



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 03/09/2012 to 03/09/2012

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
2012/09/03	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	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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2012/09/03	2025	01/11/2012			Bond Future	106.7135	106.7135	106.7118	106.7118	(0.002)	0.0000	0.0000	4,417
2012/09/03	2025	01/11/2012	99.99	Call	Bond Future	6,723.5300	6.7235	6,721.8000	6.7218	(0.026)	0	0	0
2012/09/03	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	2025	01/11/2012	100.00	Call	Bond Future	6,713.5300	6.7135	6,711.8000	6.7118	(0.026)	0	0	0
2012/09/03	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	2025	01/11/2012	100.01	Call	Bond Future	6,703.5300	6.7035	6,701.8000	6.7018	(0.026)	0	0	0
2012/09/03	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	2038	01/11/2012			Bond Future	104.7930	104.7930	104.7928	104.7928	0.000	0.0000	0.0000	0
2012/09/03	2038	01/11/2012	98.99	Call	Bond Future	5,803.0000	5.8030	5,802.8000	5.8028	(0.003)	0	0	0
2012/09/03	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	2038	01/11/2012	99.00	Call	Bond Future	5,793.0000	5.7930	5,792.8000	5.7928	(0.003)	0	0	0
2012/09/03	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	2038	01/11/2012	99.01	Call	Bond Future	5,783.0000	5.7830	5,782.8000	5.7828	(0.003)	0	0	0
2012/09/03	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	2050	01/11/2012			Bond Future	111.2547	111.2547	111.2547	111.2547	0.000	0.0000	0.0000	0
2012/09/03	2050	01/11/2012	103.99	Call	Bond Future	7,264.6500	7.2647	7,264.6500	7.2647	0.000	0	0	0
2012/09/03	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	2050	01/11/2012	104.00	Call	Bond Future	7,254.6500	7.2547	7,254.6500	7.2547	0.000	0	0	0
2012/09/03	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	2050	01/11/2012	104.01	Call	Bond Future	7,244.6500	7.2447	7,244.6500	7.2447	0.000	0	0	0
2012/09/03	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	AL7T	01/11/2012			Index Future	470.7310	470.7310	472.7680	472.7680	0.433	0.0000	0.0000	13
2012/09/03	AL7T	07/02/2013			Index Future	477.4750	477.4750	479.5400	479.5400	0.432	0.0000	0.0000	0
2012/09/03	ALBI	01/11/2012			Index Future	422.8110	422.8110	424.8150	424.8150	0.474	0.0000	0.0000	893
2012/09/03	ALBI	07/02/2013			Index Future	428.8680	428.8680	430.8990	430.8990	0.474	0.0000	0.0000	118
2012/09/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	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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2012/09/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/03	EL28	01/11/2012			Bond Future	108.9747	108.9747	108.9746	108.9746	0.000	0.0000	0.0000	0
2012/09/03	EL28	01/11/2012	105.99	Call	Bond Future	2,984.7200	2.9847	2,984.5800	2.9846	(0.005)	0	0	0
2012/09/03	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	EL28	01/11/2012	106.00	Call	Bond Future	2,974.7200	2.9747	2,974.5800	2.9746	(0.005)	0	0	0
2012/09/03	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	EL28	01/11/2012	106.01	Call	Bond Future	2,964.7200	2.9647	2,964.5800	2.9646	(0.005)	0	0	0
2012/09/03	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	ES33	01/11/2012			Bond Future	8.7985	88.7524	8.7160	89.4643	(0.938)	0.0000	0.0000	303
2012/09/03	ES33	01/11/2012	9.20	Call	Bond Future	3,339.4900	3.3395	4,051.4000	4.0514	21.318	0	0	0

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2012/09/03	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	ES33	07/02/2013			Bond Future	8.8954	90.0241	8.8102	90.7459	(0.958)	0.0000	0.0000	0
2012/09/03	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	ES33	07/02/2013	8.54	Put	Bond Future	3,071.8500	3.0719	2,350.0600	2.3501	(23.497)	0	0	0
2012/09/03	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	ES33	07/02/2013	8.55	Put	Bond Future	2,983.1600	2.9832	2,261.3700	2.2614	(24.195)	0	0	0
2012/09/03	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	ES33	07/02/2013	8.56	Put	Bond Future	2,894.6000	2.8946	2,172.8100	2.1728	(24.936)	0	0	0
2012/09/03	GOVI	01/11/2012			GOVI	422.9330	422.9330	424.8420	424.8420	0.451	0.0000	0.0000	264
2012/09/03	GOVI	01/11/2012	403.96	Call	GOVI	189,730.0000	18.9730	208,820.0000	20.8820	10.062	0	0	0
2012/09/03	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	GOVI	07/02/2013			GOVI	428.9920	428.9920	430.9270	430.9270	0.451	0.0000	0.0000	0
2012/09/03	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	GOVI	07/02/2013	432.99	Put	GOVI	39,980.0000	3.9980	20,630.0000	2.0630	(48.399)	0	0	0
2012/09/03	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	GOVI	07/02/2013	433.00	Put	GOVI	40,080.0000	4.0080	20,730.0000	2.0730	(48.278)	0	0	0
2012/09/03	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	GOVI	07/02/2013	433.01	Put	GOVI	40,180.0000	4.0180	20,830.0000	2.0830	(48.158)	0	0	0
2012/09/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/03	IGOV	01/11/2012			Index Future	185.5510	185.5510	185.6130	185.6130	0.033	0.0000	0.0000	595
2012/09/03	IGOV	07/02/2013			Index Future	188.2090	188.2090	188.2720	188.2720	0.033	0.0000	0.0000	14
2012/09/03	ILBI	01/11/2012			Index Future	502.1330	502.1330	502.4710	502.4710	0.067	0.0000	0.0000	0
2012/09/03	ILBI	07/02/2013			Index Future	509.1390	509.1390	509.4850	509.4850	0.068	0.0000	0.0000	169
2012/09/03	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/03	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/03	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/03	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/03	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/03	JBAF	19/09/2012			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	44,760
2012/09/03	JBAF	17/10/2012			Jibar Tradeable Future	4.9500	95.0500	4.9600	95.0400	0.202	0.0000	0.0000	0
2012/09/03	JBAF	21/11/2012			Jibar Tradeable Future	4.8500	95.1500	4.8700	95.1300	0.412	0.0000	0.0000	0
2012/09/03	JBAF	19/12/2012			Jibar Tradeable Future	4.8000	95.2000	4.8000	95.2000	0.000	0.0000	0.0000	840
2012/09/03	JBAF	16/01/2013			Jibar Tradeable Future	4.7800	95.2200	4.7800	95.2200	0.000	0.0000	0.0000	0
2012/09/03	JBAF	20/02/2013			Jibar Tradeable Future	4.7700	95.2300	4.7700	95.2300	0.000	0.0000	0.0000	0
2012/09/03	JBAF	20/03/2013			Jibar Tradeable Future	4.7700	95.2300	4.7700	95.2300	0.000	0.0000	0.0000	1,000

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2012/09/03	JBAF	19/06/2013			Jibar Tradeable Future	4.8200	95.1800	4.8100	95.1900	(0.207)	0.0000	0.0000	500
2012/09/03	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.8800	95.1200	(0.204)	0.0000	0.0000	1,700
2012/09/03	JBAF	18/12/2013			Jibar Tradeable Future	5.0100	94.9900	4.9900	95.0100	(0.399)	0.0000	0.0000	1,500
2012/09/03	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	800
2012/09/03	JBAF	18/06/2014			Jibar Tradeable Future	5.3200	94.6800	5.3100	94.6900	(0.188)	0.0000	0.0000	0
2012/09/03	R023	01/11/2012			Bond Future	7.0915	106.1793	7.0293	106.6441	(0.877)	0.0000	0.0000	1,049
2012/09/03	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	80.1600	0.0802	100.000	0	0	0
2012/09/03	R023	01/11/2012	7.04	Put	Bond Future	384.5400	0.3845	0.0000	0.0000	(100.000)	0	0	0
2012/09/03	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	155.0000	0.1550	100.000	0	0	0
2012/09/03	R023	01/11/2012	7.05	Put	Bond Future	309.7000	0.3097	0.0000	0.0000	(100.000)	0	0	0
2012/09/03	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	229.7700	0.2298	100.000	0	0	0
2012/09/03	R023	01/11/2012	7.06	Put	Bond Future	234.9300	0.2349	0.0000	0.0000	(100.000)	0	0	0
2012/09/03	R023	07/02/2013			Bond Future	7.1602	107.7008	7.0955	108.1717	(0.903)	0.0000	0.0000	0
2012/09/03	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R023	07/02/2013	7.04	Put	Bond Future	877.9700	0.8780	407.0000	0.4070	(53.643)	0	0	0
2012/09/03	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R023	07/02/2013	7.05	Put	Bond Future	804.5500	0.8045	333.5800	0.3336	(58.538)	0	0	0
2012/09/03	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R023	07/02/2013	7.06	Put	Bond Future	731.2000	0.7312	260.2300	0.2602	(64.411)	0	0	0
2012/09/03	R023	02/05/2013			Bond Future	7.2074	105.1872	7.1406	105.6642	(0.927)	0.0000	0.0000	0
2012/09/03	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R023	02/05/2013	7.04	Put	Bond Future	1,200.5600	1.2006	723.6500	0.7236	(39.724)	0	0	0
2012/09/03	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R023	02/05/2013	7.05	Put	Bond Future	1,128.3400	1.1283	651.4300	0.6514	(42.267)	0	0	0
2012/09/03	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R023	02/05/2013	7.06	Put	Bond Future	1,056.1800	1.0562	579.2700	0.5793	(45.154)	0	0	0
2012/09/03	R157	01/11/2012			Bond Future	5.4917	122.8273	5.4220	123.0331	(1.270)	0.0000	0.0000	15,729
2012/09/03	R157	01/11/2012	5.78	Call	Bond Future	1,008.0700	1.0081	1,163.3600	1.1634	15.405	0	0	5,630
2012/09/03	R157	01/11/2012	5.78	Put	Bond Future	161.9000	0.1619	111.3900	0.1114	(31.198)	0	0	0
2012/09/03	R157	01/11/2012	6.24	Call	Bond Future	2,198.9200	2.1989	2,396.6700	2.3967	8.993	0	0	0
2012/09/03	R157	01/11/2012	6.24	Put	Bond Future	18.2300	0.0182	10.1800	0.0102	(44.158)	0	0	0
2012/09/03	R157	07/02/2013			Bond Future	5.5123	124.5873	5.4341	124.7956	(1.418)	0.0000	0.0000	100
2012/09/03	R157	07/02/2013	6.28	Call	Bond Future	2,136.7600	2.1368	2,317.8100	2.3178	8.473	0	0	0
2012/09/03	R157	07/02/2013	6.28	Put	Bond Future	115.6000	0.1156	88.3200	0.0883	(23.599)	0	0	0
2012/09/03	R157	02/05/2013			Bond Future	5.4898	119.4042	5.4030	119.6150	(1.582)	0.0000	0.0000	0
2012/09/03	R157	02/05/2013	5.34	Call	Bond Future	676.5100	0.6765	767.2200	0.7672	13.409	0	0	0
2012/09/03	R157	02/05/2013	5.34	Put	Bond Future	1,040.4200	1.0404	920.3600	0.9204	(11.540)	0	0	0
2012/09/03	R157	02/05/2013	5.35	Call	Bond Future	686.6100	0.6866	778.2600	0.7783	13.348	0	0	0
2012/09/03	R157	02/05/2013	5.35	Put	Bond Future	1,026.1800	1.0262	907.0600	0.9071	(11.608)	0	0	0
2012/09/03	R157	02/05/2013	5.36	Call	Bond Future	696.8100	0.6968	789.4200	0.7894	13.291	0	0	0
2012/09/03	R157	02/05/2013	5.36	Put	Bond Future	1,012.0500	1.0120	893.8900	0.8939	(11.675)	0	0	0
2012/09/03	R186	01/11/2012			Bond Future	7.4633	130.1743	7.3859	130.9663	(1.037)	7.3780	7.3780	35,698
2012/09/03	R186	01/11/2012	7.82	Call	Bond Future	4,679.5100	4.6795	5,219.8900	5.2199	11.548	0	0	1,858
2012/09/03	R186	01/11/2012	7.82	Put	Bond Future	1,117.4800	1.1175	865.8600	0.8659	(22.517)	0	0	0
2012/09/03	R186	01/11/2012	8.00	Call	Bond Future	6,011.1600	6.0112	6,624.4000	6.6244	10.202	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
2012/09/03	R186	01/11/2012	8.00	Put	Bond Future	705.6100	0.7056	526.8500	0.5269	(25.334)	0	0	0
2012/09/03	R186	01/11/2012	8.50	Call	Bond Future	10,131.4300	10.1314	10,868.8500	10.8688	7.279	0	0	0
2012/09/03	R186	01/11/2012	8.50	Put	Bond Future	163.6000	0.1636	109.0200	0.1090	(33.362)	0	0	0
2012/09/03	R186	01/11/2012	8.82	Call	Bond Future	12,867.6800	12.8677	13,640.1200	13.6401	6.003	0	0	0
2012/09/03	R186	01/11/2012	8.82	Put	Bond Future	49.6800	0.0497	30.1200	0.0301	(39.372)	0	0	1,858
2012/09/03	R186	07/02/2013			Bond Future	7.5338	126.7487	7.4536	127.5517	(1.064)	0.0000	0.0000	1,750
2012/09/03	R186	07/02/2013	8.47	Call	Bond Future	10,049.0800	10.0491	10,682.4300	10.6824	6.303	0	0	0
2012/09/03	R186	07/02/2013	8.47	Put	Bond Future	1,179.6400	1.1796	1,010.0100	1.0100	(14.380)	0	0	0
2012/09/03	R186	07/02/2013	7.00	Call	Bond Future	1,935.7100	1.9357	2,161.9500	2.1619	11.688	0	0	10,300
2012/09/03	R186	07/02/2013	7.00	Put	Bond Future	7,422.4300	7.4224	6,845.6900	6.8457	(7.770)	0	0	0
2012/09/03	R186	07/02/2013	7.25	Call	Bond Future	2,840.0500	2.8400	3,140.1100	3.1401	10.565	0	0	670
2012/09/03	R186	07/02/2013	7.25	Put	Bond Future	5,716.0400	5.7160	5,213.1200	5.2131	(8.798)	0	0	0
2012/09/03	R186	02/05/2013			Bond Future	7.5878	128.3989	7.5052	129.2120	(1.088)	0.0000	0.0000	0
2012/09/03	R186	02/05/2013	7.41	Call	Bond Future	4,316.7700	4.3168	4,673.8400	4.6738	8.272	0	0	0
2012/09/03	R186	02/05/2013	7.41	Put	Bond Future	6,076.9500	6.0770	5,620.9300	5.6209	(7.504)	0	0	0
2012/09/03	R186	02/05/2013	7.39	Call	Bond Future	4,232.1000	4.2321	4,584.2000	4.5842	8.320	0	0	0
2012/09/03	R186	02/05/2013	7.39	Put	Bond Future	6,192.4100	6.1924	5,731.4200	5.7314	(7.444)	0	0	0
2012/09/03	R186	02/05/2013	7.40	Call	Bond Future	4,274.3100	4.2743	4,628.8900	4.6289	8.296	0	0	0
2012/09/03	R186	02/05/2013	7.40	Put	Bond Future	6,134.5000	6.1345	5,675.9900	5.6760	(7.474)	0	0	0
2012/09/03	R189	01/11/2012			Bond Future	214.1349	214.1349	214.1235	214.1235	(0.005)	0.0000	0.0000	0
2012/09/03	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R189	01/11/2012	218.99	Put	Bond Future	4,855.1200	4.8551	4,866.5300	4.8665	0.235	0	0	0
2012/09/03	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R189	01/11/2012	219.00	Put	Bond Future	4,865.1200	4.8651	4,876.5300	4.8765	0.235	0	0	0
2012/09/03	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R189	01/11/2012	219.01	Put	Bond Future	4,875.1200	4.8751	4,886.5300	4.8865	0.234	0	0	0
2012/09/03	R197	01/11/2012			Bond Future	271.9217	271.9217	271.9172	271.9172	(0.002)	0.0000	0.0000	6,268
2012/09/03	R197	01/11/2012	266.99	Call	Bond Future	4,931.7000	4.9317	4,927.2100	4.9272	(0.091)	0	0	0
2012/09/03	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R197	01/11/2012	267.00	Call	Bond Future	4,921.7000	4.9217	4,917.2100	4.9172	(0.091)	0	0	0
2012/09/03	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R197	01/11/2012	267.01	Call	Bond Future	4,911.7000	4.9117	4,907.2100	4.9072	(0.091)	0	0	0
2012/09/03	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R201	01/11/2012			Bond Future	4.8437	111.0809	4.7953	111.1825	(1.000)	0.0000	0.0000	1,560
2012/09/03	R201	01/11/2012	5.11	Call	Bond Future	641.4100	0.6414	719.0400	0.7190	12.103	0	0	0
2012/09/03	R201	01/11/2012	5.11	Put	Bond Future	85.4100	0.0854	61.4500	0.0614	(28.053)	0	0	0
2012/09/03	R201	07/02/2013			Bond Future	4.7613	108.2636	4.7054	108.3663	(1.173)	0.0000	0.0000	0
2012/09/03	R201	07/02/2013	4.98	Call	Bond Future	625.5100	0.6255	691.8900	0.6919	10.612	0	0	0
2012/09/03	R201	07/02/2013	4.98	Put	Bond Future	224.7200	0.2247	188.4600	0.1885	(16.136)	0	0	0
2012/09/03	R201	02/05/2013			Bond Future	4.6202	109.6732	4.5560	109.7769	(1.389)	0.0000	0.0000	0
2012/09/03	R201	02/05/2013	4.04	Call	Bond Future	140.7900	0.1408	162.0000	0.1620	15.065	0	0	0
2012/09/03	R201	02/05/2013	4.04	Put	Bond Future	1,083.2100	1.0832	1,000.7000	1.0007	(7.617)	0	0	0
2012/09/03	R201	02/05/2013	4.05	Call	Bond Future	143.9900	0.1440	165.5900	0.1656	15.001	0	0	0
2012/09/03	R201	02/05/2013	4.05	Put	Bond Future	1,070.0800	1.0701	987.9600	0.9880	(7.674)	0	0	0
2012/09/03	R201	02/05/2013	4.06	Call	Bond Future	147.2500	0.1472	169.2500	0.1693	14.941	0	0	0

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2012/09/03	R201	02/05/2013	4.06	Put	Bond Future	1,057.0000	1.0570	975.2800	0.9753	(7.731)	0	0	0
2012/09/03	R202	01/11/2012			Bond Future	199.9162	199.9162	199.9159	199.9159	0.000	0.0000	0.0000	49,424
2012/09/03	R202	01/11/2012	191.99	Call	Bond Future	7,926.2000	7.9262	7,925.8900	7.9259	(0.004)	0	0	0
2012/09/03	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R202	01/11/2012	192.00	Call	Bond Future	7,916.2000	7.9162	7,915.8900	7.9159	(0.004)	0	0	0
2012/09/03	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R202	01/11/2012	192.01	Call	Bond Future	7,906.2000	7.9062	7,905.8900	7.9059	(0.004)	0	0	0
2012/09/03	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R203	01/11/2012			Bond Future	5.9871	110.5878	5.9033	110.9571	(1.400)	0.0000	0.0000	4,837
2012/09/03	R203	01/11/2012	6.87	Call	Bond Future	3,834.9300	3.8349	4,188.7000	4.1887	9.225	0	0	0
2012/09/03	R203	01/11/2012	6.87	Put	Bond Future	35.5700	0.0356	20.0700	0.0201	(43.576)	0	0	0
2012/09/03	R203	07/02/2013			Bond Future	6.0341	112.1724	5.9444	112.5465	(1.486)	0.0000	0.0000	11,310
2012/09/03	R203	07/02/2013	6.11	Call	Bond Future	1,495.9700	1.4960	1,695.2900	1.6953	13.324	0	0	12,600
2012/09/03	R203	07/02/2013	6.11	Put	Bond Future	1,180.4100	1.1804	1,005.5700	1.0056	(14.812)	0	0	0
2012/09/03	R203	07/02/2013	6.65	Call	Bond Future	3,008.2300	3.0082	3,292.8600	3.2929	9.462	0	0	0
2012/09/03	R203	07/02/2013	6.65	Put	Bond Future	480.4400	0.4804	390.9100	0.3909	(18.635)	0	0	30,250
2012/09/03	R203	07/02/2013	6.94	Call	Bond Future	3,973.6900	3.9737	4,289.9500	4.2900	7.959	0	0	0
2012/09/03	R203	07/02/2013	6.94	Put	Bond Future	280.6300	0.2806	222.7300	0.2227	(20.632)	0	0	0
2012/09/03	R203	02/05/2013			Bond Future	6.0542	109.4738	5.9590	109.8526	(1.573)	0.0000	0.0000	8
2012/09/03	R203	02/05/2013	5.91	Call	Bond Future	1,394.6700	1.3947	1,562.7500	1.5628	12.052	0	0	0
2012/09/03	R203	02/05/2013	5.91	Put	Bond Future	1,969.0100	1.9690	1,758.3300	1.7583	(10.700)	0	0	0
2012/09/03	R203	02/05/2013	5.89	Call	Bond Future	1,359.9800	1.3600	1,525.1900	1.5252	12.148	0	0	0
2012/09/03	R203	02/05/2013	5.89	Put	Bond Future	2,014.2600	2.0143	1,800.7100	1.8007	(10.602)	0	0	0
2012/09/03	R203	02/05/2013	5.90	Call	Bond Future	1,377.2600	1.3773	1,543.9000	1.5439	12.099	0	0	0
2012/09/03	R203	02/05/2013	5.90	Put	Bond Future	1,991.5600	1.9916	1,779.4400	1.7794	(10.651)	0	0	0
2012/09/03	R204	01/11/2012			Bond Future	6.2914	111.5769	6.2133	111.9906	(1.243)	0.0000	0.0000	3,741
2012/09/03	R204	01/11/2012	7.22	Call	Bond Future	4,820.3900	4.8204	5,213.5600	5.2136	8.156	0	0	0
2012/09/03	R204	01/11/2012	7.22	Put	Bond Future	52.3800	0.0524	31.8300	0.0318	(39.233)	0	0	0
2012/09/03	R204	07/02/2013			Bond Future	6.3443	109.1447	6.2616	109.5639	(1.302)	0.0000	0.0000	3,000
2012/09/03	R204	07/02/2013	7.29	Call	Bond Future	5,037.5400	5.0375	5,388.1100	5.3881	6.959	0	0	0
2012/09/03	R204	07/02/2013	7.29	Put	Bond Future	377.9500	0.3780	309.2800	0.3093	(18.169)	0	0	0
2012/09/03	R204	02/05/2013			Bond Future	6.3778	110.5655	6.2910	110.9900	(1.361)	0.0000	0.0000	0
2012/09/03	R204	02/05/2013	6.29	Call	Bond Future	1,966.1100	1.9661	2,162.3600	2.1624	9.982	0	0	0
2012/09/03	R204	02/05/2013	6.29	Put	Bond Future	2,395.3300	2.3953	2,167.1100	2.1671	(9.528)	0	0	0
2012/09/03	R204	02/05/2013	6.30	Call	Bond Future	1,991.2100	1.9912	2,188.9700	2.1890	9.932	0	0	0
2012/09/03	R204	02/05/2013	6.30	Put	Bond Future	2,371.4200	2.3714	2,144.7100	2.1447	(9.560)	0	0	0
2012/09/03	R204	02/05/2013	6.31	Call	Bond Future	2,016.4700	2.0165	2,215.7500	2.2157	9.883	0	0	0
2012/09/03	R204	02/05/2013	6.31	Put	Bond Future	2,347.7000	2.3477	2,122.5100	2.1225	(9.592)	0	0	0
2012/09/03	R206	01/11/2012			Bond Future	4.9774	105.1931	4.9148	105.2663	(1.257)	0.0000	0.0000	1,120
2012/09/03	R206	01/11/2012	5.05	Call	Bond Future	218.5800	0.2186	259.3000	0.2593	18.629	0	0	0
2012/09/03	R206	01/11/2012	5.05	Put	Bond Future	133.8000	0.1338	101.3900	0.1014	(24.223)	0	0	0
2012/09/03	R206	07/02/2013			Bond Future	4.8527	102.9350	4.7716	103.0088	(1.671)	0.0000	0.0000	0
2012/09/03	R206	07/02/2013	4.76	Call	Bond Future	231.9200	0.2319	264.3000	0.2643	13.962	0	0	0
2012/09/03	R206	07/02/2013	4.76	Put	Bond Future	316.2300	0.3162	274.8300	0.2748	(13.092)	0	0	0

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2012/09/03	R206	02/05/2013			Bond Future	4.5772	104.2753	4.4686	104.3498	(2.372)	0.0000	0.0000	0
2012/09/03	R206	02/05/2013	3.39	Call	Bond Future	77.2200	0.0772	89.3000	0.0893	15.644	0	0	0
2012/09/03	R206	02/05/2013	3.39	Put	Bond Future	897.0800	0.8971	834.6500	0.8347	(6.959)	0	0	0
2012/09/03	R206	02/05/2013	3.40	Call	Bond Future	78.3900	0.0784	90.6200	0.0906	15.601	0	0	0
2012/09/03	R206	02/05/2013	3.40	Put	Bond Future	891.3000	0.8913	829.0200	0.8290	(6.988)	0	0	0
2012/09/03	R206	02/05/2013	3.41	Call	Bond Future	79.5800	0.0796	91.9600	0.0920	15.557	0	0	0
2012/09/03	R206	02/05/2013	3.41	Put	Bond Future	885.5400	0.8855	823.4100	0.8234	(7.016)	0	0	0
2012/09/03	R207	01/11/2012			Bond Future	6.5797	106.0234	6.5121	106.4156	(1.027)	0.0000	0.0000	19,131
2012/09/03	R207	01/11/2012	7.58	Call	Bond Future	5,657.6000	5.6576	6,028.8100	6.0288	6.561	0	0	0
2012/09/03	R207	01/11/2012	7.58	Put	Bond Future	60.5700	0.0606	39.5700	0.0396	(34.671)	0	0	0
2012/09/03	R207	07/02/2013			Bond Future	6.6386	103.9027	6.5677	104.3001	(1.068)	0.0000	0.0000	0
2012/09/03	R207	07/02/2013	7.66	Call	Bond Future	5,919.9100	5.9199	6,254.0300	6.2540	5.644	0	0	0
2012/09/03	R207	07/02/2013	7.66	Put	Bond Future	397.5900	0.3976	334.3100	0.3343	(15.916)	0	0	0
2012/09/03	R207	02/05/2013			Bond Future	6.6816	105.2555	6.6076	105.6579	(1.107)	0.0000	0.0000	0
2012/09/03	R207	02/05/2013	6.44	Call	Bond Future	1,916.5300	1.9165	2,078.7700	2.0788	8.465	0	0	0
2012/09/03	R207	02/05/2013	6.44	Put	Bond Future	3,237.7600	3.2378	2,997.6300	2.9976	(7.417)	0	0	0
2012/09/03	R207	02/05/2013	6.45	Call	Bond Future	1,938.9700	1.9390	2,102.5700	2.1026	8.437	0	0	0
2012/09/03	R207	02/05/2013	6.45	Put	Bond Future	3,205.1100	3.2051	2,966.3400	2.9663	(7.450)	0	0	0
2012/09/03	R207	02/05/2013	6.46	Call	Bond Future	1,961.5800	1.9616	2,126.5400	2.1265	8.410	0	0	0
2012/09/03	R207	02/05/2013	6.46	Put	Bond Future	3,172.6700	3.1727	2,935.2600	2.9353	(7.483)	0	0	0
2012/09/03	R208	01/11/2012			Bond Future	6.7721	100.5371	6.7047	100.9644	(0.995)	0.0000	0.0000	9,493
2012/09/03	R208	01/11/2012	6.81	Call	Bond Future	1,527.4700	1.5275	1,732.0300	1.7320	13.392	0	0	0
2012/09/03	R208	01/11/2012	6.81	Put	Bond Future	1,288.3500	1.2884	1,065.6300	1.0656	(17.287)	0	0	0
2012/09/03	R208	01/11/2012	7.50	Call	Bond Future	4,662.4000	4.6624	5,035.0000	5.0350	7.992	0	0	0
2012/09/03	R208	01/11/2012	7.50	Put	Bond Future	189.6800	0.1897	135.0000	0.1350	(28.827)	0	0	12,250
2012/09/03	R208	01/11/2012	7.70	Call	Bond Future	5,753.6200	5.7536	6,149.8400	6.1498	6.886	0	0	0
2012/09/03	R208	01/11/2012	7.70	Put	Bond Future	95.8800	0.0959	64.8200	0.0648	(32.395)	0	0	0
2012/09/03	R208	07/02/2013			Bond Future	6.8336	101.9777	6.7633	102.4107	(1.029)	0.0000	0.0000	2,300
2012/09/03	R208	07/02/2013	6.00	Call	Bond Future	538.6500	0.5387	607.7100	0.6077	12.821	0	0	12,250
2012/09/03	R208	07/02/2013	6.00	Put	Bond Future	5,824.4900	5.8245	5,460.5100	5.4605	(6.249)	0	0	0
2012/09/03	R208	07/02/2013	7.78	Call	Bond Future	6,162.0600	6.1621	6,513.6200	6.5136	5.705	0	0	0
2012/09/03	R208	07/02/2013	7.78	Put	Bond Future	555.0300	0.5550	473.5500	0.4735	(14.680)	0	0	0
2012/09/03	R208	02/05/2013			Bond Future	6.8767	99.9107	6.8037	100.3492	(1.062)	0.0000	0.0000	0
2012/09/03	R208	02/05/2013	6.65	Call	Bond Future	2,213.0000	2.2130	2,392.8900	2.3929	8.129	0	0	0
2012/09/03	R208	02/05/2013	6.65	Put	Bond Future	3,582.5900	3.5826	3,324.0200	3.3240	(7.217)	0	0	0
2012/09/03	R208	02/05/2013	6.66	Call	Bond Future	2,238.0700	2.2381	2,419.4100	2.4194	8.103	0	0	0
2012/09/03	R208	02/05/2013	6.66	Put	Bond Future	3,546.7700	3.5468	3,289.6500	3.2896	(7.249)	0	0	0
2012/09/03	R208	02/05/2013	6.64	Call	Bond Future	2,188.1100	2.1881	2,366.5400	2.3665	8.155	0	0	0
2012/09/03	R208	02/05/2013	6.64	Put	Bond Future	3,618.6500	3.6187	3,358.6200	3.3586	(7.186)	0	0	0
2012/09/03	R209	01/11/2012			Bond Future	8.1781	80.6627	8.0960	81.3846	(1.005)	0.0000	0.0000	7,428
2012/09/03	R209	01/11/2012	8.99	Call	Bond Future	7,003.0100	7.0030	7,619.3100	7.6193	8.801	0	0	0
2012/09/03	R209	01/11/2012	8.99	Put	Bond Future	380.1600	0.3802	274.5100	0.2745	(27.791)	0	0	0
2012/09/03	R209	07/02/2013			Bond Future	8.2479	81.8184	8.1634	82.5504	(1.025)	0.0000	0.0000	0
2012/09/03	R209	07/02/2013	9.06	Call	Bond Future	8,007.1600	8.0072	8,548.8300	8.5488	6.765	0	0	0
2012/09/03	R209	07/02/2013	9.06	Put	Bond Future	1,473.0800	1.4731	1,282.7100	1.2827	(12.923)	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
2012/09/03	R209	02/05/2013			Bond Future	8.3022	79.7406	8.2156	80.4820	(1.042)	0.0000	0.0000	0
2012/09/03	R209	02/05/2013	7.99	Call	Bond Future	3,690.1100	3.6901	3,997.1700	3.9972	8.321	0	0	0
2012/09/03	R209	02/05/2013	7.99	Put	Bond Future	6,415.5700	6.4156	5,981.2900	5.9813	(6.769)	0	0	0
2012/09/03	R209	02/05/2013	8.00	Call	Bond Future	3,724.8200	3.7248	4,033.9600	4.0340	8.299	0	0	0
2012/09/03	R209	02/05/2013	8.00	Put	Bond Future	6,360.7500	6.3608	5,928.5500	5.9286	(6.795)	0	0	0
2012/09/03	R209	02/05/2013	8.01	Call	Bond Future	3,759.4500	3.7594	4,070.6700	4.0707	8.278	0	0	0
2012/09/03	R209	02/05/2013	8.01	Put	Bond Future	6,306.0000	6.3060	5,875.8800	5.8759	(6.821)	0	0	0
2012/09/03	R210	01/11/2012			Bond Future	153.7127	153.7127	153.7113	153.7113	(0.001)	0.0000	0.0000	3,414
2012/09/03	R210	01/11/2012	144.99	Call	Bond Future	8,722.6600	8.7227	8,721.2800	8.7213	(0.016)	0	0	0
2012/09/03	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R210	01/11/2012	145.00	Call	Bond Future	8,712.6600	8.7127	8,711.2800	8.7113	(0.016)	0	0	0
2012/09/03	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R210	01/11/2012	145.01	Call	Bond Future	8,702.6600	8.7027	8,701.2800	8.7013	(0.016)	0	0	0
2012/09/03	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R211	01/11/2012			Bond Future	122.1492	122.1492	122.2462	122.2462	0.079	0.0000	0.0000	703
2012/09/03	R211	01/11/2012	121.99	Call	Bond Future	159.1900	0.1592	256.2300	0.2562	60.959	0	0	0
2012/09/03	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R211	01/11/2012	122.00	Call	Bond Future	149.1900	0.1492	246.2300	0.2462	65.045	0	0	0
2012/09/03	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R211	01/11/2012	122.01	Call	Bond Future	139.1900	0.1392	236.2300	0.2362	69.718	0	0	0
2012/09/03	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R212	01/11/2012			Bond Future	125.6543	125.6543	125.6519	125.6519	(0.002)	0.0000	0.0000	5,084
2012/09/03	R212	01/11/2012	121.99	Call	Bond Future	3,664.3200	3.6643	3,661.8600	3.6619	(0.067)	0	0	0
2012/09/03	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R212	01/11/2012	122.00	Call	Bond Future	3,654.3200	3.6543	3,651.8600	3.6519	(0.067)	0	0	0
2012/09/03	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R212	01/11/2012	122.01	Call	Bond Future	3,644.3200	3.6443	3,641.8600	3.6419	(0.068)	0	0	0
2012/09/03	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R213	01/11/2012			Bond Future	7.9802	91.9270	7.8979	92.6625	(1.031)	0.0000	0.0000	5,018
2012/09/03	R213	01/11/2012	7.75	Call	Bond Future	1,423.9300	1.4239	1,660.0600	1.6601	16.583	0	0	140
2012/09/03	R213	01/11/2012	7.75	Put	Bond Future	3,503.8000	3.5038	3,004.3400	3.0043	(14.255)	0	0	0
2012/09/03	R213	01/11/2012	8.81	Call	Bond Future	7,300.3300	7.3003	7,937.2200	7.9372	8.724	0	0	0
2012/09/03	R213	01/11/2012	8.81	Put	Bond Future	342.4500	0.3424	243.7500	0.2438	(28.822)	0	0	0
2012/09/03	R213	07/02/2013			Bond Future	8.0543	93.2442	7.9695	93.9900	(1.053)	0.0000	0.0000	0
2012/09/03	R213	07/02/2013	8.90	Call	Bond Future	8,343.7300	8.3437	8,904.9600	8.9050	6.726	0	0	0
2012/09/03	R213	07/02/2013	8.90	Put	Bond Future	1,371.6000	1.3716	1,187.0700	1.1871	(13.454)	0	0	0
2012/09/03	R213	02/05/2013			Bond Future	8.1088	90.9214	8.0218	91.6767	(1.072)	0.0000	0.0000	0
2012/09/03	R213	02/05/2013	7.84	Call	Bond Future	3,783.7300	3.7837	4,102.6700	4.1027	8.429	0	0	0
2012/09/03	R213	02/05/2013	7.84	Put	Bond Future	6,148.3200	6.1483	5,711.9900	5.7120	(7.097)	0	0	0
2012/09/03	R213	02/05/2013	7.85	Call	Bond Future	3,819.4600	3.8195	4,140.5600	4.1406	8.407	0	0	0
2012/09/03	R213	02/05/2013	7.85	Put	Bond Future	6,094.4800	6.0945	5,660.3100	5.6603	(7.124)	0	0	0
2012/09/03	R213	02/05/2013	7.86	Call	Bond Future	3,855.4000	3.8554	4,178.6600	4.1787	8.385	0	0	0
2012/09/03	R213	02/05/2013	7.86	Put	Bond Future	6,040.9700	6.0410	5,608.9600	5.6090	(7.151)	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
2012/09/03	R214	01/11/2012			Bond Future	8.1921	82.6594	8.1151	83.3787	(0.940)	0.0000	0.0000	1,714
2012/09/03	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R214	01/11/2012	7.99	Put	Bond Future	1,909.2300	1.9092	1,189.9900	1.1900	(37.672)	0	0	0
2012/09/03	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R214	01/11/2012	8.00	Put	Bond Future	1,813.0400	1.8130	1,093.8000	1.0938	(39.670)	0	0	0
2012/09/03	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/03	R214	01/11/2012	8.01	Put	Bond Future	1,717.0300	1.7170	997.7900	0.9978	(41.889)	0	0	0
Total													335571