.9900	7.4750	7,118.5400	7.1185	(4.769)	0	0	0
2012/09/28	R208	01/11/2012	7.70	Put	Bond Future	2.0400	0.0020	2.1700	0.0022	6.373	0	0	0
2012/09/28	R208	07/02/2013			Bond Future	6.5436	103.7787	6.6012	103.4176	0.881	0.0000	0.0000	3,000
2012/09/28	R208	07/02/2013	6.00	Call	Bond Future	759.9600	0.7600	637.2900	0.6373	(16.142)	0	0	12,250
2012/09/28	R208	07/02/2013	6.00	Put	Bond Future	4,244.7700	4.2448	4,483.2000	4.4832	5.617	0	0	0
2012/09/28	R208	07/02/2013	7.78	Call	Bond Future	7,618.2700	7.6183	7,265.8700	7.2659	(4.626)	0	0	0
2012/09/28	R208	07/02/2013	7.78	Put	Bond Future	210.2100	0.2102	218.9100	0.2189	4.139	0	0	0
2012/09/28	R208	02/05/2013			Bond Future	6.5894	101.6504	6.6494	101.2841	0.910	0.0000	0.0000	0
2012/09/28	R208	02/05/2013	6.65	Call	Bond Future	2,842.8800	2.8429	2,572.0400	2.5720	(9.527)	0	0	0
2012/09/28	R208	02/05/2013	6.65	Put	Bond Future	2,472.7900	2.4728	2,568.2600	2.5683	3.861	0	0	0
2012/09/28	R208	02/05/2013	6.66	Call	Bond Future	2,873.9900	2.8740	2,603.7000	2.6037	(9.405)	0	0	0
2012/09/28	R208	02/05/2013	6.66	Put	Bond Future	2,443.0100	2.4430	2,539.0300	2.5390	3.930	0	0	0
2012/09/28	R208	02/05/2013	6.64	Call	Bond Future	2,811.9600	2.8120	2,540.5700	2.5406	(9.651)	0	0	0
2012/09/28	R208	02/05/2013	6.64	Put	Bond Future	2,502.8200	2.5028	2,597.7400	2.5977	3.793	0	0	0
2012/09/28	R209	01/11/2012			Bond Future	8.1498	80.9107	8.2197	80.3008	0.859	0.0000	0.0000	7,349
2012/09/28	R209	01/11/2012	8.99	Call	Bond Future	6,978.1900	6.9782	6,385.9400	6.3859	(8.487)	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
2012/09/28	R209	01/11/2012	8.99	Put	Bond Future	107.2700	0.1073	124.9100	0.1249	16.444	0	0	0
2012/09/28	R209	07/02/2013			Bond Future	8.2224	82.0383	8.2944	81.4202	0.875	0.0000	0.0000	0
2012/09/28	R209	07/02/2013	9.06	Call	Bond Future	7,927.0200	7.9270	7,379.1600	7.3792	(6.911)	0	0	0
2012/09/28	R209	07/02/2013	9.06	Put	Bond Future	1,173.0300	1.1730	1,243.2500	1.2433	5.986	0	0	0
2012/09/28	R209	02/05/2013			Bond Future	8.2839	79.8964	8.3578	79.2701	0.892	0.0000	0.0000	0
2012/09/28	R209	02/05/2013	7.99	Call	Bond Future	3,446.4100	3.4464	3,049.3300	3.0493	(11.522)	0	0	0
2012/09/28	R209	02/05/2013	7.99	Put	Bond Future	6,016.1700	6.0162	6,245.3200	6.2453	3.809	0	0	0
2012/09/28	R209	02/05/2013	8.00	Call	Bond Future	3,480.9800	3.4810	3,083.2500	3.0832	(11.426)	0	0	0
2012/09/28	R209	02/05/2013	8.00	Put	Bond Future	5,961.2100	5.9612	6,189.7100	6.1897	3.833	0	0	0
2012/09/28	R209	02/05/2013	8.01	Call	Bond Future	3,515.7600	3.5158	3,117.6200	3.1176	(11.324)	0	0	0
2012/09/28	R209	02/05/2013	8.01	Put	Bond Future	5,906.6100	5.9066	6,134.7000	6.1347	3.862	0	0	0
2012/09/28	R210	01/11/2012			Bond Future	156.6647	156.6647	156.6655	156.6655	0.001	0.0000	0.0000	3,414
2012/09/28	R210	01/11/2012	144.99	Call	Bond Future	11,674.7200	11.6747	11,675.5300	11.6755	0.007	0	0	0
2012/09/28	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R210	01/11/2012	145.00	Call	Bond Future	11,664.7200	11.6647	11,665.5300	11.6655	0.007	0	0	0
2012/09/28	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R210	01/11/2012	145.01	Call	Bond Future	11,654.7200	11.6547	11,655.5300	11.6555	0.007	0	0	0
2012/09/28	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R211	01/11/2012			Bond Future	122.7536	122.7536	123.0029	123.0029	0.203	0.0000	0.0000	703
2012/09/28	R211	01/11/2012	121.99	Call	Bond Future	763.6000	0.7636	1,012.8900	1.0129	32.647	0	0	0
2012/09/28	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R211	01/11/2012	122.00	Call	Bond Future	753.6000	0.7536	1,002.8900	1.0029	33.080	0	0	0
2012/09/28	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R211	01/11/2012	122.01	Call	Bond Future	743.6000	0.7436	992.8900	0.9929	33.525	0	0	0
2012/09/28	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R212	01/11/2012			Bond Future	127.4597	127.4597	127.6702	127.6702	0.165	0.0000	0.0000	5,084
2012/09/28	R212	01/11/2012	121.99	Call	Bond Future	5,469.6900	5.4697	5,680.1800	5.6802	3.848	0	0	0
2012/09/28	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R212	01/11/2012	122.00	Call	Bond Future	5,459.6900	5.4597	5,670.1800	5.6702	3.855	0	0	0
2012/09/28	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R212	01/11/2012	122.01	Call	Bond Future	5,449.6900	5.4497	5,660.1800	5.6602	3.862	0	0	0
2012/09/28	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R213	01/11/2012			Bond Future	7.9209	92.4561	8.0162	91.6081	1.203	0.0000	0.0000	6,022
2012/09/28	R213	01/11/2012	7.75	Call	Bond Future	1,044.4400	1.0444	711.6900	0.7117	(31.859)	0	0	140
2012/09/28	R213	01/11/2012	7.75	Put	Bond Future	2,595.1200	2.5951	3,110.4300	3.1104	19.857	0	0	0
2012/09/28	R213	01/11/2012	8.81	Call	Bond Future	7,561.9700	7.5620	6,740.8900	6.7409	(10.858)	0	0	0
2012/09/28	R213	01/11/2012	8.81	Put	Bond Future	74.9000	0.0749	101.8800	0.1019	36.021	0	0	0
2012/09/28	R213	07/02/2013			Bond Future	7.9973	93.7446	8.0954	92.8852	1.228	0.0000	0.0000	0
2012/09/28	R213	07/02/2013	8.90	Call	Bond Future	8,461.3700	8.4614	7,745.0800	7.7451	(8.465)	0	0	0
2012/09/28	R213	07/02/2013	8.90	Put	Bond Future	988.8600	0.9889	1,131.9800	1.1320	14.473	0	0	0
2012/09/28	R213	02/05/2013			Bond Future	8.0590	91.3527	8.1599	90.4821	1.252	0.0000	0.0000	0
2012/09/28	R213	02/05/2013	7.84	Call	Bond Future	3,640.4000	3.6404	3,155.7700	3.1558	(13.313)	0	0	0
2012/09/28	R213	02/05/2013	7.84	Put	Bond Future	5,573.7600	5.5738	5,959.7400	5.9597	6.925	0	0	0
2012/09/28	R213	02/05/2013	7.85	Call	Bond Future	3,677.1200	3.6771	3,191.3100	3.1913	(13.212)	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
2012/09/28	R213	02/05/2013	7.85	Put	Bond Future	5,520.9100	5.5209	5,905.7100	5.9057	6.970	0	0	0
2012/09/28	R213	02/05/2013	7.86	Call	Bond Future	3,714.0700	3.7141	3,227.0800	3.2271	(13.112)	0	0	0
2012/09/28	R213	02/05/2013	7.86	Put	Bond Future	5,468.4100	5.4684	5,852.0300	5.8520	7.015	0	0	0
2012/09/28	R214	01/11/2012			Bond Future	8.1644	82.9171	8.2243	82.3622	0.734	0.0000	0.0000	1,714
2012/09/28	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R214	01/11/2012	7.99	Put	Bond Future	1,651.5500	1.6516	2,206.4100	2.2064	33.596	0	0	0
2012/09/28	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R214	01/11/2012	8.00	Put	Bond Future	1,555.3600	1.5554	2,110.2200	2.1102	35.674	0	0	0
2012/09/28	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/28	R214	01/11/2012	8.01	Put	Bond Future	1,459.3500	1.4594	2,014.2100	2.0142	38.021	0	0	0

**Total**

**303131**