



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 31/08/2012 to 31/08/2012

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
2012/08/31	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	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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2012/08/31	2025	01/11/2012			Bond Future	106.7156	106.7156	106.7135	106.7135	(0.002)	0.0000	0.0000	4,417
2012/08/31	2025	01/11/2012	99.99	Call	Bond Future	6,725.6100	6.7256	6,723.5300	6.7235	(0.031)	0	0	0
2012/08/31	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	2025	01/11/2012	100.00	Call	Bond Future	6,715.6100	6.7156	6,713.5300	6.7135	(0.031)	0	0	0
2012/08/31	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	2025	01/11/2012	100.01	Call	Bond Future	6,705.6100	6.7056	6,703.5300	6.7035	(0.031)	0	0	0
2012/08/31	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	2038	01/11/2012			Bond Future	104.3889	104.3889	104.7930	104.7930	0.387	0.0000	0.0000	0
2012/08/31	2038	01/11/2012	98.99	Call	Bond Future	5,398.9100	5.3989	5,803.0000	5.8030	7.485	0	0	0
2012/08/31	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	2038	01/11/2012	99.00	Call	Bond Future	5,388.9100	5.3889	5,793.0000	5.7930	7.499	0	0	0
2012/08/31	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	2038	01/11/2012	99.01	Call	Bond Future	5,378.9100	5.3789	5,783.0000	5.7830	7.512	0	0	0
2012/08/31	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	2050	01/11/2012			Bond Future	110.6971	110.6971	111.2547	111.2547	0.504	0.0000	0.0000	0
2012/08/31	2050	01/11/2012	103.99	Call	Bond Future	6,707.1100	6.7071	7,264.6500	7.2647	8.313	0	0	0
2012/08/31	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	2050	01/11/2012	104.00	Call	Bond Future	6,697.1100	6.6971	7,254.6500	7.2547	8.325	0	0	0
2012/08/31	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	2050	01/11/2012	104.01	Call	Bond Future	6,687.1100	6.6871	7,244.6500	7.2447	8.338	0	0	0
2012/08/31	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	AL7T	01/11/2012			Index Future	470.9920	470.9920	470.7310	470.7310	(0.055)	0.0000	0.0000	13
2012/08/31	AL7T	07/02/2013			Index Future	477.7400	477.7400	477.4750	477.4750	(0.055)	0.0000	0.0000	0
2012/08/31	ALBI	01/11/2012			Index Future	422.9890	422.9890	422.8110	422.8110	(0.042)	0.0000	0.0000	893
2012/08/31	ALBI	07/02/2013			Index Future	429.0490	429.0490	428.8680	428.8680	(0.042)	0.0000	0.0000	118
2012/08/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	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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2012/08/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/31	EL28	01/11/2012			Bond Future	108.9753	108.9753	108.9747	108.9747	(0.001)	0.0000	0.0000	0
2012/08/31	EL28	01/11/2012	105.99	Call	Bond Future	2,985.2800	2.9853	2,984.7200	2.9847	(0.019)	0	0	0
2012/08/31	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	EL28	01/11/2012	106.00	Call	Bond Future	2,975.2800	2.9753	2,974.7200	2.9747	(0.019)	0	0	0
2012/08/31	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	EL28	01/11/2012	106.01	Call	Bond Future	2,965.2800	2.9653	2,964.7200	2.9647	(0.019)	0	0	0
2012/08/31	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	ES33	01/11/2012			Bond Future	8.7999	88.7407	8.7985	88.7524	(0.015)	0.0000	0.0000	303
2012/08/31	ES33	01/11/2012	9.20	Call	Bond Future	3,327.8400	3.3278	3,339.4900	3.3395	0.350	0	0	0

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2012/08/31	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	ES33	07/02/2013			Bond Future	8.8968	90.0123	8.8954	90.0241	(0.016)	0.0000	0.0000	0
2012/08/31	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	ES33	07/02/2013	8.54	Put	Bond Future	3,083.6300	3.0836	3,071.8500	3.0719	(0.382)	0	0	0
2012/08/31	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	ES33	07/02/2013	8.55	Put	Bond Future	2,994.9400	2.9949	2,983.1600	2.9832	(0.393)	0	0	0
2012/08/31	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	ES33	07/02/2013	8.56	Put	Bond Future	2,906.3800	2.9064	2,894.6000	2.8946	(0.405)	0	0	0
2012/08/31	GOVI	01/11/2012			GOVI	423.1140	423.1140	422.9330	422.9330	(0.043)	0.0000	0.0000	263
2012/08/31	GOVI	01/11/2012	403.96	Call	GOVI	191,540.0000	19.1540	189,730.0000	18.9730	(0.945)	0	0	0
2012/08/31	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	GOVI	07/02/2013			GOVI	429.1760	429.1760	428.9920	428.9920	(0.043)	0.0000	0.0000	0
2012/08/31	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	GOVI	07/02/2013	432.99	Put	GOVI	38,140.0000	3.8140	39,980.0000	3.9980	4.824	0	0	0
2012/08/31	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	GOVI	07/02/2013	433.00	Put	GOVI	38,240.0000	3.8240	40,080.0000	4.0080	4.812	0	0	0
2012/08/31	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	GOVI	07/02/2013	433.01	Put	GOVI	38,340.0000	3.8340	40,180.0000	4.0180	4.799	0	0	0
2012/08/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/31	IGOV	01/11/2012			Index Future	185.5770	185.5770	185.5510	185.5510	(0.014)	0.0000	0.0000	592
2012/08/31	IGOV	07/02/2013			Index Future	188.2360	188.2360	188.2090	188.2090	(0.014)	0.0000	0.0000	14
2012/08/31	ILBI	01/11/2012			Index Future	502.1330	502.1330	502.1330	502.1330	0.000	0.0000	0.0000	0
2012/08/31	ILBI	07/02/2013			Index Future	509.1390	509.1390	509.1390	509.1390	0.000	0.0000	0.0000	169
2012/08/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/31	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/31	JBAF	19/09/2012			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	44,760
2012/08/31	JBAF	17/10/2012			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	0
2012/08/31	JBAF	21/11/2012			Jibar Tradeable Future	4.8500	95.1500	4.8500	95.1500	0.000	0.0000	0.0000	0
2012/08/31	JBAF	19/12/2012			Jibar Tradeable Future	4.7900	95.2100	4.8000	95.2000	0.209	0.0000	0.0000	840
2012/08/31	JBAF	16/01/2013			Jibar Tradeable Future	4.7700	95.2300	4.7800	95.2200	0.210	0.0000	0.0000	0
2012/08/31	JBAF	20/02/2013			Jibar Tradeable Future	4.7600	95.2400	4.7700	95.2300	0.210	0.0000	0.0000	0
2012/08/31	JBAF	20/03/2013			Jibar Tradeable Future	4.7600	95.2400	4.7700	95.2300	0.210	0.0000	0.0000	1,000

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2012/08/31	JBAF	19/06/2013			Jibar Tradeable Future	4.8100	95.1900	4.8200	95.1800	0.208	0.0000	0.0000	500
2012/08/31	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.8900	95.1100	0.000	0.0000	0.0000	1,700
2012/08/31	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	1,500
2012/08/31	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1600	94.8400	0.000	0.0000	0.0000	800
2012/08/31	JBAF	18/06/2014			Jibar Tradeable Future	5.3200	94.6800	5.3200	94.6800	0.000	0.0000	0.0000	0
2012/08/31	R023	01/11/2012			Bond Future	7.0717	106.3270	7.0915	106.1793	0.280	0.0000	0.0000	1,049
2012/08/31	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R023	01/11/2012	7.04	Put	Bond Future	236.8500	0.2368	384.5400	0.3845	62.356	0	0	0
2012/08/31	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R023	01/11/2012	7.05	Put	Bond Future	162.0100	0.1620	309.7000	0.3097	91.161	0	0	0
2012/08/31	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R023	01/11/2012	7.06	Put	Bond Future	87.2400	0.0872	234.9300	0.2349	169.292	0	0	0
2012/08/31	R023	07/02/2013			Bond Future	7.1396	107.8507	7.1602	107.7008	0.289	0.0000	0.0000	0
2012/08/31	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R023	07/02/2013	7.04	Put	Bond Future	728.0800	0.7281	877.9700	0.8780	20.587	0	0	0
2012/08/31	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R023	07/02/2013	7.05	Put	Bond Future	654.6600	0.6547	804.5500	0.8045	22.896	0	0	0
2012/08/31	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R023	07/02/2013	7.06	Put	Bond Future	581.3100	0.5813	731.2000	0.7312	25.785	0	0	0
2012/08/31	R023	02/05/2013			Bond Future	7.1861	105.3393	7.2074	105.1872	0.297	0.0000	0.0000	0
2012/08/31	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R023	02/05/2013	7.04	Put	Bond Future	1,048.4900	1.0485	1,200.5600	1.2006	14.504	0	0	0
2012/08/31	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R023	02/05/2013	7.05	Put	Bond Future	976.2700	0.9763	1,128.3400	1.1283	15.577	0	0	0
2012/08/31	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R023	02/05/2013	7.06	Put	Bond Future	904.1100	0.9041	1,056.1800	1.0562	16.820	0	0	0
2012/08/31	R157	01/11/2012			Bond Future	5.4545	122.9372	5.4917	122.8273	0.683	0.0000	0.0000	15,729
2012/08/31	R157	01/11/2012	5.78	Call	Bond Future	1,126.3400	1.1263	1,008.0700	1.0081	(10.500)	0	0	5,630
2012/08/31	R157	01/11/2012	5.78	Put	Bond Future	170.3500	0.1704	161.9000	0.1619	(4.960)	0	0	0
2012/08/31	R157	01/11/2012	6.24	Call	Bond Future	2,313.5200	2.3135	2,198.9200	2.1989	(4.953)	0	0	0
2012/08/31	R157	01/11/2012	6.24	Put	Bond Future	23.0100	0.0230	18.2300	0.0182	(20.774)	0	0	0
2012/08/31	R157	07/02/2013			Bond Future	5.4704	124.6987	5.5123	124.5873	0.765	0.0000	0.0000	100
2012/08/31	R157	07/02/2013	6.28	Call	Bond Future	2,294.3800	2.2944	2,136.7600	2.1368	(6.870)	0	0	0
2012/08/31	R157	07/02/2013	6.28	Put	Bond Future	161.7800	0.1618	115.6000	0.1156	(28.545)	0	0	0
2012/08/31	R157	02/05/2013			Bond Future	5.4431	119.5176	5.4898	119.4042	0.858	0.0000	0.0000	0
2012/08/31	R157	02/05/2013	5.34	Call	Bond Future	826.6900	0.8267	676.5100	0.6765	(18.166)	0	0	0
2012/08/31	R157	02/05/2013	5.34	Put	Bond Future	1,077.2900	1.0773	1,040.4200	1.0404	(3.422)	0	0	0
2012/08/31	R157	02/05/2013	5.35	Call	Bond Future	838.1800	0.8382	686.6100	0.6866	(18.083)	0	0	0
2012/08/31	R157	02/05/2013	5.35	Put	Bond Future	1,064.4400	1.0644	1,026.1800	1.0262	(3.594)	0	0	0
2012/08/31	R157	02/05/2013	5.36	Call	Bond Future	849.7700	0.8498	696.8100	0.6968	(18.000)	0	0	0
2012/08/31	R157	02/05/2013	5.36	Put	Bond Future	1,051.7000	1.0517	1,012.0500	1.0120	(3.770)	0	0	0
2012/08/31	R186	01/11/2012			Bond Future	7.4640	130.1668	7.4633	130.1743	(0.010)	7.4100	7.4100	35,698
2012/08/31	R186	01/11/2012	7.82	Call	Bond Future	4,727.0100	4.7270	4,679.5100	4.6795	(1.005)	0	0	1,858
2012/08/31	R186	01/11/2012	7.82	Put	Bond Future	1,172.4200	1.1724	1,117.4800	1.1175	(4.686)	0	0	0
2012/08/31	R186	01/11/2012	8.00	Call	Bond Future	6,050.9600	6.0510	6,011.1600	6.0112	(0.658)	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
2012/08/31	R186	01/11/2012	8.00	Put	Bond Future	752.8500	0.7528	705.6100	0.7056	(6.275)	0	0	0
2012/08/31	R186	01/11/2012	8.50	Call	Bond Future	10,146.6300	10.1466	10,131.4300	10.1314	(0.150)	0	0	0
2012/08/31	R186	01/11/2012	8.50	Put	Bond Future	186.2400	0.1862	163.6000	0.1636	(12.156)	0	0	0
2012/08/31	R186	01/11/2012	8.82	Call	Bond Future	12,870.0800	12.8701	12,867.6800	12.8677	(0.019)	0	0	0
2012/08/31	R186	01/11/2012	8.82	Put	Bond Future	59.5200	0.0595	49.6800	0.0497	(16.532)	0	0	1,858
2012/08/31	R186	07/02/2013			Bond Future	7.5345	126.7413	7.5338	126.7487	(0.010)	0.0000	0.0000	1,750
2012/08/31	R186	07/02/2013	8.47	Call	Bond Future	10,181.5600	10.1816	10,049.0800	10.0491	(1.301)	0	0	0
2012/08/31	R186	07/02/2013	8.47	Put	Bond Future	1,319.5100	1.3195	1,179.6400	1.1796	(10.600)	0	0	0
2012/08/31	R186	07/02/2013	7.00	Call	Bond Future	2,127.2900	2.1273	1,935.7100	1.9357	(9.006)	0	0	10,300
2012/08/31	R186	07/02/2013	7.00	Put	Bond Future	7,621.4000	7.6214	7,422.4300	7.4224	(2.611)	0	0	0
2012/08/31	R186	07/02/2013	7.25	Call	Bond Future	3,039.0600	3.0391	2,840.0500	2.8400	(6.548)	0	0	670
2012/08/31	R186	07/02/2013	7.25	Put	Bond Future	5,922.4400	5.9224	5,716.0400	5.7160	(3.485)	0	0	0
2012/08/31	R186	02/05/2013			Bond Future	7.5886	128.3918	7.5878	128.3989	(0.010)	0.0000	0.0000	0
2012/08/31	R186	02/05/2013	7.41	Call	Bond Future	4,670.2200	4.6702	4,316.7700	4.3168	(7.568)	0	0	0
2012/08/31	R186	02/05/2013	7.41	Put	Bond Future	6,437.5500	6.4375	6,076.9500	6.0770	(5.602)	0	0	0
2012/08/31	R186	02/05/2013	7.39	Call	Bond Future	4,581.7800	4.5818	4,232.1000	4.2321	(7.632)	0	0	0
2012/08/31	R186	02/05/2013	7.39	Put	Bond Future	6,549.2400	6.5492	6,192.4100	6.1924	(5.448)	0	0	0
2012/08/31	R186	02/05/2013	7.40	Call	Bond Future	4,625.8800	4.6259	4,274.3100	4.2743	(7.600)	0	0	0
2012/08/31	R186	02/05/2013	7.40	Put	Bond Future	6,493.2200	6.4932	6,134.5000	6.1345	(5.525)	0	0	0
2012/08/31	R189	01/11/2012			Bond Future	214.1470	214.1470	214.1349	214.1349	(0.006)	0.0000	0.0000	0
2012/08/31	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R189	01/11/2012	218.99	Put	Bond Future	4,843.0400	4.8430	4,855.1200	4.8551	0.249	0	0	0
2012/08/31	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R189	01/11/2012	219.00	Put	Bond Future	4,853.0400	4.8530	4,865.1200	4.8651	0.249	0	0	0
2012/08/31	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R189	01/11/2012	219.01	Put	Bond Future	4,863.0400	4.8630	4,875.1200	4.8751	0.248	0	0	0
2012/08/31	R197	01/11/2012			Bond Future	272.1688	272.1688	271.9217	271.9217	(0.091)	0.0000	0.0000	6,268
2012/08/31	R197	01/11/2012	266.99	Call	Bond Future	5,178.7800	5.1788	4,931.7000	4.9317	(4.771)	0	0	0
2012/08/31	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R197	01/11/2012	267.00	Call	Bond Future	5,168.7800	5.1688	4,921.7000	4.9217	(4.780)	0	0	0
2012/08/31	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R197	01/11/2012	267.01	Call	Bond Future	5,158.7800	5.1588	4,911.7000	4.9117	(4.790)	0	0	0
2012/08/31	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R201	01/11/2012			Bond Future	4.8050	111.1620	4.8437	111.0809	0.805	0.0000	0.0000	1,560
2012/08/31	R201	01/11/2012	5.11	Call	Bond Future	717.6600	0.7177	641.4100	0.6414	(10.625)	0	0	0
2012/08/31	R201	01/11/2012	5.11	Put	Bond Future	80.5600	0.0806	85.4100	0.0854	6.020	0	0	0
2012/08/31	R201	07/02/2013			Bond Future	4.7165	108.3459	4.7613	108.2636	0.950	0.0000	0.0000	0
2012/08/31	R201	07/02/2013	4.98	Call	Bond Future	752.1400	0.7521	625.5100	0.6255	(16.836)	0	0	0
2012/08/31	R201	07/02/2013	4.98	Put	Bond Future	269.0300	0.2690	224.7200	0.2247	(16.470)	0	0	0
2012/08/31	R201	02/05/2013			Bond Future	4.5684	109.7568	4.6202	109.6732	1.133	0.0000	0.0000	0
2012/08/31	R201	02/05/2013	4.04	Call	Bond Future	196.1100	0.1961	140.7900	0.1408	(28.209)	0	0	0
2012/08/31	R201	02/05/2013	4.04	Put	Bond Future	1,054.9200	1.0549	1,083.2100	1.0832	2.682	0	0	0
2012/08/31	R201	02/05/2013	4.05	Call	Bond Future	200.2500	0.2002	143.9900	0.1440	(28.095)	0	0	0
2012/08/31	R201	02/05/2013	4.05	Put	Bond Future	1,042.7300	1.0427	1,070.0800	1.0701	2.623	0	0	0
2012/08/31	R201	02/05/2013	4.06	Call	Bond Future	204.4600	0.2045	147.2500	0.1472	(27.981)	0	0	0

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2012/08/31	R201	02/05/2013	4.06	Put	Bond Future	1,030.6000	1.0306	1,057.0000	1.0570	2.562	0	0	0
2012/08/31	R202	01/11/2012			Bond Future	199.9168	199.9168	199.9162	199.9162	0.000	0.0000	0.0000	49,243
2012/08/31	R202	01/11/2012	191.99	Call	Bond Future	7,926.8200	7.9268	7,926.2000	7.9262	(0.008)	0	0	0
2012/08/31	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R202	01/11/2012	192.00	Call	Bond Future	7,916.8200	7.9168	7,916.2000	7.9162	(0.008)	0	0	0
2012/08/31	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R202	01/11/2012	192.01	Call	Bond Future	7,906.8200	7.9068	7,906.2000	7.9062	(0.008)	0	0	0
2012/08/31	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R203	01/11/2012			Bond Future	5.9721	110.6540	5.9871	110.5878	0.252	0.0000	0.0000	4,837
2012/08/31	R203	01/11/2012	6.87	Call	Bond Future	3,912.5600	3.9126	3,834.9300	3.8349	(1.984)	0	0	0
2012/08/31	R203	01/11/2012	6.87	Put	Bond Future	47.0000	0.0470	35.5700	0.0356	(24.319)	0	0	0
2012/08/31	R203	07/02/2013			Bond Future	6.0179	112.2396	6.0341	112.1724	0.268	0.0000	0.0000	10,060
2012/08/31	R203	07/02/2013	6.11	Call	Bond Future	1,616.2700	1.6163	1,495.9700	1.4960	(7.443)	0	0	12,600
2012/08/31	R203	07/02/2013	6.11	Put	Bond Future	1,233.4800	1.2335	1,180.4100	1.1804	(4.302)	0	0	0
2012/08/31	R203	07/02/2013	6.65	Call	Bond Future	3,103.2300	3.1032	3,008.2300	3.0082	(3.061)	0	0	0
2012/08/31	R203	07/02/2013	6.65	Put	Bond Future	508.2100	0.5082	480.4400	0.4804	(5.464)	0	0	30,250
2012/08/31	R203	07/02/2013	6.94	Call	Bond Future	4,057.2300	4.0572	3,973.6900	3.9737	(2.059)	0	0	0
2012/08/31	R203	07/02/2013	6.94	Put	Bond Future	296.9400	0.2969	280.6300	0.2806	(5.493)	0	0	0
2012/08/31	R203	02/05/2013			Bond Future	6.0370	109.5422	6.0542	109.4738	0.285	0.0000	0.0000	8
2012/08/31	R203	02/05/2013	5.91	Call	Bond Future	1,528.3200	1.5283	1,394.6700	1.3947	(8.745)	0	0	0
2012/08/31	R203	02/05/2013	5.91	Put	Bond Future	2,034.2500	2.0343	1,969.0100	1.9690	(3.207)	0	0	0
2012/08/31	R203	02/05/2013	5.89	Call	Bond Future	1,491.4800	1.4915	1,359.9800	1.3600	(8.817)	0	0	0
2012/08/31	R203	02/05/2013	5.89	Put	Bond Future	2,077.3500	2.0774	2,014.2600	2.0143	(3.037)	0	0	0
2012/08/31	R203	02/05/2013	5.90	Call	Bond Future	1,509.8300	1.5098	1,377.2600	1.3773	(8.780)	0	0	0
2012/08/31	R203	02/05/2013	5.90	Put	Bond Future	2,055.7200	2.0557	1,991.5600	1.9916	(3.121)	0	0	0
2012/08/31	R204	01/11/2012			Bond Future	6.2764	111.6561	6.2914	111.5769	0.239	0.0000	0.0000	3,741
2012/08/31	R204	01/11/2012	7.22	Call	Bond Future	4,903.3600	4.9034	4,820.3900	4.8204	(1.692)	0	0	0
2012/08/31	R204	01/11/2012	7.22	Put	Bond Future	56.1400	0.0561	52.3800	0.0524	(6.698)	0	0	0
2012/08/31	R204	07/02/2013			Bond Future	6.3284	109.2250	6.3443	109.1447	0.251	0.0000	0.0000	3,000
2012/08/31	R204	07/02/2013	7.29	Call	Bond Future	5,158.6700	5.1587	5,037.5400	5.0375	(2.348)	0	0	0
2012/08/31	R204	07/02/2013	7.29	Put	Bond Future	418.7200	0.4187	377.9500	0.3780	(9.737)	0	0	0
2012/08/31	R204	02/05/2013			Bond Future	6.3610	110.6472	6.3778	110.5655	0.263	0.0000	0.0000	0
2012/08/31	R204	02/05/2013	6.29	Call	Bond Future	2,191.6600	2.1917	1,966.1100	1.9661	(10.291)	0	0	0
2012/08/31	R204	02/05/2013	6.29	Put	Bond Future	2,539.2300	2.5392	2,395.3300	2.3953	(5.667)	0	0	0
2012/08/31	R204	02/05/2013	6.30	Call	Bond Future	2,215.3000	2.2153	1,991.2100	1.9912	(10.116)	0	0	0
2012/08/31	R204	02/05/2013	6.30	Put	Bond Future	2,513.8600	2.5139	2,371.4200	2.3714	(5.666)	0	0	0
2012/08/31	R204	02/05/2013	6.31	Call	Bond Future	2,239.0900	2.2391	2,016.4700	2.0165	(9.942)	0	0	0
2012/08/31	R204	02/05/2013	6.31	Put	Bond Future	2,488.6700	2.4887	2,347.7000	2.3477	(5.664)	0	0	0
2012/08/31	R206	01/11/2012			Bond Future	4.9306	105.2477	4.9774	105.1931	0.947	0.0000	0.0000	1,120
2012/08/31	R206	01/11/2012	5.05	Call	Bond Future	252.7900	0.2528	218.5800	0.2186	(13.533)	0	0	0
2012/08/31	R206	01/11/2012	5.05	Put	Bond Future	113.4400	0.1134	133.8000	0.1338	17.948	0	0	0
2012/08/31	R206	07/02/2013			Bond Future	4.7918	102.9904	4.8527	102.9350	1.271	0.0000	0.0000	0
2012/08/31	R206	07/02/2013	4.76	Call	Bond Future	258.7000	0.2587	231.9200	0.2319	(10.352)	0	0	0
2012/08/31	R206	07/02/2013	4.76	Put	Bond Future	287.6200	0.2876	316.2300	0.3162	9.947	0	0	0

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2012/08/31	R206	02/05/2013			Bond Future	4.4951	104.3317	4.5772	104.2753	1.827	0.0000	0.0000	0
2012/08/31	R206	02/05/2013	3.39	Call	Bond Future	87.7500	0.0878	77.2200	0.0772	(12.000)	0	0	0
2012/08/31	R206	02/05/2013	3.39	Put	Bond Future	851.2600	0.8513	897.0800	0.8971	5.383	0	0	0
2012/08/31	R206	02/05/2013	3.40	Call	Bond Future	89.0500	0.0890	78.3900	0.0784	(11.971)	0	0	0
2012/08/31	R206	02/05/2013	3.40	Put	Bond Future	845.6100	0.8456	891.3000	0.8913	5.403	0	0	0
2012/08/31	R206	02/05/2013	3.41	Call	Bond Future	90.3600	0.0904	79.5800	0.0796	(11.930)	0	0	0
2012/08/31	R206	02/05/2013	3.41	Put	Bond Future	839.9700	0.8400	885.5400	0.8855	5.425	0	0	0
2012/08/31	R207	01/11/2012			Bond Future	6.5803	106.0199	6.5797	106.0234	(0.009)	0.0000	0.0000	19,077
2012/08/31	R207	01/11/2012	7.58	Call	Bond Future	5,658.7400	5.6587	5,657.6000	5.6576	(0.020)	0	0	0
2012/08/31	R207	01/11/2012	7.58	Put	Bond Future	65.1300	0.0651	60.5700	0.0606	(7.001)	0	0	0
2012/08/31	R207	07/02/2013			Bond Future	6.6392	103.8993	6.6386	103.9027	(0.009)	0.0000	0.0000	0
2012/08/31	R207	07/02/2013	7.66	Call	Bond Future	6,000.1400	6.0001	5,919.9100	5.9199	(1.337)	0	0	0
2012/08/31	R207	07/02/2013	7.66	Put	Bond Future	481.2300	0.4812	397.5900	0.3976	(17.380)	0	0	0
2012/08/31	R207	02/05/2013			Bond Future	6.6822	105.2523	6.6816	105.2555	(0.009)	0.0000	0.0000	0
2012/08/31	R207	02/05/2013	6.44	Call	Bond Future	2,117.1800	2.1172	1,916.5300	1.9165	(9.477)	0	0	0
2012/08/31	R207	02/05/2013	6.44	Put	Bond Future	3,441.6700	3.4417	3,237.7600	3.2378	(5.925)	0	0	0
2012/08/31	R207	02/05/2013	6.45	Call	Bond Future	2,140.9100	2.1409	1,938.9700	1.9390	(9.432)	0	0	0
2012/08/31	R207	02/05/2013	6.45	Put	Bond Future	3,410.3100	3.4103	3,205.1100	3.2051	(6.017)	0	0	0
2012/08/31	R207	02/05/2013	6.46	Call	Bond Future	2,164.8000	2.1648	1,961.5800	1.9616	(9.387)	0	0	0
2012/08/31	R207	02/05/2013	6.46	Put	Bond Future	3,379.1500	3.3792	3,172.6700	3.1727	(6.110)	0	0	0
2012/08/31	R208	01/11/2012			Bond Future	6.7522	100.6632	6.7721	100.5371	0.295	0.0000	0.0000	9,493
2012/08/31	R208	01/11/2012	6.81	Call	Bond Future	1,630.5800	1.6306	1,527.4700	1.5275	(6.324)	0	0	0
2012/08/31	R208	01/11/2012	6.81	Put	Bond Future	1,265.4300	1.2654	1,288.3500	1.2884	1.811	0	0	0
2012/08/31	R208	01/11/2012	7.50	Call	Bond Future	4,793.5400	4.7935	4,662.4000	4.6624	(2.736)	0	0	0
2012/08/31	R208	01/11/2012	7.50	Put	Bond Future	194.7900	0.1948	189.6800	0.1897	(2.623)	0	0	12,250
2012/08/31	R208	01/11/2012	7.70	Call	Bond Future	5,884.5200	5.8845	5,753.6200	5.7536	(2.224)	0	0	0
2012/08/31	R208	01/11/2012	7.70	Put	Bond Future	100.7500	0.1007	95.8800	0.0959	(4.834)	0	0	0
2012/08/31	R208	07/02/2013			Bond Future	6.8128	102.1056	6.8336	101.9777	0.305	0.0000	0.0000	2,300
2012/08/31	R208	07/02/2013	6.00	Call	Bond Future	649.8400	0.6498	538.6500	0.5387	(17.110)	0	0	12,250
2012/08/31	R208	07/02/2013	6.00	Put	Bond Future	5,807.7900	5.8078	5,824.4900	5.8245	0.288	0	0	0
2012/08/31	R208	07/02/2013	7.78	Call	Bond Future	6,342.8100	6.3428	6,162.0600	6.1621	(2.850)	0	0	0
2012/08/31	R208	07/02/2013	7.78	Put	Bond Future	607.8900	0.6079	555.0300	0.5550	(8.696)	0	0	0
2012/08/31	R208	02/05/2013			Bond Future	6.8551	100.0405	6.8767	99.9107	0.316	0.0000	0.0000	0
2012/08/31	R208	02/05/2013	6.65	Call	Bond Future	2,481.5700	2.4816	2,213.0000	2.2130	(10.823)	0	0	0
2012/08/31	R208	02/05/2013	6.65	Put	Bond Future	3,721.3800	3.7214	3,582.5900	3.5826	(3.730)	0	0	0
2012/08/31	R208	02/05/2013	6.66	Call	Bond Future	2,508.2700	2.5083	2,238.0700	2.2381	(10.772)	0	0	0
2012/08/31	R208	02/05/2013	6.66	Put	Bond Future	3,687.1900	3.6872	3,546.7700	3.5468	(3.808)	0	0	0
2012/08/31	R208	02/05/2013	6.64	Call	Bond Future	2,455.0400	2.4550	2,188.1100	2.1881	(10.873)	0	0	0
2012/08/31	R208	02/05/2013	6.64	Put	Bond Future	3,755.8000	3.7558	3,618.6500	3.6187	(3.652)	0	0	0
2012/08/31	R209	01/11/2012			Bond Future	8.1788	80.6564	8.1781	80.6627	(0.009)	0.0000	0.0000	7,428
2012/08/31	R209	01/11/2012	8.99	Call	Bond Future	7,019.7500	7.0198	7,003.0100	7.0030	(0.238)	0	0	0
2012/08/31	R209	01/11/2012	8.99	Put	Bond Future	403.1800	0.4032	380.1600	0.3802	(5.710)	0	0	0
2012/08/31	R209	07/02/2013			Bond Future	8.2486	81.8120	8.2479	81.8184	(0.009)	0.0000	0.0000	0
2012/08/31	R209	07/02/2013	9.06	Call	Bond Future	8,166.6200	8.1666	8,007.1600	8.0072	(1.953)	0	0	0
2012/08/31	R209	07/02/2013	9.06	Put	Bond Future	1,638.9000	1.6389	1,473.0800	1.4731	(10.118)	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
2012/08/31	R209	02/05/2013			Bond Future	8.3029	79.7344	8.3022	79.7406	(0.009)	0.0000	0.0000	0
2012/08/31	R209	02/05/2013	7.99	Call	Bond Future	3,995.4300	3.9954	3,690.1100	3.6901	(7.642)	0	0	0
2012/08/31	R209	02/05/2013	7.99	Put	Bond Future	6,727.1900	6.7272	6,415.5700	6.4156	(4.632)	0	0	0
2012/08/31	R209	02/05/2013	8.00	Call	Bond Future	4,031.7000	4.0317	3,724.8200	3.7248	(7.612)	0	0	0
2012/08/31	R209	02/05/2013	8.00	Put	Bond Future	6,673.9300	6.6739	6,360.7500	6.3608	(4.693)	0	0	0
2012/08/31	R209	02/05/2013	8.01	Call	Bond Future	4,068.1300	4.0681	3,759.4500	3.7594	(7.588)	0	0	0
2012/08/31	R209	02/05/2013	8.01	Put	Bond Future	6,620.9800	6.6210	6,306.0000	6.3060	(4.757)	0	0	0
2012/08/31	R210	01/11/2012			Bond Future	153.7146	153.7146	153.7127	153.7127	(0.001)	0.0000	0.0000	3,414
2012/08/31	R210	01/11/2012	144.99	Call	Bond Future	8,724.6200	8.7246	8,722.6600	8.7227	(0.022)	0	0	0
2012/08/31	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R210	01/11/2012	145.00	Call	Bond Future	8,714.6200	8.7146	8,712.6600	8.7127	(0.022)	0	0	0
2012/08/31	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R210	01/11/2012	145.01	Call	Bond Future	8,704.6200	8.7046	8,702.6600	8.7027	(0.023)	0	0	0
2012/08/31	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R211	01/11/2012			Bond Future	122.1547	122.1547	122.1492	122.1492	(0.004)	0.0000	0.0000	703
2012/08/31	R211	01/11/2012	121.99	Call	Bond Future	164.6800	0.1647	159.1900	0.1592	(3.334)	0	0	0
2012/08/31	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R211	01/11/2012	122.00	Call	Bond Future	154.6800	0.1547	149.1900	0.1492	(3.549)	0	0	0
2012/08/31	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R211	01/11/2012	122.01	Call	Bond Future	144.6800	0.1447	139.1900	0.1392	(3.795)	0	0	0
2012/08/31	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R212	01/11/2012			Bond Future	125.3432	125.3432	125.6543	125.6543	0.248	0.0000	0.0000	5,084
2012/08/31	R212	01/11/2012	121.99	Call	Bond Future	3,353.2300	3.3532	3,664.3200	3.6643	9.277	0	0	0
2012/08/31	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R212	01/11/2012	122.00	Call	Bond Future	3,343.2300	3.3432	3,654.3200	3.6543	9.305	0	0	0
2012/08/31	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R212	01/11/2012	122.01	Call	Bond Future	3,333.2300	3.3332	3,644.3200	3.6443	9.333	0	0	0
2012/08/31	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R213	01/11/2012			Bond Future	7.9860	91.8750	7.9802	91.9270	(0.073)	0.0000	0.0000	4,907
2012/08/31	R213	01/11/2012	7.75	Call	Bond Future	1,437.9400	1.4379	1,423.9300	1.4239	(0.974)	0	0	140
2012/08/31	R213	01/11/2012	7.75	Put	Bond Future	3,569.7800	3.5698	3,503.8000	3.5038	(1.848)	0	0	0
2012/08/31	R213	01/11/2012	8.81	Call	Bond Future	7,278.7400	7.2787	7,300.3300	7.3003	0.297	0	0	0
2012/08/31	R213	01/11/2012	8.81	Put	Bond Future	372.8300	0.3728	342.4500	0.3424	(8.148)	0	0	0
2012/08/31	R213	07/02/2013			Bond Future	8.0603	93.1915	8.0543	93.2442	(0.075)	0.0000	0.0000	0
2012/08/31	R213	07/02/2013	8.90	Call	Bond Future	8,417.1600	8.4172	8,343.7300	8.3437	(0.872)	0	0	0
2012/08/31	R213	07/02/2013	8.90	Put	Bond Future	1,497.7200	1.4977	1,371.6000	1.3716	(8.421)	0	0	0
2012/08/31	R213	02/05/2013			Bond Future	8.1150	90.8683	8.1088	90.9214	(0.076)	0.0000	0.0000	0
2012/08/31	R213	02/05/2013	7.84	Call	Bond Future	4,046.7200	4.0467	3,783.7300	3.7837	(6.499)	0	0	0
2012/08/31	R213	02/05/2013	7.84	Put	Bond Future	6,464.4600	6.4645	6,148.3200	6.1483	(4.890)	0	0	0
2012/08/31	R213	02/05/2013	7.85	Call	Bond Future	4,084.3100	4.0843	3,819.4600	3.8195	(6.485)	0	0	0
2012/08/31	R213	02/05/2013	7.85	Put	Bond Future	6,412.4800	6.4125	6,094.4800	6.0945	(4.959)	0	0	0
2012/08/31	R213	02/05/2013	7.86	Call	Bond Future	4,122.0900	4.1221	3,855.4000	3.8554	(6.470)	0	0	0
2012/08/31	R213	02/05/2013	7.86	Put	Bond Future	6,360.8100	6.3608	6,040.9700	6.0410	(5.028)	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
2012/08/31	R214	01/11/2012			Bond Future	8.1877	82.7002	8.1921	82.6594	0.054	0.0000	0.0000	1,714
2012/08/31	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R214	01/11/2012	7.99	Put	Bond Future	1,868.4300	1.8684	1,909.2300	1.9092	2.184	0	0	0
2012/08/31	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R214	01/11/2012	8.00	Put	Bond Future	1,772.2400	1.7722	1,813.0400	1.8130	2.302	0	0	0
2012/08/31	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/31	R214	01/11/2012	8.01	Put	Bond Future	1,676.2300	1.6762	1,717.0300	1.7170	2.434	0	0	0
Total												333971	