



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 27/08/2012 to 27/08/2012

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
2012/08/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	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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2012/08/27	2025	01/11/2012			Bond Future	106.7397	106.7397	106.7312	106.7312	(0.008)	0.0000	0.0000	4,417
2012/08/27	2025	01/11/2012	99.99	Call	Bond Future	6,749.7200	6.7497	6,741.1800	6.7412	(0.127)	0	0	0
2012/08/27	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	2025	01/11/2012	100.00	Call	Bond Future	6,739.7200	6.7397	6,731.1800	6.7312	(0.127)	0	0	0
2012/08/27	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	2025	01/11/2012	100.01	Call	Bond Future	6,729.7200	6.7297	6,721.1800	6.7212	(0.127)	0	0	0
2012/08/27	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	2038	01/11/2012			Bond Future	104.4029	104.4029	104.3961	104.3961	(0.007)	0.0000	0.0000	0
2012/08/27	2038	01/11/2012	98.99	Call	Bond Future	5,412.9100	5.4129	5,406.1100	5.4061	(0.126)	0	0	0
2012/08/27	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	2038	01/11/2012	99.00	Call	Bond Future	5,402.9100	5.4029	5,396.1100	5.3961	(0.126)	0	0	0
2012/08/27	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	2038	01/11/2012	99.01	Call	Bond Future	5,392.9100	5.3929	5,386.1100	5.3861	(0.126)	0	0	0
2012/08/27	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	2050	01/11/2012			Bond Future	110.7112	110.7112	110.7043	110.7043	(0.006)	0.0000	0.0000	0
2012/08/27	2050	01/11/2012	103.99	Call	Bond Future	6,721.1600	6.7212	6,714.2700	6.7143	(0.103)	0	0	0
2012/08/27	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	2050	01/11/2012	104.00	Call	Bond Future	6,711.1600	6.7112	6,704.2700	6.7043	(0.103)	0	0	0
2012/08/27	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	2050	01/11/2012	104.01	Call	Bond Future	6,701.1600	6.7012	6,694.2700	6.6943	(0.103)	0	0	0
2012/08/27	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	AL7T	01/11/2012			Index Future	467.8080	467.8080	467.6280	467.6280	(0.038)	0.0000	0.0000	13
2012/08/27	AL7T	07/02/2013			Index Future	474.5410	474.5410	474.3600	474.3600	(0.038)	0.0000	0.0000	0
2012/08/27	ALBI	01/11/2012			Index Future	420.0450	420.0450	419.7150	419.7150	(0.079)	0.0000	0.0000	893
2012/08/27	ALBI	07/02/2013			Index Future	426.0900	426.0900	425.7570	425.7570	(0.078)	0.0000	0.0000	118
2012/08/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	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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2012/08/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/27	EL28	01/11/2012			Bond Future	108.2828	108.2828	108.2759	108.2759	(0.006)	0.0000	0.0000	0
2012/08/27	EL28	01/11/2012	105.99	Call	Bond Future	2,292.8000	2.2928	2,285.8600	2.2859	(0.303)	0	0	0
2012/08/27	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	EL28	01/11/2012	106.00	Call	Bond Future	2,282.8000	2.2828	2,275.8600	2.2759	(0.304)	0	0	0
2012/08/27	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	EL28	01/11/2012	106.01	Call	Bond Future	2,272.8000	2.2728	2,265.8600	2.2659	(0.305)	0	0	0
2012/08/27	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	ES33	01/11/2012			Bond Future	8.9034	87.8600	8.9332	87.6097	0.334	0.0000	0.0000	303
2012/08/27	ES33	01/11/2012	9.20	Call	Bond Future	2,447.1000	2.4471	2,196.8400	2.1968	(10.227)	0	0	0

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2012/08/27	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	ES33	07/02/2013			Bond Future	9.0032	89.1244	9.0339	88.8709	0.341	0.0000	0.0000	0
2012/08/27	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	ES33	07/02/2013	8.54	Put	Bond Future	3,971.5700	3.9716	4,225.0400	4.2250	6.382	0	0	0
2012/08/27	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	ES33	07/02/2013	8.55	Put	Bond Future	3,882.8800	3.8829	4,136.3500	4.1363	6.528	0	0	0
2012/08/27	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	ES33	07/02/2013	8.56	Put	Bond Future	3,794.3200	3.7943	4,047.7900	4.0478	6.680	0	0	0
2012/08/27	GOVI	01/11/2012			GOVI	420.3030	420.3030	420.0130	420.0130	(0.069)	0.0000	0.0000	239
2012/08/27	GOVI	01/11/2012	403.96	Call	GOVI	163,430.0000	16.3430	160,530.0000	16.0530	(1.774)	0	0	0
2012/08/27	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	GOVI	07/02/2013			GOVI	426.3520	426.3520	426.0590	426.0590	(0.069)	0.0000	0.0000	0
2012/08/27	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	GOVI	07/02/2013	432.99	Put	GOVI	66,380.0000	6.6380	69,310.0000	6.9310	4.414	0	0	0
2012/08/27	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	GOVI	07/02/2013	433.00	Put	GOVI	66,480.0000	6.6480	69,410.0000	6.9410	4.407	0	0	0
2012/08/27	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	GOVI	07/02/2013	433.01	Put	GOVI	66,580.0000	6.6580	69,510.0000	6.9510	4.401	0	0	0
2012/08/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/27	IGOV	01/11/2012			Index Future	185.4700	185.4700	185.4760	185.4760	0.003	0.0000	0.0000	592
2012/08/27	IGOV	07/02/2013			Index Future	188.1390	188.1390	188.1460	188.1460	0.004	0.0000	0.0000	14
2012/08/27	ILBI	01/11/2012			Index Future	502.1670	502.1670	502.0820	502.0820	(0.017)	0.0000	0.0000	0
2012/08/27	ILBI	07/02/2013			Index Future	509.1690	509.1690	509.0840	509.0840	(0.017)	0.0000	0.0000	169
2012/08/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/27	JBAF	19/09/2012			Jibar Tradeable Future	4.9800	95.0200	5.0000	95.0000	0.402	0.0000	0.0000	44,760
2012/08/27	JBAF	17/10/2012			Jibar Tradeable Future	4.9400	95.0600	4.9600	95.0400	0.405	0.0000	0.0000	0
2012/08/27	JBAF	21/11/2012			Jibar Tradeable Future	4.8500	95.1500	4.8600	95.1400	0.206	0.0000	0.0000	0
2012/08/27	JBAF	19/12/2012			Jibar Tradeable Future	4.8100	95.1900	4.8200	95.1800	0.208	0.0000	0.0000	840
2012/08/27	JBAF	16/01/2013			Jibar Tradeable Future	4.8000	95.2000	4.8000	95.2000	0.000	0.0000	0.0000	0
2012/08/27	JBAF	20/02/2013			Jibar Tradeable Future	4.8000	95.2000	4.7900	95.2100	(0.208)	0.0000	0.0000	0
2012/08/27	JBAF	20/03/2013			Jibar Tradeable Future	4.8000	95.2000	4.7900	95.2100	(0.208)	0.0000	0.0000	1,000

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2012/08/27	JBAF	19/06/2013			Jibar Tradeable Future	4.8500		95.1500	4.8500	95.1500	0.000	0.0000	0.0000	500
2012/08/27	JBAF	18/09/2013			Jibar Tradeable Future	4.9500		95.0500	4.9600	95.0400	0.202	0.0000	0.0000	1,700
2012/08/27	JBAF	18/12/2013			Jibar Tradeable Future	5.0900		94.9100	5.0900	94.9100	0.000	0.0000	0.0000	1,500
2012/08/27	JBAF	19/03/2014			Jibar Tradeable Future	5.2500		94.7500	5.2500	94.7500	0.000	0.0000	0.0000	800
2012/08/27	JBAF	18/06/2014			Jibar Tradeable Future	5.4100		94.5900	5.4100	94.5900	0.000	0.0000	0.0000	0
2012/08/27	R023	01/11/2012			Bond Future	7.1998		105.3764	7.2146	105.2673	0.206	0.0000	0.0000	1,049
2012/08/27	R023	01/11/2012	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R023	01/11/2012	7.04	Put	Bond Future	1,187.5200		1.1875	1,296.6400	1.2966	9.189	0	0	0
2012/08/27	R023	01/11/2012	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R023	01/11/2012	7.05	Put	Bond Future	1,112.6800		1.1127	1,221.8000	1.2218	9.807	0	0	0
2012/08/27	R023	01/11/2012	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R023	01/11/2012	7.06	Put	Bond Future	1,037.9100		1.0379	1,147.0300	1.1470	10.513	0	0	0
2012/08/27	R023	07/02/2013			Bond Future	7.2719		106.8928	7.2873	106.7826	0.211	0.0000	0.0000	0
2012/08/27	R023	07/02/2013	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R023	07/02/2013	7.04	Put	Bond Future	1,685.9600		1.6860	1,796.1600	1.7962	6.536	0	0	0
2012/08/27	R023	07/02/2013	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R023	07/02/2013	7.05	Put	Bond Future	1,612.5400		1.6125	1,722.7400	1.7227	6.834	0	0	0
2012/08/27	R023	07/02/2013	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R023	07/02/2013	7.06	Put	Bond Future	1,539.1900		1.5392	1,649.3900	1.6494	7.160	0	0	0
2012/08/27	R023	02/05/2013			Bond Future	7.3227		104.3704	7.3386	104.2585	0.217	0.0000	0.0000	0
2012/08/27	R023	02/05/2013	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R023	02/05/2013	7.04	Put	Bond Future	2,017.4100		2.0174	2,129.3200	2.1293	5.547	0	0	0
2012/08/27	R023	02/05/2013	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R023	02/05/2013	7.05	Put	Bond Future	1,945.1900		1.9452	2,057.1000	2.0571	5.753	0	0	0
2012/08/27	R023	02/05/2013	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R023	02/05/2013	7.06	Put	Bond Future	1,873.0300		1.8730	1,984.9400	1.9849	5.975	0	0	0
2012/08/27	R157	01/11/2012			Bond Future	5.5817		122.5622	5.5924	122.5308	0.191	0.0000	0.0000	15,729
2012/08/27	R157	01/11/2012	5.78	Call	Bond Future	875.6600		0.8757	843.9700	0.8440	(3.619)	0	0	5,630
2012/08/27	R157	01/11/2012	5.78	Put	Bond Future	294.5800		0.2946	294.2800	0.2943	(0.102)	0	0	0
2012/08/27	R157	01/11/2012	6.24	Call	Bond Future	1,968.9900		1.9690	1,935.5000	1.9355	(1.701)	0	0	0
2012/08/27	R157	01/11/2012	6.24	Put	Bond Future	53.3900		0.0534	51.2900	0.0513	(3.933)	0	0	0
2012/08/27	R157	07/02/2013			Bond Future	5.6106		124.3260	5.6224	124.2947	0.210	0.0000	0.0000	100
2012/08/27	R157	07/02/2013	6.28	Call	Bond Future	1,996.0600		1.9961	1,965.6500	1.9656	(1.524)	0	0	0
2012/08/27	R157	07/02/2013	6.28	Put	Bond Future	236.1800		0.2362	237.0900	0.2371	0.385	0	0	0
2012/08/27	R157	02/05/2013			Bond Future	5.5983		119.1417	5.6115	119.1097	0.237	0.0000	0.0000	0
2012/08/27	R157	02/05/2013	5.34	Call	Bond Future	675.9600		0.6760	657.6900	0.6577	(2.703)	0	0	0
2012/08/27	R157	02/05/2013	5.34	Put	Bond Future	1,302.4300		1.3024	1,316.1800	1.3162	1.056	0	0	0
2012/08/27	R157	02/05/2013	5.35	Call	Bond Future	685.9600		0.6860	667.5400	0.6675	(2.685)	0	0	0
2012/08/27	R157	02/05/2013	5.35	Put	Bond Future	1,288.0900		1.2881	1,301.6900	1.3017	1.056	0	0	0
2012/08/27	R157	02/05/2013	5.36	Call	Bond Future	696.0500		0.6961	677.4900	0.6775	(2.666)	0	0	0
2012/08/27	R157	02/05/2013	5.36	Put	Bond Future	1,273.8500		1.2739	1,287.3100	1.2873	1.057	0	0	0
2012/08/27	R186	01/11/2012			Bond Future	7.6074		128.7174	7.6323	128.4681	0.327	0.0000	0.0000	35,648
2012/08/27	R186	01/11/2012	7.82	Call	Bond Future	3,855.7200		3.8557	3,643.1800	3.6432	(5.512)	0	0	1,858
2012/08/27	R186	01/11/2012	7.82	Put	Bond Future	1,750.5100		1.7505	1,787.2800	1.7873	2.101	0	0	0
2012/08/27	R186	01/11/2012	8.00	Call	Bond Future	5,038.5100		5.0385	4,808.3200	4.8083	(4.569)	0	0	0

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2012/08/27	R186	01/11/2012	8.00	Put	Bond Future	1,189.7800	1.1898	1,208.9000	1.2089	1.607	0	0	0
2012/08/27	R186	01/11/2012	8.50	Call	Bond Future	8,861.5300	8.8615	8,610.0000	8.6100	(2.838)	0	0	0
2012/08/27	R186	01/11/2012	8.50	Put	Bond Future	350.5200	0.3505	348.3000	0.3483	(0.633)	0	0	0
2012/08/27	R186	01/11/2012	8.82	Call	Bond Future	11,490.9000	11.4909	11,238.0900	11.2381	(2.200)	0	0	0
2012/08/27	R186	01/11/2012	8.82	Put	Bond Future	129.7200	0.1297	126.2200	0.1262	(2.698)	0	0	1,858
2012/08/27	R186	07/02/2013			Bond Future	7.6823	125.2790	7.7081	125.0267	0.335	0.0000	0.0000	1,750
2012/08/27	R186	07/02/2013	8.47	Call	Bond Future	9,100.8200	9.1008	8,877.1000	8.8771	(2.458)	0	0	0
2012/08/27	R186	07/02/2013	8.47	Put	Bond Future	1,701.0500	1.7010	1,729.7000	1.7297	1.684	0	0	0
2012/08/27	R186	07/02/2013	7.00	Call	Bond Future	1,757.5600	1.7576	1,656.6900	1.6567	(5.739)	0	0	10,300
2012/08/27	R186	07/02/2013	7.00	Put	Bond Future	8,713.9500	8.7139	8,865.4500	8.8654	1.739	0	0	0
2012/08/27	R186	07/02/2013	7.25	Call	Bond Future	2,548.9200	2.5489	2,422.4500	2.4225	(4.962)	0	0	670
2012/08/27	R186	07/02/2013	7.25	Put	Bond Future	6,894.5800	6.8946	7,020.4800	7.0205	1.826	0	0	0
2012/08/27	R186	02/05/2013			Bond Future	7.7408	126.9121	7.7674	126.6562	0.344	0.0000	0.0000	0
2012/08/27	R186	02/05/2013	7.41	Call	Bond Future	4,070.8400	4.0708	3,929.9400	3.9299	(3.461)	0	0	0
2012/08/27	R186	02/05/2013	7.41	Put	Bond Future	7,317.8700	7.3179	7,432.8600	7.4329	1.571	0	0	0
2012/08/27	R186	02/05/2013	7.39	Call	Bond Future	3,990.6700	3.9907	3,851.3300	3.8513	(3.492)	0	0	0
2012/08/27	R186	02/05/2013	7.39	Put	Bond Future	7,437.8300	7.4378	7,554.3800	7.5544	1.567	0	0	0
2012/08/27	R186	02/05/2013	7.40	Call	Bond Future	4,030.6400	4.0306	3,890.5100	3.8905	(3.477)	0	0	0
2012/08/27	R186	02/05/2013	7.40	Put	Bond Future	7,377.6800	7.3777	7,493.4400	7.4934	1.569	0	0	0
2012/08/27	R189	01/11/2012			Bond Future	214.2433	214.2433	214.2181	214.2181	(0.012)	0.0000	0.0000	0
2012/08/27	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R189	01/11/2012	218.99	Put	Bond Future	4,746.6900	4.7467	4,771.8600	4.7719	0.530	0	0	0
2012/08/27	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R189	01/11/2012	219.00	Put	Bond Future	4,756.6900	4.7567	4,781.8600	4.7819	0.529	0	0	0
2012/08/27	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R189	01/11/2012	219.01	Put	Bond Future	4,766.6900	4.7667	4,791.8600	4.7919	0.528	0	0	0
2012/08/27	R197	01/11/2012			Bond Future	272.2308	272.2308	272.2093	272.2093	(0.008)	0.0000	0.0000	5,528
2012/08/27	R197	01/11/2012	266.99	Call	Bond Future	5,240.8200	5.2408	5,219.2700	5.2193	(0.411)	0	0	0
2012/08/27	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R197	01/11/2012	267.00	Call	Bond Future	5,230.8200	5.2308	5,209.2700	5.2093	(0.412)	0	0	0
2012/08/27	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R197	01/11/2012	267.01	Call	Bond Future	5,220.8200	5.2208	5,199.2700	5.1993	(0.413)	0	0	0
2012/08/27	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R201	01/11/2012			Bond Future	4.9251	110.9107	4.9367	110.8863	0.237	0.0000	0.0000	1,560
2012/08/27	R201	01/11/2012	5.11	Call	Bond Future	540.1200	0.5401	517.2900	0.5173	(4.227)	0	0	0
2012/08/27	R201	01/11/2012	5.11	Put	Bond Future	154.3400	0.1543	155.9100	0.1559	1.017	0	0	0
2012/08/27	R201	07/02/2013			Bond Future	4.8516	108.0978	4.8649	108.0735	0.273	0.0000	0.0000	0
2012/08/27	R201	07/02/2013	4.98	Call	Bond Future	606.5200	0.6065	588.2700	0.5883	(3.009)	0	0	0
2012/08/27	R201	07/02/2013	4.98	Put	Bond Future	371.5500	0.3716	377.5900	0.3776	1.626	0	0	0
2012/08/27	R201	02/05/2013			Bond Future	4.7232	109.5069	4.7387	109.4820	0.326	0.0000	0.0000	0
2012/08/27	R201	02/05/2013	4.04	Call	Bond Future	144.1600	0.1442	137.1200	0.1371	(4.883)	0	0	0
2012/08/27	R201	02/05/2013	4.04	Put	Bond Future	1,252.8800	1.2529	1,270.6900	1.2707	1.422	0	0	0
2012/08/27	R201	02/05/2013	4.05	Call	Bond Future	147.4000	0.1474	140.2500	0.1403	(4.851)	0	0	0
2012/08/27	R201	02/05/2013	4.05	Put	Bond Future	1,239.7900	1.2398	1,257.4900	1.2575	1.428	0	0	0
2012/08/27	R201	02/05/2013	4.06	Call	Bond Future	150.6900	0.1507	143.4400	0.1434	(4.811)	0	0	0

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2012/08/27	R201	02/05/2013	4.06	Put	Bond Future	1,226.7400	1.2267	1,244.3400	1.2443	1.435	0	0	0
2012/08/27	R202	01/11/2012			Bond Future	199.9431	199.9431	199.9304	199.9304	(0.006)	0.0000	0.0000	49,243
2012/08/27	R202	01/11/2012	191.99	Call	Bond Future	7,953.0600	7.9531	7,940.4000	7.9404	(0.159)	0	0	0
2012/08/27	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R202	01/11/2012	192.00	Call	Bond Future	7,943.0600	7.9431	7,930.4000	7.9304	(0.159)	0	0	0
2012/08/27	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R202	01/11/2012	192.01	Call	Bond Future	7,933.0600	7.9331	7,920.4000	7.9204	(0.160)	0	0	0
2012/08/27	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R203	01/11/2012			Bond Future	6.0913	110.1309	6.1066	110.0640	0.251	0.0000	0.0000	4,837
2012/08/27	R203	01/11/2012	6.87	Call	Bond Future	3,436.8300	3.4368	3,367.1800	3.3672	(2.027)	0	0	0
2012/08/27	R203	01/11/2012	6.87	Put	Bond Future	94.3500	0.0944	91.6100	0.0916	(2.904)	0	0	0
2012/08/27	R203	07/02/2013			Bond Future	6.1440	111.7158	6.1603	111.6483	0.265	0.0000	0.0000	6,300
2012/08/27	R203	07/02/2013	6.11	Call	Bond Future	1,370.0300	1.3700	1,324.2100	1.3242	(3.344)	0	0	12,600
2012/08/27	R203	07/02/2013	6.11	Put	Bond Future	1,511.0500	1.5110	1,532.6800	1.5327	1.431	0	0	0
2012/08/27	R203	07/02/2013	6.65	Call	Bond Future	2,735.9400	2.7359	2,676.2500	2.6763	(2.182)	0	0	0
2012/08/27	R203	07/02/2013	6.65	Put	Bond Future	664.7300	0.6647	672.4900	0.6725	1.167	0	0	30,250
2012/08/27	R203	07/02/2013	6.94	Call	Bond Future	3,639.6700	3.6397	3,575.7500	3.5757	(1.756)	0	0	0
2012/08/27	R203	07/02/2013	6.94	Put	Bond Future	403.1900	0.4032	406.7200	0.4067	0.876	0	0	0
2012/08/27	R203	02/05/2013			Bond Future	6.1706	109.0131	6.1880	108.9445	0.281	0.0000	0.0000	8
2012/08/27	R203	02/05/2013	5.91	Call	Bond Future	1,316.9700	1.3170	1,278.2300	1.2782	(2.942)	0	0	0
2012/08/27	R203	02/05/2013	5.91	Put	Bond Future	2,352.0200	2.3520	2,381.8400	2.3818	1.268	0	0	0
2012/08/27	R203	02/05/2013	5.89	Call	Bond Future	1,283.8100	1.2838	1,245.6000	1.2456	(2.976)	0	0	0
2012/08/27	R203	02/05/2013	5.89	Put	Bond Future	2,398.8000	2.3988	2,429.1500	2.4291	1.265	0	0	0
2012/08/27	R203	02/05/2013	5.90	Call	Bond Future	1,300.3300	1.3003	1,261.8500	1.2619	(2.959)	0	0	0
2012/08/27	R203	02/05/2013	5.90	Put	Bond Future	2,375.3400	2.3753	2,405.4200	2.4054	1.266	0	0	0
2012/08/27	R204	01/11/2012			Bond Future	6.3952	111.0311	6.4103	110.9520	0.236	0.0000	0.0000	3,741
2012/08/27	R204	01/11/2012	7.22	Call	Bond Future	4,333.2500	4.3332	4,250.4800	4.2505	(1.910)	0	0	0
2012/08/27	R204	01/11/2012	7.22	Put	Bond Future	111.0600	0.1111	107.3500	0.1073	(3.341)	0	0	0
2012/08/27	R204	07/02/2013			Bond Future	6.4526	108.5978	6.4685	108.5181	0.246	0.0000	0.0000	0
2012/08/27	R204	07/02/2013	7.29	Call	Bond Future	4,665.5100	4.6655	4,588.9000	4.5889	(1.642)	0	0	0
2012/08/27	R204	07/02/2013	7.29	Put	Bond Future	552.7500	0.5527	555.8900	0.5559	0.568	0	0	0
2012/08/27	R204	02/05/2013			Bond Future	6.4913	110.0133	6.5080	109.9323	0.258	0.0000	0.0000	0
2012/08/27	R204	02/05/2013	6.29	Call	Bond Future	1,924.6100	1.9246	1,874.6900	1.8747	(2.594)	0	0	0
2012/08/27	R204	02/05/2013	6.29	Put	Bond Future	2,906.0800	2.9061	2,937.1800	2.9372	1.070	0	0	0
2012/08/27	R204	02/05/2013	6.30	Call	Bond Future	1,946.1900	1.9462	1,895.9900	1.8960	(2.579)	0	0	0
2012/08/27	R204	02/05/2013	6.30	Put	Bond Future	2,878.6500	2.8787	2,909.4700	2.9095	1.071	0	0	0
2012/08/27	R204	02/05/2013	6.31	Call	Bond Future	1,967.9300	1.9679	1,917.4400	1.9174	(2.566)	0	0	0
2012/08/27	R204	02/05/2013	6.31	Put	Bond Future	2,851.4100	2.8514	2,881.9400	2.8819	1.071	0	0	0
2012/08/27	R206	01/11/2012			Bond Future	5.0650	105.0909	5.0775	105.0762	0.248	0.0000	0.0000	1,120
2012/08/27	R206	01/11/2012	5.05	Call	Bond Future	173.6800	0.1737	162.6800	0.1627	(6.333)	0	0	0
2012/08/27	R206	01/11/2012	5.05	Put	Bond Future	191.1800	0.1912	194.8000	0.1948	1.894	0	0	0
2012/08/27	R206	07/02/2013			Bond Future	4.9597	102.8378	4.9756	102.8234	0.320	0.0000	0.0000	0
2012/08/27	R206	07/02/2013	4.76	Call	Bond Future	196.3500	0.1964	188.2700	0.1883	(4.115)	0	0	0
2012/08/27	R206	07/02/2013	4.76	Put	Bond Future	377.9300	0.3779	384.2400	0.3842	1.670	0	0	0

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2012/08/27	R206	02/05/2013			Bond Future	4.7186	104.1784	4.7403	104.1636	0.458	0.0000	0.0000	0
2012/08/27	R206	02/05/2013	3.39	Call	Bond Future	64.8300	0.0648	61.5300	0.0615	(5.090)	0	0	0
2012/08/27	R206	02/05/2013	3.39	Put	Bond Future	981.6300	0.9816	993.1400	0.9931	1.173	0	0	0
2012/08/27	R206	02/05/2013	3.40	Call	Bond Future	65.8400	0.0658	62.5100	0.0625	(5.058)	0	0	0
2012/08/27	R206	02/05/2013	3.40	Put	Bond Future	975.6900	0.9757	987.1700	0.9872	1.177	0	0	0
2012/08/27	R206	02/05/2013	3.41	Call	Bond Future	66.8700	0.0669	63.4900	0.0635	(5.055)	0	0	0
2012/08/27	R206	02/05/2013	3.41	Put	Bond Future	969.7700	0.9698	981.2000	0.9812	1.179	0	0	0
2012/08/27	R207	01/11/2012			Bond Future	6.6986	105.3377	6.7136	105.2519	0.223	0.0000	0.0000	19,077
2012/08/27	R207	01/11/2012	7.58	Call	Bond Future	5,036.7100	5.0367	4,946.2600	4.9463	(1.796)	0	0	0
2012/08/27	R207	01/11/2012	7.58	Put	Bond Future	125.3500	0.1254	120.6400	0.1206	(3.757)	0	0	0
2012/08/27	R207	07/02/2013			Bond Future	6.7623	103.2137	6.7779	103.1271	0.231	0.0000	0.0000	0
2012/08/27	R207	07/02/2013	7.66	Call	Bond Future	5,459.9900	5.4600	5,375.6800	5.3757	(1.544)	0	0	0
2012/08/27	R207	07/02/2013	7.66	Put	Bond Future	626.7100	0.6267	628.9300	0.6289	0.354	0	0	0
2012/08/27	R207	02/05/2013			Bond Future	6.8105	104.5592	6.8269	104.4712	0.240	0.0000	0.0000	0
2012/08/27	R207	02/05/2013	6.44	Call	Bond Future	1,860.6000	1.8606	1,810.1300	1.8101	(2.713)	0	0	0
2012/08/27	R207	02/05/2013	6.44	Put	Bond Future	3,878.1900	3.8782	3,915.6400	3.9156	0.966	0	0	0
2012/08/27	R207	02/05/2013	6.45	Call	Bond Future	1,882.2100	1.8822	1,831.4300	1.8314	(2.698)	0	0	0
2012/08/27	R207	02/05/2013	6.45	Put	Bond Future	3,844.7100	3.8447	3,881.8500	3.8819	0.966	0	0	0
2012/08/27	R207	02/05/2013	6.46	Call	Bond Future	1,903.9800	1.9040	1,852.8900	1.8529	(2.683)	0	0	0
2012/08/27	R207	02/05/2013	6.46	Put	Bond Future	3,811.4300	3.8114	3,848.2600	3.8483	0.966	0	0	0
2012/08/27	R208	01/11/2012			Bond Future	6.8650	99.9519	6.8747	99.8910	0.141	0.0000	0.0000	9,343
2012/08/27	R208	01/11/2012	6.81	Call	Bond Future	1,335.6300	1.3356	1,274.3300	1.2743	(4.590)	0	0	0
2012/08/27	R208	01/11/2012	6.81	Put	Bond Future	1,681.7400	1.6817	1,681.3600	1.6814	(0.023)	0	0	0
2012/08/27	R208	01/11/2012	7.50	Call	Bond Future	4,210.9000	4.2109	4,138.7300	4.1387	(1.714)	0	0	0
2012/08/27	R208	01/11/2012	7.50	Put	Bond Future	323.4100	0.3234	312.1600	0.3122	(3.479)	0	0	12,250
2012/08/27	R208	01/11/2012	7.70	Call	Bond Future	5,253.1400	5.2531	5,183.1600	5.1832	(1.332)	0	0	0
2012/08/27	R208	01/11/2012	7.70	Put	Bond Future	180.6300	0.1806	171.5700	0.1716	(5.016)	0	0	0
2012/08/27	R208	07/02/2013			Bond Future	6.9296	101.3903	6.9397	101.3290	0.145	0.0000	0.0000	1,980
2012/08/27	R208	07/02/2013	6.00	Call	Bond Future	543.8800	0.5439	519.6400	0.5196	(4.457)	0	0	12,250
2012/08/27	R208	07/02/2013	6.00	Put	Bond Future	6,417.0800	6.4171	6,454.2000	6.4542	0.578	0	0	0
2012/08/27	R208	07/02/2013	7.78	Call	Bond Future	5,793.9500	5.7939	5,728.5000	5.7285	(1.130)	0	0	0
2012/08/27	R208	07/02/2013	7.78	Put	Bond Future	774.2800	0.7743	770.1900	0.7702	(0.528)	0	0	0
2012/08/27	R208	02/05/2013			Bond Future	6.9762	99.3173	6.9866	99.2549	0.151	0.0000	0.0000	0
2012/08/27	R208	02/05/2013	6.65	Call	Bond Future	2,204.9600	2.2050	2,161.3000	2.1613	(1.980)	0	0	0
2012/08/27	R208	02/05/2013	6.65	Put	Bond Future	4,167.9400	4.1679	4,186.6900	4.1867	0.450	0	0	0
2012/08/27	R208	02/05/2013	6.66	Call	Bond Future	2,229.4600	2.2295	2,185.5700	2.1856	(1.969)	0	0	0
2012/08/27	R208	02/05/2013	6.66	Put	Bond Future	4,131.5500	4.1315	4,150.0700	4.1501	0.448	0	0	0
2012/08/27	R208	02/05/2013	6.64	Call	Bond Future	2,180.6200	2.1806	2,137.1900	2.1372	(1.992)	0	0	0
2012/08/27	R208	02/05/2013	6.64	Put	Bond Future	4,204.5500	4.2045	4,223.5300	4.2235	0.451	0	0	0
2012/08/27	R209	01/11/2012			Bond Future	8.2806	79.7758	8.3105	79.5200	0.361	0.0000	0.0000	7,428
2012/08/27	R209	01/11/2012	8.99	Call	Bond Future	6,334.1000	6.3341	6,086.0200	6.0860	(3.917)	0	0	0
2012/08/27	R209	01/11/2012	8.99	Put	Bond Future	598.1300	0.5981	605.8300	0.6058	1.287	0	0	0
2012/08/27	R209	07/02/2013			Bond Future	8.3528	80.9238	8.3836	80.6647	0.368	0.0000	0.0000	0
2012/08/27	R209	07/02/2013	9.06	Call	Bond Future	7,569.8900	7.5699	7,349.5900	7.3496	(2.910)	0	0	0
2012/08/27	R209	07/02/2013	9.06	Put	Bond Future	1,930.4200	1.9304	1,969.1800	1.9692	2.008	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
2012/08/27	R209	02/05/2013			Bond Future	8.4095	78.8357	8.4411	78.5729	0.375	0.0000	0.0000	0
2012/08/27	R209	02/05/2013	7.99	Call	Bond Future	3,664.5800	3.6646	3,524.0400	3.5240	(3.835)	0	0	0
2012/08/27	R209	02/05/2013	7.99	Put	Bond Future	7,295.0200	7.2950	7,417.2100	7.4172	1.675	0	0	0
2012/08/27	R209	02/05/2013	8.00	Call	Bond Future	3,698.5400	3.6985	3,557.2500	3.5573	(3.820)	0	0	0
2012/08/27	R209	02/05/2013	8.00	Put	Bond Future	7,239.4500	7.2395	7,360.8900	7.3609	1.677	0	0	0
2012/08/27	R209	02/05/2013	8.01	Call	Bond Future	3,732.6700	3.7327	3,590.6400	3.5906	(3.805)	0	0	0
2012/08/27	R209	02/05/2013	8.01	Put	Bond Future	7,184.2000	7.1842	7,304.9000	7.3049	1.680	0	0	0
2012/08/27	R210	01/11/2012			Bond Future	152.7484	152.7484	152.7377	152.7377	(0.007)	0.0000	0.0000	3,414
2012/08/27	R210	01/11/2012	144.99	Call	Bond Future	7,758.4200	7.7584	7,747.6900	7.7477	(0.138)	0	0	0
2012/08/27	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R210	01/11/2012	145.00	Call	Bond Future	7,748.4200	7.7484	7,737.6900	7.7377	(0.138)	0	0	0
2012/08/27	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R210	01/11/2012	145.01	Call	Bond Future	7,738.4200	7.7384	7,727.6900	7.7277	(0.139)	0	0	0
2012/08/27	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R211	01/11/2012			Bond Future	122.2010	122.2010	122.1882	122.1882	(0.010)	0.0000	0.0000	650
2012/08/27	R211	01/11/2012	121.99	Call	Bond Future	210.9900	0.2110	198.2300	0.1982	(6.048)	0	0	0
2012/08/27	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R211	01/11/2012	122.00	Call	Bond Future	200.9900	0.2010	188.2300	0.1882	(6.349)	0	0	0
2012/08/27	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R211	01/11/2012	122.01	Call	Bond Future	190.9900	0.1910	178.2300	0.1782	(6.681)	0	0	0
2012/08/27	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R212	01/11/2012			Bond Future	125.3732	125.3732	125.3630	125.3630	(0.008)	0.0000	0.0000	5,084
2012/08/27	R212	01/11/2012	121.99	Call	Bond Future	3,383.2100	3.3832	3,372.9800	3.3730	(0.302)	0	0	0
2012/08/27	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R212	01/11/2012	122.00	Call	Bond Future	3,373.2100	3.3732	3,362.9800	3.3630	(0.303)	0	0	0
2012/08/27	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R212	01/11/2012	122.01	Call	Bond Future	3,363.2100	3.3632	3,352.9800	3.3530	(0.304)	0	0	0
2012/08/27	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R213	01/11/2012			Bond Future	8.0881	90.9756	8.1129	90.7585	0.307	0.0000	0.0000	4,907
2012/08/27	R213	01/11/2012	7.75	Call	Bond Future	1,226.1200	1.2261	1,110.9100	1.1109	(9.396)	0	0	140
2012/08/27	R213	01/11/2012	7.75	Put	Bond Future	4,257.3800	4.2574	4,359.2800	4.3593	2.393	0	0	0
2012/08/27	R213	01/11/2012	8.81	Call	Bond Future	6,567.6800	6.5677	6,350.8500	6.3509	(3.301)	0	0	0
2012/08/27	R213	01/11/2012	8.81	Put	Bond Future	561.1900	0.5612	561.4700	0.5615	0.050	0	0	0
2012/08/27	R213	07/02/2013			Bond Future	8.1649	92.2848	8.1905	92.0649	0.313	0.0000	0.0000	0
2012/08/27	R213	07/02/2013	8.90	Call	Bond Future	7,793.9300	7.7939	7,600.6200	7.6006	(2.480)	0	0	0
2012/08/27	R213	07/02/2013	8.90	Put	Bond Future	1,781.2400	1.7812	1,807.7800	1.8078	1.490	0	0	0
2012/08/27	R213	02/05/2013			Bond Future	8.2221	89.9509	8.2484	89.7280	0.320	0.0000	0.0000	0
2012/08/27	R213	02/05/2013	7.84	Call	Bond Future	3,703.9000	3.7039	3,579.5600	3.5796	(3.357)	0	0	0
2012/08/27	R213	02/05/2013	7.84	Put	Bond Future	7,039.0500	7.0390	7,137.6200	7.1376	1.400	0	0	0
2012/08/27	R213	02/05/2013	7.85	Call	Bond Future	3,739.0800	3.7391	3,614.0900	3.6141	(3.343)	0	0	0
2012/08/27	R213	02/05/2013	7.85	Put	Bond Future	6,984.6600	6.9847	7,082.5800	7.0826	1.402	0	0	0
2012/08/27	R213	02/05/2013	7.86	Call	Bond Future	3,774.4600	3.7745	3,648.8200	3.6488	(3.329)	0	0	0
2012/08/27	R213	02/05/2013	7.86	Put	Bond Future	6,930.5900	6.9306	7,027.8600	7.0279	1.403	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/08/27	R214	01/11/2012			Bond Future	8.2994	81.6748	8.3293	81.4035	0.361	0.0000	0.0000	1,714
2012/08/27	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R214	01/11/2012	7.99	Put	Bond Future	2,893.8200	2.8938	3,165.1300	3.1651	9.375	0	0	0
2012/08/27	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R214	01/11/2012	8.00	Put	Bond Future	2,797.6300	2.7976	3,068.9400	3.0689	9.698	0	0	0
2012/08/27	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/27	R214	01/11/2012	8.01	Put	Bond Future	2,701.6200	2.7016	2,972.9300	2.9729	10.042	0	0	0

**Total** **325874**