



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 21/08/2012 to 21/08/2012

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
2012/08/21	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	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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2012/08/21	2025	01/11/2012			Bond Future	106.9058	106.9058	106.8977	106.8977	(0.008)	0.0000	0.0000	4,417
2012/08/21	2025	01/11/2012	99.99	Call	Bond Future	6,915.7600	6.9158	6,907.6700	6.9077	(0.117)	0	0	0
2012/08/21	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	2025	01/11/2012	100.00	Call	Bond Future	6,905.7600	6.9058	6,897.6700	6.8977	(0.117)	0	0	0
2012/08/21	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	2025	01/11/2012	100.01	Call	Bond Future	6,895.7600	6.8958	6,887.6700	6.8877	(0.117)	0	0	0
2012/08/21	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	2038	01/11/2012			Bond Future	104.2387	104.2387	104.2324	104.2324	(0.006)	0.0000	0.0000	0
2012/08/21	2038	01/11/2012	98.99	Call	Bond Future	5,248.7400	5.2487	5,242.3600	5.2424	(0.122)	0	0	0
2012/08/21	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	2038	01/11/2012	99.00	Call	Bond Future	5,238.7400	5.2387	5,232.3600	5.2324	(0.122)	0	0	0
2012/08/21	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	2038	01/11/2012	99.01	Call	Bond Future	5,228.7400	5.2287	5,222.3600	5.2224	(0.122)	0	0	0
2012/08/21	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	2050	01/11/2012			Bond Future	110.7506	110.7506	110.7440	110.7440	(0.006)	0.0000	0.0000	0
2012/08/21	2050	01/11/2012	103.99	Call	Bond Future	6,760.6000	6.7606	6,753.9800	6.7540	(0.098)	0	0	0
2012/08/21	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	2050	01/11/2012	104.00	Call	Bond Future	6,750.6000	6.7506	6,743.9800	6.7440	(0.098)	0	0	0
2012/08/21	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	2050	01/11/2012	104.01	Call	Bond Future	6,740.6000	6.7406	6,733.9800	6.7340	(0.098)	0	0	0
2012/08/21	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	AL7T	01/11/2012			Index Future	466.4800	466.4800	468.2970	468.2970	0.390	0.0000	0.0000	13
2012/08/21	AL7T	07/02/2013			Index Future	473.1910	473.1910	475.0350	475.0350	0.390	0.0000	0.0000	0
2012/08/21	ALBI	01/11/2012			Index Future	419.4420	419.4420	420.6620	420.6620	0.291	0.0000	0.0000	885
2012/08/21	ALBI	07/02/2013			Index Future	425.4770	425.4770	426.7150	426.7150	0.291	0.0000	0.0000	118
2012/08/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	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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2012/08/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/21	EL28	01/11/2012			Bond Future	108.6759	108.6759	108.9530	108.9530	0.255	0.0000	0.0000	0
2012/08/21	EL28	01/11/2012	105.99	Call	Bond Future	2,685.8600	2.6859	2,963.0400	2.9630	10.320	0	0	0
2012/08/21	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	EL28	01/11/2012	106.00	Call	Bond Future	2,675.8600	2.6759	2,953.0400	2.9530	10.359	0	0	0
2012/08/21	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	EL28	01/11/2012	106.01	Call	Bond Future	2,665.8600	2.6659	2,943.0400	2.9430	10.397	0	0	0
2012/08/21	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	ES33	01/11/2012			Bond Future	8.8838	88.0262	8.8469	88.3388	(0.415)	0.0000	0.0000	303
2012/08/21	ES33	01/11/2012	9.20	Call	Bond Future	2,613.3000	2.6133	2,925.9000	2.9259	11.962	0	0	0

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2012/08/21	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	ES33	07/02/2013			Bond Future	8.9829	89.2926	8.9448	89.6097	(0.424)	0.0000	0.0000	0
2012/08/21	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	ES33	07/02/2013	8.54	Put	Bond Future	3,803.2900	3.8033	3,486.1900	3.4862	(8.338)	0	0	0
2012/08/21	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	ES33	07/02/2013	8.55	Put	Bond Future	3,714.6000	3.7146	3,397.5000	3.3975	(8.537)	0	0	0
2012/08/21	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	ES33	07/02/2013	8.56	Put	Bond Future	3,626.0400	3.6260	3,308.9400	3.3089	(8.745)	0	0	0
2012/08/21	GOVI	01/11/2012			GOVI	419.6410	419.6410	420.8180	420.8180	0.280	0.0000	0.0000	239
2012/08/21	GOVI	01/11/2012	403.96	Call	GOVI	156,810.0000	15.6810	168,580.0000	16.8580	7.506	0	0	0
2012/08/21	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	GOVI	07/02/2013			GOVI	425.6780	425.6780	426.8730	426.8730	0.281	0.0000	0.0000	0
2012/08/21	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	GOVI	07/02/2013	432.99	Put	GOVI	73,120.0000	7.3120	61,170.0000	6.1170	(16.343)	0	0	0
2012/08/21	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	GOVI	07/02/2013	433.00	Put	GOVI	73,220.0000	7.3220	61,270.0000	6.1270	(16.321)	0	0	0
2012/08/21	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	GOVI	07/02/2013	433.01	Put	GOVI	73,320.0000	7.3320	61,370.0000	6.1370	(16.298)	0	0	0
2012/08/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/21	IGOV	01/11/2012			Index Future	185.6020	185.6020	185.5570	185.5570	(0.024)	0.0000	0.0000	592
2012/08/21	IGOV	07/02/2013			Index Future	188.2730	188.2730	188.2270	188.2270	(0.024)	0.0000	0.0000	14
2012/08/21	ILBI	01/11/2012			Index Future	502.4210	502.4210	502.3850	502.3850	(0.007)	0.0000	0.0000	0
2012/08/21	ILBI	07/02/2013			Index Future	509.4200	509.4200	509.3850	509.3850	(0.007)	0.0000	0.0000	169
2012/08/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/21	JBAF	19/09/2012			Jibar Tradeable Future	5.0700	94.9300	5.0100	94.9900	(1.183)	0.0000	0.0000	44,760
2012/08/21	JBAF	17/10/2012			Jibar Tradeable Future	5.0100	94.9900	4.9900	95.0100	(0.399)	0.0000	0.0000	0
2012/08/21	JBAF	21/11/2012			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	0
2012/08/21	JBAF	19/12/2012			Jibar Tradeable Future	4.9400	95.0600	4.9200	95.0800	(0.405)	0.0000	0.0000	840
2012/08/21	JBAF	16/01/2013			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	0
2012/08/21	JBAF	20/02/2013			Jibar Tradeable Future	4.9200	95.0800	4.9000	95.1000	(0.407)	0.0000	0.0000	0
2012/08/21	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9000	95.1000	(0.407)	0.0000	0.0000	1,000

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2012/08/21	JBAF	19/06/2013			Jibar Tradeable Future	4.9800	95.0200	4.9400	95.0600	(0.803)	0.0000	0.0000	500
2012/08/21	JBAF	18/09/2013			Jibar Tradeable Future	5.1000	94.9000	5.0400	94.9600	(1.176)	0.0000	0.0000	1,700
2012/08/21	JBAF	18/12/2013			Jibar Tradeable Future	5.2500	94.7500	5.1700	94.8300	(1.524)	0.0000	0.0000	1,500
2012/08/21	JBAF	19/03/2014			Jibar Tradeable Future	5.4000	94.6000	5.3300	94.6700	(1.296)	0.0000	0.0000	800
2012/08/21	JBAF	18/06/2014			Jibar Tradeable Future	5.5600	94.4400	5.4900	94.5100	(1.259)	0.0000	0.0000	0
2012/08/21	R023	01/11/2012			Bond Future	7.2861	104.7419	7.1825	105.5040	(1.422)	0.0000	0.0000	1,049
2012/08/21	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R023	01/11/2012	7.04	Put	Bond Future	1,821.9700	1.8220	1,059.9200	1.0599	(41.826)	0	0	0
2012/08/21	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R023	01/11/2012	7.05	Put	Bond Future	1,747.1300	1.7471	985.0800	0.9851	(43.617)	0	0	0
2012/08/21	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R023	01/11/2012	7.06	Put	Bond Future	1,672.3600	1.6724	910.3100	0.9103	(45.567)	0	0	0
2012/08/21	R023	07/02/2013			Bond Future	7.3618	106.2488	7.2540	107.0219	(1.465)	0.0000	0.0000	0
2012/08/21	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R023	07/02/2013	7.04	Put	Bond Future	2,329.9800	2.3300	1,556.8100	1.5568	(33.184)	0	0	0
2012/08/21	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R023	07/02/2013	7.05	Put	Bond Future	2,256.5600	2.2566	1,483.3900	1.4834	(34.263)	0	0	0
2012/08/21	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R023	07/02/2013	7.06	Put	Bond Future	2,183.2100	2.1832	1,410.0400	1.4100	(35.414)	0	0	0
2012/08/21	R023	02/05/2013			Bond Future	7.4155	103.7193	7.3040	104.5024	(1.503)	0.0000	0.0000	0
2012/08/21	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R023	02/05/2013	7.04	Put	Bond Future	2,668.4700	2.6685	1,885.4500	1.8854	(29.343)	0	0	0
2012/08/21	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R023	02/05/2013	7.05	Put	Bond Future	2,596.2500	2.5963	1,813.2300	1.8132	(30.160)	0	0	0
2012/08/21	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R023	02/05/2013	7.06	Put	Bond Future	2,524.0900	2.5241	1,741.0700	1.7411	(31.022)	0	0	0
2012/08/21	R157	01/11/2012			Bond Future	5.6374	122.3987	5.5829	122.5587	(0.966)	0.0000	0.0000	15,729
2012/08/21	R157	01/11/2012	5.78	Call	Bond Future	738.8400	0.7388	840.5700	0.8406	13.769	0	0	5,630
2012/08/21	R157	01/11/2012	5.78	Put	Bond Future	321.2800	0.3213	263.0200	0.2630	(18.134)	0	0	0
2012/08/21	R157	01/11/2012	6.24	Call	Bond Future	1,806.0200	1.8060	1,952.1100	1.9521	8.089	0	0	0
2012/08/21	R157	01/11/2012	6.24	Put	Bond Future	53.9400	0.0539	40.0400	0.0400	(25.769)	0	0	0
2012/08/21	R157	07/02/2013			Bond Future	5.6733	124.1596	5.6121	124.3221	(1.080)	0.0000	0.0000	100
2012/08/21	R157	07/02/2013	6.28	Call	Bond Future	1,800.7500	1.8007	1,931.8400	1.9318	7.280	0	0	0
2012/08/21	R157	07/02/2013	6.28	Put	Bond Future	207.2800	0.2073	175.8900	0.1759	(15.144)	0	0	0
2012/08/21	R157	02/05/2013			Bond Future	5.6674	118.9748	5.5993	119.1391	(1.201)	0.0000	0.0000	0
2012/08/21	R157	02/05/2013	5.34	Call	Bond Future	564.3600	0.5644	625.2200	0.6252	10.784	0	0	0
2012/08/21	R157	02/05/2013	5.34	Put	Bond Future	1,357.7300	1.3577	1,254.2700	1.2543	(7.620)	0	0	0
2012/08/21	R157	02/05/2013	5.35	Call	Bond Future	573.5500	0.5735	635.0800	0.6351	10.728	0	0	0
2012/08/21	R157	02/05/2013	5.35	Put	Bond Future	1,342.5800	1.3426	1,239.7900	1.2398	(7.656)	0	0	0
2012/08/21	R157	02/05/2013	5.36	Call	Bond Future	582.8300	0.5828	645.0300	0.6450	10.672	0	0	0
2012/08/21	R157	02/05/2013	5.36	Put	Bond Future	1,327.5300	1.3275	1,225.4100	1.2254	(7.692)	0	0	0
2012/08/21	R186	01/11/2012			Bond Future	7.6479	128.3125	7.6009	128.7825	(0.614)	0.0000	0.0000	35,540
2012/08/21	R186	01/11/2012	7.82	Call	Bond Future	3,533.1900	3.5332	3,810.7400	3.8107	7.856	0	0	1,858
2012/08/21	R186	01/11/2012	7.82	Put	Bond Future	1,832.8700	1.8329	1,640.4600	1.6405	(10.498)	0	0	0
2012/08/21	R186	01/11/2012	8.00	Call	Bond Future	4,687.7300	4.6877	5,011.7100	5.0117	6.911	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
2012/08/21	R186	01/11/2012	8.00	Put	Bond Future	1,243.8900	1.2439	1,097.9100	1.0979	(11.736)	0	0	0
2012/08/21	R186	01/11/2012	8.50	Call	Bond Future	8,467.8300	8.4678	8,882.4100	8.8824	4.896	0	0	0
2012/08/21	R186	01/11/2012	8.50	Put	Bond Future	361.7100	0.3617	306.3300	0.3063	(15.311)	0	0	0
2012/08/21	R186	01/11/2012	8.82	Call	Bond Future	11,087.9300	11.0879	11,533.9700	11.5340	4.023	0	0	0
2012/08/21	R186	01/11/2012	8.82	Put	Bond Future	131.6400	0.1316	107.7200	0.1077	(18.171)	0	0	1,858
2012/08/21	R186	07/02/2013			Bond Future	7.7244	124.8676	7.6757	125.3445	(0.630)	0.0000	0.0000	1,750
2012/08/21	R186	07/02/2013	8.47	Call	Bond Future	8,654.9900	8.6550	9,008.9900	9.0090	4.090	0	0	0
2012/08/21	R186	07/02/2013	8.47	Put	Bond Future	1,666.6100	1.6666	1,543.7600	1.5438	(7.371)	0	0	0
2012/08/21	R186	07/02/2013	7.00	Call	Bond Future	1,479.5400	1.4795	1,594.0700	1.5941	7.741	0	0	10,300
2012/08/21	R186	07/02/2013	7.00	Put	Bond Future	8,847.3200	8.8473	8,485.0000	8.4850	(4.095)	0	0	0
2012/08/21	R186	07/02/2013	7.25	Call	Bond Future	2,217.2400	2.2172	2,371.9800	2.3720	6.979	0	0	670
2012/08/21	R186	07/02/2013	7.25	Put	Bond Future	6,974.2900	6.9743	6,652.1800	6.6522	(4.619)	0	0	0
2012/08/21	R186	02/05/2013			Bond Future	7.7840	126.4971	7.7338	126.9799	(0.645)	0.0000	0.0000	0
2012/08/21	R186	02/05/2013	7.41	Call	Bond Future	3,602.4400	3.6024	3,793.7900	3.7938	5.312	0	0	0
2012/08/21	R186	02/05/2013	7.41	Put	Bond Future	7,264.4500	7.2645	6,973.0400	6.9730	(4.011)	0	0	0
2012/08/21	R186	02/05/2013	7.39	Call	Bond Future	3,525.5600	3.5256	3,714.0900	3.7141	5.348	0	0	0
2012/08/21	R186	02/05/2013	7.39	Put	Bond Future	7,387.7000	7.3877	7,093.4700	7.0935	(3.983)	0	0	0
2012/08/21	R186	02/05/2013	7.40	Call	Bond Future	3,563.8700	3.5639	3,753.8200	3.7538	5.330	0	0	0
2012/08/21	R186	02/05/2013	7.40	Put	Bond Future	7,325.8900	7.3259	7,033.0800	7.0331	(3.997)	0	0	0
2012/08/21	R189	01/11/2012			Bond Future	214.3900	214.3900	214.3654	214.3654	(0.011)	0.0000	0.0000	0
2012/08/21	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R189	01/11/2012	218.99	Put	Bond Future	4,600.0100	4.6000	4,624.5800	4.6246	0.534	0	0	0
2012/08/21	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R189	01/11/2012	219.00	Put	Bond Future	4,610.0100	4.6100	4,634.5800	4.6346	0.533	0	0	0
2012/08/21	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R189	01/11/2012	219.01	Put	Bond Future	4,620.0100	4.6200	4,644.5800	4.6446	0.532	0	0	0
2012/08/21	R197	01/11/2012			Bond Future	272.1127	272.1127	272.3344	272.3344	0.081	0.0000	0.0000	5,528
2012/08/21	R197	01/11/2012	266.99	Call	Bond Future	5,122.6600	5.1227	5,344.3500	5.3443	4.328	0	0	0
2012/08/21	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R197	01/11/2012	267.00	Call	Bond Future	5,112.6600	5.1127	5,334.3500	5.3343	4.336	0	0	0
2012/08/21	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R197	01/11/2012	267.01	Call	Bond Future	5,102.6600	5.1027	5,324.3500	5.3243	4.345	0	0	0
2012/08/21	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R201	01/11/2012			Bond Future	4.9717	110.8133	4.9169	110.9277	(1.101)	0.0000	0.0000	1,560
2012/08/21	R201	01/11/2012	5.11	Call	Bond Future	452.9200	0.4529	529.7200	0.5297	16.957	0	0	0
2012/08/21	R201	01/11/2012	5.11	Put	Bond Future	164.5600	0.1646	126.9800	0.1270	(22.837)	0	0	0
2012/08/21	R201	07/02/2013			Bond Future	4.9058	107.9985	4.8424	108.1147	(1.293)	0.0000	0.0000	0
2012/08/21	R201	07/02/2013	4.98	Call	Bond Future	489.2300	0.4892	554.8800	0.5549	13.419	0	0	0
2012/08/21	R201	07/02/2013	4.98	Put	Bond Future	353.5900	0.3536	303.0400	0.3030	(14.296)	0	0	0
2012/08/21	R201	02/05/2013			Bond Future	4.7848	109.4077	4.7119	109.5251	(1.524)	0.0000	0.0000	0
2012/08/21	R201	02/05/2013	4.04	Call	Bond Future	102.7300	0.1027	122.5300	0.1225	19.274	0	0	0
2012/08/21	R201	02/05/2013	4.04	Put	Bond Future	1,310.6200	1.3106	1,212.9600	1.2130	(7.451)	0	0	0
2012/08/21	R201	02/05/2013	4.05	Call	Bond Future	105.5800	0.1056	125.8000	0.1258	19.151	0	0	0
2012/08/21	R201	02/05/2013	4.05	Put	Bond Future	1,297.1400	1.2971	1,199.9000	1.1999	(7.496)	0	0	0
2012/08/21	R201	02/05/2013	4.06	Call	Bond Future	108.4900	0.1085	129.1300	0.1291	19.025	0	0	0

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2012/08/21	R201	02/05/2013	4.06	Put	Bond Future	1,283.7100	1.2837	1,186.8900	1.1869	(7.542)	0	0	0
2012/08/21	R202	01/11/2012			Bond Future	200.4855	200.4855	200.0030	200.0030	(0.241)	0.0000	0.0000	49,243
2012/08/21	R202	01/11/2012	191.99	Call	Bond Future	8,495.5000	8.4955	8,012.9700	8.0130	(5.680)	0	0	0
2012/08/21	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R202	01/11/2012	192.00	Call	Bond Future	8,485.5000	8.4855	8,002.9700	8.0030	(5.687)	0	0	0
2012/08/21	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R202	01/11/2012	192.01	Call	Bond Future	8,475.5000	8.4755	7,992.9700	7.9930	(5.693)	0	0	0
2012/08/21	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R203	01/11/2012			Bond Future	6.1310	109.9575	6.0884	110.1433	(0.694)	0.0000	0.0000	4,837
2012/08/21	R203	01/11/2012	6.87	Call	Bond Future	3,263.0600	3.2631	3,431.8200	3.4318	5.172	0	0	0
2012/08/21	R203	01/11/2012	6.87	Put	Bond Future	94.0000	0.0940	76.9100	0.0769	(18.181)	0	0	0
2012/08/21	R203	07/02/2013			Bond Future	6.1866	111.5394	6.1411	111.7281	(0.737)	0.0000	0.0000	6,300
2012/08/21	R203	07/02/2013	6.11	Call	Bond Future	1,213.5200	1.2135	1,300.1100	1.3001	7.135	0	0	12,600
2012/08/21	R203	07/02/2013	6.11	Put	Bond Future	1,530.9400	1.5309	1,428.8700	1.4289	(6.667)	0	0	0
2012/08/21	R203	07/02/2013	6.65	Call	Bond Future	0.0000	0.0000	2,686.0300	2.6860	100.000	0	0	0
2012/08/21	R203	07/02/2013	6.65	Put	Bond Future	0.0000	0.0000	602.5600	0.6026	100.000	0	0	30,250
2012/08/21	R203	07/02/2013	6.94	Call	Bond Future	3,451.6700	3.4517	3,602.6100	3.6026	4.373	0	0	0
2012/08/21	R203	07/02/2013	6.94	Put	Bond Future	391.5900	0.3916	353.8700	0.3539	(9.633)	0	0	0
2012/08/21	R203	02/05/2013			Bond Future	6.2155	108.8359	6.1671	109.0268	(0.778)	0.0000	0.0000	8
2012/08/21	R203	02/05/2013	5.91	Call	Bond Future	1,227.9400	1.2279	1,302.5100	1.3025	6.073	0	0	0
2012/08/21	R203	02/05/2013	5.91	Put	Bond Future	2,440.1900	2.4402	2,323.9000	2.3239	(4.766)	0	0	0
2012/08/21	R203	02/05/2013	5.89	Call	Bond Future	1,196.0800	1.1961	1,269.3200	1.2693	6.123	0	0	0
2012/08/21	R203	02/05/2013	5.89	Put	Bond Future	2,488.2700	2.4883	2,370.6500	2.3706	(4.727)	0	0	0
2012/08/21	R203	02/05/2013	5.90	Call	Bond Future	1,211.9400	1.2119	1,285.8500	1.2859	6.098	0	0	0
2012/08/21	R203	02/05/2013	5.90	Put	Bond Future	2,464.1500	2.4641	2,347.2000	2.3472	(4.746)	0	0	0
2012/08/21	R204	01/11/2012			Bond Future	6.4403	110.7945	6.3929	111.0433	(0.737)	0.0000	0.0000	3,783
2012/08/21	R204	01/11/2012	7.22	Call	Bond Future	4,113.2900	4.1133	4,338.3600	4.3384	5.472	0	0	0
2012/08/21	R204	01/11/2012	7.22	Put	Bond Future	127.6700	0.1277	104.0000	0.1040	(18.540)	0	0	0
2012/08/21	R204	07/02/2013			Bond Future	6.5005	108.3574	6.4502	108.6098	(0.773)	0.0000	0.0000	0
2012/08/21	R204	07/02/2013	7.29	Call	Bond Future	4,400.7500	4.4007	4,601.7200	4.6017	4.567	0	0	0
2012/08/21	R204	07/02/2013	7.29	Put	Bond Future	528.4600	0.5285	476.9900	0.4770	(9.740)	0	0	0
2012/08/21	R204	02/05/2013			Bond Future	6.5413	109.7711	6.4886	110.0267	(0.807)	0.0000	0.0000	0
2012/08/21	R204	02/05/2013	6.29	Call	Bond Future	1,689.6300	1.6896	1,795.9200	1.7959	6.291	0	0	0
2012/08/21	R204	02/05/2013	6.29	Put	Bond Future	2,913.2500	2.9132	2,764.0100	2.7640	(5.123)	0	0	0
2012/08/21	R204	02/05/2013	6.30	Call	Bond Future	1,710.2400	1.7102	1,817.4000	1.8174	6.266	0	0	0
2012/08/21	R204	02/05/2013	6.30	Put	Bond Future	2,884.8500	2.8849	2,736.4800	2.7365	(5.143)	0	0	0
2012/08/21	R204	02/05/2013	6.31	Call	Bond Future	1,731.0100	1.7310	1,839.0400	1.8390	6.241	0	0	0
2012/08/21	R204	02/05/2013	6.31	Put	Bond Future	2,856.6400	2.8566	2,709.1400	2.7091	(5.163)	0	0	0
2012/08/21	R206	01/11/2012			Bond Future	5.0967	105.0539	5.0561	105.1012	(0.797)	0.0000	0.0000	1,120
2012/08/21	R206	01/11/2012	5.05	Call	Bond Future	161.5000	0.1615	182.6800	0.1827	13.115	0	0	0
2012/08/21	R206	01/11/2012	5.05	Put	Bond Future	215.9800	0.2160	189.8300	0.1898	(12.108)	0	0	0
2012/08/21	R206	07/02/2013			Bond Future	5.0015	102.7998	4.9485	102.8480	(1.060)	0.0000	0.0000	0
2012/08/21	R206	07/02/2013	4.76	Call	Bond Future	184.7700	0.1848	202.8500	0.2029	9.785	0	0	0
2012/08/21	R206	07/02/2013	4.76	Put	Bond Future	404.3200	0.4043	374.2600	0.3743	(7.435)	0	0	0

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2012/08/21	R206	02/05/2013			Bond Future	4.7728	104.1413	4.7019	104.1898	(1.485)	0.0000	0.0000	0
2012/08/21	R206	02/05/2013	3.39	Call	Bond Future	61.0900	0.0611	67.7300	0.0677	10.869	0	0	0
2012/08/21	R206	02/05/2013	3.39	Put	Bond Future	1,014.9800	1.0150	973.0800	0.9731	(4.128)	0	0	0
2012/08/21	R206	02/05/2013	3.40	Call	Bond Future	62.0500	0.0621	68.7700	0.0688	10.830	0	0	0
2012/08/21	R206	02/05/2013	3.40	Put	Bond Future	1,008.9900	1.0090	967.1700	0.9672	(4.145)	0	0	0
2012/08/21	R206	02/05/2013	3.41	Call	Bond Future	63.0200	0.0630	69.8200	0.0698	10.790	0	0	0
2012/08/21	R206	02/05/2013	3.41	Put	Bond Future	1,003.0100	1.0030	961.2700	0.9613	(4.161)	0	0	0
2012/08/21	R207	01/11/2012			Bond Future	6.7439	105.0784	6.6862	105.4089	(0.855)	0.0000	0.0000	19,077
2012/08/21	R207	01/11/2012	7.58	Call	Bond Future	4,792.9300	4.7929	5,094.1200	5.0941	6.284	0	0	0
2012/08/21	R207	01/11/2012	7.58	Put	Bond Future	140.8900	0.1409	111.5200	0.1115	(20.846)	0	0	0
2012/08/21	R207	07/02/2013			Bond Future	6.8099	102.9501	6.7494	103.2856	(0.889)	0.0000	0.0000	0
2012/08/21	R207	07/02/2013	7.66	Call	Bond Future	5,170.2100	5.1702	5,439.9000	5.4399	5.216	0	0	0
2012/08/21	R207	07/02/2013	7.66	Put	Bond Future	600.4500	0.6005	534.6600	0.5347	(10.957)	0	0	0
2012/08/21	R207	02/05/2013			Bond Future	6.8600	104.2935	6.7968	104.6332	(0.921)	0.0000	0.0000	0
2012/08/21	R207	02/05/2013	6.44	Call	Bond Future	1,598.5800	1.5986	1,724.0800	1.7241	7.851	0	0	0
2012/08/21	R207	02/05/2013	6.44	Put	Bond Future	3,881.8000	3.8818	3,667.6500	3.6676	(5.517)	0	0	0
2012/08/21	R207	02/05/2013	6.45	Call	Bond Future	1,618.9800	1.6190	1,745.5700	1.7456	7.819	0	0	0
2012/08/21	R207	02/05/2013	6.45	Put	Bond Future	3,847.1100	3.8471	3,634.0500	3.6340	(5.538)	0	0	0
2012/08/21	R207	02/05/2013	6.46	Call	Bond Future	1,639.5400	1.6395	1,767.2300	1.7672	7.788	0	0	0
2012/08/21	R207	02/05/2013	6.46	Put	Bond Future	3,812.6200	3.8126	3,600.6600	3.6007	(5.559)	0	0	0
2012/08/21	R208	01/11/2012			Bond Future	6.9309	99.5394	6.8528	100.0286	(1.127)	0.0000	0.0000	9,431
2012/08/21	R208	01/11/2012	6.81	Call	Bond Future	1,110.3200	1.1103	1,321.1300	1.3211	18.986	0	0	0
2012/08/21	R208	01/11/2012	6.81	Put	Bond Future	1,868.8800	1.8689	1,590.5100	1.5905	(14.895)	0	0	0
2012/08/21	R208	01/11/2012	7.50	Call	Bond Future	3,842.1300	3.8421	4,247.7800	4.2478	10.558	0	0	0
2012/08/21	R208	01/11/2012	7.50	Put	Bond Future	367.0900	0.3671	283.5600	0.2836	(22.755)	0	0	12,250
2012/08/21	R208	01/11/2012	7.70	Call	Bond Future	4,865.5000	4.8655	5,303.2300	5.3032	8.997	0	0	0
2012/08/21	R208	01/11/2012	7.70	Put	Bond Future	205.4400	0.2054	153.9900	0.1540	(25.044)	0	0	0
2012/08/21	R208	07/02/2013			Bond Future	6.9985	100.9715	6.9169	101.4678	(1.166)	0.0000	0.0000	1,980
2012/08/21	R208	07/02/2013	6.00	Call	Bond Future	416.0500	0.4160	489.7400	0.4897	17.712	0	0	12,250
2012/08/21	R208	07/02/2013	6.00	Put	Bond Future	6,708.1000	6.7081	6,285.4200	6.2854	(6.301)	0	0	0
2012/08/21	R208	07/02/2013	7.78	Call	Bond Future	5,402.1700	5.4022	5,791.3800	5.7914	7.205	0	0	0
2012/08/21	R208	07/02/2013	7.78	Put	Bond Future	801.3500	0.8014	694.1900	0.6942	(13.372)	0	0	0
2012/08/21	R208	02/05/2013			Bond Future	7.0475	98.8944	6.9628	99.3970	(1.202)	0.0000	0.0000	0
2012/08/21	R208	02/05/2013	6.65	Call	Bond Future	1,870.2000	1.8702	2,065.2100	2.0652	10.427	0	0	0
2012/08/21	R208	02/05/2013	6.65	Put	Bond Future	4,256.1100	4.2561	3,948.5400	3.9485	(7.227)	0	0	0
2012/08/21	R208	02/05/2013	6.66	Call	Bond Future	1,893.0500	1.8931	2,089.6700	2.0897	10.386	0	0	0
2012/08/21	R208	02/05/2013	6.66	Put	Bond Future	4,218.0700	4.2181	3,912.1100	3.9121	(7.254)	0	0	0
2012/08/21	R208	02/05/2013	6.64	Call	Bond Future	1,847.5200	1.8475	2,040.9200	2.0409	10.468	0	0	0
2012/08/21	R208	02/05/2013	6.64	Put	Bond Future	4,294.3800	4.2944	3,985.2000	3.9852	(7.200)	0	0	0
2012/08/21	R209	01/11/2012			Bond Future	8.2595	79.9571	8.2230	80.2722	(0.442)	0.0000	0.0000	7,426
2012/08/21	R209	01/11/2012	8.99	Call	Bond Future	6,481.1100	6.4811	6,737.2800	6.7373	3.953	0	0	0
2012/08/21	R209	01/11/2012	8.99	Put	Bond Future	563.7800	0.5638	504.9200	0.5049	(10.440)	0	0	0
2012/08/21	R209	07/02/2013			Bond Future	8.3311	81.1073	8.2936	81.4270	(0.451)	0.0000	0.0000	0
2012/08/21	R209	07/02/2013	9.06	Call	Bond Future	7,581.2900	7.5813	7,809.5800	7.8096	3.011	0	0	0
2012/08/21	R209	07/02/2013	9.06	Put	Bond Future	1,758.2500	1.7582	1,666.8400	1.6668	(5.199)	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	
2012/08/21	R209	02/05/2013			Bond Future		8.3872	79.0227	8.3487	79.3464	(0.459)	0.0000	0.0000	0
2012/08/21	R209	02/05/2013	7.99	Call	Bond Future	3,456.0200	3.4560	3,584.6700	3.5847	3.722	0	0	0	
2012/08/21	R209	02/05/2013	7.99	Put	Bond Future	6,899.3900	6.8994	6,704.4200	6.7044	(2.826)	0	0	0	
2012/08/21	R209	02/05/2013	8.00	Call	Bond Future	3,490.1100	3.4901	3,619.6600	3.6197	3.712	0	0	0	
2012/08/21	R209	02/05/2013	8.00	Put	Bond Future	6,843.9500	6.8439	6,649.8800	6.6499	(2.836)	0	0	0	
2012/08/21	R209	02/05/2013	8.01	Call	Bond Future	3,524.4000	3.5244	3,654.8300	3.6548	3.701	0	0	0	
2012/08/21	R209	02/05/2013	8.01	Put	Bond Future	6,788.8600	6.7889	6,595.6700	6.5957	(2.846)	0	0	0	
2012/08/21	R210	01/11/2012			Bond Future		152.4141	152.4141	152.7999	152.7999	0.253	0.0000	0.0000	3,414
2012/08/21	R210	01/11/2012	144.99	Call	Bond Future	7,424.1100	7.4241	7,809.9300	7.8099	5.197	0	0	0	
2012/08/21	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/21	R210	01/11/2012	145.00	Call	Bond Future	7,414.1100	7.4141	7,799.9300	7.7999	5.204	0	0	0	
2012/08/21	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/21	R210	01/11/2012	145.01	Call	Bond Future	7,404.1100	7.4041	7,789.9300	7.7899	5.211	0	0	0	
2012/08/21	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/21	R211	01/11/2012			Bond Future		122.5335	122.5335	122.2628	122.2628	(0.221)	0.0000	0.0000	480
2012/08/21	R211	01/11/2012	121.99	Call	Bond Future	543.5400	0.5435	272.8200	0.2728	(49.807)	0	0	0	
2012/08/21	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/21	R211	01/11/2012	122.00	Call	Bond Future	533.5400	0.5335	262.8200	0.2628	(50.740)	0	0	0	
2012/08/21	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/21	R211	01/11/2012	122.01	Call	Bond Future	523.5400	0.5235	252.8200	0.2528	(51.710)	0	0	0	
2012/08/21	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/21	R212	01/11/2012			Bond Future		125.4320	125.4320	125.4220	125.4220	(0.008)	0.0000	0.0000	5,084
2012/08/21	R212	01/11/2012	121.99	Call	Bond Future	3,441.9800	3.4420	3,432.0400	3.4320	(0.289)	0	0	0	
2012/08/21	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/21	R212	01/11/2012	122.00	Call	Bond Future	3,431.9800	3.4320	3,422.0400	3.4220	(0.290)	0	0	0	
2012/08/21	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/21	R212	01/11/2012	122.01	Call	Bond Future	3,421.9800	3.4220	3,412.0400	3.4120	(0.290)	0	0	0	
2012/08/21	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/08/21	R213	01/11/2012			Bond Future		8.0924	90.9378	8.0456	91.3481	(0.578)	0.0000	0.0000	4,830
2012/08/21	R213	01/11/2012	7.75	Call	Bond Future	1,179.7400	1.1797	1,299.9500	1.3000	10.190	0	0	140	
2012/08/21	R213	01/11/2012	7.75	Put	Bond Future	4,248.7900	4.2488	3,958.7300	3.9587	(6.827)	0	0	0	
2012/08/21	R213	01/11/2012	8.81	Call	Bond Future	6,518.8900	6.5189	6,857.2400	6.8572	5.190	0	0	0	
2012/08/21	R213	01/11/2012	8.81	Put	Bond Future	550.1900	0.5502	478.2700	0.4783	(13.072)	0	0	0	
2012/08/21	R213	07/02/2013			Bond Future		8.1694	92.2461	8.1211	92.6623	(0.590)	0.0000	0.0000	0
2012/08/21	R213	07/02/2013	8.90	Call	Bond Future	7,640.8900	7.6409	7,944.0800	7.9441	3.968	0	0	0	
2012/08/21	R213	07/02/2013	8.90	Put	Bond Future	1,666.9100	1.6669	1,553.8500	1.5538	(6.783)	0	0	0	
2012/08/21	R213	02/05/2013			Bond Future		8.2266	89.9129	8.1771	90.3344	(0.601)	0.0000	0.0000	0
2012/08/21	R213	02/05/2013	7.84	Call	Bond Future	3,416.0700	3.4161	3,585.8900	3.5859	4.971	0	0	0	
2012/08/21	R213	02/05/2013	7.84	Put	Bond Future	6,789.1900	6.7892	6,537.5400	6.5375	(3.707)	0	0	0	
2012/08/21	R213	02/05/2013	7.85	Call	Bond Future	3,450.5000	3.4505	3,621.5000	3.6215	4.956	0	0	0	
2012/08/21	R213	02/05/2013	7.85	Put	Bond Future	6,734.0500	6.7340	6,483.5800	6.4836	(3.719)	0	0	0	
2012/08/21	R213	02/05/2013	7.86	Call	Bond Future	3,485.4200	3.4854	3,657.6100	3.6576	4.940	0	0	0	
2012/08/21	R213	02/05/2013	7.86	Put	Bond Future	6,679.5200	6.6795	6,430.2400	6.4302	(3.732)	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
2012/08/21	R214	01/11/2012			Bond Future	8.2728	81.9173	8.2364	82.2508	(0.440)	0.0000	0.0000	1,700
2012/08/21	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R214	01/11/2012	7.99	Put	Bond Future	2,651.3900	2.6514	2,317.8500	2.3178	(12.580)	0	0	0
2012/08/21	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R214	01/11/2012	8.00	Put	Bond Future	2,555.2000	2.5552	2,221.6600	2.2217	(13.053)	0	0	0
2012/08/21	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/21	R214	01/11/2012	8.01	Put	Bond Future	2,459.1900	2.4592	2,125.6500	2.1256	(13.563)	0	0	0
<b>Total</b>												<b>325625</b>	