



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 07/09/2012 to 07/09/2012

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

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2012/09/07	2025	01/11/2012			Bond Future	106.7011	106.7011	106.9330	106.9330	0.217	0.0000	0.0000	4,417
2012/09/07	2025	01/11/2012	99.99	Call	Bond Future	6,711.0800	6.7111	6,943.0300	6.9430	3.456	0	0	0
2012/09/07	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	2025	01/11/2012	100.00	Call	Bond Future	6,701.0800	6.7011	6,933.0300	6.9330	3.461	0	0	0
2012/09/07	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	2025	01/11/2012	100.01	Call	Bond Future	6,691.0800	6.6911	6,923.0300	6.9230	3.467	0	0	0
2012/09/07	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	2038	01/11/2012			Bond Future	104.7898	104.7898	105.1953	105.1953	0.387	0.0000	0.0000	0
2012/09/07	2038	01/11/2012	98.99	Call	Bond Future	5,799.7800	5.7998	6,205.3400	6.2053	6.993	0	0	0
2012/09/07	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	2038	01/11/2012	99.00	Call	Bond Future	5,789.7800	5.7898	6,195.3400	6.1953	7.005	0	0	0
2012/09/07	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	2038	01/11/2012	99.01	Call	Bond Future	5,779.7800	5.7798	6,185.3400	6.1853	7.017	0	0	0
2012/09/07	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	2050	01/11/2012			Bond Future	111.2522	111.2522	111.5317	111.5317	0.251	0.0000	0.0000	0
2012/09/07	2050	01/11/2012	103.99	Call	Bond Future	7,262.1500	7.2622	7,541.7300	7.5417	3.850	0	0	0
2012/09/07	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	2050	01/11/2012	104.00	Call	Bond Future	7,252.1500	7.2522	7,531.7300	7.5317	3.855	0	0	0
2012/09/07	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	2050	01/11/2012	104.01	Call	Bond Future	7,242.1500	7.2422	7,521.7300	7.5217	3.860	0	0	0
2012/09/07	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	AL7T	01/11/2012			Index Future	473.7010	473.7010	475.0750	475.0750	0.290	0.0000	0.0000	13
2012/09/07	AL7T	07/02/2013			Index Future	480.4340	480.4340	481.8280	481.8280	0.290	0.0000	0.0000	0
2012/09/07	ALBI	01/11/2012			Index Future	425.1890	425.1890	426.4860	426.4860	0.305	0.0000	0.0000	893
2012/09/07	ALBI	07/02/2013			Index Future	431.2320	431.2320	432.5490	432.5490	0.305	0.0000	0.0000	118
2012/09/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/09/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/07	EL28	01/11/2012			Bond Future	108.2659	108.2659	108.4059	108.4059	0.129	0.0000	0.0000	0
2012/09/07	EL28	01/11/2012	105.99	Call	Bond Future	2,275.8600	2.2759	2,415.9000	2.4159	6.153	0	0	0
2012/09/07	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	EL28	01/11/2012	106.00	Call	Bond Future	2,265.8600	2.2659	2,405.9000	2.4059	6.180	0	0	0
2012/09/07	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	EL28	01/11/2012	106.01	Call	Bond Future	2,255.8600	2.2559	2,395.9000	2.3959	6.208	0	0	0
2012/09/07	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	ES33	01/11/2012			Bond Future	8.7079	89.5339	8.6460	90.0750	(0.712)	0.0000	0.0000	303
2012/09/07	ES33	01/11/2012	9.20	Call	Bond Future	4,121.0400	4.1210	4,662.1500	4.6621	13.130	0	0	0

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2012/09/07	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	ES33	07/02/2013			Bond Future	8.8069	90.7741	8.7428	91.3229	(0.727)	0.0000	0.0000	0
2012/09/07	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	ES33	07/02/2013	8.54	Put	Bond Future	2,321.8400	2.3218	1,773.0400	1.7730	(23.636)	0	0	0
2012/09/07	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	ES33	07/02/2013	8.55	Put	Bond Future	2,233.1500	2.2331	1,684.3500	1.6844	(24.575)	0	0	0
2012/09/07	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	ES33	07/02/2013	8.56	Put	Bond Future	2,144.5900	2.1446	1,595.7900	1.5958	(25.590)	0	0	0
2012/09/07	GOVI	01/11/2012			GOVI	425.2220	425.2220	426.4390	426.4390	0.286	0.0000	0.0000	264
2012/09/07	GOVI	01/11/2012	403.96	Call	GOVI	212,620.0000	21.2620	224,790.0000	22.4790	5.724	0	0	0
2012/09/07	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	GOVI	07/02/2013			GOVI	431.2660	431.2660	432.5010	432.5010	0.286	0.0000	0.0000	0
2012/09/07	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	GOVI	07/02/2013	432.99	Put	GOVI	17,240.0000	1.7240	4,890.0000	0.4890	(71.636)	0	0	0
2012/09/07	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	GOVI	07/02/2013	433.00	Put	GOVI	17,340.0000	1.7340	4,990.0000	0.4990	(71.223)	0	0	0
2012/09/07	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	GOVI	07/02/2013	433.01	Put	GOVI	17,440.0000	1.7440	5,090.0000	0.5090	(70.814)	0	0	0
2012/09/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/07	IGOV	01/11/2012			Index Future	185.7950	185.7950	185.7680	185.7680	(0.015)	0.0000	0.0000	594
2012/09/07	IGOV	07/02/2013			Index Future	188.4360	188.4360	188.4090	188.4090	(0.014)	0.0000	0.0000	14
2012/09/07	ILBI	01/11/2012			Index Future	503.1170	503.1170	503.1070	503.1070	(0.002)	0.0000	0.0000	0
2012/09/07	ILBI	07/02/2013			Index Future	510.1450	510.1450	510.1360	510.1360	(0.002)	0.0000	0.0000	169
2012/09/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/07	JBAF	19/09/2012			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	44,760
2012/09/07	JBAF	17/10/2012			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0
2012/09/07	JBAF	21/11/2012			Jibar Tradeable Future	4.8800	95.1200	4.8700	95.1300	(0.205)	0.0000	0.0000	0
2012/09/07	JBAF	19/12/2012			Jibar Tradeable Future	4.8100	95.1900	4.7900	95.2100	(0.416)	0.0000	0.0000	840
2012/09/07	JBAF	16/01/2013			Jibar Tradeable Future	4.7900	95.2100	4.7700	95.2300	(0.418)	0.0000	0.0000	0
2012/09/07	JBAF	20/02/2013			Jibar Tradeable Future	4.7700	95.2300	4.7600	95.2400	(0.210)	0.0000	0.0000	0
2012/09/07	JBAF	20/03/2013			Jibar Tradeable Future	4.7700	95.2300	4.7600	95.2400	(0.210)	0.0000	0.0000	1,000

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2012/09/07	JBAF	19/06/2013			Jibar Tradeable Future	4.8200	95.1800	4.8100	95.1900	(0.207)	0.0000	0.0000	500
2012/09/07	JBAF	18/09/2013			Jibar Tradeable Future	4.9200	95.0800	4.8900	95.1100	(0.610)	0.0000	0.0000	1,700
2012/09/07	JBAF	18/12/2013			Jibar Tradeable Future	5.0400	94.9600	5.0000	95.0000	(0.794)	0.0000	0.0000	1,500
2012/09/07	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1500	94.8500	(0.387)	0.0000	0.0000	800
2012/09/07	JBAF	18/06/2014			Jibar Tradeable Future	5.3300	94.6700	5.3000	94.7000	(0.563)	0.0000	0.0000	0
2012/09/07	R023	01/11/2012			Bond Future	6.9924	106.9212	6.9406	107.3114	(0.740)	0.0000	0.0000	1,049
2012/09/07	R023	01/11/2012	7.04	Call	Bond Future	357.3300	0.3573	747.5100	0.7475	109.193	0	0	0
2012/09/07	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R023	01/11/2012	7.05	Call	Bond Future	432.1700	0.4322	822.3500	0.8223	90.284	0	0	0
2012/09/07	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R023	01/11/2012	7.06	Call	Bond Future	506.9400	0.5069	897.1200	0.8971	76.968	0	0	0
2012/09/07	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R023	07/02/2013			Bond Future	7.0640	108.4023	7.0102	108.7981	(0.763)	0.0000	0.0000	0
2012/09/07	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	219.3200	0.2193	100.000	0	0	0
2012/09/07	R023	07/02/2013	7.04	Put	Bond Future	176.4600	0.1765	0.0000	0.0000	(100.000)	0	0	0
2012/09/07	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	292.7400	0.2927	100.000	0	0	0
2012/09/07	R023	07/02/2013	7.05	Put	Bond Future	103.0400	0.1030	0.0000	0.0000	(100.000)	0	0	0
2012/09/07	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	366.0900	0.3661	100.000	0	0	0
2012/09/07	R023	07/02/2013	7.06	Put	Bond Future	29.6900	0.0297	0.0000	0.0000	(100.000)	0	0	0
2012/09/07	R023	02/05/2013			Bond Future	7.1178	105.8276	7.0621	106.2281	(0.782)	0.0000	0.0000	0
2012/09/07	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R023	02/05/2013	7.04	Put	Bond Future	560.2100	0.5602	159.6700	0.1597	(71.498)	0	0	0
2012/09/07	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R023	02/05/2013	7.05	Put	Bond Future	487.9900	0.4880	87.4500	0.0874	(82.080)	0	0	0
2012/09/07	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R023	02/05/2013	7.06	Put	Bond Future	415.8300	0.4158	15.2900	0.0153	(96.323)	0	0	0
2012/09/07	R157	01/11/2012			Bond Future	5.4066	123.0785	5.3693	123.1888	(0.690)	0.0000	0.0000	15,680
2012/09/07	R157	01/11/2012	5.78	Call	Bond Future	1,193.4900	1.1935	1,285.0300	1.2850	7.670	0	0	5,630
2012/09/07	R157	01/11/2012	5.78	Put	Bond Future	96.1900	0.0962	77.4000	0.0774	(19.534)	0	0	0
2012/09/07	R157	01/11/2012	6.24	Call	Bond Future	2,439.5600	2.4396	2,547.7300	2.5477	4.434	0	0	0
2012/09/07	R157	01/11/2012	6.24	Put	Bond Future	7.7400	0.0077	5.5800	0.0056	(27.907)	0	0	0
2012/09/07	R157	07/02/2013			Bond Future	5.4387	124.7833	5.3967	124.8953	(0.772)	0.0000	0.0000	100
2012/09/07	R157	07/02/2013	6.28	Call	Bond Future	2,303.6400	2.3036	2,403.9600	2.4040	4.355	0	0	0
2012/09/07	R157	07/02/2013	6.28	Put	Bond Future	86.5200	0.0865	74.7500	0.0747	(13.604)	0	0	0
2012/09/07	R157	02/05/2013			Bond Future	5.4412	119.5221	5.3946	119.6355	(0.858)	0.0000	0.0000	0
2012/09/07	R157	02/05/2013	5.34	Call	Bond Future	718.7300	0.7187	769.9700	0.7700	7.129	0	0	0
2012/09/07	R157	02/05/2013	5.34	Put	Bond Future	964.7500	0.9647	902.6500	0.9027	(6.437)	0	0	0
2012/09/07	R157	02/05/2013	5.35	Call	Bond Future	729.3500	0.7294	781.1100	0.7811	7.097	0	0	0
2012/09/07	R157	02/05/2013	5.35	Put	Bond Future	951.0300	0.9510	889.4500	0.8894	(6.475)	0	0	0
2012/09/07	R157	02/05/2013	5.36	Call	Bond Future	740.0800	0.7401	792.3600	0.7924	7.064	0	0	0
2012/09/07	R157	02/05/2013	5.36	Put	Bond Future	937.4300	0.9374	876.3700	0.8764	(6.514)	0	0	0
2012/09/07	R186	01/11/2012			Bond Future	7.3741	131.0866	7.3174	131.6730	(0.770)	0.0000	0.0000	35,665
2012/09/07	R186	01/11/2012	7.82	Call	Bond Future	5,264.5100	5.2645	5,714.6800	5.7147	8.551	0	0	1,858
2012/09/07	R186	01/11/2012	7.82	Put	Bond Future	790.1500	0.7902	653.8900	0.6539	(17.245)	0	0	0
2012/09/07	R186	01/11/2012	8.00	Call	Bond Future	6,688.5000	6.6885	7,184.4800	7.1845	7.415	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/09/07	R186	01/11/2012	8.00	Put	Bond Future	470.6200	0.4706	380.1700	0.3802	(19.219)	0	0	0
2012/09/07	R186	01/11/2012	8.50	Call	Bond Future	10,970.7500	10.9708	11,534.7700	11.5348	5.141	0	0	0
2012/09/07	R186	01/11/2012	8.50	Put	Bond Future	90.5900	0.0906	68.1800	0.0682	(24.738)	0	0	0
2012/09/07	R186	01/11/2012	8.82	Call	Bond Future	13,753.8400	13.7538	14,333.4600	14.3335	4.214	0	0	0
2012/09/07	R186	01/11/2012	8.82	Put	Bond Future	23.5100	0.0235	16.7000	0.0167	(28.966)	0	0	1,858
2012/09/07	R186	07/02/2013			Bond Future	7.4476	127.6127	7.3887	128.2075	(0.790)	0.0000	0.0000	1,750
2012/09/07	R186	07/02/2013	8.47	Call	Bond Future	10,707.3000	10.7073	11,200.4100	11.2004	4.605	0	0	0
2012/09/07	R186	07/02/2013	8.47	Put	Bond Future	973.8700	0.9739	872.2100	0.8722	(10.439)	0	0	0
2012/09/07	R186	07/02/2013	7.00	Call	Bond Future	2,147.2800	2.1473	2,342.9200	2.3429	9.111	0	0	10,300
2012/09/07	R186	07/02/2013	7.00	Put	Bond Future	6,770.0100	6.7700	6,370.8800	6.3709	(5.896)	0	0	0
2012/09/07	R186	07/02/2013	7.25	Call	Bond Future	3,128.2300	3.1282	3,382.0300	3.3820	8.113	0	0	670
2012/09/07	R186	07/02/2013	7.25	Put	Bond Future	5,140.2300	5.1402	4,799.2600	4.7993	(6.633)	0	0	0
2012/09/07	R186	02/05/2013			Bond Future	7.5076	129.1890	7.4469	129.7909	(0.808)	0.0000	0.0000	0
2012/09/07	R186	02/05/2013	7.41	Call	Bond Future	4,630.6200	4.6306	4,920.1600	4.9202	6.253	0	0	0
2012/09/07	R186	02/05/2013	7.41	Put	Bond Future	5,600.7500	5.6008	5,288.3400	5.2883	(5.578)	0	0	0
2012/09/07	R186	02/05/2013	7.39	Call	Bond Future	4,541.1300	4.5411	4,826.9400	4.8269	6.294	0	0	0
2012/09/07	R186	02/05/2013	7.39	Put	Bond Future	5,711.3900	5.7114	5,395.2500	5.3952	(5.535)	0	0	0
2012/09/07	R186	02/05/2013	7.40	Call	Bond Future	4,585.7500	4.5857	4,873.4200	4.8734	6.273	0	0	0
2012/09/07	R186	02/05/2013	7.40	Put	Bond Future	5,655.8900	5.6559	5,341.6100	5.3416	(5.557)	0	0	0
2012/09/07	R189	01/11/2012			Bond Future	214.0626	214.0626	214.0502	214.0502	(0.006)	0.0000	0.0000	0
2012/09/07	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R189	01/11/2012	218.99	Put	Bond Future	4,927.4400	4.9274	4,939.8300	4.9398	0.251	0	0	0
2012/09/07	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R189	01/11/2012	219.00	Put	Bond Future	4,937.4400	4.9374	4,949.8300	4.9498	0.251	0	0	0
2012/09/07	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R189	01/11/2012	219.01	Put	Bond Future	4,947.4400	4.9474	4,959.8300	4.9598	0.250	0	0	0
2012/09/07	R197	01/11/2012			Bond Future	271.8895	271.8895	273.3330	273.3330	0.531	0.0000	0.0000	6,268
2012/09/07	R197	01/11/2012	266.99	Call	Bond Future	4,899.5400	4.8995	6,343.0200	6.3430	29.462	0	0	0
2012/09/07	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R197	01/11/2012	267.00	Call	Bond Future	4,889.5400	4.8895	6,333.0200	6.3330	29.522	0	0	0
2012/09/07	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R197	01/11/2012	267.01	Call	Bond Future	4,879.5400	4.8795	6,323.0200	6.3230	29.582	0	0	0
2012/09/07	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R201	01/11/2012			Bond Future	4.7851	111.2039	4.7587	111.2592	(0.551)	0.0000	0.0000	1,560
2012/09/07	R201	01/11/2012	5.11	Call	Bond Future	732.6900	0.7327	778.7200	0.7787	6.282	0	0	0
2012/09/07	R201	01/11/2012	5.11	Put	Bond Future	53.7000	0.0537	44.4300	0.0444	(17.263)	0	0	0
2012/09/07	R201	07/02/2013			Bond Future	4.7218	108.3362	4.6912	108.3925	(0.648)	0.0000	0.0000	0
2012/09/07	R201	07/02/2013	4.98	Call	Bond Future	667.7300	0.6677	706.0200	0.7060	5.734	0	0	0
2012/09/07	R201	07/02/2013	4.98	Put	Bond Future	194.3700	0.1944	176.3800	0.1764	(9.256)	0	0	0
2012/09/07	R201	02/05/2013			Bond Future	4.6194	109.6744	4.5842	109.7313	(0.762)	0.0000	0.0000	0
2012/09/07	R201	02/05/2013	4.04	Call	Bond Future	136.8600	0.1369	148.5000	0.1485	8.505	0	0	0
2012/09/07	R201	02/05/2013	4.04	Put	Bond Future	1,078.0600	1.0781	1,032.8300	1.0328	(4.195)	0	0	0
2012/09/07	R201	02/05/2013	4.05	Call	Bond Future	140.0200	0.1400	151.8700	0.1519	8.463	0	0	0
2012/09/07	R201	02/05/2013	4.05	Put	Bond Future	1,064.8900	1.0649	1,019.8700	1.0199	(4.228)	0	0	0
2012/09/07	R201	02/05/2013	4.06	Call	Bond Future	143.2400	0.1432	155.3200	0.1553	8.433	0	0	0

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2012/09/07	R201	02/05/2013	4.06	Put	Bond Future	1,051.7700	1.0518	1,006.9800	1.0070	(4.259)	0	0	0
2012/09/07	R202	01/11/2012			Bond Future	200.8505	200.8505	200.8493	200.8493	(0.001)	0.0000	0.0000	49,424
2012/09/07	R202	01/11/2012	191.99	Call	Bond Future	8,860.5100	8.8605	8,859.2700	8.8593	(0.014)	0	0	0
2012/09/07	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R202	01/11/2012	192.00	Call	Bond Future	8,850.5100	8.8505	8,849.2700	8.8493	(0.014)	0	0	0
2012/09/07	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R202	01/11/2012	192.01	Call	Bond Future	8,840.5100	8.8405	8,839.2700	8.8393	(0.014)	0	0	0
2012/09/07	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R203	01/11/2012			Bond Future	5.8846	111.0398	5.8427	111.2251	(0.712)	0.0000	0.0000	4,837
2012/09/07	R203	01/11/2012	6.87	Call	Bond Future	4,266.6900	4.2667	4,447.9500	4.4480	4.248	0	0	0
2012/09/07	R203	01/11/2012	6.87	Put	Bond Future	15.3200	0.0153	11.3100	0.0113	(26.175)	0	0	0
2012/09/07	R203	07/02/2013			Bond Future	5.9369	112.5778	5.8920	112.7659	(0.757)	0.0000	0.0000	11,310
2012/09/07	R203	07/02/2013	6.11	Call	Bond Future	1,701.3500	1.7013	1,810.7800	1.8108	6.432	0	0	12,600
2012/09/07	R203	07/02/2013	6.11	Put	Bond Future	980.3600	0.9804	901.7200	0.9017	(8.022)	0	0	0
2012/09/07	R203	07/02/2013	6.65	Call	Bond Future	3,308.7400	3.3087	3,459.0300	3.4590	4.542	0	0	0
2012/09/07	R203	07/02/2013	6.65	Put	Bond Future	375.5200	0.3755	337.7400	0.3377	(10.061)	0	0	30,250
2012/09/07	R203	07/02/2013	6.94	Call	Bond Future	4,310.4600	4.3105	4,474.9700	4.4750	3.817	0	0	0
2012/09/07	R203	07/02/2013	6.94	Put	Bond Future	211.9700	0.2120	188.4100	0.1884	(11.115)	0	0	0
2012/09/07	R203	02/05/2013			Bond Future	5.9694	109.8112	5.9217	110.0015	(0.799)	0.0000	0.0000	8
2012/09/07	R203	02/05/2013	5.91	Call	Bond Future	1,532.2800	1.5323	1,622.7900	1.6228	5.907	0	0	0
2012/09/07	R203	02/05/2013	5.91	Put	Bond Future	1,769.2300	1.7692	1,669.4400	1.6694	(5.640)	0	0	0
2012/09/07	R203	02/05/2013	5.89	Call	Bond Future	1,495.0400	1.4950	1,584.0800	1.5841	5.956	0	0	0
2012/09/07	R203	02/05/2013	5.89	Put	Bond Future	1,811.9300	1.8119	1,710.6700	1.7107	(5.589)	0	0	0
2012/09/07	R203	02/05/2013	5.90	Call	Bond Future	1,513.5800	1.5136	1,603.3600	1.6034	5.932	0	0	0
2012/09/07	R203	02/05/2013	5.90	Put	Bond Future	1,790.4900	1.7905	1,689.9700	1.6900	(5.614)	0	0	0
2012/09/07	R204	01/11/2012			Bond Future	6.1882	112.1235	6.1464	112.3456	(0.675)	0.0000	0.0000	3,741
2012/09/07	R204	01/11/2012	7.22	Call	Bond Future	5,338.6000	5.3386	5,554.8600	5.5549	4.051	0	0	0
2012/09/07	R204	01/11/2012	7.22	Put	Bond Future	23.9800	0.0240	18.1800	0.0182	(24.187)	0	0	0
2012/09/07	R204	07/02/2013			Bond Future	6.2454	109.6464	6.2012	109.8717	(0.708)	0.0000	0.0000	3,000
2012/09/07	R204	07/02/2013	7.29	Call	Bond Future	5,450.8200	5.4508	5,646.5200	5.6465	3.590	0	0	0
2012/09/07	R204	07/02/2013	7.29	Put	Bond Future	289.5100	0.2895	259.8700	0.2599	(10.238)	0	0	0
2012/09/07	R204	02/05/2013			Bond Future	6.2888	111.0007	6.2423	111.2287	(0.739)	0.0000	0.0000	0
2012/09/07	R204	02/05/2013	6.29	Call	Bond Future	2,154.2900	2.1543	2,268.0000	2.2680	5.278	0	0	0
2012/09/07	R204	02/05/2013	6.29	Put	Bond Future	2,148.3600	2.1484	2,034.0500	2.0341	(5.321)	0	0	0
2012/09/07	R204	02/05/2013	6.30	Call	Bond Future	2,180.9300	2.1809	2,295.4600	2.2955	5.251	0	0	0
2012/09/07	R204	02/05/2013	6.30	Put	Bond Future	2,125.9900	2.1260	2,012.5000	2.0125	(5.338)	0	0	0
2012/09/07	R204	02/05/2013	6.31	Call	Bond Future	2,207.7300	2.2077	2,323.0800	2.3231	5.225	0	0	0
2012/09/07	R204	02/05/2013	6.31	Put	Bond Future	2,103.8100	2.1038	1,991.1400	1.9911	(5.356)	0	0	0
2012/09/07	R206	01/11/2012			Bond Future	4.9158	105.2650	4.8769	105.3105	(0.791)	0.0000	0.0000	1,120
2012/09/07	R206	01/11/2012	5.05	Call	Bond Future	254.4500	0.2545	283.5500	0.2836	11.436	0	0	0
2012/09/07	R206	01/11/2012	5.05	Put	Bond Future	97.7700	0.0978	81.4300	0.0814	(16.713)	0	0	0
2012/09/07	R206	07/02/2013			Bond Future	4.8273	102.9581	4.7764	103.0044	(1.053)	0.0000	0.0000	0
2012/09/07	R206	07/02/2013	4.76	Call	Bond Future	237.3800	0.2374	258.6500	0.2586	8.960	0	0	0
2012/09/07	R206	07/02/2013	4.76	Put	Bond Future	298.6200	0.2986	273.6200	0.2736	(8.372)	0	0	0

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2012/09/07	R206	02/05/2013			Bond Future	4.6434	104.2299	4.5752	104.2767	(1.468)	0.0000	0.0000	0
2012/09/07	R206	02/05/2013	3.39	Call	Bond Future	67.2800	0.0673	74.3400	0.0743	10.493	0	0	0
2012/09/07	R206	02/05/2013	3.39	Put	Bond Future	932.5300	0.9325	892.8600	0.8929	(4.254)	0	0	0
2012/09/07	R206	02/05/2013	3.40	Call	Bond Future	68.3400	0.0683	75.5000	0.0755	10.477	0	0	0
2012/09/07	R206	02/05/2013	3.40	Put	Bond Future	926.6400	0.9266	887.0700	0.8871	(4.270)	0	0	0
2012/09/07	R206	02/05/2013	3.41	Call	Bond Future	69.4200	0.0694	76.6600	0.0767	10.429	0	0	0
2012/09/07	R206	02/05/2013	3.41	Put	Bond Future	920.7700	0.9208	881.2800	0.8813	(4.289)	0	0	0
2012/09/07	R207	01/11/2012			Bond Future	6.4711	106.6548	6.4243	106.9280	(0.723)	0.0000	0.0000	19,131
2012/09/07	R207	01/11/2012	7.58	Call	Bond Future	6,256.4200	6.2564	6,522.6800	6.5227	4.256	0	0	0
2012/09/07	R207	01/11/2012	7.58	Put	Bond Future	27.9700	0.0280	21.0000	0.0210	(24.920)	0	0	0
2012/09/07	R207	07/02/2013			Bond Future	6.5335	104.4926	6.4843	104.7699	(0.752)	0.0000	0.0000	0
2012/09/07	R207	07/02/2013	7.66	Call	Bond Future	6,413.5100	6.4135	6,657.4800	6.6575	3.804	0	0	0
2012/09/07	R207	07/02/2013	7.66	Put	Bond Future	301.3200	0.3013	268.0100	0.2680	(11.055)	0	0	0
2012/09/07	R207	02/05/2013			Bond Future	6.5847	105.7834	6.5333	106.0639	(0.779)	0.0000	0.0000	0
2012/09/07	R207	02/05/2013	6.44	Call	Bond Future	2,120.6400	2.1206	2,247.3300	2.2473	5.974	0	0	0
2012/09/07	R207	02/05/2013	6.44	Put	Bond Future	2,914.0300	2.9140	2,760.1400	2.7601	(5.281)	0	0	0
2012/09/07	R207	02/05/2013	6.45	Call	Bond Future	2,144.8600	2.1449	2,272.5300	2.2725	5.952	0	0	0
2012/09/07	R207	02/05/2013	6.45	Put	Bond Future	2,883.1600	2.8832	2,730.2500	2.7302	(5.304)	0	0	0
2012/09/07	R207	02/05/2013	6.46	Call	Bond Future	2,169.2500	2.1693	2,297.9000	2.2979	5.931	0	0	0
2012/09/07	R207	02/05/2013	6.46	Put	Bond Future	2,852.5000	2.8525	2,700.5700	2.7006	(5.326)	0	0	0
2012/09/07	R208	01/11/2012			Bond Future	6.6683	101.1959	6.6165	101.5267	(0.777)	0.0000	0.0000	9,445
2012/09/07	R208	01/11/2012	6.81	Call	Bond Future	1,835.9100	1.8359	2,033.2200	2.0332	10.747	0	0	0
2012/09/07	R208	01/11/2012	6.81	Put	Bond Future	938.0300	0.9380	804.5100	0.8045	(14.234)	0	0	0
2012/09/07	R208	01/11/2012	7.50	Call	Bond Future	5,236.4200	5.2364	5,543.6000	5.5436	5.866	0	0	0
2012/09/07	R208	01/11/2012	7.50	Put	Bond Future	104.9400	0.1049	81.2900	0.0813	(22.537)	0	0	12,250
2012/09/07	R208	01/11/2012	7.70	Call	Bond Future	6,364.6800	6.3647	6,683.4700	6.6835	5.009	0	0	0
2012/09/07	R208	01/11/2012	7.70	Put	Bond Future	48.1800	0.0482	36.1400	0.0361	(24.990)	0	0	0
2012/09/07	R208	07/02/2013			Bond Future	6.7331	102.5974	6.6789	102.9331	(0.804)	0.0000	0.0000	2,300
2012/09/07	R208	07/02/2013	6.00	Call	Bond Future	631.0700	0.6311	699.0000	0.6990	10.764	0	0	12,250
2012/09/07	R208	07/02/2013	6.00	Put	Bond Future	5,297.1400	5.2971	5,029.4100	5.0294	(5.054)	0	0	0
2012/09/07	R208	07/02/2013	7.78	Call	Bond Future	6,660.6300	6.6606	6,948.0200	6.9480	4.315	0	0	0
2012/09/07	R208	07/02/2013	7.78	Put	Bond Future	433.8300	0.4338	385.5600	0.3856	(11.126)	0	0	0
2012/09/07	R208	02/05/2013			Bond Future	6.7835	100.4713	6.7273	100.8109	(0.828)	0.0000	0.0000	0
2012/09/07	R208	02/05/2013	6.65	Call	Bond Future	2,432.1200	2.4321	2,588.5200	2.5885	6.431	0	0	0
2012/09/07	R208	02/05/2013	6.65	Put	Bond Future	3,241.1400	3.2411	3,057.9000	3.0579	(5.654)	0	0	0
2012/09/07	R208	02/05/2013	6.66	Call	Bond Future	2,459.0500	2.4591	2,616.6100	2.6166	6.407	0	0	0
2012/09/07	R208	02/05/2013	6.66	Put	Bond Future	3,207.1800	3.2072	3,025.1000	3.0251	(5.677)	0	0	0
2012/09/07	R208	02/05/2013	6.64	Call	Bond Future	2,405.3700	2.4054	2,560.6100	2.5606	6.454	0	0	0
2012/09/07	R208	02/05/2013	6.64	Put	Bond Future	3,275.3400	3.2753	3,090.9400	3.0909	(5.630)	0	0	0
2012/09/07	R209	01/11/2012			Bond Future	8.0990	81.3578	8.0373	81.9060	(0.761)	0.0000	0.0000	7,401
2012/09/07	R209	01/11/2012	8.99	Call	Bond Future	7,569.3400	7.5693	8,064.8300	8.0648	6.546	0	0	0
2012/09/07	R209	01/11/2012	8.99	Put	Bond Future	251.3500	0.2514	198.6600	0.1987	(20.963)	0	0	0
2012/09/07	R209	07/02/2013			Bond Future	8.1710	82.4846	8.1075	83.0405	(0.777)	0.0000	0.0000	0
2012/09/07	R209	07/02/2013	9.06	Call	Bond Future	8,468.6500	8.4687	8,903.4000	8.9034	5.134	0	0	0
2012/09/07	R209	07/02/2013	9.06	Put	Bond Future	1,268.3600	1.2684	1,147.1800	1.1472	(9.554)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/09/07	R209	02/05/2013			Bond Future	8.2296	80.3614	8.1646	80.9242	(0.790)	0.0000	0.0000	0
2012/09/07	R209	02/05/2013	7.99	Call	Bond Future	3,910.9600	3.9110	4,165.7600	4.1658	6.515	0	0	0
2012/09/07	R209	02/05/2013	7.99	Put	Bond Future	6,015.6500	6.0157	5,707.6900	5.7077	(5.119)	0	0	0
2012/09/07	R209	02/05/2013	8.00	Call	Bond Future	3,947.3800	3.9474	4,203.7900	4.2038	6.496	0	0	0
2012/09/07	R209	02/05/2013	8.00	Put	Bond Future	5,962.5400	5.9625	5,656.1900	5.6562	(5.138)	0	0	0
2012/09/07	R209	02/05/2013	8.01	Call	Bond Future	3,983.7300	3.9837	4,241.7600	4.2418	6.477	0	0	0
2012/09/07	R209	02/05/2013	8.01	Put	Bond Future	5,909.5100	5.9095	5,604.7800	5.6048	(5.157)	0	0	0
2012/09/07	R210	01/11/2012			Bond Future	153.7017	153.7017	154.4976	154.4976	0.518	0.0000	0.0000	3,414
2012/09/07	R210	01/11/2012	144.99	Call	Bond Future	8,711.6500	8.7116	9,507.6200	9.5076	9.137	0	0	0
2012/09/07	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R210	01/11/2012	145.00	Call	Bond Future	8,701.6500	8.7016	9,497.6200	9.4976	9.147	0	0	0
2012/09/07	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R210	01/11/2012	145.01	Call	Bond Future	8,691.6500	8.6916	9,487.6200	9.4876	9.158	0	0	0
2012/09/07	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R211	01/11/2012			Bond Future	122.2179	122.2179	122.2121	122.2121	(0.005)	0.0000	0.0000	703
2012/09/07	R211	01/11/2012	121.99	Call	Bond Future	227.9100	0.2279	222.1200	0.2221	(2.540)	0	0	0
2012/09/07	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R211	01/11/2012	122.00	Call	Bond Future	217.9100	0.2179	212.1200	0.2121	(2.657)	0	0	0
2012/09/07	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R211	01/11/2012	122.01	Call	Bond Future	207.9100	0.2079	202.1200	0.2021	(2.785)	0	0	0
2012/09/07	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R212	01/11/2012			Bond Future	125.6372	125.6372	125.7387	125.7387	0.081	0.0000	0.0000	5,084
2012/09/07	R212	01/11/2012	121.99	Call	Bond Future	3,647.1800	3.6472	3,748.7000	3.7487	2.784	0	0	0
2012/09/07	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R212	01/11/2012	122.00	Call	Bond Future	3,637.1800	3.6372	3,738.7000	3.7387	2.791	0	0	0
2012/09/07	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R212	01/11/2012	122.01	Call	Bond Future	3,627.1800	3.6272	3,728.7000	3.7287	2.799	0	0	0
2012/09/07	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R213	01/11/2012			Bond Future	7.8755	92.8640	7.8087	93.4698	(0.849)	0.0000	0.0000	5,018
2012/09/07	R213	01/11/2012	7.75	Call	Bond Future	1,688.4500	1.6884	1,942.2600	1.9423	15.032	0	0	140
2012/09/07	R213	01/11/2012	7.75	Put	Bond Future	2,831.3300	2.8313	2,479.3400	2.4793	(12.432)	0	0	0
2012/09/07	R213	01/11/2012	8.81	Call	Bond Future	8,099.1600	8.0992	8,656.9900	8.6570	6.888	0	0	0
2012/09/07	R213	01/11/2012	8.81	Put	Bond Future	204.2900	0.2043	156.3200	0.1563	(23.481)	0	0	0
2012/09/07	R213	07/02/2013			Bond Future	7.9514	94.1502	7.8824	94.7646	(0.867)	0.0000	0.0000	0
2012/09/07	R213	07/02/2013	8.90	Call	Bond Future	9,006.8700	9.0069	9,499.5000	9.4995	5.469	0	0	0
2012/09/07	R213	07/02/2013	8.90	Put	Bond Future	1,128.7400	1.1287	1,007.0000	1.0070	(10.785)	0	0	0
2012/09/07	R213	02/05/2013			Bond Future	8.0102	91.7783	7.9395	92.4001	(0.882)	0.0000	0.0000	0
2012/09/07	R213	02/05/2013	7.84	Call	Bond Future	4,120.8700	4.1209	4,413.4400	4.4134	7.100	0	0	0
2012/09/07	R213	02/05/2013	7.84	Put	Bond Future	5,628.5700	5.6286	5,299.3700	5.2994	(5.849)	0	0	0
2012/09/07	R213	02/05/2013	7.85	Call	Bond Future	4,159.0400	4.1590	4,453.4200	4.4534	7.078	0	0	0
2012/09/07	R213	02/05/2013	7.85	Put	Bond Future	5,577.1700	5.5772	5,249.7800	5.2498	(5.870)	0	0	0
2012/09/07	R213	02/05/2013	7.86	Call	Bond Future	4,197.4200	4.1974	4,493.6200	4.4936	7.057	0	0	0
2012/09/07	R213	02/05/2013	7.86	Put	Bond Future	5,526.1000	5.5261	5,200.5300	5.2005	(5.891)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/09/07	R214	01/11/2012			Bond Future	8.1181	83.3497	8.0616	83.8840	(0.697)	0.0000	0.0000	1,714
2012/09/07	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R214	01/11/2012	7.99	Put	Bond Future	1,218.9500	1.2189	684.6400	0.6846	(43.834)	0	0	0
2012/09/07	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R214	01/11/2012	8.00	Put	Bond Future	1,122.7600	1.1228	588.4500	0.5884	(47.589)	0	0	0
2012/09/07	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/07	R214	01/11/2012	8.01	Put	Bond Future	1,026.7500	1.0267	492.4400	0.4924	(52.039)	0	0	0

**Total**

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