



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 03/08/2012 to 03/08/2012

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
2012/08/03	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2012/08/03	2025	02/08/2012			Bond Future	104.9486	104.9486	104.9486	104.9486	0.000	0.0000	0.0000	0
2012/08/03	2025	01/11/2012			Bond Future	106.2807	106.2807	106.9095	106.9095	0.592	0.0000	0.0000	4,417
2012/08/03	2025	01/11/2012	99.99	Call	Bond Future	6,290.6500	6.2907	6,919.5400	6.9195	9.997	0	0	0
2012/08/03	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	2025	01/11/2012	100.00	Call	Bond Future	6,280.6500	6.2807	6,909.5400	6.9095	10.013	0	0	0
2012/08/03	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	2025	01/11/2012	100.01	Call	Bond Future	6,270.6500	6.2707	6,899.5400	6.8995	10.029	0	0	0
2012/08/03	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	2038	02/08/2012			Bond Future	102.5869	102.5869	102.5869	102.5869	0.000	0.0000	0.0000	0
2012/08/03	2038	01/11/2012			Bond Future	103.8889	103.8889	104.1310	104.1310	0.233	0.0000	0.0000	0
2012/08/03	2038	01/11/2012	98.99	Call	Bond Future	4,898.8600	4.8989	5,141.0100	5.1410	4.943	0	0	0
2012/08/03	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	2038	01/11/2012	99.00	Call	Bond Future	4,888.8600	4.8889	5,131.0100	5.1310	4.953	0	0	0
2012/08/03	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	2038	01/11/2012	99.01	Call	Bond Future	4,878.8600	4.8789	5,121.0100	5.1210	4.963	0	0	0
2012/08/03	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	2050	02/08/2012			Bond Future	109.2796	109.2796	109.2796	109.2796	0.000	0.0000	0.0000	0
2012/08/03	2050	01/11/2012			Bond Future	110.6667	110.6667	111.1289	111.1289	0.418	0.0000	0.0000	0
2012/08/03	2050	01/11/2012	103.99	Call	Bond Future	6,676.6700	6.6767	7,138.8500	7.1388	6.922	0	0	0
2012/08/03	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	2050	01/11/2012	104.00	Call	Bond Future	6,666.6700	6.6667	7,128.8500	7.1288	6.933	0	0	0
2012/08/03	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	2050	01/11/2012	104.01	Call	Bond Future	6,656.6700	6.6567	7,118.8500	7.1188	6.943	0	0	0
2012/08/03	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/03	AL7T	01/11/2012			Index Future	472.0650	472.0650	475.3720	475.3720	0.701	0.0000	0.0000	13
2012/08/03	AL7T	07/02/2013			Index Future	478.8930	478.8930	482.2030	482.2030	0.691	0.0000	0.0000	0
2012/08/03	ALBI	01/11/2012			Index Future	424.0300	424.0300	426.9560	426.9560	0.690	0.0000	0.0000	885
2012/08/03	ALBI	07/02/2013			Index Future	430.1630	430.1630	433.0910	433.0910	0.681	0.0000	0.0000	118
2012/08/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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

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2012/08/03	ES33	02/08/2012			Bond Future	8.5850	92.4475	8.5850	92.4475	0.000	0.0000	0.0000	0
2012/08/03	ES33	01/11/2012			Bond Future	8.6878	89.7088	8.5690	90.7539	(1.368)	0.0000	0.0000	303
2012/08/03	ES33	01/11/2012	9.20	Call	Bond Future	4,295.8800	4.2959	5,340.9800	5.3410	24.328	0	0	0
2012/08/03	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	ES33	07/02/2013			Bond Future	8.7797	91.0067	8.6580	92.0579	(1.386)	0.0000	0.0000	0
2012/08/03	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	ES33	07/02/2013	8.54	Put	Bond Future	2,089.2500	2.0893	1,038.0400	1.0380	(50.315)	0	0	0
2012/08/03	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	ES33	07/02/2013	8.55	Put	Bond Future	2,000.5600	2.0006	949.3500	0.9494	(52.546)	0	0	0
2012/08/03	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	ES33	07/02/2013	8.56	Put	Bond Future	1,912.0000	1.9120	860.7900	0.8608	(54.980)	0	0	0
2012/08/03	GOVI	01/11/2012			GOVI	423.9920	423.9920	426.7660	426.7660	0.654	0.0000	0.0000	236
2012/08/03	GOVI	01/11/2012	403.96	Call	GOVI	200,320.0000	20.0320	228,060.0000	22.8060	13.848	0	0	0
2012/08/03	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	GOVI	07/02/2013			GOVI	430.1240	430.1240	432.8980	432.8980	0.645	0.0000	0.0000	0
2012/08/03	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	GOVI	07/02/2013	432.99	Put	GOVI	28,660.0000	2.8660	920.0000	0.0920	(96.790)	0	0	0
2012/08/03	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	GOVI	07/02/2013	433.00	Put	GOVI	28,760.0000	2.8760	1,020.0000	0.1020	(96.453)	0	0	0
2012/08/03	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	GOVI	07/02/2013	433.01	Put	GOVI	28,860.0000	2.8860	1,120.0000	0.1120	(96.119)	0	0	0
2012/08/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/03	IGOV	01/11/2012			Index Future	185.1170	185.1170	185.1740	185.1740	0.031	0.0000	0.0000	592
2012/08/03	IGOV	07/02/2013			Index Future	187.7950	187.7950	187.8340	187.8340	0.021	0.0000	0.0000	14
2012/08/03	ILBI	01/11/2012			Index Future	500.7380	500.7380	502.1840	502.1840	0.289	0.0000	0.0000	0
2012/08/03	ILBI	07/02/2013			Index Future	507.6960	507.6960	509.1650	509.1650	0.289	0.0000	0.0000	169
2012/08/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/03	JBAF	15/08/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	0
2012/08/03	JBAF	19/09/2012			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	44,760
2012/08/03	JBAF	17/10/2012			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	0

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2012/08/03	JBAF	21/11/2012			Jibar Tradeable Future	4.9000	95.1000	4.8900	95.1100	(0.204)	0.0000	0.0000	0
2012/08/03	JBAF	19/12/2012			Jibar Tradeable Future	4.8600	95.1400	4.8400	95.1600	(0.412)	0.0000	0.0000	840
2012/08/03	JBAF	16/01/2013			Jibar Tradeable Future	4.8600	95.1400	4.8400	95.1600	(0.412)	0.0000	0.0000	0
2012/08/03	JBAF	20/03/2013			Jibar Tradeable Future	4.8600	95.1400	4.8300	95.1700	(0.617)	0.0000	0.0000	1,000
2012/08/03	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9000	95.1000	(0.810)	0.0000	0.0000	500
2012/08/03	JBAF	18/09/2013			Jibar Tradeable Future	5.0700	94.9300	5.0300	94.9700	(0.789)	0.0000	0.0000	1,700
2012/08/03	JBAF	18/12/2013			Jibar Tradeable Future	5.2100	94.7900	5.1500	94.8500	(1.152)	0.0000	0.0000	1,500
2012/08/03	JBAF	19/03/2014			Jibar Tradeable Future	5.3600	94.6400	5.3000	94.7000	(1.119)	0.0000	0.0000	800
2012/08/03	JBAF	18/06/2014			Jibar Tradeable Future	5.5100	94.4900	5.4500	94.5500	(1.089)	0.0000	0.0000	0
2012/08/03	R023	01/11/2012			Bond Future	7.1021	106.1001	6.9604	107.1621	(1.995)	0.0000	0.0000	561
2012/08/03	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	598.1900	0.5982	100.000	0	0	0
2012/08/03	R023	01/11/2012	7.04	Put	Bond Future	463.7900	0.4638	0.0000	0.0000	(100.000)	0	0	0
2012/08/03	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	673.0300	0.6730	100.000	0	0	0
2012/08/03	R023	01/11/2012	7.05	Put	Bond Future	388.9500	0.3890	0.0000	0.0000	(100.000)	0	0	0
2012/08/03	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	747.8000	0.7478	100.000	0	0	0
2012/08/03	R023	01/11/2012	7.06	Put	Bond Future	314.1800	0.3142	0.0000	0.0000	(100.000)	0	0	0
2012/08/03	R023	07/02/2013			Bond Future	7.1692	107.6350	7.0233	108.7018	(2.036)	0.0000	0.0000	0
2012/08/03	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	123.1200	0.1231	100.000	0	0	0
2012/08/03	R023	07/02/2013	7.04	Put	Bond Future	943.7800	0.9438	0.0000	0.0000	(100.000)	0	0	0
2012/08/03	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	196.5400	0.1965	100.000	0	0	0
2012/08/03	R023	07/02/2013	7.05	Put	Bond Future	870.3600	0.8704	0.0000	0.0000	(100.000)	0	0	0
2012/08/03	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	269.8900	0.2699	100.000	0	0	0
2012/08/03	R023	07/02/2013	7.06	Put	Bond Future	797.0100	0.7970	0.0000	0.0000	(100.000)	0	0	0
2012/08/03	R023	02/05/2013			Bond Future	7.2256	105.0576	7.0649	106.2081	(2.224)	0.0000	0.0000	0
2012/08/03	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R023	02/05/2013	7.04	Put	Bond Future	1,330.1700	1.3302	179.7200	0.1797	(86.489)	0	0	0
2012/08/03	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R023	02/05/2013	7.05	Put	Bond Future	1,257.9500	1.2580	107.5000	0.1075	(91.454)	0	0	0
2012/08/03	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R023	02/05/2013	7.06	Put	Bond Future	1,185.7900	1.1858	35.3400	0.0353	(97.020)	0	0	0
2012/08/03	R157	02/08/2012			Bond Future	5.5150	127.8140	5.5150	127.8140	0.000	0.0000	0.0000	0
2012/08/03	R157	01/11/2012			Bond Future	5.5728	122.5886	5.4432	122.9704	(2.325)	0.0000	0.0000	14,749
2012/08/03	R157	01/11/2012	5.78	Call	Bond Future	948.1200	0.9481	1,214.6800	1.2147	28.115	0	0	5,630
2012/08/03	R157	01/11/2012	5.78	Put	Bond Future	340.7200	0.3407	225.4200	0.2254	(33.840)	0	0	0
2012/08/03	R157	01/11/2012	6.24	Call	Bond Future	2,018.2600	2.0183	2,367.3700	2.3674	17.298	0	0	0
2012/08/03	R157	01/11/2012	6.24	Put	Bond Future	76.3400	0.0763	43.5900	0.0436	(42.900)	0	0	0
2012/08/03	R157	07/02/2013			Bond Future	5.5969	124.3624	5.4559	124.7374	(2.518)	0.0000	0.0000	0
2012/08/03	R157	07/02/2013	6.28	Call	Bond Future	2,047.7300	2.0477	2,353.9200	2.3539	14.953	0	0	0
2012/08/03	R157	07/02/2013	6.28	Put	Bond Future	251.4500	0.2514	182.6700	0.1827	(27.353)	0	0	0
2012/08/03	R157	02/05/2013			Bond Future	5.6139	119.1039	5.4238	119.5643	(3.385)	0.0000	0.0000	0
2012/08/03	R157	02/05/2013	5.34	Call	Bond Future	786.6700	0.7867	987.8500	0.9878	25.574	0	0	0
2012/08/03	R157	02/05/2013	5.34	Put	Bond Future	1,450.8900	1.4509	1,191.6900	1.1917	(17.865)	0	0	0
2012/08/03	R157	02/05/2013	5.35	Call	Bond Future	796.8300	0.7968	999.6400	0.9996	25.452	0	0	0
2012/08/03	R157	02/05/2013	5.35	Put	Bond Future	1,436.7100	1.4367	1,179.1400	1.1791	(17.928)	0	0	0
2012/08/03	R157	02/05/2013	5.36	Call	Bond Future	807.0700	0.8071	1,011.5100	1.0115	25.331	0	0	0
2012/08/03	R157	02/05/2013	5.36	Put	Bond Future	1,422.6200	1.4226	1,166.6800	1.1667	(17.991)	0	0	0

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2012/08/03	R186	02/08/2012			Bond Future	7.3350	129.1563	7.3350	129.1563	0.000	0.0000	0.0000	0
2012/08/03	R186	01/11/2012			Bond Future	7.4283	130.5310	7.3187	131.6595	(1.476)	7.3430	7.3430	34,190
2012/08/03	R186	01/11/2012	7.82	Call	Bond Future	5,387.5100	5.3875	6,199.3800	6.1994	15.069	0	0	1,858
2012/08/03	R186	01/11/2012	7.82	Put	Bond Future	1,468.7100	1.4687	1,152.1500	1.1522	(21.554)	0	0	0
2012/08/03	R186	01/11/2012	8.00	Call	Bond Future	6,682.6200	6.6826	7,573.8700	7.5739	13.337	0	0	200
2012/08/03	R186	01/11/2012	8.00	Put	Bond Future	1,020.3000	1.0203	783.1200	0.7831	(23.246)	0	0	0
2012/08/03	R186	01/11/2012	8.50	Call	Bond Future	10,659.1700	10.6592	11,694.9300	11.6949	9.717	0	0	0
2012/08/03	R186	01/11/2012	8.50	Put	Bond Future	334.5700	0.3346	241.9000	0.2419	(27.698)	0	0	200
2012/08/03	R186	01/11/2012	8.82	Call	Bond Future	13,310.9500	13.3110	14,396.8600	14.3969	8.158	0	0	0
2012/08/03	R186	01/11/2012	8.82	Put	Bond Future	136.1800	0.1362	93.6600	0.0937	(31.223)	0	0	1,858
2012/08/03	R186	07/02/2013			Bond Future	7.4958	127.1286	7.3835	128.2604	(1.498)	0.0000	0.0000	940
2012/08/03	R186	07/02/2013	7.00	Call	Bond Future	2,348.8200	2.3488	2,742.9700	2.7430	16.781	0	0	10,300
2012/08/03	R186	07/02/2013	7.00	Put	Bond Future	7,455.5900	7.4556	6,718.0000	6.7180	(9.893)	0	0	0
2012/08/03	R186	07/02/2013	8.47	Call	Bond Future	10,605.9700	10.6060	11,521.8200	11.5218	8.635	0	0	0
2012/08/03	R186	07/02/2013	8.47	Put	Bond Future	1,356.5800	1.3566	1,140.6900	1.1407	(15.914)	0	0	0
2012/08/03	R186	02/05/2013			Bond Future	7.5564	128.7072	7.4321	129.9384	(1.645)	0.0000	0.0000	0
2012/08/03	R186	02/05/2013	7.39	Call	Bond Future	4,965.8100	4.9658	5,562.9800	5.5630	12.026	0	0	0
2012/08/03	R186	02/05/2013	7.39	Put	Bond Future	6,617.8200	6.6178	5,983.8400	5.9838	(9.580)	0	0	0
2012/08/03	R186	02/05/2013	7.40	Call	Bond Future	5,011.0100	5.0110	5,611.5900	5.6116	11.985	0	0	0
2012/08/03	R186	02/05/2013	7.40	Put	Bond Future	6,562.9000	6.5629	5,932.3300	5.9323	(9.608)	0	0	0
2012/08/03	R186	02/05/2013	7.41	Call	Bond Future	5,056.4500	5.0564	5,660.4200	5.6604	11.945	0	0	0
2012/08/03	R186	02/05/2013	7.41	Put	Bond Future	6,508.3300	6.5083	5,881.1500	5.8812	(9.637)	0	0	0
2012/08/03	R189	02/08/2012			Bond Future	218.7440	218.7440	218.7440	218.7440	0.000	0.0000	0.0000	0
2012/08/03	R189	01/11/2012			Bond Future	215.0212	215.0212	214.8982	214.8982	(0.057)	0.0000	0.0000	0
2012/08/03	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R189	01/11/2012	218.99	Put	Bond Future	3,968.8000	3.9688	4,091.8400	4.0918	3.100	0	0	0
2012/08/03	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R189	01/11/2012	219.00	Put	Bond Future	3,978.8000	3.9788	4,101.8400	4.1018	3.092	0	0	0
2012/08/03	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R189	01/11/2012	219.01	Put	Bond Future	3,988.8000	3.9888	4,111.8400	4.1118	3.085	0	0	0
2012/08/03	R197	02/08/2012			Bond Future	268.4281	268.4281	268.4281	268.4281	0.000	0.0000	0.0000	0
2012/08/03	R197	01/11/2012			Bond Future	272.3221	272.3221	272.3017	272.3017	(0.007)	0.0000	0.0000	5,528
2012/08/03	R197	01/11/2012	266.99	Call	Bond Future	5,332.0500	5.3321	5,311.6800	5.3117	(0.382)	0	0	0
2012/08/03	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R197	01/11/2012	267.00	Call	Bond Future	5,322.0500	5.3221	5,301.6800	5.3017	(0.383)	0	0	0
2012/08/03	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R197	01/11/2012	267.01	Call	Bond Future	5,312.0500	5.3121	5,291.6800	5.2917	(0.383)	0	0	0
2012/08/03	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R201	02/08/2012			Bond Future	4.9750	109.4607	4.9750	109.4607	0.000	0.0000	0.0000	0
2012/08/03	R201	01/11/2012			Bond Future	4.9541	110.8500	4.8181	111.1346	(2.745)	0.0000	0.0000	1,560
2012/08/03	R201	01/11/2012	5.11	Call	Bond Future	530.2600	0.5303	729.9200	0.7299	37.653	0	0	0
2012/08/03	R201	01/11/2012	5.11	Put	Bond Future	205.1700	0.2052	120.2300	0.1202	(41.400)	0	0	0
2012/08/03	R201	07/02/2013			Bond Future	4.8806	108.0447	4.7292	108.3225	(3.102)	0.0000	0.0000	0
2012/08/03	R201	07/02/2013	4.98	Call	Bond Future	575.8400	0.5758	743.3000	0.7433	29.081	0	0	0

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2012/08/03	R201	07/02/2013	4.98	Put	Bond Future	393.9600	0.3940	283.6300	0.2836	(28.005)	0	0	0
2012/08/03	R201	02/05/2013			Bond Future	4.7981	109.3864	4.5791	109.7395	(4.565)	0.0000	0.0000	0
2012/08/03	R201	02/05/2013	4.04	Call	Bond Future	170.4800	0.1705	255.1400	0.2551	49.660	0	0	0
2012/08/03	R201	02/05/2013	4.04	Put	Bond Future	1,399.6900	1.3997	1,131.1700	1.1312	(19.184)	0	0	0
2012/08/03	R201	02/05/2013	4.05	Call	Bond Future	174.0800	0.1741	259.9900	0.2600	49.351	0	0	0
2012/08/03	R201	02/05/2013	4.05	Put	Bond Future	1,386.9600	1.3870	1,119.6900	1.1197	(19.270)	0	0	0
2012/08/03	R201	02/05/2013	4.06	Call	Bond Future	177.7400	0.1777	264.9100	0.2649	49.044	0	0	0
2012/08/03	R201	02/05/2013	4.06	Put	Bond Future	1,374.2800	1.3743	1,108.2700	1.1083	(19.356)	0	0	0
2012/08/03	R202	02/08/2012			Bond Future	196.9901	196.9901	196.9901	196.9901	0.000	0.0000	0.0000	0
2012/08/03	R202	01/11/2012			Bond Future	199.4902	199.4902	200.5102	200.5102	0.511	0.0000	0.0000	48,828
2012/08/03	R202	01/11/2012	191.99	Call	Bond Future	7,500.2400	7.5002	8,520.2300	8.5202	13.599	0	0	0
2012/08/03	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R202	01/11/2012	192.00	Call	Bond Future	7,490.2400	7.4902	8,510.2300	8.5102	13.618	0	0	0
2012/08/03	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R202	01/11/2012	192.01	Call	Bond Future	7,480.2400	7.4802	8,500.2300	8.5002	13.636	0	0	0
2012/08/03	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R203	02/08/2012			Bond Future	5.9150	113.4029	5.9150	113.4029	0.000	0.0000	0.0000	0
2012/08/03	R203	01/11/2012			Bond Future	5.9698	110.6639	5.8518	111.1847	(1.977)	5.8920	5.8920	4,837
2012/08/03	R203	01/11/2012	6.87	Call	Bond Future	3,959.7600	3.9598	4,448.7700	4.4488	12.349	0	0	0
2012/08/03	R203	01/11/2012	6.87	Put	Bond Future	84.2600	0.0843	52.4700	0.0525	(37.728)	0	0	0
2012/08/03	R203	07/02/2013			Bond Future	6.0118	112.2650	5.8881	112.7823	(2.059)	0.0000	0.0000	5,230
2012/08/03	R203	07/02/2013	6.11	Call	Bond Future	1,759.9300	1.7599	2,053.3500	2.0534	16.672	0	0	6,300
2012/08/03	R203	07/02/2013	6.11	Put	Bond Future	1,351.7700	1.3518	1,127.8600	1.1279	(16.564)	0	0	0
2012/08/03	R203	07/02/2013	6.94	Call	Bond Future	4,165.3000	4.1653	4,600.2000	4.6002	10.441	0	0	0
2012/08/03	R203	07/02/2013	6.94	Put	Bond Future	379.6400	0.3796	297.2100	0.2972	(21.713)	0	0	0
2012/08/03	R203	02/05/2013			Bond Future	6.0472	109.5017	5.8973	110.0988	(2.478)	0.0000	0.0000	8
2012/08/03	R203	02/05/2013	5.89	Call	Bond Future	1,647.1100	1.6471	1,931.3700	1.9314	17.258	0	0	0
2012/08/03	R203	02/05/2013	5.89	Put	Bond Future	2,273.4900	2.2735	1,960.6800	1.9607	(13.759)	0	0	0
2012/08/03	R203	02/05/2013	5.90	Call	Bond Future	1,665.5200	1.6655	1,951.7400	1.9517	17.185	0	0	0
2012/08/03	R203	02/05/2013	5.90	Put	Bond Future	2,251.9200	2.2519	1,941.0700	1.9411	(13.804)	0	0	0
2012/08/03	R203	02/05/2013	5.91	Call	Bond Future	1,684.0600	1.6841	1,972.2200	1.9722	17.111	0	0	0
2012/08/03	R203	02/05/2013	5.91	Put	Bond Future	2,230.5000	2.2305	1,921.5900	1.9216	(13.849)	0	0	0
2012/08/03	R204	02/08/2012			Bond Future	6.2050	110.3451	6.2050	110.3451	0.000	0.0000	0.0000	0
2012/08/03	R204	01/11/2012			Bond Future	6.2700	111.6900	6.1497	112.3282	(1.919)	0.0000	0.0000	3,787
2012/08/03	R204	01/11/2012	7.22	Call	Bond Future	5,003.3800	5.0034	5,598.3800	5.5984	11.892	0	0	0
2012/08/03	R204	01/11/2012	7.22	Put	Bond Future	122.2900	0.1223	79.1100	0.0791	(35.310)	0	0	0
2012/08/03	R204	07/02/2013			Bond Future	6.3186	109.2747	6.1935	109.9111	(1.980)	0.0000	0.0000	0
2012/08/03	R204	07/02/2013	7.29	Call	Bond Future	5,259.6700	5.2597	5,796.3000	5.7963	10.203	0	0	0
2012/08/03	R204	07/02/2013	7.29	Put	Bond Future	470.0000	0.4700	370.2500	0.3702	(21.223)	0	0	0
2012/08/03	R204	02/05/2013			Bond Future	6.3642	110.6316	6.2179	111.3488	(2.299)	0.0000	0.0000	0
2012/08/03	R204	02/05/2013	6.29	Call	Bond Future	2,317.3800	2.3174	2,679.2500	2.6793	15.615	0	0	0
2012/08/03	R204	02/05/2013	6.29	Put	Bond Future	2,680.5200	2.6805	2,325.1900	2.3252	(13.256)	0	0	0
2012/08/03	R204	02/05/2013	6.30	Call	Bond Future	2,341.8000	2.3418	2,705.9100	2.7059	15.548	0	0	0
2012/08/03	R204	02/05/2013	6.30	Put	Bond Future	2,655.9300	2.6559	2,302.8400	2.3028	(13.294)	0	0	0
2012/08/03	R204	02/05/2013	6.31	Call	Bond Future	2,366.3600	2.3664	2,732.7100	2.7327	15.482	0	0	0

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2012/08/03	R204	02/05/2013	6.31	Put	Bond Future	2,631.5100	2.6315	2,280.6600	2.2807	(13.333)	0	0	0
2012/08/03	R206	02/08/2012			Bond Future	5.0600	103.8060	5.0600	103.8060	0.000	0.0000	0.0000	0
2012/08/03	R206	01/11/2012			Bond Future	5.0370	105.1235	4.8880	105.2976	(2.958)	0.0000	0.0000	1,120
2012/08/03	R206	01/11/2012	5.05	Call	Bond Future	217.0700	0.2171	316.5300	0.3165	45.819	0	0	0
2012/08/03	R206	01/11/2012	5.05	Put	Bond Future	201.8900	0.2019	127.3200	0.1273	(36.936)	0	0	0
2012/08/03	R206	07/02/2013			Bond Future	4.9146	102.8788	4.7317	103.0451	(3.722)	0.0000	0.0000	0
2012/08/03	R206	07/02/2013	4.76	Call	Bond Future	230.5500	0.2305	308.0700	0.3081	33.624	0	0	0
2012/08/03	R206	07/02/2013	4.76	Put	Bond Future	371.1500	0.3712	282.2800	0.2823	(23.944)	0	0	0
2012/08/03	R206	02/05/2013			Bond Future	4.7509	104.1563	4.4054	104.3933	(7.274)	0.0000	0.0000	0
2012/08/03	R206	02/05/2013	3.39	Call	Bond Future	70.1300	0.0701	113.3100	0.1133	61.571	0	0	0
2012/08/03	R206	02/05/2013	3.39	Put	Bond Future	1,009.0400	1.0090	815.2200	0.8152	(19.208)	0	0	0
2012/08/03	R206	02/05/2013	3.40	Call	Bond Future	71.1700	0.0712	114.8300	0.1148	61.346	0	0	0
2012/08/03	R206	02/05/2013	3.40	Put	Bond Future	1,003.1300	1.0031	809.7900	0.8098	(19.274)	0	0	0
2012/08/03	R206	02/05/2013	3.41	Call	Bond Future	72.2300	0.0722	116.3700	0.1164	61.110	0	0	0
2012/08/03	R206	02/05/2013	3.41	Put	Bond Future	997.2400	0.9972	804.3800	0.8044	(19.339)	0	0	0
2012/08/03	R207	02/08/2012			Bond Future	6.4750	104.9647	6.4750	104.9647	0.000	0.0000	0.0000	0
2012/08/03	R207	01/11/2012			Bond Future	6.5430	106.2363	6.4298	106.8956	(1.729)	0.0000	0.0000	19,077
2012/08/03	R207	01/11/2012	7.58	Call	Bond Future	5,945.8700	5.9459	6,561.6100	6.5616	10.356	0	0	0
2012/08/03	R207	01/11/2012	7.58	Put	Bond Future	135.9300	0.1359	92.3900	0.0924	(32.031)	0	0	0
2012/08/03	R207	07/02/2013			Bond Future	6.5975	104.1331	6.4805	104.7916	(1.773)	0.0000	0.0000	0
2012/08/03	R207	07/02/2013	7.66	Call	Bond Future	6,234.0200	6.2340	6,797.2700	6.7973	9.035	0	0	0
2012/08/03	R207	07/02/2013	7.66	Put	Bond Future	481.3400	0.4813	386.0500	0.3860	(19.797)	0	0	0
2012/08/03	R207	02/05/2013			Bond Future	6.6502	105.4261	6.5154	106.1625	(2.028)	0.0000	0.0000	0
2012/08/03	R207	02/05/2013	6.44	Call	Bond Future	2,275.0500	2.2750	2,615.3200	2.6153	14.957	0	0	0
2012/08/03	R207	02/05/2013	6.44	Put	Bond Future	3,425.6500	3.4256	3,029.5900	3.0296	(11.562)	0	0	0
2012/08/03	R207	02/05/2013	6.45	Call	Bond Future	2,299.4800	2.2995	2,642.0400	2.6420	14.897	0	0	0
2012/08/03	R207	02/05/2013	6.45	Put	Bond Future	3,394.9900	3.3950	3,001.2200	3.0012	(11.599)	0	0	0
2012/08/03	R207	02/05/2013	6.46	Call	Bond Future	2,324.0500	2.3241	2,668.9000	2.6689	14.838	0	0	0
2012/08/03	R207	02/05/2013	6.46	Put	Bond Future	3,364.5100	3.3645	2,973.0300	2.9730	(11.636)	0	0	0
2012/08/03	R208	02/08/2012			Bond Future	6.6300	103.1479	6.6300	103.1479	0.000	0.0000	0.0000	0
2012/08/03	R208	01/11/2012			Bond Future	6.7046	100.9654	6.5772	101.7790	(1.900)	0.0000	0.0000	9,422
2012/08/03	R208	01/11/2012	6.81	Call	Bond Future	2,060.3900	2.0604	2,545.3300	2.5453	23.536	0	0	0
2012/08/03	R208	01/11/2012	6.81	Put	Bond Future	1,392.9700	1.3930	1,064.3400	1.0643	(23.592)	0	0	0
2012/08/03	R208	01/11/2012	7.50	Call	Bond Future	5,198.1900	5.1982	5,917.0600	5.9171	13.829	0	0	0
2012/08/03	R208	01/11/2012	7.50	Put	Bond Future	297.1700	0.2972	202.4700	0.2025	(31.867)	0	0	12,250
2012/08/03	R208	01/11/2012	7.70	Call	Bond Future	6,262.0300	6.2620	7,015.6000	7.0156	12.034	0	0	0
2012/08/03	R208	01/11/2012	7.70	Put	Bond Future	175.9900	0.1760	115.9900	0.1160	(34.093)	0	0	0
2012/08/03	R208	07/02/2013			Bond Future	6.7608	102.4263	6.6294	103.2415	(1.943)	0.0000	0.0000	300
2012/08/03	R208	07/02/2013	6.00	Call	Bond Future	758.2400	0.7582	953.1800	0.9532	25.710	0	0	12,250
2012/08/03	R208	07/02/2013	6.00	Put	Bond Future	5,595.4800	5.5955	4,975.2400	4.9752	(11.085)	0	0	0
2012/08/03	R208	07/02/2013	7.78	Call	Bond Future	6,665.5300	6.6655	7,352.8200	7.3528	10.311	0	0	0
2012/08/03	R208	07/02/2013	7.78	Put	Bond Future	609.9000	0.6099	482.0100	0.4820	(20.969)	0	0	0
2012/08/03	R208	02/05/2013			Bond Future	6.8111	100.3046	6.6636	101.1974	(2.166)	0.0000	0.0000	0
2012/08/03	R208	02/05/2013	6.65	Call	Bond Future	2,716.3500	2.7163	3,147.3800	3.1474	15.868	0	0	0
2012/08/03	R208	02/05/2013	6.65	Put	Bond Future	3,692.0400	3.6920	3,230.3100	3.2303	(12.506)	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
2012/08/03	R208	02/05/2013	6.66	Call	Bond Future	2,744.0000	2.7440	3,177.7500	3.1777	15.807	0	0	0
2012/08/03	R208	02/05/2013	6.66	Put	Bond Future	3,658.8000	3.6588	3,199.7900	3.1998	(12.545)	0	0	0
2012/08/03	R208	02/05/2013	6.64	Call	Bond Future	2,688.8500	2.6888	3,117.1700	3.1172	15.929	0	0	0
2012/08/03	R208	02/05/2013	6.64	Put	Bond Future	3,725.4900	3.7255	3,261.0500	3.2611	(12.467)	0	0	0
2012/08/03	R209	02/08/2012			Bond Future	7.9700	84.0089	7.9700	84.0089	0.000	0.0000	0.0000	0
2012/08/03	R209	01/11/2012			Bond Future	8.0496	81.7965	7.9319	82.8570	(1.462)	0.0000	0.0000	7,426
2012/08/03	R209	01/11/2012	8.99	Call	Bond Future	8,292.4400	8.2924	9,218.7500	9.2188	11.171	0	0	0
2012/08/03	R209	01/11/2012	8.99	Put	Bond Future	535.7200	0.5357	401.5700	0.4016	(25.041)	0	0	0
2012/08/03	R209	07/02/2013			Bond Future	8.1144	82.9801	7.9942	84.0475	(1.480)	0.0000	0.0000	0
2012/08/03	R209	07/02/2013	9.06	Call	Bond Future	9,203.4200	9.2034	10,044.8200	10.0448	9.142	0	0	0
2012/08/03	R209	07/02/2013	9.06	Put	Bond Future	1,507.6700	1.5077	1,281.6800	1.2817	(14.989)	0	0	0
2012/08/03	R209	02/05/2013			Bond Future	8.1710	80.8683	8.0418	82.0040	(1.582)	0.0000	0.0000	0
2012/08/03	R209	02/05/2013	7.99	Call	Bond Future	4,746.5300	4.7465	5,308.9100	5.3089	11.848	0	0	0
2012/08/03	R209	02/05/2013	7.99	Put	Bond Future	6,344.3000	6.3443	5,771.0600	5.7711	(9.036)	0	0	0
2012/08/03	R209	02/05/2013	8.00	Call	Bond Future	4,785.9800	4.7860	5,351.2800	5.3513	11.812	0	0	0
2012/08/03	R209	02/05/2013	8.00	Put	Bond Future	6,294.2200	6.2942	5,723.9000	5.7239	(9.061)	0	0	0
2012/08/03	R209	02/05/2013	8.01	Call	Bond Future	4,825.5900	4.8256	5,393.8200	5.3938	11.775	0	0	0
2012/08/03	R209	02/05/2013	8.01	Put	Bond Future	6,244.4500	6.2445	5,677.0600	5.6771	(9.086)	0	0	0
2012/08/03	R210	02/08/2012			Bond Future	150.6291	150.6291	150.6291	150.6291	0.000	0.0000	0.0000	0
2012/08/03	R210	01/11/2012			Bond Future	151.3190	151.3190	151.2791	151.2791	(0.026)	0.0000	0.0000	3,362
2012/08/03	R210	01/11/2012	144.99	Call	Bond Future	6,329.0000	6.3290	6,289.0600	6.2891	(0.631)	0	0	0
2012/08/03	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R210	01/11/2012	145.00	Call	Bond Future	6,319.0000	6.3190	6,279.0600	6.2791	(0.632)	0	0	0
2012/08/03	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R210	01/11/2012	145.01	Call	Bond Future	6,309.0000	6.3090	6,269.0600	6.2691	(0.633)	0	0	0
2012/08/03	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R211	02/08/2012			Bond Future	121.1427	121.1427	121.1427	121.1427	0.000	0.0000	0.0000	0
2012/08/03	R211	01/11/2012			Bond Future	122.6802	122.6802	122.7227	122.7227	0.035	0.0000	0.0000	480
2012/08/03	R211	01/11/2012	121.99	Call	Bond Future	690.2200	0.6902	732.7100	0.7327	6.156	0	0	0
2012/08/03	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R211	01/11/2012	122.00	Call	Bond Future	680.2200	0.6802	722.7100	0.7227	6.247	0	0	0
2012/08/03	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R211	01/11/2012	122.01	Call	Bond Future	670.2200	0.6702	712.7100	0.7127	6.340	0	0	0
2012/08/03	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R212	02/08/2012			Bond Future	123.4910	123.4910	123.4910	123.4910	0.000	0.0000	0.0000	0
2012/08/03	R212	01/11/2012			Bond Future	125.0584	125.0584	125.2101	125.2101	0.121	0.0000	0.0000	5,084
2012/08/03	R212	01/11/2012	121.99	Call	Bond Future	3,068.4400	3.0684	3,220.0900	3.2201	4.942	0	0	0
2012/08/03	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R212	01/11/2012	122.00	Call	Bond Future	3,058.4400	3.0584	3,210.0900	3.2101	4.958	0	0	0
2012/08/03	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R212	01/11/2012	122.01	Call	Bond Future	3,048.4400	3.0484	3,200.0900	3.2001	4.975	0	0	0
2012/08/03	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/03	R213	02/08/2012			Bond Future	7.7650	95.5815	7.7650	95.5815	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/08/03	R213	01/11/2012			Bond Future	7.8624	92.9825	7.7389	94.1086	(1.571)	0.0000	0.0000	4,830
2012/08/03	R213	01/11/2012	7.75	Call	Bond Future	2,356.6300	2.3566	2,892.0100	2.8920	22.718	0	0	140
2012/08/03	R213	01/11/2012	7.75	Put	Bond Future	3,380.9400	3.3809	2,790.2500	2.7902	(17.471)	0	0	0
2012/08/03	R213	01/11/2012	8.81	Call	Bond Future	8,509.1500	8.5091	9,501.8300	9.5018	11.666	0	0	0
2012/08/03	R213	01/11/2012	8.81	Put	Bond Future	495.7100	0.4957	362.3200	0.3623	(26.909)	0	0	0
2012/08/03	R213	07/02/2013			Bond Future	7.9314	94.3276	7.8051	95.4608	(1.592)	0.0000	0.0000	0
2012/08/03	R213	07/02/2013	8.90	Call	Bond Future	9,435.0700	9.4351	10,341.4000	10.3414	9.606	0	0	0
2012/08/03	R213	07/02/2013	8.90	Put	Bond Future	1,379.5600	1.3796	1,152.6800	1.1527	(16.446)	0	0	0
2012/08/03	R213	02/05/2013			Bond Future	7.9891	91.9638	7.8526	93.1728	(1.708)	0.0000	0.0000	0
2012/08/03	R213	02/05/2013	7.84	Call	Bond Future	4,810.3700	4.8104	5,415.1600	5.4152	12.573	0	0	0
2012/08/03	R213	02/05/2013	7.84	Put	Bond Future	6,132.6000	6.1326	5,528.3600	5.5284	(9.853)	0	0	0
2012/08/03	R213	02/05/2013	7.85	Call	Bond Future	4,850.7900	4.8508	5,458.7400	5.4587	12.533	0	0	0
2012/08/03	R213	02/05/2013	7.85	Put	Bond Future	6,083.4500	6.0835	5,482.3700	5.4824	(9.881)	0	0	0
2012/08/03	R213	02/05/2013	7.86	Call	Bond Future	4,891.3900	4.8914	5,502.5000	5.5025	12.494	0	0	0
2012/08/03	R213	02/05/2013	7.86	Put	Bond Future	6,034.6000	6.0346	5,436.6800	5.4367	(9.908)	0	0	0
2012/08/03	R214	02/08/2012			Bond Future	7.9850	86.2105	7.9850	86.2105	0.000	0.0000	0.0000	0
2012/08/03	R214	01/11/2012			Bond Future	8.0725	83.7805	7.9499	84.9558	(1.518)	0.0000	0.0000	1,700
2012/08/03	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	387.1800	0.3872	100.000	0	0	0
2012/08/03	R214	01/11/2012	7.99	Put	Bond Future	788.1600	0.7882	0.0000	0.0000	(100.000)	0	0	0
2012/08/03	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	483.3700	0.4834	100.000	0	0	0
2012/08/03	R214	01/11/2012	8.00	Put	Bond Future	691.9700	0.6920	0.0000	0.0000	(100.000)	0	0	0
2012/08/03	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	579.3800	0.5794	100.000	0	0	0
2012/08/03	R214	01/11/2012	8.01	Put	Bond Future	595.9600	0.5960	0.0000	0.0000	(100.000)	0	0	0

**Total**

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