



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 29/08/2012 to 29/08/2012

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
2012/08/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	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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2012/08/29	2025	01/11/2012			Bond Future	106.7300	106.7300	106.7177	106.7177	(0.012)	0.0000	0.0000	4,417
2012/08/29	2025	01/11/2012	99.99	Call	Bond Future	6,740.0300	6.7400	6,727.6800	6.7277	(0.183)	0	0	0
2012/08/29	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	2025	01/11/2012	100.00	Call	Bond Future	6,730.0300	6.7300	6,717.6800	6.7177	(0.184)	0	0	0
2012/08/29	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	2025	01/11/2012	100.01	Call	Bond Future	6,720.0300	6.7200	6,707.6800	6.7077	(0.184)	0	0	0
2012/08/29	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	2038	01/11/2012			Bond Future	104.3965	104.3965	104.3893	104.3893	(0.007)	0.0000	0.0000	0
2012/08/29	2038	01/11/2012	98.99	Call	Bond Future	5,406.5100	5.4065	5,399.3100	5.3993	(0.133)	0	0	0
2012/08/29	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	2038	01/11/2012	99.00	Call	Bond Future	5,396.5100	5.3965	5,389.3100	5.3893	(0.133)	0	0	0
2012/08/29	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	2038	01/11/2012	99.01	Call	Bond Future	5,386.5100	5.3865	5,379.3100	5.3793	(0.134)	0	0	0
2012/08/29	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	2050	01/11/2012			Bond Future	110.7048	110.7048	110.6977	110.6977	(0.006)	0.0000	0.0000	0
2012/08/29	2050	01/11/2012	103.99	Call	Bond Future	6,714.8200	6.7148	6,707.6600	6.7077	(0.107)	0	0	0
2012/08/29	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	2050	01/11/2012	104.00	Call	Bond Future	6,704.8200	6.7048	6,697.6600	6.6977	(0.107)	0	0	0
2012/08/29	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	2050	01/11/2012	104.01	Call	Bond Future	6,694.8200	6.6948	6,687.6600	6.6877	(0.107)	0	0	0
2012/08/29	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	AL7T	01/11/2012			Index Future	468.3820	468.3820	469.1210	469.1210	0.158	0.0000	0.0000	13
2012/08/29	AL7T	07/02/2013			Index Future	475.0940	475.0940	475.8420	475.8420	0.157	0.0000	0.0000	0
2012/08/29	ALBI	01/11/2012			Index Future	420.4270	420.4270	421.1270	421.1270	0.166	0.0000	0.0000	893
2012/08/29	ALBI	07/02/2013			Index Future	426.4510	426.4510	427.1610	427.1610	0.166	0.0000	0.0000	118
2012/08/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	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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2012/08/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/29	EL28	01/11/2012			Bond Future	108.7001	108.7001	108.9758	108.9758	0.254	0.0000	0.0000	0
2012/08/29	EL28	01/11/2012	105.99	Call	Bond Future	2,710.1300	2.7101	2,985.8400	2.9858	10.173	0	0	0
2012/08/29	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	EL28	01/11/2012	106.00	Call	Bond Future	2,700.1300	2.7001	2,975.8400	2.9758	10.211	0	0	0
2012/08/29	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	EL28	01/11/2012	106.01	Call	Bond Future	2,690.1300	2.6901	2,965.8400	2.9658	10.249	0	0	0
2012/08/29	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	ES33	01/11/2012			Bond Future	8.9213	87.7098	8.8825	88.0368	(0.434)	0.0000	0.0000	303
2012/08/29	ES33	01/11/2012	9.20	Call	Bond Future	2,296.8800	2.2969	2,623.8800	2.6239	14.237	0	0	0

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2012/08/29	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	ES33	07/02/2013			Bond Future	9.0223	88.9667	8.9822	89.2984	(0.444)	0.0000	0.0000	0
2012/08/29	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	ES33	07/02/2013	8.54	Put	Bond Future	4,129.2600	4.1293	3,797.5600	3.7976	(8.033)	0	0	0
2012/08/29	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	ES33	07/02/2013	8.55	Put	Bond Future	4,040.5700	4.0406	3,708.8700	3.7089	(8.209)	0	0	0
2012/08/29	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	ES33	07/02/2013	8.56	Put	Bond Future	3,952.0100	3.9520	3,620.3100	3.6203	(8.393)	0	0	0
2012/08/29	GOVI	01/11/2012			GOVI	420.7200	420.7200	421.3680	421.3680	0.154	0.0000	0.0000	239
2012/08/29	GOVI	01/11/2012	403.96	Call	GOVI	167,600.0000	16.7600	174,080.0000	17.4080	3.866	0	0	0
2012/08/29	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	GOVI	07/02/2013			GOVI	426.7480	426.7480	427.4060	427.4060	0.154	0.0000	0.0000	0
2012/08/29	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	GOVI	07/02/2013	432.99	Put	GOVI	62,420.0000	6.2420	55,840.0000	5.5840	(10.541)	0	0	0
2012/08/29	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	GOVI	07/02/2013	433.00	Put	GOVI	62,520.0000	6.2520	55,940.0000	5.5940	(10.525)	0	0	0
2012/08/29	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	GOVI	07/02/2013	433.01	Put	GOVI	62,620.0000	6.2620	56,040.0000	5.6040	(10.508)	0	0	0
2012/08/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/29	IGOV	01/11/2012			Index Future	185.4610	185.4610	185.5900	185.5900	0.070	0.0000	0.0000	592
2012/08/29	IGOV	07/02/2013			Index Future	188.1180	188.1180	188.2490	188.2490	0.070	0.0000	0.0000	14
2012/08/29	ILBI	01/11/2012			Index Future	502.0460	502.0460	502.1330	502.1330	0.017	0.0000	0.0000	0
2012/08/29	ILBI	07/02/2013			Index Future	509.0480	509.0480	509.1390	509.1390	0.018	0.0000	0.0000	169
2012/08/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/29	JBAF	19/09/2012			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	44,760
2012/08/29	JBAF	17/10/2012			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	0
2012/08/29	JBAF	21/11/2012			Jibar Tradeable Future	4.8800	95.1200	4.8600	95.1400	(0.410)	0.0000	0.0000	0
2012/08/29	JBAF	19/12/2012			Jibar Tradeable Future	4.8200	95.1800	4.8000	95.2000	(0.415)	0.0000	0.0000	840
2012/08/29	JBAF	16/01/2013			Jibar Tradeable Future	4.8000	95.2000	4.7800	95.2200	(0.417)	0.0000	0.0000	0
2012/08/29	JBAF	20/02/2013			Jibar Tradeable Future	4.7900	95.2100	4.7800	95.2200	(0.209)	0.0000	0.0000	0
2012/08/29	JBAF	20/03/2013			Jibar Tradeable Future	4.7900	95.2100	4.7800	95.2200	(0.209)	0.0000	0.0000	1,000

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2012/08/29	JBAF	19/06/2013			Jibar Tradeable Future	4.8500	95.1500	4.8300	95.1700	(0.412)	0.0000	0.0000	500
2012/08/29	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9300	95.0700	(0.605)	0.0000	0.0000	1,700
2012/08/29	JBAF	18/12/2013			Jibar Tradeable Future	5.0900	94.9100	5.0600	94.9400	(0.589)	0.0000	0.0000	1,500
2012/08/29	JBAF	19/03/2014			Jibar Tradeable Future	5.2600	94.7400	5.2100	94.7900	(0.951)	0.0000	0.0000	800
2012/08/29	JBAF	18/06/2014			Jibar Tradeable Future	5.4100	94.5900	5.3700	94.6300	(0.739)	0.0000	0.0000	0
2012/08/29	R023	01/11/2012			Bond Future	7.1771	105.5442	7.1441	105.7879	(0.459)	0.0000	0.0000	1,049
2012/08/29	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R023	01/11/2012	7.04	Put	Bond Future	1,019.7100	1.0197	776.0200	0.7760	(23.898)	0	0	0
2012/08/29	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R023	01/11/2012	7.05	Put	Bond Future	944.8700	0.9449	701.1800	0.7012	(25.791)	0	0	0
2012/08/29	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R023	01/11/2012	7.06	Put	Bond Future	870.1000	0.8701	626.4100	0.6264	(28.007)	0	0	0
2012/08/29	R023	07/02/2013			Bond Future	7.2492	107.0566	7.2149	107.3039	(0.472)	0.0000	0.0000	0
2012/08/29	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R023	07/02/2013	7.04	Put	Bond Future	1,522.1400	1.5221	1,274.8800	1.2749	(16.244)	0	0	0
2012/08/29	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R023	07/02/2013	7.05	Put	Bond Future	1,448.7200	1.4487	1,201.4600	1.2015	(17.067)	0	0	0
2012/08/29	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R023	07/02/2013	7.06	Put	Bond Future	1,375.3700	1.3754	1,128.1100	1.1281	(17.978)	0	0	0
2012/08/29	R023	02/05/2013			Bond Future	7.2992	104.5359	7.2639	104.7856	(0.484)	0.0000	0.0000	0
2012/08/29	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R023	02/05/2013	7.04	Put	Bond Future	1,851.9100	1.8519	1,602.1600	1.6022	(13.486)	0	0	0
2012/08/29	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R023	02/05/2013	7.05	Put	Bond Future	1,779.6900	1.7797	1,529.9400	1.5299	(14.033)	0	0	0
2012/08/29	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R023	02/05/2013	7.06	Put	Bond Future	1,707.5300	1.7075	1,457.7800	1.4578	(14.626)	0	0	0
2012/08/29	R157	01/11/2012			Bond Future	5.5572	122.6344	5.5243	122.7312	(0.591)	0.0000	0.0000	15,729
2012/08/29	R157	01/11/2012	5.78	Call	Bond Future	910.7100	0.9107	975.6700	0.9757	7.133	0	0	5,630
2012/08/29	R157	01/11/2012	5.78	Put	Bond Future	257.4500	0.2575	225.6600	0.2257	(12.348)	0	0	0
2012/08/29	R157	01/11/2012	6.24	Call	Bond Future	2,029.7600	2.0298	2,118.9700	2.1190	4.395	0	0	0
2012/08/29	R157	01/11/2012	6.24	Put	Bond Future	41.9800	0.0420	34.4400	0.0344	(17.961)	0	0	0
2012/08/29	R157	07/02/2013			Bond Future	5.5858	124.3917	5.5489	124.4899	(0.661)	0.0000	0.0000	100
2012/08/29	R157	07/02/2013	6.28	Call	Bond Future	2,042.1200	2.0421	2,120.8600	2.1209	3.856	0	0	0
2012/08/29	R157	07/02/2013	6.28	Put	Bond Future	216.5000	0.2165	197.0700	0.1971	(8.975)	0	0	0
2012/08/29	R157	02/05/2013			Bond Future	5.5710	119.2077	5.5302	119.3063	(0.731)	0.0000	0.0000	0
2012/08/29	R157	02/05/2013	5.34	Call	Bond Future	695.3300	0.6953	734.7400	0.7347	5.668	0	0	0
2012/08/29	R157	02/05/2013	5.34	Put	Bond Future	1,255.7600	1.2558	1,196.5900	1.1966	(4.712)	0	0	0
2012/08/29	R157	02/05/2013	5.35	Call	Bond Future	705.5700	0.7056	745.3700	0.7454	5.641	0	0	0
2012/08/29	R157	02/05/2013	5.35	Put	Bond Future	1,241.6600	1.2417	1,182.8800	1.1829	(4.734)	0	0	0
2012/08/29	R157	02/05/2013	5.36	Call	Bond Future	715.9100	0.7159	756.1000	0.7561	5.614	0	0	0
2012/08/29	R157	02/05/2013	5.36	Put	Bond Future	1,227.6700	1.2277	1,169.2800	1.1693	(4.756)	0	0	0
2012/08/29	R186	01/11/2012			Bond Future	7.5949	128.8432	7.5517	129.2780	(0.569)	0.0000	0.0000	35,648
2012/08/29	R186	01/11/2012	7.82	Call	Bond Future	3,861.5400	3.8615	4,128.2800	4.1283	6.908	0	0	1,858
2012/08/29	R186	01/11/2012	7.82	Put	Bond Future	1,630.5600	1.6306	1,462.5400	1.4625	(10.304)	0	0	0
2012/08/29	R186	01/11/2012	8.00	Call	Bond Future	5,063.9900	5.0640	5,372.8200	5.3728	6.099	0	0	0

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2012/08/29	R186	01/11/2012	8.00	Put	Bond Future	1,089.4900	1.0895	963.5600	0.9636	(11.559)	0	0	0
2012/08/29	R186	01/11/2012	8.50	Call	Bond Future	8,939.3100	8.9393	9,328.1000	9.3281	4.349	0	0	0
2012/08/29	R186	01/11/2012	8.50	Put	Bond Future	302.5300	0.3025	256.5600	0.2566	(15.195)	0	0	0
2012/08/29	R186	01/11/2012	8.82	Call	Bond Future	11,593.2800	11.5933	12,008.8000	12.0088	3.584	0	0	0
2012/08/29	R186	01/11/2012	8.82	Put	Bond Future	106.3300	0.1063	87.0900	0.0871	(18.095)	0	0	1,858
2012/08/29	R186	07/02/2013			Bond Future	7.6701	125.3988	7.6253	125.8398	(0.584)	0.0000	0.0000	1,750
2012/08/29	R186	07/02/2013	8.47	Call	Bond Future	9,149.4000	9.1494	9,479.4000	9.4794	3.607	0	0	0
2012/08/29	R186	07/02/2013	8.47	Put	Bond Future	1,629.8500	1.6299	1,518.8200	1.5188	(6.812)	0	0	0
2012/08/29	R186	07/02/2013	7.00	Call	Bond Future	1,747.5900	1.7476	1,862.3900	1.8624	6.569	0	0	10,300
2012/08/29	R186	07/02/2013	7.00	Put	Bond Future	8,584.2000	8.5842	8,257.9700	8.2580	(3.800)	0	0	0
2012/08/29	R186	07/02/2013	7.25	Call	Bond Future	2,543.5700	2.5436	2,695.2200	2.6952	5.962	0	0	670
2012/08/29	R186	07/02/2013	7.25	Put	Bond Future	6,769.4500	6.7695	6,480.0700	6.4801	(4.275)	0	0	0
2012/08/29	R186	02/05/2013			Bond Future	7.7283	127.0328	7.6822	127.4788	(0.596)	0.0000	0.0000	0
2012/08/29	R186	02/05/2013	7.41	Call	Bond Future	4,079.6100	4.0796	4,263.8800	4.2639	4.517	0	0	0
2012/08/29	R186	02/05/2013	7.41	Put	Bond Future	7,205.8900	7.2059	6,944.2200	6.9442	(3.631)	0	0	0
2012/08/29	R186	02/05/2013	7.39	Call	Bond Future	3,998.9000	3.9989	4,180.6600	4.1807	4.545	0	0	0
2012/08/29	R186	02/05/2013	7.39	Put	Bond Future	7,325.3100	7.3253	7,061.1300	7.0611	(3.606)	0	0	0
2012/08/29	R186	02/05/2013	7.40	Call	Bond Future	4,039.1400	4.0391	4,222.1600	4.2222	4.531	0	0	0
2012/08/29	R186	02/05/2013	7.40	Put	Bond Future	7,265.4300	7.2654	7,002.5100	7.0025	(3.619)	0	0	0
2012/08/29	R189	01/11/2012			Bond Future	214.2076	214.2076	214.1590	214.1590	(0.023)	0.0000	0.0000	0
2012/08/29	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R189	01/11/2012	218.99	Put	Bond Future	4,782.3800	4.7824	4,831.0500	4.8311	1.018	0	0	0
2012/08/29	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R189	01/11/2012	219.00	Put	Bond Future	4,792.3800	4.7924	4,841.0500	4.8411	1.016	0	0	0
2012/08/29	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R189	01/11/2012	219.01	Put	Bond Future	4,802.3800	4.8024	4,851.0500	4.8511	1.013	0	0	0
2012/08/29	R197	01/11/2012			Bond Future	271.9640	271.9640	272.1742	272.1742	0.077	0.0000	0.0000	5,528
2012/08/29	R197	01/11/2012	266.99	Call	Bond Future	4,974.0400	4.9740	5,184.2200	5.1842	4.226	0	0	0
2012/08/29	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R197	01/11/2012	267.00	Call	Bond Future	4,964.0400	4.9640	5,174.2200	5.1742	4.234	0	0	0
2012/08/29	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R197	01/11/2012	267.01	Call	Bond Future	4,954.0400	4.9540	5,164.2200	5.1642	4.243	0	0	0
2012/08/29	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R201	01/11/2012			Bond Future	4.9010	110.9610	4.8753	111.0148	(0.524)	0.0000	0.0000	1,560
2012/08/29	R201	01/11/2012	5.11	Call	Bond Future	567.7400	0.5677	605.1900	0.6052	6.596	0	0	0
2012/08/29	R201	01/11/2012	5.11	Put	Bond Future	131.6400	0.1316	115.3300	0.1153	(12.390)	0	0	0
2012/08/29	R201	07/02/2013			Bond Future	4.8274	108.1421	4.7977	108.1967	(0.616)	0.0000	0.0000	0
2012/08/29	R201	07/02/2013	4.98	Call	Bond Future	626.9100	0.6269	658.4500	0.6584	5.031	0	0	0
2012/08/29	R201	07/02/2013	4.98	Put	Bond Future	347.5900	0.3476	324.5800	0.3246	(6.620)	0	0	0
2012/08/29	R201	02/05/2013			Bond Future	4.6957	109.5513	4.6619	109.6058	(0.720)	0.0000	0.0000	0
2012/08/29	R201	02/05/2013	4.04	Call	Bond Future	150.2700	0.1503	161.1500	0.1611	7.240	0	0	0
2012/08/29	R201	02/05/2013	4.04	Put	Bond Future	1,214.5400	1.2145	1,170.9000	1.1709	(3.593)	0	0	0
2012/08/29	R201	02/05/2013	4.05	Call	Bond Future	153.6300	0.1536	164.7000	0.1647	7.206	0	0	0
2012/08/29	R201	02/05/2013	4.05	Put	Bond Future	1,201.5700	1.2016	1,158.1200	1.1581	(3.616)	0	0	0
2012/08/29	R201	02/05/2013	4.06	Call	Bond Future	157.0600	0.1571	168.3200	0.1683	7.169	0	0	0

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2012/08/29	R201	02/05/2013	4.06	Put	Bond Future	1,188.6600	1.1887	1,145.4000	1.1454	(3.639)	0	0	0
2012/08/29	R202	01/11/2012			Bond Future	199.9313	199.9313	199.9178	199.9178	(0.007)	0.0000	0.0000	49,243
2012/08/29	R202	01/11/2012	191.99	Call	Bond Future	7,941.3300	7.9413	7,927.7500	7.9277	(0.171)	0	0	0
2012/08/29	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R202	01/11/2012	192.00	Call	Bond Future	7,931.3300	7.9313	7,917.7500	7.9177	(0.171)	0	0	0
2012/08/29	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R202	01/11/2012	192.01	Call	Bond Future	7,921.3300	7.9213	7,907.7500	7.9077	(0.171)	0	0	0
2012/08/29	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R203	01/11/2012			Bond Future	6.0679	110.2334	6.0403	110.3541	(0.454)	0.0000	0.0000	4,837
2012/08/29	R203	01/11/2012	6.87	Call	Bond Future	3,520.9500	3.5210	3,631.1900	3.6312	3.131	0	0	0
2012/08/29	R203	01/11/2012	6.87	Put	Bond Future	76.0000	0.0760	65.5400	0.0655	(13.763)	0	0	0
2012/08/29	R203	07/02/2013			Bond Future	6.1205	111.8131	6.0911	111.9355	(0.482)	0.0000	0.0000	6,300
2012/08/29	R203	07/02/2013	6.11	Call	Bond Future	1,400.9500	1.4009	1,458.7900	1.4588	4.129	0	0	12,600
2012/08/29	R203	07/02/2013	6.11	Put	Bond Future	1,444.7000	1.4447	1,380.1400	1.3801	(4.469)	0	0	0
2012/08/29	R203	07/02/2013	6.65	Call	Bond Future	2,791.2800	2.7913	2,877.5000	2.8775	3.089	0	0	0
2012/08/29	R203	07/02/2013	6.65	Put	Bond Future	622.8000	0.6228	586.6200	0.5866	(5.809)	0	0	30,250
2012/08/29	R203	07/02/2013	6.94	Call	Bond Future	3,706.7400	3.7067	3,804.7000	3.8047	2.643	0	0	0
2012/08/29	R203	07/02/2013	6.94	Put	Bond Future	372.9900	0.3730	348.5500	0.3485	(6.552)	0	0	0
2012/08/29	R203	02/05/2013			Bond Future	6.1458	109.1111	6.1146	109.2344	(0.507)	0.0000	0.0000	8
2012/08/29	R203	02/05/2013	5.91	Call	Bond Future	1,344.2400	1.3442	1,393.7000	1.3937	3.679	0	0	0
2012/08/29	R203	02/05/2013	5.91	Put	Bond Future	2,281.2700	2.2813	2,207.4700	2.2075	(3.235)	0	0	0
2012/08/29	R203	02/05/2013	5.89	Call	Bond Future	1,310.4500	1.3104	1,359.0500	1.3591	3.709	0	0	0
2012/08/29	R203	02/05/2013	5.89	Put	Bond Future	2,327.4200	2.3274	2,252.7600	2.2528	(3.208)	0	0	0
2012/08/29	R203	02/05/2013	5.90	Call	Bond Future	1,327.2800	1.3273	1,376.3000	1.3763	3.693	0	0	0
2012/08/29	R203	02/05/2013	5.90	Put	Bond Future	2,304.2700	2.3043	2,230.0300	2.2300	(3.222)	0	0	0
2012/08/29	R204	01/11/2012			Bond Future	6.3720	111.1528	6.3443	111.2982	(0.434)	0.0000	0.0000	3,741
2012/08/29	R204	01/11/2012	7.22	Call	Bond Future	4,433.5000	4.4335	4,566.6900	4.5667	3.004	0	0	0
2012/08/29	R204	01/11/2012	7.22	Put	Bond Future	89.5800	0.0896	77.4500	0.0775	(13.541)	0	0	0
2012/08/29	R204	07/02/2013			Bond Future	6.4294	108.7146	6.4002	108.8620	(0.455)	0.0000	0.0000	0
2012/08/29	R204	07/02/2013	7.29	Call	Bond Future	4,743.6700	4.7437	4,860.3100	4.8603	2.459	0	0	0
2012/08/29	R204	07/02/2013	7.29	Put	Bond Future	514.1300	0.5141	483.3700	0.4834	(5.983)	0	0	0
2012/08/29	R204	02/05/2013			Bond Future	6.4670	110.1311	6.4364	110.2797	(0.473)	0.0000	0.0000	0
2012/08/29	R204	02/05/2013	6.29	Call	Bond Future	1,958.6800	1.9587	2,021.9400	2.0219	3.230	0	0	0
2012/08/29	R204	02/05/2013	6.29	Put	Bond Future	2,822.3200	2.8223	2,736.9600	2.7370	(3.024)	0	0	0
2012/08/29	R204	02/05/2013	6.30	Call	Bond Future	1,980.6300	1.9806	2,044.3700	2.0444	3.218	0	0	0
2012/08/29	R204	02/05/2013	6.30	Put	Bond Future	2,795.2600	2.7953	2,710.3800	2.7104	(3.037)	0	0	0
2012/08/29	R204	02/05/2013	6.31	Call	Bond Future	2,002.7200	2.0027	2,066.9500	2.0669	3.207	0	0	0
2012/08/29	R204	02/05/2013	6.31	Put	Bond Future	2,768.3700	2.7684	2,683.9800	2.6840	(3.048)	0	0	0
2012/08/29	R206	01/11/2012			Bond Future	5.0376	105.1229	5.0048	105.1611	(0.650)	0.0000	0.0000	1,120
2012/08/29	R206	01/11/2012	5.05	Call	Bond Future	184.3100	0.1843	203.2500	0.2032	10.276	0	0	0
2012/08/29	R206	01/11/2012	5.05	Put	Bond Future	169.8100	0.1698	150.5200	0.1505	(11.360)	0	0	0
2012/08/29	R206	07/02/2013			Bond Future	4.9310	102.8639	4.8883	102.9027	(0.866)	0.0000	0.0000	0
2012/08/29	R206	07/02/2013	4.76	Call	Bond Future	203.6900	0.2037	219.2600	0.2193	7.644	0	0	0
2012/08/29	R206	07/02/2013	4.76	Put	Bond Future	359.1500	0.3591	335.9400	0.3359	(6.462)	0	0	0

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2012/08/29	R206	02/05/2013			Bond Future	4.6807	104.2044	4.6243	104.2430	(1.203)	0.0000	0.0000	0
2012/08/29	R206	02/05/2013	3.39	Call	Bond Future	67.1000	0.0671	72.7200	0.0727	8.376	0	0	0
2012/08/29	R206	02/05/2013	3.39	Put	Bond Future	957.8900	0.9579	924.9100	0.9249	(3.443)	0	0	0
2012/08/29	R206	02/05/2013	3.40	Call	Bond Future	68.1500	0.0682	73.8400	0.0738	8.349	0	0	0
2012/08/29	R206	02/05/2013	3.40	Put	Bond Future	951.9900	0.9520	919.0800	0.9191	(3.457)	0	0	0
2012/08/29	R206	02/05/2013	3.41	Call	Bond Future	69.2000	0.0692	74.9700	0.0750	8.338	0	0	0
2012/08/29	R206	02/05/2013	3.41	Put	Bond Future	946.0900	0.9461	913.2600	0.9133	(3.470)	0	0	0
2012/08/29	R207	01/11/2012			Bond Future	6.6808	105.4403	6.6479	105.6293	(0.491)	0.0000	0.0000	19,077
2012/08/29	R207	01/11/2012	7.58	Call	Bond Future	5,117.5200	5.1175	5,291.2800	5.2913	3.395	0	0	0
2012/08/29	R207	01/11/2012	7.58	Put	Bond Future	103.5400	0.1035	88.3300	0.0883	(14.690)	0	0	0
2012/08/29	R207	07/02/2013			Bond Future	6.7447	103.3115	6.7102	103.5031	(0.511)	0.0000	0.0000	0
2012/08/29	R207	07/02/2013	7.66	Call	Bond Future	5,520.6800	5.5207	5,673.5800	5.6736	2.770	0	0	0
2012/08/29	R207	07/02/2013	7.66	Put	Bond Future	589.6200	0.5896	550.8500	0.5509	(6.575)	0	0	0
2012/08/29	R207	02/05/2013			Bond Future	6.7922	104.6577	6.7563	104.8512	(0.528)	0.0000	0.0000	0
2012/08/29	R207	02/05/2013	6.44	Call	Bond Future	1,878.8800	1.8789	1,952.3700	1.9524	3.911	0	0	0
2012/08/29	R207	02/05/2013	6.44	Put	Bond Future	3,797.8900	3.7979	3,677.9400	3.6779	(3.158)	0	0	0
2012/08/29	R207	02/05/2013	6.45	Call	Bond Future	1,900.7500	1.9007	1,974.8400	1.9748	3.898	0	0	0
2012/08/29	R207	02/05/2013	6.45	Put	Bond Future	3,764.6700	3.7647	3,645.3200	3.6453	(3.170)	0	0	0
2012/08/29	R207	02/05/2013	6.46	Call	Bond Future	1,922.7700	1.9228	1,997.4600	1.9975	3.884	0	0	0
2012/08/29	R207	02/05/2013	6.46	Put	Bond Future	3,731.6400	3.7316	3,612.8900	3.6129	(3.182)	0	0	0
2012/08/29	R208	01/11/2012			Bond Future	6.8525	100.0308	6.8197	100.2372	(0.479)	0.0000	0.0000	9,343
2012/08/29	R208	01/11/2012	6.81	Call	Bond Future	1,329.0300	1.3290	1,418.7700	1.4188	6.752	0	0	0
2012/08/29	R208	01/11/2012	6.81	Put	Bond Future	1,596.2100	1.5962	1,479.5700	1.4796	(7.307)	0	0	0
2012/08/29	R208	01/11/2012	7.50	Call	Bond Future	4,251.2000	4.2512	4,423.1600	4.4232	4.045	0	0	0
2012/08/29	R208	01/11/2012	7.50	Put	Bond Future	284.7800	0.2848	250.3600	0.2504	(12.087)	0	0	12,250
2012/08/29	R208	01/11/2012	7.70	Call	Bond Future	5,305.8400	5.3058	5,491.2000	5.4912	3.494	0	0	0
2012/08/29	R208	01/11/2012	7.70	Put	Bond Future	154.4000	0.1544	133.3800	0.1334	(13.614)	0	0	0
2012/08/29	R208	07/02/2013			Bond Future	6.9175	101.4643	6.8832	101.6736	(0.495)	0.0000	0.0000	1,980
2012/08/29	R208	07/02/2013	6.00	Call	Bond Future	538.4200	0.5384	571.2700	0.5713	6.101	0	0	12,250
2012/08/29	R208	07/02/2013	6.00	Put	Bond Future	6,337.6400	6.3376	6,161.1800	6.1612	(2.784)	0	0	0
2012/08/29	R208	07/02/2013	7.78	Call	Bond Future	5,830.8700	5.8309	5,994.0200	5.9940	2.798	0	0	0
2012/08/29	R208	07/02/2013	7.78	Put	Bond Future	737.2200	0.7372	691.0600	0.6911	(6.261)	0	0	0
2012/08/29	R208	02/05/2013			Bond Future	6.9636	99.3918	6.9282	99.6032	(0.509)	0.0000	0.0000	0
2012/08/29	R208	02/05/2013	6.65	Call	Bond Future	2,212.0300	2.2120	2,295.4200	2.2954	3.770	0	0	0
2012/08/29	R208	02/05/2013	6.65	Put	Bond Future	4,100.5300	4.1005	3,972.5500	3.9725	(3.121)	0	0	0
2012/08/29	R208	02/05/2013	6.66	Call	Bond Future	2,236.7200	2.2367	2,320.7500	2.3207	3.757	0	0	0
2012/08/29	R208	02/05/2013	6.66	Put	Bond Future	4,064.3300	4.0643	3,936.9900	3.9370	(3.133)	0	0	0
2012/08/29	R208	02/05/2013	6.64	Call	Bond Future	2,187.5100	2.1875	2,270.2500	2.2703	3.782	0	0	0
2012/08/29	R208	02/05/2013	6.64	Put	Bond Future	4,136.9600	4.1370	4,008.3300	4.0083	(3.109)	0	0	0
2012/08/29	R209	01/11/2012			Bond Future	8.2990	79.6187	8.2611	79.9439	(0.457)	0.0000	0.0000	7,428
2012/08/29	R209	01/11/2012	8.99	Call	Bond Future	6,155.8400	6.1558	6,417.2000	6.4172	4.246	0	0	0
2012/08/29	R209	01/11/2012	8.99	Put	Bond Future	576.9100	0.5769	513.1200	0.5131	(11.057)	0	0	0
2012/08/29	R209	07/02/2013			Bond Future	8.3723	80.7597	8.3333	81.0895	(0.466)	0.0000	0.0000	0
2012/08/29	R209	07/02/2013	9.06	Call	Bond Future	7,407.3600	7.4074	7,637.4400	7.6374	3.106	0	0	0
2012/08/29	R209	07/02/2013	9.06	Put	Bond Future	1,932.0100	1.9320	1,832.2900	1.8323	(5.161)	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
2012/08/29	R209	02/05/2013			Bond Future	8.4295	78.6689	8.3896	79.0025	(0.474)	0.0000	0.0000	0
2012/08/29	R209	02/05/2013	7.99	Call	Bond Future	3,553.9000	3.5539	3,684.7200	3.6847	3.681	0	0	0
2012/08/29	R209	02/05/2013	7.99	Put	Bond Future	7,351.0700	7.3511	7,148.3000	7.1483	(2.758)	0	0	0
2012/08/29	R209	02/05/2013	8.00	Call	Bond Future	3,587.3600	3.5874	3,719.0500	3.7190	3.671	0	0	0
2012/08/29	R209	02/05/2013	8.00	Put	Bond Future	7,295.0000	7.2950	7,093.1000	7.0931	(2.768)	0	0	0
2012/08/29	R209	02/05/2013	8.01	Call	Bond Future	3,620.9800	3.6210	3,753.5400	3.7535	3.661	0	0	0
2012/08/29	R209	02/05/2013	8.01	Put	Bond Future	7,239.2400	7.2392	7,038.2100	7.0382	(2.777)	0	0	0
2012/08/29	R210	01/11/2012			Bond Future	153.3324	153.3324	153.7164	153.7164	0.250	0.0000	0.0000	3,414
2012/08/29	R210	01/11/2012	144.99	Call	Bond Future	8,342.3900	8.3424	8,726.3900	8.7264	4.603	0	0	0
2012/08/29	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R210	01/11/2012	145.00	Call	Bond Future	8,332.3900	8.3324	8,716.3900	8.7164	4.609	0	0	0
2012/08/29	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R210	01/11/2012	145.01	Call	Bond Future	8,322.3900	8.3224	8,706.3900	8.7064	4.614	0	0	0
2012/08/29	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R211	01/11/2012			Bond Future	122.1837	122.1837	122.1602	122.1602	(0.019)	0.0000	0.0000	703
2012/08/29	R211	01/11/2012	121.99	Call	Bond Future	193.6700	0.1937	170.1800	0.1702	(12.129)	0	0	0
2012/08/29	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R211	01/11/2012	122.00	Call	Bond Future	183.6700	0.1837	160.1800	0.1602	(12.789)	0	0	0
2012/08/29	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R211	01/11/2012	122.01	Call	Bond Future	173.6700	0.1737	150.1800	0.1502	(13.526)	0	0	0
2012/08/29	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R212	01/11/2012			Bond Future	125.3612	125.3612	125.3460	125.3460	(0.012)	0.0000	0.0000	5,084
2012/08/29	R212	01/11/2012	121.99	Call	Bond Future	3,371.2400	3.3712	3,355.9900	3.3560	(0.452)	0	0	0
2012/08/29	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R212	01/11/2012	122.00	Call	Bond Future	3,361.2400	3.3612	3,345.9900	3.3460	(0.454)	0	0	0
2012/08/29	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R212	01/11/2012	122.01	Call	Bond Future	3,351.2400	3.3512	3,335.9900	3.3360	(0.455)	0	0	0
2012/08/29	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R213	01/11/2012			Bond Future	8.0860	90.9937	8.0582	91.2376	(0.344)	0.0000	0.0000	4,907
2012/08/29	R213	01/11/2012	7.75	Call	Bond Future	1,168.3500	1.1683	1,231.2600	1.2313	5.385	0	0	140
2012/08/29	R213	01/11/2012	7.75	Put	Bond Future	4,181.4900	4.1815	4,000.4400	4.0004	(4.330)	0	0	0
2012/08/29	R213	01/11/2012	8.81	Call	Bond Future	6,537.4400	6.5374	6,734.4100	6.7344	3.013	0	0	0
2012/08/29	R213	01/11/2012	8.81	Put	Bond Future	512.8300	0.5128	465.8400	0.4658	(9.163)	0	0	0
2012/08/29	R213	07/02/2013			Bond Future	8.1634	92.2977	8.1347	92.5452	(0.351)	0.0000	0.0000	0
2012/08/29	R213	07/02/2013	8.90	Call	Bond Future	7,761.9300	7.7619	7,936.1500	7.9362	2.245	0	0	0
2012/08/29	R213	07/02/2013	8.90	Put	Bond Future	1,736.3200	1.7363	1,663.0700	1.6631	(4.219)	0	0	0
2012/08/29	R213	02/05/2013			Bond Future	8.2206	89.9635	8.1913	90.2137	(0.357)	0.0000	0.0000	0
2012/08/29	R213	02/05/2013	7.84	Call	Bond Future	3,669.0900	3.6691	3,766.5100	3.7665	2.655	0	0	0
2012/08/29	R213	02/05/2013	7.84	Put	Bond Future	6,991.5800	6.9916	6,838.8700	6.8389	(2.184)	0	0	0
2012/08/29	R213	02/05/2013	7.85	Call	Bond Future	3,704.2500	3.7043	3,802.3300	3.8023	2.648	0	0	0
2012/08/29	R213	02/05/2013	7.85	Put	Bond Future	6,937.1700	6.9372	6,785.1200	6.7851	(2.192)	0	0	0
2012/08/29	R213	02/05/2013	7.86	Call	Bond Future	3,739.5900	3.7396	3,838.3300	3.8383	2.640	0	0	0
2012/08/29	R213	02/05/2013	7.86	Put	Bond Future	6,883.0600	6.8831	6,731.6700	6.7317	(2.199)	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
2012/08/29	R214	01/11/2012			Bond Future	8.3128	81.5532	8.2750	81.8973	(0.455)	0.0000	0.0000	1,714
2012/08/29	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R214	01/11/2012	7.99	Put	Bond Future	3,015.4000	3.0154	2,671.3800	2.6714	(11.409)	0	0	0
2012/08/29	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R214	01/11/2012	8.00	Put	Bond Future	2,919.2100	2.9192	2,575.1900	2.5752	(11.785)	0	0	0
2012/08/29	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/29	R214	01/11/2012	8.01	Put	Bond Future	2,823.2000	2.8232	2,479.1800	2.4792	(12.185)	0	0	0

Total **325927**