



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/09/2012 to 05/09/2012

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
2012/09/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	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
2012/09/05	2025	01/11/2012			Bond Future	106.7029	106.7029	106.7030	106.7030	0.000	0.0000	0.0000	4,417
2012/09/05	2025	01/11/2012	99.99	Call	Bond Future	6,712.9200	6.7129	6,713.0400	6.7130	0.002	0	0	0
2012/09/05	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	2025	01/11/2012	100.00	Call	Bond Future	6,702.9200	6.7029	6,703.0400	6.7030	0.002	0	0	0
2012/09/05	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	2025	01/11/2012	100.01	Call	Bond Future	6,692.9200	6.6929	6,693.0400	6.6930	0.002	0	0	0
2012/09/05	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	2038	01/11/2012			Bond Future	104.7856	104.7856	104.7904	104.7904	0.005	0.0000	0.0000	0
2012/09/05	2038	01/11/2012	98.99	Call	Bond Future	5,795.5700	5.7956	5,800.3900	5.8004	0.083	0	0	0
2012/09/05	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	2038	01/11/2012	99.00	Call	Bond Future	5,785.5700	5.7856	5,790.3900	5.7904	0.083	0	0	0
2012/09/05	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	2038	01/11/2012	99.01	Call	Bond Future	5,775.5700	5.7756	5,780.3900	5.7804	0.083	0	0	0
2012/09/05	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	2050	01/11/2012			Bond Future	111.2472	111.2472	111.2524	111.2524	0.005	0.0000	0.0000	0
2012/09/05	2050	01/11/2012	103.99	Call	Bond Future	7,257.1600	7.2572	7,262.4300	7.2624	0.073	0	0	0
2012/09/05	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	2050	01/11/2012	104.00	Call	Bond Future	7,247.1600	7.2472	7,252.4300	7.2524	0.073	0	0	0
2012/09/05	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	2050	01/11/2012	104.01	Call	Bond Future	7,237.1600	7.2372	7,242.4300	7.2424	0.073	0	0	0
2012/09/05	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	AL7T	01/11/2012			Index Future	474.4990	474.4990	473.7670	473.7670	(0.154)	0.0000	0.0000	13
2012/09/05	AL7T	07/02/2013			Index Future	481.1460	481.1460	480.5010	480.5010	(0.134)	0.0000	0.0000	0
2012/09/05	ALBI	01/11/2012			Index Future	425.9670	425.9670	425.2460	425.2460	(0.169)	0.0000	0.0000	893
2012/09/05	ALBI	07/02/2013			Index Future	431.9330	431.9330	431.2910	431.2910	(0.149)	0.0000	0.0000	118
2012/09/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	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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2012/09/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/05	EL28	01/11/2012			Bond Future	108.9669	108.9669	108.2661	108.2661	(0.643)	0.0000	0.0000	0
2012/09/05	EL28	01/11/2012	105.99	Call	Bond Future	2,976.8900	2.9769	2,276.1400	2.2761	(23.540)	0	0	0
2012/09/05	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	EL28	01/11/2012	106.00	Call	Bond Future	2,966.8900	2.9669	2,266.1400	2.2661	(23.619)	0	0	0
2012/09/05	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	EL28	01/11/2012	106.01	Call	Bond Future	2,956.8900	2.9569	2,256.1400	2.2561	(23.699)	0	0	0
2012/09/05	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	ES33	01/11/2012			Bond Future	8.6851	89.7325	8.7089	89.5257	0.274	0.0000	0.0000	303
2012/09/05	ES33	01/11/2012	9.20	Call	Bond Future	4,319.5900	4.3196	4,112.7900	4.1128	(4.787)	0	0	0

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2012/09/05	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	ES33	07/02/2013			Bond Future	8.7816	90.9900	8.8078	90.7658	0.299	0.0000	0.0000	0
2012/09/05	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	ES33	07/02/2013	8.54	Put	Bond Future	2,105.9500	2.1059	2,330.1100	2.3301	10.644	0	0	0
2012/09/05	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	ES33	07/02/2013	8.55	Put	Bond Future	2,017.2600	2.0173	2,241.4200	2.2414	11.112	0	0	0
2012/09/05	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	ES33	07/02/2013	8.56	Put	Bond Future	1,928.7000	1.9287	2,152.8600	2.1529	11.622	0	0	0
2012/09/05	GOVI	01/11/2012			GOVI	425.9570	425.9570	425.2880	425.2880	(0.157)	0.0000	0.0000	264
2012/09/05	GOVI	01/11/2012	403.96	Call	GOVI	219,970.0000	21.9970	213,280.0000	21.3280	(3.041)	0	0	0
2012/09/05	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	GOVI	07/02/2013			GOVI	431.9240	431.9240	431.3340	431.3340	(0.137)	0.0000	0.0000	0
2012/09/05	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	GOVI	07/02/2013	432.99	Put	GOVI	10,660.0000	1.0660	16,560.0000	1.6560	55.347	0	0	0
2012/09/05	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	GOVI	07/02/2013	433.00	Put	GOVI	10,760.0000	1.0760	16,660.0000	1.6660	54.833	0	0	0
2012/09/05	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	GOVI	07/02/2013	433.01	Put	GOVI	10,860.0000	1.0860	16,760.0000	1.6760	54.328	0	0	0
2012/09/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/05	IGOV	01/11/2012			Index Future	185.5980	185.5980	185.7980	185.7980	0.108	0.0000	0.0000	594
2012/09/05	IGOV	07/02/2013			Index Future	188.1980	188.1980	188.4390	188.4390	0.128	0.0000	0.0000	14
2012/09/05	ILBI	01/11/2012			Index Future	502.4710	502.4710	502.4750	502.4750	0.001	0.0000	0.0000	0
2012/09/05	ILBI	07/02/2013			Index Future	509.4850	509.4850	509.4930	509.4930	0.002	0.0000	0.0000	169
2012/09/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/05	JBAF	19/09/2012			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	44,760
2012/09/05	JBAF	17/10/2012			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	0
2012/09/05	JBAF	21/11/2012			Jibar Tradeable Future	4.8600	95.1400	4.8700	95.1300	0.206	0.0000	0.0000	0
2012/09/05	JBAF	19/12/2012			Jibar Tradeable Future	4.7900	95.2100	4.8000	95.2000	0.209	0.0000	0.0000	840
2012/09/05	JBAF	16/01/2013			Jibar Tradeable Future	4.7700	95.2300	4.7800	95.2200	0.210	0.0000	0.0000	0
2012/09/05	JBAF	20/02/2013			Jibar Tradeable Future	4.7500	95.2500	4.7600	95.2400	0.211	0.0000	0.0000	0
2012/09/05	JBAF	20/03/2013			Jibar Tradeable Future	4.7500	95.2500	4.7600	95.2400	0.211	0.0000	0.0000	1,000

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2012/09/05	JBAF	19/06/2013			Jibar Tradeable Future	4.8000	95.2000	4.8100	95.1900	0.208	0.0000	0.0000	500
2012/09/05	JBAF	18/09/2013			Jibar Tradeable Future	4.8800	95.1200	4.8900	95.1100	0.205	0.0000	0.0000	1,700
2012/09/05	JBAF	18/12/2013			Jibar Tradeable Future	4.9900	95.0100	5.0100	94.9900	0.401	0.0000	0.0000	1,500
2012/09/05	JBAF	19/03/2014			Jibar Tradeable Future	5.1300	94.8700	5.1400	94.8600	0.195	0.0000	0.0000	800
2012/09/05	JBAF	18/06/2014			Jibar Tradeable Future	5.2800	94.7200	5.3000	94.7000	0.379	0.0000	0.0000	0
2012/09/05	R023	01/11/2012			Bond Future	6.9681	107.1039	6.9982	106.8775	0.432	0.0000	0.0000	1,049
2012/09/05	R023	01/11/2012	7.04	Call	Bond Future	539.9800	0.5400	313.5800	0.3136	(41.927)	0	0	0
2012/09/05	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R023	01/11/2012	7.05	Call	Bond Future	614.8200	0.6148	388.4200	0.3884	(36.824)	0	0	0
2012/09/05	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R023	01/11/2012	7.06	Call	Bond Future	689.5900	0.6896	463.1900	0.4632	(32.831)	0	0	0
2012/09/05	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R023	07/02/2013			Bond Future	7.0364	108.6048	7.0701	108.3579	0.478	0.0000	0.0000	0
2012/09/05	R023	07/02/2013	7.04	Call	Bond Future	26.0800	0.0261	0.0000	0.0000	(100.000)	0	0	0
2012/09/05	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	220.7900	0.2208	100.000	0	0	0
2012/09/05	R023	07/02/2013	7.05	Call	Bond Future	99.5000	0.0995	0.0000	0.0000	(100.000)	0	0	0
2012/09/05	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	147.3700	0.1474	100.000	0	0	0
2012/09/05	R023	07/02/2013	7.06	Call	Bond Future	172.8500	0.1729	0.0000	0.0000	(100.000)	0	0	0
2012/09/05	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	74.0200	0.0740	100.000	0	0	0
2012/09/05	R023	02/05/2013			Bond Future	7.0836	106.0737	7.1240	105.7828	0.572	0.0000	0.0000	0
2012/09/05	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R023	02/05/2013	7.04	Put	Bond Future	314.1300	0.3141	605.0400	0.6050	92.608	0	0	0
2012/09/05	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R023	02/05/2013	7.05	Put	Bond Future	241.9100	0.2419	532.8200	0.5328	120.255	0	0	0
2012/09/05	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R023	02/05/2013	7.06	Put	Bond Future	169.7500	0.1698	460.6600	0.4607	171.376	0	0	0
2012/09/05	R157	01/11/2012			Bond Future	5.3818	123.1518	5.4069	123.0777	0.465	0.0000	0.0000	15,680
2012/09/05	R157	01/11/2012	5.78	Call	Bond Future	1,260.1300	1.2601	1,195.3500	1.1953	(5.141)	0	0	5,630
2012/09/05	R157	01/11/2012	5.78	Put	Bond Future	89.4900	0.0895	98.7600	0.0988	10.359	0	0	0
2012/09/05	R157	01/11/2012	6.24	Call	Bond Future	2,512.5200	2.5125	2,439.3400	2.4393	(2.913)	0	0	0
2012/09/05	R157	01/11/2012	6.24	Put	Bond Future	7.3600	0.0074	8.2300	0.0082	11.821	0	0	0
2012/09/05	R157	07/02/2013			Bond Future	5.4034	124.8776	5.4390	124.7826	0.659	0.0000	0.0000	100
2012/09/05	R157	07/02/2013	6.28	Call	Bond Future	2,390.7300	2.3907	2,304.0900	2.3041	(3.624)	0	0	0
2012/09/05	R157	07/02/2013	6.28	Put	Bond Future	79.2500	0.0792	87.6100	0.0876	10.549	0	0	0
2012/09/05	R157	02/05/2013			Bond Future	5.3825	119.6647	5.4414	119.5216	1.094	0.0000	0.0000	0
2012/09/05	R157	02/05/2013	5.34	Call	Bond Future	789.2800	0.7893	720.2300	0.7202	(8.748)	0	0	0
2012/09/05	R157	02/05/2013	5.34	Put	Bond Future	892.7400	0.8927	966.7800	0.9668	8.294	0	0	0
2012/09/05	R157	02/05/2013	5.35	Call	Bond Future	800.5600	0.8006	730.8500	0.7308	(8.708)	0	0	0
2012/09/05	R157	02/05/2013	5.35	Put	Bond Future	879.6800	0.8797	953.0600	0.9531	8.342	0	0	0
2012/09/05	R157	02/05/2013	5.36	Call	Bond Future	811.9400	0.8119	741.5800	0.7416	(8.666)	0	0	0
2012/09/05	R157	02/05/2013	5.36	Put	Bond Future	866.7300	0.8667	939.4600	0.9395	8.391	0	0	0
2012/09/05	R186	01/11/2012			Bond Future	7.3400	131.4388	7.3647	131.1841	0.336	0.0000	0.0000	35,665
2012/09/05	R186	01/11/2012	7.82	Call	Bond Future	5,572.8100	5.5728	5,356.6600	5.3567	(3.879)	0	0	1,858
2012/09/05	R186	01/11/2012	7.82	Put	Bond Future	746.2200	0.7462	784.7900	0.7848	5.169	0	0	0
2012/09/05	R186	01/11/2012	8.00	Call	Bond Future	7,015.5100	7.0155	6,784.3900	6.7844	(3.294)	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
2012/09/05	R186	01/11/2012	8.00	Put	Bond Future	445.4000	0.4454	469.0000	0.4690	5.299	0	0	0
2012/09/05	R186	01/11/2012	8.50	Call	Bond Future	11,319.4700	11.3195	11,069.2300	11.0692	(2.211)	0	0	0
2012/09/05	R186	01/11/2012	8.50	Put	Bond Future	87.0800	0.0871	91.5600	0.0916	5.145	0	0	0
2012/09/05	R186	01/11/2012	8.82	Call	Bond Future	14,105.5200	14.1055	13,851.9100	13.8519	(1.798)	0	0	0
2012/09/05	R186	01/11/2012	8.82	Put	Bond Future	22.9600	0.0230	24.0700	0.0241	4.834	0	0	1,858
2012/09/05	R186	07/02/2013			Bond Future	7.4101	127.9907	7.4378	127.7115	0.373	0.0000	0.0000	1,750
2012/09/05	R186	07/02/2013	8.47	Call	Bond Future	11,041.7800	11.0418	10,798.6700	10.7987	(2.202)	0	0	0
2012/09/05	R186	07/02/2013	8.47	Put	Bond Future	930.3800	0.9304	966.3800	0.9664	3.869	0	0	0
2012/09/05	R186	07/02/2013	7.00	Call	Bond Future	2,301.8600	2.3019	2,192.7900	2.1928	(4.738)	0	0	10,300
2012/09/05	R186	07/02/2013	7.00	Put	Bond Future	6,546.6200	6.5466	6,716.6600	6.7167	2.597	0	0	0
2012/09/05	R186	07/02/2013	7.25	Call	Bond Future	3,322.1600	3.3222	3,184.5400	3.1845	(4.142)	0	0	670
2012/09/05	R186	07/02/2013	7.25	Put	Bond Future	4,956.1900	4.9562	5,097.6800	5.0977	2.855	0	0	0
2012/09/05	R186	02/05/2013			Bond Future	7.4640	129.6213	7.4975	129.2892	0.449	0.0000	0.0000	0
2012/09/05	R186	02/05/2013	7.41	Call	Bond Future	4,866.5500	4.8665	4,690.5100	4.6905	(3.617)	0	0	0
2012/09/05	R186	02/05/2013	7.41	Put	Bond Future	5,404.3100	5.4043	5,560.4100	5.5604	2.888	0	0	0
2012/09/05	R186	02/05/2013	7.39	Call	Bond Future	4,774.3800	4.7744	4,600.4000	4.6004	(3.644)	0	0	0
2012/09/05	R186	02/05/2013	7.39	Put	Bond Future	5,512.2700	5.5123	5,670.4300	5.6704	2.869	0	0	0
2012/09/05	R186	02/05/2013	7.40	Call	Bond Future	4,820.3400	4.8203	4,645.3200	4.6453	(3.631)	0	0	0
2012/09/05	R186	02/05/2013	7.40	Put	Bond Future	5,458.1100	5.4581	5,615.2300	5.6152	2.879	0	0	0
2012/09/05	R189	01/11/2012			Bond Future	214.0976	214.0976	214.0744	214.0744	(0.011)	0.0000	0.0000	0
2012/09/05	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R189	01/11/2012	218.99	Put	Bond Future	4,892.3900	4.8924	4,915.6300	4.9156	0.475	0	0	0
2012/09/05	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R189	01/11/2012	219.00	Put	Bond Future	4,902.3900	4.9024	4,925.6300	4.9256	0.474	0	0	0
2012/09/05	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R189	01/11/2012	219.01	Put	Bond Future	4,912.3900	4.9124	4,935.6300	4.9356	0.473	0	0	0
2012/09/05	R197	01/11/2012			Bond Future	271.8945	271.8945	271.8945	271.8945	0.000	0.0000	0.0000	6,268
2012/09/05	R197	01/11/2012	266.99	Call	Bond Future	4,904.5000	4.9045	4,904.5000	4.9045	0.000	0	0	0
2012/09/05	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R197	01/11/2012	267.00	Call	Bond Future	4,894.5000	4.8945	4,894.5000	4.8945	0.000	0	0	0
2012/09/05	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R197	01/11/2012	267.01	Call	Bond Future	4,884.5000	4.8845	4,884.5000	4.8845	0.000	0	0	0
2012/09/05	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R201	01/11/2012			Bond Future	4.7559	111.2651	4.7846	111.2049	0.604	0.0000	0.0000	1,560
2012/09/05	R201	01/11/2012	5.11	Call	Bond Future	787.7200	0.7877	734.9100	0.7349	(6.704)	0	0	0
2012/09/05	R201	01/11/2012	5.11	Put	Bond Future	47.5100	0.0475	54.9600	0.0550	15.681	0	0	0
2012/09/05	R201	07/02/2013			Bond Future	4.6784	108.4159	4.7212	108.3372	0.915	0.0000	0.0000	0
2012/09/05	R201	07/02/2013	4.98	Call	Bond Future	725.9900	0.7260	669.5700	0.6696	(7.771)	0	0	0
2012/09/05	R201	07/02/2013	4.98	Put	Bond Future	172.8600	0.1729	195.1600	0.1952	12.901	0	0	0
2012/09/05	R201	02/05/2013			Bond Future	4.5434	109.7973	4.6187	109.6756	1.658	0.0000	0.0000	0
2012/09/05	R201	02/05/2013	4.04	Call	Bond Future	166.1400	0.1661	137.8100	0.1378	(17.052)	0	0	0
2012/09/05	R201	02/05/2013	4.04	Put	Bond Future	984.4700	0.9845	1,077.8400	1.0778	9.484	0	0	0
2012/09/05	R201	02/05/2013	4.05	Call	Bond Future	169.8100	0.1698	140.9800	0.1410	(16.978)	0	0	0
2012/09/05	R201	02/05/2013	4.05	Put	Bond Future	971.8100	0.9718	1,064.6800	1.0647	9.556	0	0	0
2012/09/05	R201	02/05/2013	4.06	Call	Bond Future	173.5500	0.1736	144.2100	0.1442	(16.906)	0	0	0

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2012/09/05	R201	02/05/2013	4.06	Put	Bond Future	959.2100	0.9592	1,051.5700	1.0516	9.629	0	0	0
2012/09/05	R202	01/11/2012			Bond Future	199.9023	199.9023	200.8511	200.8511	0.475	0.0000	0.0000	49,424
2012/09/05	R202	01/11/2012	191.99	Call	Bond Future	7,912.3100	7.9123	8,861.1300	8.8611	11.992	0	0	0
2012/09/05	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R202	01/11/2012	192.00	Call	Bond Future	7,902.3100	7.9023	8,851.1300	8.8511	12.007	0	0	0
2012/09/05	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R202	01/11/2012	192.01	Call	Bond Future	7,892.3100	7.8923	8,841.1300	8.8411	12.022	0	0	0
2012/09/05	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R203	01/11/2012			Bond Future	5.8629	111.1356	5.8850	111.0378	0.377	0.0000	0.0000	4,837
2012/09/05	R203	01/11/2012	6.87	Call	Bond Future	4,362.3700	4.3624	4,265.6200	4.2656	(2.218)	0	0	0
2012/09/05	R203	01/11/2012	6.87	Put	Bond Future	15.2300	0.0152	16.2800	0.0163	6.894	0	0	0
2012/09/05	R203	07/02/2013			Bond Future	5.9094	112.6930	5.9374	112.5758	0.474	0.0000	0.0000	11,310
2012/09/05	R203	07/02/2013	6.11	Call	Bond Future	1,778.6200	1.7786	1,704.3300	1.7043	(4.177)	0	0	12,600
2012/09/05	R203	07/02/2013	6.11	Put	Bond Future	942.4100	0.9424	985.3000	0.9853	4.551	0	0	0
2012/09/05	R203	07/02/2013	6.65	Call	Bond Future	3,408.3100	3.4083	3,310.2500	3.3102	(2.877)	0	0	0
2012/09/05	R203	07/02/2013	6.65	Put	Bond Future	359.8700	0.3599	378.9900	0.3790	5.313	0	0	30,250
2012/09/05	R203	07/02/2013	6.94	Call	Bond Future	4,416.8100	4.4168	4,311.0500	4.3111	(2.394)	0	0	0
2012/09/05	R203	07/02/2013	6.94	Put	Bond Future	203.1000	0.2031	214.5200	0.2145	5.623	0	0	0
2012/09/05	R203	02/05/2013			Bond Future	5.9294	109.9705	5.9699	109.8093	0.682	0.0000	0.0000	8
2012/09/05	R203	02/05/2013	5.91	Call	Bond Future	1,617.6300	1.6176	1,534.8200	1.5348	(5.119)	0	0	0
2012/09/05	R203	02/05/2013	5.91	Put	Bond Future	1,695.2600	1.6953	1,773.6400	1.7736	4.623	0	0	0
2012/09/05	R203	02/05/2013	5.89	Call	Bond Future	1,579.1600	1.5792	1,497.6000	1.4976	(5.165)	0	0	0
2012/09/05	R203	02/05/2013	5.89	Put	Bond Future	1,736.7300	1.7367	1,816.3600	1.8164	4.585	0	0	0
2012/09/05	R203	02/05/2013	5.90	Call	Bond Future	1,598.3200	1.5983	1,516.1400	1.5161	(5.142)	0	0	0
2012/09/05	R203	02/05/2013	5.90	Put	Bond Future	1,715.9100	1.7159	1,794.9200	1.7949	4.605	0	0	0
2012/09/05	R204	01/11/2012			Bond Future	6.1676	112.2333	6.1888	112.1205	0.344	0.0000	0.0000	3,741
2012/09/05	R204	01/11/2012	7.22	Call	Bond Future	5,448.4700	5.4485	5,337.0100	5.3370	(2.046)	0	0	0
2012/09/05	R204	01/11/2012	7.22	Put	Bond Future	24.1100	0.0241	25.4200	0.0254	5.433	0	0	0
2012/09/05	R204	07/02/2013			Bond Future	6.2201	109.7755	6.2460	109.6434	0.417	0.0000	0.0000	3,000
2012/09/05	R204	07/02/2013	7.29	Call	Bond Future	5,570.3600	5.5704	5,451.2700	5.4513	(2.138)	0	0	0
2012/09/05	R204	07/02/2013	7.29	Put	Bond Future	279.9100	0.2799	292.9600	0.2930	4.662	0	0	0
2012/09/05	R204	02/05/2013			Bond Future	6.2535	111.1740	6.2894	110.9977	0.574	0.0000	0.0000	0
2012/09/05	R204	02/05/2013	6.29	Call	Bond Future	2,252.8400	2.2528	2,157.3000	2.1573	(4.241)	0	0	0
2012/09/05	R204	02/05/2013	6.29	Put	Bond Future	2,073.5800	2.0736	2,154.3100	2.1543	3.893	0	0	0
2012/09/05	R204	02/05/2013	6.30	Call	Bond Future	2,280.1100	2.2801	2,183.9400	2.1839	(4.218)	0	0	0
2012/09/05	R204	02/05/2013	6.30	Put	Bond Future	2,051.8400	2.0518	2,131.9400	2.1319	3.904	0	0	0
2012/09/05	R204	02/05/2013	6.31	Call	Bond Future	2,307.5400	2.3075	2,210.7300	2.2107	(4.195)	0	0	0
2012/09/05	R204	02/05/2013	6.31	Put	Bond Future	2,030.2900	2.0303	2,109.7500	2.1097	3.914	0	0	0
2012/09/05	R206	01/11/2012			Bond Future	4.8813	105.3054	4.9153	105.2656	0.696	0.0000	0.0000	1,120
2012/09/05	R206	01/11/2012	5.05	Call	Bond Future	283.9400	0.2839	256.2000	0.2562	(9.770)	0	0	0
2012/09/05	R206	01/11/2012	5.05	Put	Bond Future	86.9300	0.0869	98.9200	0.0989	13.793	0	0	0
2012/09/05	R206	07/02/2013			Bond Future	4.7637	103.0160	4.8266	102.9588	1.319	0.0000	0.0000	0
2012/09/05	R206	07/02/2013	4.76	Call	Bond Future	266.9900	0.2670	238.5400	0.2385	(10.656)	0	0	0
2012/09/05	R206	07/02/2013	4.76	Put	Bond Future	270.3900	0.2704	299.1200	0.2991	10.625	0	0	0

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2012/09/05	R206	02/05/2013			Bond Future	4.4996	104.3285	4.6423	104.2307	3.170	0.0000	0.0000	0
2012/09/05	R206	02/05/2013	3.39	Call	Bond Future	84.8200	0.0848	67.8200	0.0678	(20.042)	0	0	0
2012/09/05	R206	02/05/2013	3.39	Put	Bond Future	851.4600	0.8515	932.2900	0.9323	9.493	0	0	0
2012/09/05	R206	02/05/2013	3.40	Call	Bond Future	86.1000	0.0861	68.8900	0.0689	(19.988)	0	0	0
2012/09/05	R206	02/05/2013	3.40	Put	Bond Future	845.7900	0.8458	926.4100	0.9264	9.532	0	0	0
2012/09/05	R206	02/05/2013	3.41	Call	Bond Future	87.3900	0.0874	69.9700	0.0700	(19.934)	0	0	0
2012/09/05	R206	02/05/2013	3.41	Put	Bond Future	840.1300	0.8401	920.5400	0.9205	9.571	0	0	0
2012/09/05	R207	01/11/2012			Bond Future	6.4510	106.7720	6.4717	106.6512	0.321	0.0000	0.0000	19,131
2012/09/05	R207	01/11/2012	7.58	Call	Bond Future	6,374.0500	6.3740	6,254.4800	6.2545	(1.876)	0	0	0
2012/09/05	R207	01/11/2012	7.58	Put	Bond Future	28.4000	0.0284	29.6500	0.0296	4.401	0	0	0
2012/09/05	R207	07/02/2013			Bond Future	6.5093	104.6286	6.5341	104.4890	0.381	0.0000	0.0000	0
2012/09/05	R207	07/02/2013	7.66	Call	Bond Future	6,540.8900	6.5409	6,413.7100	6.4137	(1.944)	0	0	0
2012/09/05	R207	07/02/2013	7.66	Put	Bond Future	292.6500	0.2927	305.0600	0.3051	4.241	0	0	0
2012/09/05	R207	02/05/2013			Bond Future	6.5520	105.9617	6.5853	105.7799	0.508	0.0000	0.0000	0
2012/09/05	R207	02/05/2013	6.44	Call	Bond Future	2,214.3600	2.2144	2,124.2300	2.1242	(4.070)	0	0	0
2012/09/05	R207	02/05/2013	6.44	Put	Bond Future	2,829.3700	2.8294	2,921.1100	2.9211	3.242	0	0	0
2012/09/05	R207	02/05/2013	6.45	Call	Bond Future	2,239.2100	2.2392	2,148.4400	2.1484	(4.054)	0	0	0
2012/09/05	R207	02/05/2013	6.45	Put	Bond Future	2,799.1300	2.7991	2,890.2300	2.8902	3.255	0	0	0
2012/09/05	R207	02/05/2013	6.46	Call	Bond Future	2,264.2300	2.2642	2,172.8300	2.1728	(4.037)	0	0	0
2012/09/05	R207	02/05/2013	6.46	Put	Bond Future	2,769.1000	2.7691	2,859.5700	2.8596	3.267	0	0	0
2012/09/05	R208	01/11/2012			Bond Future	6.6384	101.3867	6.6639	101.2244	0.383	0.0000	0.0000	9,445
2012/09/05	R208	01/11/2012	6.81	Call	Bond Future	1,977.2300	1.9772	1,864.8900	1.8649	(5.682)	0	0	0
2012/09/05	R208	01/11/2012	6.81	Put	Bond Future	888.5500	0.8886	938.4500	0.9384	5.616	0	0	0
2012/09/05	R208	01/11/2012	7.50	Call	Bond Future	5,422.8000	5.4228	5,267.1600	5.2672	(2.870)	0	0	0
2012/09/05	R208	01/11/2012	7.50	Put	Bond Future	100.5200	0.1005	107.1200	0.1071	6.566	0	0	12,250
2012/09/05	R208	01/11/2012	7.70	Call	Bond Future	6,553.8900	6.5539	6,394.6800	6.3947	(2.429)	0	0	0
2012/09/05	R208	01/11/2012	7.70	Put	Bond Future	46.5900	0.0466	49.6200	0.0496	6.504	0	0	0
2012/09/05	R208	07/02/2013			Bond Future	6.6992	102.8074	6.7284	102.6264	0.436	0.0000	0.0000	2,300
2012/09/05	R208	07/02/2013	6.00	Call	Bond Future	686.7400	0.6867	642.2800	0.6423	(6.474)	0	0	12,250
2012/09/05	R208	07/02/2013	6.00	Put	Bond Future	5,142.8800	5.1429	5,279.3800	5.2794	2.654	0	0	0
2012/09/05	R208	07/02/2013	7.78	Call	Bond Future	6,850.8000	6.8508	6,689.9300	6.6899	(2.348)	0	0	0
2012/09/05	R208	07/02/2013	7.78	Put	Bond Future	414.0700	0.4141	434.1600	0.4342	4.852	0	0	0
2012/09/05	R208	02/05/2013			Bond Future	6.7418	100.7230	6.7786	100.5007	0.546	0.0000	0.0000	0
2012/09/05	R208	02/05/2013	6.65	Call	Bond Future	2,563.6000	2.5636	2,451.8100	2.4518	(4.361)	0	0	0
2012/09/05	R208	02/05/2013	6.65	Put	Bond Future	3,120.8800	3.1209	3,231.3900	3.2314	3.541	0	0	0
2012/09/05	R208	02/05/2013	6.66	Call	Bond Future	2,591.3900	2.5914	2,478.8400	2.4788	(4.343)	0	0	0
2012/09/05	R208	02/05/2013	6.66	Put	Bond Future	3,087.7800	3.0878	3,197.5300	3.1975	3.554	0	0	0
2012/09/05	R208	02/05/2013	6.64	Call	Bond Future	2,535.9800	2.5360	2,424.9500	2.4250	(4.378)	0	0	0
2012/09/05	R208	02/05/2013	6.64	Put	Bond Future	3,154.2100	3.1542	3,265.4800	3.2655	3.528	0	0	0
2012/09/05	R209	01/11/2012			Bond Future	8.0653	81.6563	8.0997	81.3513	0.427	0.0000	0.0000	7,401
2012/09/05	R209	01/11/2012	8.99	Call	Bond Future	7,858.3200	7.8583	7,571.9200	7.5719	(3.645)	0	0	0
2012/09/05	R209	01/11/2012	8.99	Put	Bond Future	241.7900	0.2418	260.4700	0.2605	7.726	0	0	0
2012/09/05	R209	07/02/2013			Bond Future	8.1348	82.8005	8.1717	82.4781	0.453	0.0000	0.0000	0
2012/09/05	R209	07/02/2013	9.06	Call	Bond Future	8,738.1700	8.7382	8,472.8900	8.4729	(3.036)	0	0	0
2012/09/05	R209	07/02/2013	9.06	Put	Bond Future	1,222.0100	1.2220	1,279.1400	1.2791	4.675	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	
2012/09/05	R209	02/05/2013			Bond Future		8.1889	80.7128	8.2304	80.3548	0.506	0.0000	0.0000	0
2012/09/05	R209	02/05/2013	7.99	Call	Bond Future	4,095.5300	4.0955	3,918.0000	3.9180	(4.335)	0	0	0	
2012/09/05	R209	02/05/2013	7.99	Put	Bond Future	5,848.8500	5.8488	6,029.3200	6.0293	3.086	0	0	0	
2012/09/05	R209	02/05/2013	8.00	Call	Bond Future	4,132.9700	4.1330	3,954.4100	3.9544	(4.320)	0	0	0	
2012/09/05	R209	02/05/2013	8.00	Put	Bond Future	5,796.7600	5.7968	5,976.2000	5.9762	3.096	0	0	0	
2012/09/05	R209	02/05/2013	8.01	Call	Bond Future	4,170.3300	4.1703	3,990.7400	3.9907	(4.306)	0	0	0	
2012/09/05	R209	02/05/2013	8.01	Put	Bond Future	5,744.7400	5.7447	5,923.1500	5.9232	3.106	0	0	0	
2012/09/05	R210	01/11/2012			Bond Future		153.6997	153.6997	153.7032	153.7032	0.002	0.0000	0.0000	3,414
2012/09/05	R210	01/11/2012	144.99	Call	Bond Future	8,709.6900	8.7097	8,713.2300	8.7132	0.041	0	0	0	
2012/09/05	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/05	R210	01/11/2012	145.00	Call	Bond Future	8,699.6900	8.6997	8,703.2300	8.7032	0.041	0	0	0	
2012/09/05	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/05	R210	01/11/2012	145.01	Call	Bond Future	8,689.6900	8.6897	8,693.2300	8.6932	0.041	0	0	0	
2012/09/05	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/05	R211	01/11/2012			Bond Future		122.2328	122.2328	122.2234	122.2234	(0.008)	0.0000	0.0000	703
2012/09/05	R211	01/11/2012	121.99	Call	Bond Future	242.8300	0.2428	233.3600	0.2334	(3.900)	0	0	0	
2012/09/05	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/05	R211	01/11/2012	122.00	Call	Bond Future	232.8300	0.2328	223.3600	0.2234	(4.067)	0	0	0	
2012/09/05	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/05	R211	01/11/2012	122.01	Call	Bond Future	222.8300	0.2228	213.3600	0.2134	(4.250)	0	0	0	
2012/09/05	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/05	R212	01/11/2012			Bond Future		125.6410	125.6410	125.6400	125.6400	(0.001)	0.0000	0.0000	5,084
2012/09/05	R212	01/11/2012	121.99	Call	Bond Future	3,650.9800	3.6510	3,649.9500	3.6500	(0.028)	0	0	0	
2012/09/05	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/05	R212	01/11/2012	122.00	Call	Bond Future	3,640.9800	3.6410	3,639.9500	3.6400	(0.028)	0	0	0	
2012/09/05	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/05	R212	01/11/2012	122.01	Call	Bond Future	3,630.9800	3.6310	3,629.9500	3.6300	(0.028)	0	0	0	
2012/09/05	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2012/09/05	R213	01/11/2012			Bond Future		7.8520	93.0766	7.8763	92.8572	0.309	0.0000	0.0000	5,018
2012/09/05	R213	01/11/2012	7.75	Call	Bond Future	1,820.1700	1.8202	1,704.7900	1.7048	(6.339)	0	0	140	
2012/09/05	R213	01/11/2012	7.75	Put	Bond Future	2,750.4200	2.7504	2,854.4300	2.8544	3.782	0	0	0	
2012/09/05	R213	01/11/2012	8.81	Call	Bond Future	8,310.6100	8.3106	8,100.4300	8.1004	(2.529)	0	0	0	
2012/09/05	R213	01/11/2012	8.81	Put	Bond Future	203.1100	0.2031	212.3200	0.2123	4.534	0	0	0	
2012/09/05	R213	07/02/2013			Bond Future		7.9254	94.3810	7.9521	94.1434	0.337	0.0000	0.0000	0
2012/09/05	R213	07/02/2013	8.90	Call	Bond Future	9,211.5400	9.2115	9,010.3100	9.0103	(2.185)	0	0	0	
2012/09/05	R213	07/02/2013	8.90	Put	Bond Future	1,102.6400	1.1026	1,139.0100	1.1390	3.298	0	0	0	
2012/09/05	R213	02/05/2013			Bond Future		7.9795	92.0474	8.0110	91.7714	0.394	0.0000	0.0000	0
2012/09/05	R213	02/05/2013	7.84	Call	Bond Future	4,270.5000	4.2705	4,127.6300	4.1276	(3.346)	0	0	0	
2012/09/05	R213	02/05/2013	7.84	Put	Bond Future	5,509.1000	5.5091	5,642.2400	5.6422	2.417	0	0	0	
2012/09/05	R213	02/05/2013	7.85	Call	Bond Future	4,309.4600	4.3095	4,165.7900	4.1658	(3.334)	0	0	0	
2012/09/05	R213	02/05/2013	7.85	Put	Bond Future	5,458.4900	5.4585	5,590.8300	5.5908	2.424	0	0	0	
2012/09/05	R213	02/05/2013	7.86	Call	Bond Future	4,348.6300	4.3486	4,204.1500	4.2042	(3.322)	0	0	0	
2012/09/05	R213	02/05/2013	7.86	Put	Bond Future	5,408.2100	5.4082	5,539.7400	5.5397	2.432	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
2012/09/05	R214	01/11/2012			Bond Future	8.0844	83.6674	8.1239	83.2952	0.489	0.0000	0.0000	1,714
2012/09/05	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R214	01/11/2012	7.99	Put	Bond Future	901.2200	0.9012	1,273.4300	1.2734	41.301	0	0	0
2012/09/05	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R214	01/11/2012	8.00	Put	Bond Future	805.0300	0.8050	1,177.2400	1.1772	46.236	0	0	0
2012/09/05	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/05	R214	01/11/2012	8.01	Put	Bond Future	709.0200	0.7090	1,081.2300	1.0812	52.496	0	0	0
Total												335413	