



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/08/2012 to 07/08/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/08/07	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/08/07	2025	02/08/2012			Bond Future	104.9486	104.9486	104.9486	104.9486	0.000	0.0000	0.0000	0
2012/08/07	2025	01/11/2012			Bond Future	106.8943	106.8943	106.8702	106.8702	(0.023)	0.0000	0.0000	4,417
2012/08/07	2025	01/11/2012	99.99	Call	Bond Future	6,904.3200	6.9043	6,880.1700	6.8802	(0.350)	0	0	0
2012/08/07	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	2025	01/11/2012	100.00	Call	Bond Future	6,894.3200	6.8943	6,870.1700	6.8702	(0.350)	0	0	0
2012/08/07	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	2025	01/11/2012	100.01	Call	Bond Future	6,884.3200	6.8843	6,860.1700	6.8602	(0.351)	0	0	0
2012/08/07	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	2038	02/08/2012			Bond Future	102.5869	102.5869	102.5869	102.5869	0.000	0.0000	0.0000	0
2012/08/07	2038	01/11/2012			Bond Future	104.1195	104.1195	104.1008	104.1008	(0.018)	0.0000	0.0000	0
2012/08/07	2038	01/11/2012	98.99	Call	Bond Future	5,129.5100	5.1295	5,110.7800	5.1108	(0.365)	0	0	0
2012/08/07	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	2038	01/11/2012	99.00	Call	Bond Future	5,119.5100	5.1195	5,100.7800	5.1008	(0.366)	0	0	0
2012/08/07	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	2038	01/11/2012	99.01	Call	Bond Future	5,109.5100	5.1095	5,090.7800	5.0908	(0.367)	0	0	0
2012/08/07	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	2050	02/08/2012			Bond Future	109.2796	109.2796	109.2796	109.2796	0.000	0.0000	0.0000	0
2012/08/07	2050	01/11/2012			Bond Future	111.1166	111.1166	111.0969	111.0969	(0.018)	0.0000	0.0000	0
2012/08/07	2050	01/11/2012	103.99	Call	Bond Future	7,126.5800	7.1266	7,106.9100	7.1069	(0.276)	0	0	0
2012/08/07	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	2050	01/11/2012	104.00	Call	Bond Future	7,116.5800	7.1166	7,096.9100	7.0969	(0.276)	0	0	0
2012/08/07	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	2050	01/11/2012	104.01	Call	Bond Future	7,106.5800	7.1066	7,086.9100	7.0869	(0.277)	0	0	0
2012/08/07	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	AL7T	01/11/2012			Index Future	474.7240	474.7240	471.7880	471.7880	(0.618)	0.0000	0.0000	13
2012/08/07	AL7T	07/02/2013			Index Future	481.5420	481.5420	478.5650	478.5650	(0.618)	0.0000	0.0000	0
2012/08/07	ALBI	01/11/2012			Index Future	426.5430	426.5430	424.2290	424.2290	(0.543)	0.0000	0.0000	885
2012/08/07	ALBI	07/02/2013			Index Future	432.6690	432.6690	430.3230	430.3230	(0.542)	0.0000	0.0000	118
2012/08/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/08/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/07	EL28	01/11/2012			Bond Future	107.3904	107.3904	107.3904	107.3904	0.000	0.0000	0.0000	0
2012/08/07	EL28	01/11/2012	105.99	Call	Bond Future	1,400.3600	1.4004	1,400.3600	1.4004	0.000	0	0	0
2012/08/07	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	EL28	01/11/2012	106.00	Call	Bond Future	1,390.3600	1.3904	1,390.3600	1.3904	0.000	0	0	0
2012/08/07	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	EL28	01/11/2012	106.01	Call	Bond Future	1,380.3600	1.3804	1,380.3600	1.3804	0.000	0	0	0
2012/08/07	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/08/07	ES33	02/08/2012			Bond Future	8.5850	92.4475	8.5850	92.4475	0.000	0.0000	0.0000	0
2012/08/07	ES33	01/11/2012			Bond Future	8.5826	90.6334	8.6570	89.9781	0.867	0.0000	0.0000	303
2012/08/07	ES33	01/11/2012	9.20	Call	Bond Future	5,220.5000	5.2205	4,565.2200	4.5652	(12.552)	0	0	0
2012/08/07	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	ES33	07/02/2013			Bond Future	8.6721	91.9351	8.7489	91.2706	0.886	0.0000	0.0000	0
2012/08/07	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	ES33	07/02/2013	8.54	Put	Bond Future	1,160.8500	1.1608	1,825.3600	1.8254	57.243	0	0	0
2012/08/07	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	ES33	07/02/2013	8.55	Put	Bond Future	1,072.1600	1.0722	1,736.6700	1.7367	61.979	0	0	0
2012/08/07	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	ES33	07/02/2013	8.56	Put	Bond Future	983.6000	0.9836	1,648.1100	1.6481	67.559	0	0	0
2012/08/07	GOVI	01/11/2012			GOVI	426.2990	426.2990	423.9370	423.9370	(0.554)	0.0000	0.0000	236
2012/08/07	GOVI	01/11/2012	403.96	Call	GOVI	223,390.0000	22.3390	199,770.0000	19.9770	(10.573)	0	0	0
2012/08/07	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	GOVI	07/02/2013			GOVI	432.4830	432.4830	430.2110	430.2110	(0.525)	0.0000	0.0000	0
2012/08/07	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	GOVI	07/02/2013	432.99	Put	GOVI	5,070.0000	0.5070	27,790.0000	2.7790	448.126	0	0	0
2012/08/07	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	GOVI	07/02/2013	433.00	Put	GOVI	5,170.0000	0.5170	27,890.0000	2.7890	439.458	0	0	0
2012/08/07	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	GOVI	07/02/2013	433.01	Put	GOVI	5,270.0000	0.5270	27,990.0000	2.7990	431.120	0	0	0
2012/08/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/07	IGOV	01/11/2012			Index Future	185.6080	185.6080	185.5810	185.5810	(0.015)	0.0000	0.0000	592
2012/08/07	IGOV	07/02/2013			Index Future	188.2740	188.2740	188.2470	188.2470	(0.014)	0.0000	0.0000	14
2012/08/07	ILBI	01/11/2012			Index Future	501.8950	501.8950	501.8950	501.8950	0.000	0.0000	0.0000	0
2012/08/07	ILBI	07/02/2013			Index Future	508.8740	508.8740	508.8740	508.8740	0.000	0.0000	0.0000	169
2012/08/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/07	JBAF	15/08/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	0
2012/08/07	JBAF	19/09/2012			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	44,760
2012/08/07	JBAF	17/10/2012			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0

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2012/08/07	JBAF	21/11/2012			Jibar Tradeable Future	4.8900	95.1100	4.9000	95.1000	0.204	0.0000	0.0000	0
2012/08/07	JBAF	19/12/2012			Jibar Tradeable Future	4.8400	95.1600	4.8500	95.1500	0.207	0.0000	0.0000	840
2012/08/07	JBAF	16/01/2013			Jibar Tradeable Future	4.8400	95.1600	4.8500	95.1500	0.207	0.0000	0.0000	0
2012/08/07	JBAF	20/03/2013			Jibar Tradeable Future	4.8400	95.1600	4.8500	95.1500	0.207	0.0000	0.0000	1,000
2012/08/07	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.9300	95.0700	0.612	0.0000	0.0000	500
2012/08/07	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0400	94.9600	0.398	0.0000	0.0000	1,700
2012/08/07	JBAF	18/12/2013			Jibar Tradeable Future	5.1500	94.8500	5.1700	94.8300	0.388	0.0000	0.0000	1,500
2012/08/07	JBAF	19/03/2014			Jibar Tradeable Future	5.3000	94.7000	5.3200	94.6800	0.377	0.0000	0.0000	800
2012/08/07	JBAF	18/06/2014			Jibar Tradeable Future	5.4300	94.5700	5.5400	94.4600	2.026	0.0000	0.0000	0
2012/08/07	R023	01/11/2012			Bond Future	6.9901	106.9380	6.9883	106.9516	(0.026)	0.0000	0.0000	561
2012/08/07	R023	01/11/2012	7.04	Call	Bond Future	374.1100	0.3741	387.7200	0.3877	3.638	0	0	0
2012/08/07	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R023	01/11/2012	7.05	Call	Bond Future	448.9500	0.4490	462.5600	0.4626	3.032	0	0	0
2012/08/07	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R023	01/11/2012	7.06	Call	Bond Future	523.7200	0.5237	537.3300	0.5373	2.599	0	0	0
2012/08/07	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R023	07/02/2013			Bond Future	7.0543	108.4739	7.0524	108.4879	(0.027)	0.0000	0.0000	0
2012/08/07	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R023	07/02/2013	7.04	Put	Bond Future	104.8200	0.1048	90.8100	0.0908	(13.366)	0	0	0
2012/08/07	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R023	07/02/2013	7.05	Put	Bond Future	31.4000	0.0314	17.3900	0.0174	(44.618)	0	0	0
2012/08/07	R023	07/02/2013	7.06	Call	Bond Future	41.9500	0.0420	55.9600	0.0560	33.397	0	0	0
2012/08/07	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R023	02/05/2013			Bond Future	7.0971	105.9766	7.0952	105.9901	(0.026)	0.0000	0.0000	0
2012/08/07	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R023	02/05/2013	7.04	Put	Bond Future	411.1700	0.4112	397.6500	0.3977	(3.288)	0	0	0
2012/08/07	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R023	02/05/2013	7.05	Put	Bond Future	338.9500	0.3390	325.4300	0.3254	(3.989)	0	0	0
2012/08/07	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R023	02/05/2013	7.06	Put	Bond Future	266.7900	0.2668	253.2700	0.2533	(5.068)	0	0	0
2012/08/07	R157	02/08/2012			Bond Future	5.5150	127.8140	5.5150	127.8140	0.000	0.0000	0.0000	0
2012/08/07	R157	01/11/2012			Bond Future	5.4757	122.8745	5.5904	122.5366	2.096	0.0000	0.0000	15,729
2012/08/07	R157	01/11/2012	5.78	Call	Bond Future	1,135.5700	1.1356	898.7200	0.8987	(20.857)	0	0	5,630
2012/08/07	R157	01/11/2012	5.78	Put	Bond Future	242.1900	0.2422	343.2400	0.3432	41.723	0	0	0
2012/08/07	R157	01/11/2012	6.24	Call	Bond Future	2,274.5100	2.2745	1,963.9300	1.9639	(13.655)	0	0	0
2012/08/07	R157	01/11/2012	6.24	Put	Bond Future	46.6100	0.0466	73.9300	0.0739	58.614	0	0	0
2012/08/07	R157	07/02/2013			Bond Future	5.4927	124.6393	5.6216	124.2968	2.346	0.0000	0.0000	0
2012/08/07	R157	07/02/2013	6.28	Call	Bond Future	2,267.4100	2.2674	1,987.2900	1.9873	(12.354)	0	0	0
2012/08/07	R157	07/02/2013	6.28	Put	Bond Future	194.2200	0.1942	256.6000	0.2566	32.118	0	0	0
2012/08/07	R157	02/05/2013			Bond Future	5.4650	119.4644	5.6086	119.1166	2.629	0.0000	0.0000	0
2012/08/07	R157	02/05/2013	5.34	Call	Bond Future	935.1900	0.9352	782.1400	0.7821	(16.366)	0	0	0
2012/08/07	R157	02/05/2013	5.34	Put	Bond Future	1,238.9100	1.2389	1,433.6700	1.4337	15.720	0	0	0
2012/08/07	R157	02/05/2013	5.35	Call	Bond Future	946.6200	0.9466	792.3200	0.7923	(16.300)	0	0	0
2012/08/07	R157	02/05/2013	5.35	Put	Bond Future	1,226.0000	1.2260	1,419.5100	1.4195	15.784	0	0	0
2012/08/07	R157	02/05/2013	5.36	Call	Bond Future	958.1200	0.9581	802.5900	0.8026	(16.233)	0	0	0
2012/08/07	R157	02/05/2013	5.36	Put	Bond Future	1,213.1700	1.2132	1,405.4500	1.4054	15.849	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/08/07	R186	02/08/2012			Bond Future	7.3350	129.1563	7.3350	129.1563	0.000	0.0000	0.0000	0
2012/08/07	R186	01/11/2012			Bond Future	7.3327	131.5139	7.4080	130.7385	1.027	0.0000	0.0000	34,190
2012/08/07	R186	01/11/2012	7.82	Call	Bond Future	6,048.5500	6.0486	5,462.4400	5.4624	(9.690)	0	0	1,858
2012/08/07	R186	01/11/2012	7.82	Put	Bond Future	1,146.9200	1.1469	1,336.1800	1.3362	16.502	0	0	0
2012/08/07	R186	01/11/2012	8.00	Call	Bond Future	7,419.8900	7.4199	6,782.2500	6.7823	(8.594)	0	0	0
2012/08/07	R186	01/11/2012	8.00	Put	Bond Future	774.7400	0.7747	912.4700	0.9125	17.778	0	0	0
2012/08/07	R186	01/11/2012	8.50	Call	Bond Future	11,541.4200	11.5414	10,815.1500	10.8152	(6.293)	0	0	0
2012/08/07	R186	01/11/2012	8.50	Put	Bond Future	233.9900	0.2340	283.0900	0.2831	20.984	0	0	0
2012/08/07	R186	01/11/2012	8.82	Call	Bond Future	14,246.4700	14.2465	13,492.1600	13.4922	(5.295)	0	0	0
2012/08/07	R186	01/11/2012	8.82	Put	Bond Future	88.8700	0.0889	109.9300	0.1099	23.698	0	0	1,858
2012/08/07	R186	07/02/2013			Bond Future	7.3981	128.1119	7.4761	127.3257	1.054	0.0000	0.0000	1,750
2012/08/07	R186	07/02/2013	7.00	Call	Bond Future	2,654.1300	2.6541	2,362.6200	2.3626	(10.983)	0	0	10,300
2012/08/07	R186	07/02/2013	7.00	Put	Bond Future	6,777.6400	6.7776	7,272.3300	7.2723	7.299	0	0	0
2012/08/07	R186	07/02/2013	8.47	Call	Bond Future	11,374.4200	11.3744	10,721.6800	10.7217	(5.739)	0	0	0
2012/08/07	R186	07/02/2013	8.47	Put	Bond Future	1,141.7700	1.1418	1,275.2300	1.2752	11.689	0	0	0
2012/08/07	R186	02/05/2013			Bond Future	7.4473	129.7873	7.5277	128.9899	1.080	0.0000	0.0000	0
2012/08/07	R186	02/05/2013	7.39	Call	Bond Future	5,454.3400	5.4543	5,048.9600	5.0490	(7.432)	0	0	0
2012/08/07	R186	02/05/2013	7.39	Put	Bond Future	6,026.2400	6.0262	6,418.2500	6.4183	6.505	0	0	0
2012/08/07	R186	02/05/2013	7.40	Call	Bond Future	5,502.5200	5.5025	5,094.9100	5.0949	(7.408)	0	0	0
2012/08/07	R186	02/05/2013	7.40	Put	Bond Future	5,974.3000	5.9743	6,364.0800	6.3641	6.524	0	0	0
2012/08/07	R186	02/05/2013	7.41	Call	Bond Future	5,550.9300	5.5509	5,141.1000	5.1411	(7.383)	0	0	0
2012/08/07	R186	02/05/2013	7.41	Put	Bond Future	5,922.7000	5.9227	6,310.2600	6.3103	6.544	0	0	0
2012/08/07	R189	02/08/2012			Bond Future	218.7440	218.7440	218.7440	218.7440	0.000	0.0000	0.0000	0
2012/08/07	R189	01/11/2012			Bond Future	214.7106	214.7106	214.6374	214.6374	(0.034)	0.0000	0.0000	0
2012/08/07	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R189	01/11/2012	218.99	Put	Bond Future	4,279.4400	4.2794	4,352.6400	4.3526	1.711	0	0	0
2012/08/07	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R189	01/11/2012	219.00	Put	Bond Future	4,289.4400	4.2894	4,362.6400	4.3626	1.707	0	0	0
2012/08/07	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R189	01/11/2012	219.01	Put	Bond Future	4,299.4400	4.2994	4,372.6400	4.3726	1.703	0	0	0
2012/08/07	R197	02/08/2012			Bond Future	268.4281	268.4281	268.4281	268.4281	0.000	0.0000	0.0000	0
2012/08/07	R197	01/11/2012			Bond Future	273.1165	273.1165	273.0540	273.0540	(0.023)	0.0000	0.0000	5,528
2012/08/07	R197	01/11/2012	266.99	Call	Bond Future	6,126.5200	6.1265	6,063.9900	6.0640	(1.021)	0	0	0
2012/08/07	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R197	01/11/2012	267.00	Call	Bond Future	6,116.5200	6.1165	6,053.9900	6.0540	(1.022)	0	0	0
2012/08/07	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R197	01/11/2012	267.01	Call	Bond Future	6,106.5200	6.1065	6,043.9900	6.0440	(1.024)	0	0	0
2012/08/07	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R201	02/08/2012			Bond Future	4.9750	109.4607	4.9750	109.4607	0.000	0.0000	0.0000	0
2012/08/07	R201	01/11/2012			Bond Future	4.8527	111.0622	4.9720	110.8126	2.459	0.0000	0.0000	1,560
2012/08/07	R201	01/11/2012	5.11	Call	Bond Future	670.9100	0.6709	497.2400	0.4972	(25.886)	0	0	0
2012/08/07	R201	01/11/2012	5.11	Put	Bond Future	133.6800	0.1337	209.5900	0.2096	56.785	0	0	0
2012/08/07	R201	07/02/2013			Bond Future	4.7696	108.2483	4.9075	107.9954	2.892	0.0000	0.0000	0
2012/08/07	R201	07/02/2013	4.98	Call	Bond Future	692.2100	0.6922	542.1600	0.5422	(21.677)	0	0	0

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2012/08/07	R201	07/02/2013	4.98	Put	Bond Future	306.7200	0.3067	409.6100	0.4096	33.545	0	0	0
2012/08/07	R201	02/05/2013			Bond Future	4.6259	109.6639	4.7853	109.4069	3.446	0.0000	0.0000	0
2012/08/07	R201	02/05/2013	4.04	Call	Bond Future	231.9300	0.2319	170.8500	0.1709	(26.336)	0	0	0
2012/08/07	R201	02/05/2013	4.04	Put	Bond Future	1,183.5700	1.1836	1,379.4800	1.3795	16.552	0	0	0
2012/08/07	R201	02/05/2013	4.05	Call	Bond Future	236.4800	0.2365	174.4800	0.1745	(26.218)	0	0	0
2012/08/07	R201	02/05/2013	4.05	Put	Bond Future	1,171.7900	1.1718	1,366.7800	1.3668	16.640	0	0	0
2012/08/07	R201	02/05/2013	4.06	Call	Bond Future	241.0900	0.2411	178.1700	0.1782	(26.098)	0	0	0
2012/08/07	R201	02/05/2013	4.06	Put	Bond Future	1,160.0600	1.1601	1,354.1300	1.3541	16.729	0	0	0
2012/08/07	R202	02/08/2012			Bond Future	196.9901	196.9901	196.9901	196.9901	0.000	0.0000	0.0000	0
2012/08/07	R202	01/11/2012			Bond Future	200.3304	200.3304	200.2945	200.2945	(0.018)	0.0000	0.0000	48,828
2012/08/07	R202	01/11/2012	191.99	Call	Bond Future	8,340.3700	8.3404	8,304.4800	8.3045	(0.430)	0	0	0
2012/08/07	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R202	01/11/2012	192.00	Call	Bond Future	8,330.3700	8.3304	8,294.4800	8.2945	(0.431)	0	0	0
2012/08/07	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R202	01/11/2012	192.01	Call	Bond Future	8,320.3700	8.3204	8,284.4800	8.2845	(0.431)	0	0	0
2012/08/07	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R203	02/08/2012			Bond Future	5.9150	113.4029	5.9150	113.4029	0.000	0.0000	0.0000	0
2012/08/07	R203	01/11/2012			Bond Future	5.8828	111.0478	6.0034	110.5161	2.051	0.0000	0.0000	4,837
2012/08/07	R203	01/11/2012	6.87	Call	Bond Future	4,313.8900	4.3139	3,812.2800	3.8123	(11.628)	0	0	0
2012/08/07	R203	01/11/2012	6.87	Put	Bond Future	54.5200	0.0545	84.5700	0.0846	55.117	0	0	0
2012/08/07	R203	07/02/2013			Bond Future	5.9214	112.6427	6.0506	112.1037	2.182	0.0000	0.0000	6,300
2012/08/07	R203	07/02/2013	6.11	Call	Bond Future	1,958.2900	1.9583	1,652.1900	1.6522	(15.631)	0	0	6,300
2012/08/07	R203	07/02/2013	6.11	Put	Bond Future	1,172.4000	1.1724	1,405.3400	1.4053	19.869	0	0	0
2012/08/07	R203	07/02/2013	6.94	Call	Bond Future	4,473.0400	4.4730	4,017.9300	4.0179	(10.175)	0	0	0
2012/08/07	R203	07/02/2013	6.94	Put	Bond Future	309.6500	0.3096	393.5800	0.3936	27.105	0	0	0
2012/08/07	R203	02/05/2013			Bond Future	5.9329	109.9569	6.0703	109.4100	2.317	0.0000	0.0000	8
2012/08/07	R203	02/05/2013	5.89	Call	Bond Future	1,849.5800	1.8496	1,587.8200	1.5878	(14.152)	0	0	0
2012/08/07	R203	02/05/2013	5.89	Put	Bond Future	2,020.8000	2.0208	2,305.8700	2.3059	14.107	0	0	0
2012/08/07	R203	02/05/2013	5.90	Call	Bond Future	1,869.4800	1.8695	1,605.9100	1.6059	(14.099)	0	0	0
2012/08/07	R203	02/05/2013	5.90	Put	Bond Future	2,000.7200	2.0007	2,283.9800	2.2840	14.158	0	0	0
2012/08/07	R203	02/05/2013	5.91	Call	Bond Future	1,889.4900	1.8895	1,624.1200	1.6241	(14.045)	0	0	0
2012/08/07	R203	02/05/2013	5.91	Put	Bond Future	1,980.7700	1.9808	2,262.2300	2.2622	14.210	0	0	0
2012/08/07	R204	02/08/2012			Bond Future	6.2050	110.3451	6.2050	110.3451	0.000	0.0000	0.0000	0
2012/08/07	R204	01/11/2012			Bond Future	6.1802	112.1662	6.2888	111.5908	1.758	0.0000	0.0000	3,783
2012/08/07	R204	01/11/2012	7.22	Call	Bond Future	5,438.6600	5.4387	4,897.6500	4.8976	(9.947)	0	0	0
2012/08/07	R204	01/11/2012	7.22	Put	Bond Future	81.3300	0.0813	115.8100	0.1158	42.395	0	0	0
2012/08/07	R204	07/02/2013			Bond Future	6.2258	109.7461	6.3407	109.1626	1.845	0.0000	0.0000	0
2012/08/07	R204	07/02/2013	7.29	Call	Bond Future	5,645.1400	5.6451	5,149.0400	5.1490	(8.788)	0	0	0
2012/08/07	R204	07/02/2013	7.29	Put	Bond Future	384.0500	0.3841	471.4800	0.4715	22.765	0	0	0
2012/08/07	R204	02/05/2013			Bond Future	6.2520	111.1812	6.3729	110.5893	1.934	0.0000	0.0000	0
2012/08/07	R204	02/05/2013	6.29	Call	Bond Future	2,576.9100	2.5769	2,273.9100	2.2739	(11.758)	0	0	0
2012/08/07	R204	02/05/2013	6.29	Put	Bond Future	2,390.4300	2.3904	2,679.3200	2.6793	12.085	0	0	0
2012/08/07	R204	02/05/2013	6.30	Call	Bond Future	2,603.0400	2.6030	2,298.1800	2.2982	(11.712)	0	0	0
2012/08/07	R204	02/05/2013	6.30	Put	Bond Future	2,367.5500	2.3675	2,654.5800	2.6546	12.124	0	0	0
2012/08/07	R204	02/05/2013	6.31	Call	Bond Future	2,629.3200	2.6293	2,322.5900	2.3226	(11.666)	0	0	0

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2012/08/07	R204	02/05/2013	6.31	Put	Bond Future	2,344.8500		2.3449	2,630.0100	2.6300	12.161	0	0	0
2012/08/07	R206	02/08/2012			Bond Future	5.0600		103.8060	5.0600	103.8060	0.000	0.0000	0.0000	0
2012/08/07	R206	01/11/2012			Bond Future	4.9254		105.2538	5.0542	105.1035	2.614	0.0000	0.0000	1,120
2012/08/07	R206	01/11/2012	5.05	Call	Bond Future	285.7600		0.2858	201.1200	0.2011	(29.619)	0	0	0
2012/08/07	R206	01/11/2012	5.05	Put	Bond Future	140.2900		0.1403	205.9700	0.2060	46.817	0	0	0
2012/08/07	R206	07/02/2013			Bond Future	4.7811		103.0001	4.9486	102.8479	3.503	0.0000	0.0000	0
2012/08/07	R206	07/02/2013	4.76	Call	Bond Future	283.0600		0.2831	213.8100	0.2138	(24.465)	0	0	0
2012/08/07	R206	07/02/2013	4.76	Put	Bond Future	302.2700		0.3023	385.3000	0.3853	27.469	0	0	0
2012/08/07	R206	02/05/2013			Bond Future	4.4724		104.3472	4.6984	104.1923	5.052	0.0000	0.0000	0
2012/08/07	R206	02/05/2013	3.39	Call	Bond Future	102.1100		0.1021	73.7200	0.0737	(27.803)	0	0	0
2012/08/07	R206	02/05/2013	3.39	Put	Bond Future	850.0700		0.8501	976.6300	0.9766	14.888	0	0	0
2012/08/07	R206	02/05/2013	3.40	Call	Bond Future	103.5100		0.1035	74.8100	0.0748	(27.727)	0	0	0
2012/08/07	R206	02/05/2013	3.40	Put	Bond Future	844.5200		0.8445	970.7700	0.9708	14.949	0	0	0
2012/08/07	R206	02/05/2013	3.41	Call	Bond Future	104.9400		0.1049	75.9100	0.0759	(27.663)	0	0	0
2012/08/07	R206	02/05/2013	3.41	Put	Bond Future	839.0000		0.8390	964.9200	0.9649	15.008	0	0	0
2012/08/07	R207	02/08/2012			Bond Future	6.4750		104.9647	6.4750	104.9647	0.000	0.0000	0.0000	0
2012/08/07	R207	01/11/2012			Bond Future	6.4600		106.7194	6.5678	106.0923	1.669	0.0000	0.0000	19,077
2012/08/07	R207	01/11/2012	7.58	Call	Bond Future	6,387.2200		6.3872	5,796.4400	5.7964	(9.249)	0	0	0
2012/08/07	R207	01/11/2012	7.58	Put	Bond Future	94.1800		0.0942	130.4300	0.1304	38.490	0	0	0
2012/08/07	R207	07/02/2013			Bond Future	6.5123		104.6123	6.6254	103.9764	1.738	0.0000	0.0000	0
2012/08/07	R207	07/02/2013	7.66	Call	Bond Future	6,631.0900		6.6311	6,082.7800	6.0828	(8.269)	0	0	0
2012/08/07	R207	07/02/2013	7.66	Put	Bond Future	399.2100		0.3992	486.7300	0.4867	21.923	0	0	0
2012/08/07	R207	02/05/2013			Bond Future	6.5486		105.9803	6.6669	105.3355	1.806	0.0000	0.0000	0
2012/08/07	R207	02/05/2013	6.44	Call	Bond Future	2,511.5300		2.5115	2,209.2000	2.2092	(12.038)	0	0	0
2012/08/07	R207	02/05/2013	6.44	Put	Bond Future	3,107.9400		3.1079	3,450.4300	3.4504	11.020	0	0	0
2012/08/07	R207	02/05/2013	6.45	Call	Bond Future	2,537.6600		2.5377	2,233.3000	2.2333	(11.994)	0	0	0
2012/08/07	R207	02/05/2013	6.45	Put	Bond Future	3,078.9800		3.0790	3,419.4400	3.4194	11.058	0	0	0
2012/08/07	R207	02/05/2013	6.46	Call	Bond Future	2,563.9500		2.5639	2,257.5600	2.2576	(11.950)	0	0	0
2012/08/07	R207	02/05/2013	6.46	Put	Bond Future	3,050.2200		3.0502	3,388.6500	3.3887	11.095	0	0	0
2012/08/07	R208	02/08/2012			Bond Future	6.6300		103.1479	6.6300	103.1479	0.000	0.0000	0.0000	0
2012/08/07	R208	01/11/2012			Bond Future	6.6072		101.5868	6.7144	100.9026	1.624	0.0000	0.0000	9,422
2012/08/07	R208	01/11/2012	6.81	Call	Bond Future	2,395.9300		2.3959	1,977.7100	1.9777	(17.455)	0	0	0
2012/08/07	R208	01/11/2012	6.81	Put	Bond Future	1,107.1700		1.1072	1,373.1200	1.3731	24.021	0	0	0
2012/08/07	R208	01/11/2012	7.50	Call	Bond Future	5,730.2600		5.7303	5,117.0900	5.1171	(10.701)	0	0	0
2012/08/07	R208	01/11/2012	7.50	Put	Bond Future	207.9000		0.2079	278.9000	0.2789	34.151	0	0	12,250
2012/08/07	R208	01/11/2012	7.70	Call	Bond Future	6,825.6000		6.8256	6,185.1300	6.1851	(9.383)	0	0	0
2012/08/07	R208	01/11/2012	7.70	Put	Bond Future	118.2200		0.1182	161.9200	0.1619	36.965	0	0	0
2012/08/07	R208	07/02/2013			Bond Future	6.6608		103.0458	6.7728	102.3520	1.681	0.0000	0.0000	1,980
2012/08/07	R208	07/02/2013	6.00	Call	Bond Future	886.5400		0.8865	718.0300	0.7180	(19.008)	0	0	12,250
2012/08/07	R208	07/02/2013	6.00	Put	Bond Future	5,104.2200		5.1042	5,629.5800	5.6296	10.293	0	0	0
2012/08/07	R208	07/02/2013	7.78	Call	Bond Future	7,172.6100		7.1726	6,581.4000	6.5814	(8.243)	0	0	0
2012/08/07	R208	07/02/2013	7.78	Put	Bond Future	497.4200		0.4974	600.0800	0.6001	20.638	0	0	0
2012/08/07	R208	02/05/2013			Bond Future	6.6963		100.9987	6.8127	100.2952	1.738	0.0000	0.0000	0
2012/08/07	R208	02/05/2013	6.65	Call	Bond Future	3,029.1400		3.0291	2,682.9200	2.6829	(11.430)	0	0	0
2012/08/07	R208	02/05/2013	6.65	Put	Bond Future	3,310.7200		3.3107	3,668.0600	3.6681	10.793	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/08/07	R208	02/05/2013	6.66	Call	Bond Future	3,058.9000	3.0589	2,710.5200	2.7105	(11.389)	0	0	0
2012/08/07	R208	02/05/2013	6.66	Put	Bond Future	3,279.5900	3.2796	3,634.7700	3.6348	10.830	0	0	0
2012/08/07	R208	02/05/2013	6.64	Call	Bond Future	2,999.5300	2.9995	2,655.4800	2.6555	(11.470)	0	0	0
2012/08/07	R208	02/05/2013	6.64	Put	Bond Future	3,342.0600	3.3421	3,701.5700	3.7016	10.757	0	0	0
2012/08/07	R209	02/08/2012			Bond Future	7.9700	84.0089	7.9700	84.0089	0.000	0.0000	0.0000	0
2012/08/07	R209	01/11/2012			Bond Future	7.9459	82.7295	8.0208	82.0539	0.943	0.0000	0.0000	7,426
2012/08/07	R209	01/11/2012	8.99	Call	Bond Future	9,081.1000	9.0811	8,472.8700	8.4729	(6.698)	0	0	0
2012/08/07	R209	01/11/2012	8.99	Put	Bond Future	391.4200	0.3914	458.7600	0.4588	17.204	0	0	0
2012/08/07	R209	07/02/2013			Bond Future	8.0087	83.9176	8.0857	83.2326	0.961	0.0000	0.0000	0
2012/08/07	R209	07/02/2013	9.06	Call	Bond Future	9,914.8400	9.9148	9,358.3100	9.3583	(5.613)	0	0	0
2012/08/07	R209	07/02/2013	9.06	Put	Bond Future	1,281.5300	1.2815	1,410.0000	1.4100	10.025	0	0	0
2012/08/07	R209	02/05/2013			Bond Future	8.0567	81.8720	8.1356	81.1774	0.979	0.0000	0.0000	0
2012/08/07	R209	02/05/2013	7.99	Call	Bond Future	5,210.0000	5.2100	4,848.2200	4.8482	(6.944)	0	0	0
2012/08/07	R209	02/05/2013	7.99	Put	Bond Future	5,804.0800	5.8041	6,136.9100	6.1369	5.734	0	0	0
2012/08/07	R209	02/05/2013	8.00	Call	Bond Future	5,252.0400	5.2520	4,888.4500	4.8885	(6.923)	0	0	0
2012/08/07	R209	02/05/2013	8.00	Put	Bond Future	5,756.5900	5.7566	6,087.6100	6.0876	5.750	0	0	0
2012/08/07	R209	02/05/2013	8.01	Call	Bond Future	5,294.2300	5.2942	4,928.8400	4.9288	(6.902)	0	0	0
2012/08/07	R209	02/05/2013	8.01	Put	Bond Future	5,709.4000	5.7094	6,038.6200	6.0386	5.766	0	0	0
2012/08/07	R210	02/08/2012			Bond Future	150.6291	150.6291	150.6291	150.6291	0.000	0.0000	0.0000	0
2012/08/07	R210	01/11/2012			Bond Future	151.2642	151.2642	151.2348	151.2348	(0.019)	0.0000	0.0000	3,362
2012/08/07	R210	01/11/2012	144.99	Call	Bond Future	6,274.1500	6.2741	6,244.8300	6.2448	(0.467)	0	0	0
2012/08/07	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R210	01/11/2012	145.00	Call	Bond Future	6,264.1500	6.2641	6,234.8300	6.2348	(0.468)	0	0	0
2012/08/07	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R210	01/11/2012	145.01	Call	Bond Future	6,254.1500	6.2541	6,224.8300	6.2248	(0.469)	0	0	0
2012/08/07	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R211	02/08/2012			Bond Future	121.1427	121.1427	121.1427	121.1427	0.000	0.0000	0.0000	0
2012/08/07	R211	01/11/2012			Bond Future	122.6985	122.6985	122.6609	122.6609	(0.031)	0.0000	0.0000	480
2012/08/07	R211	01/11/2012	121.99	Call	Bond Future	708.4900	0.7085	670.8900	0.6709	(5.307)	0	0	0
2012/08/07	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R211	01/11/2012	122.00	Call	Bond Future	698.4900	0.6985	660.8900	0.6609	(5.383)	0	0	0
2012/08/07	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R211	01/11/2012	122.01	Call	Bond Future	688.4900	0.6885	650.8900	0.6509	(5.461)	0	0	0
2012/08/07	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R212	02/08/2012			Bond Future	123.4910	123.4910	123.4910	123.4910	0.000	0.0000	0.0000	0
2012/08/07	R212	01/11/2012			Bond Future	125.3498	125.3498	125.3207	125.3207	(0.023)	0.0000	0.0000	5,084
2012/08/07	R212	01/11/2012	121.99	Call	Bond Future	3,359.7800	3.3598	3,330.7200	3.3307	(0.865)	0	0	0
2012/08/07	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R212	01/11/2012	122.00	Call	Bond Future	3,349.7800	3.3498	3,320.7200	3.3207	(0.868)	0	0	0
2012/08/07	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R212	01/11/2012	122.01	Call	Bond Future	3,339.7800	3.3398	3,310.7200	3.3107	(0.870)	0	0	0
2012/08/07	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/07	R213	02/08/2012			Bond Future	7.7650	95.5815	7.7650	95.5815	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
2012/08/07	R213	01/11/2012			Bond Future	7.7530	93.9796	7.8280	93.2946	0.968	0.0000	0.0000	4,830
2012/08/07	R213	01/11/2012	7.75	Call	Bond Future	2,777.5900	2.7776	2,423.4400	2.4234	(12.750)	0	0	140
2012/08/07	R213	01/11/2012	7.75	Put	Bond Future	2,804.8600	2.8049	3,135.7000	3.1357	11.795	0	0	0
2012/08/07	R213	01/11/2012	8.81	Call	Bond Future	9,363.2600	9.3633	8,741.8100	8.7418	(6.637)	0	0	0
2012/08/07	R213	01/11/2012	8.81	Put	Bond Future	352.7800	0.3528	416.3200	0.4163	18.011	0	0	0
2012/08/07	R213	07/02/2013			Bond Future	7.8197	95.3293	7.8970	94.6347	0.988	0.0000	0.0000	0
2012/08/07	R213	07/02/2013	8.90	Call	Bond Future	10,209.9500	10.2100	9,638.2400	9.6382	(5.600)	0	0	0
2012/08/07	R213	07/02/2013	8.90	Put	Bond Future	1,152.7500	1.1528	1,275.6500	1.2756	10.661	0	0	0
2012/08/07	R213	02/05/2013			Bond Future	7.8676	93.0391	7.9469	92.3348	1.008	0.0000	0.0000	0
2012/08/07	R213	02/05/2013	7.84	Call	Bond Future	5,314.9100	5.3149	4,944.5000	4.9445	(6.969)	0	0	0
2012/08/07	R213	02/05/2013	7.84	Put	Bond Future	5,561.8200	5.5618	5,895.7200	5.8957	6.003	0	0	0
2012/08/07	R213	02/05/2013	7.85	Call	Bond Future	5,358.1400	5.3581	4,985.8900	4.9859	(6.947)	0	0	0
2012/08/07	R213	02/05/2013	7.85	Put	Bond Future	5,515.4800	5.5155	5,847.5400	5.8475	6.021	0	0	0
2012/08/07	R213	02/05/2013	7.86	Call	Bond Future	5,401.5500	5.4015	5,027.4500	5.0275	(6.926)	0	0	0
2012/08/07	R213	02/05/2013	7.86	Put	Bond Future	5,469.4400	5.4694	5,799.6500	5.7997	6.037	0	0	0
2012/08/07	R214	02/08/2012			Bond Future	7.9850	86.2105	7.9850	86.2105	0.000	0.0000	0.0000	0
2012/08/07	R214	01/11/2012			Bond Future	7.9640	84.8192	8.0390	84.0988	0.942	0.0000	0.0000	1,700
2012/08/07	R214	01/11/2012	7.99	Call	Bond Future	250.5700	0.2506	0.0000	0.0000	(100.000)	0	0	0
2012/08/07	R214	01/11/2012	7.99	Put	Bond Future	0.0000	0.0000	469.8900	0.4699	100.000	0	0	0
2012/08/07	R214	01/11/2012	8.00	Call	Bond Future	346.7600	0.3468	0.0000	0.0000	(100.000)	0	0	0
2012/08/07	R214	01/11/2012	8.00	Put	Bond Future	0.0000	0.0000	373.7000	0.3737	100.000	0	0	0
2012/08/07	R214	01/11/2012	8.01	Call	Bond Future	442.7700	0.4428	0.0000	0.0000	(100.000)	0	0	0
2012/08/07	R214	01/11/2012	8.01	Put	Bond Future	0.0000	0.0000	277.6900	0.2777	100.000	0	0	0

Total

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