



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 30/10/2012 to 30/10/2012

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
2012/10/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	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
2012/10/30	2025	01/11/2012			Bond Future	111.3944	111.3944	111.3908	111.3908	(0.003)	0.0000	0.0000	1,950
2012/10/30	2025	01/11/2012	99.99	Call	Bond Future	11,404.4100	11.4044	11,400.7800	11.4008	(0.032)	0	0	0
2012/10/30	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2025	01/11/2012	100.00	Call	Bond Future	11,394.4100	11.3944	11,390.7800	11.3908	(0.032)	0	0	0
2012/10/30	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2025	01/11/2012	100.01	Call	Bond Future	11,384.4100	11.3844	11,380.7800	11.3808	(0.032)	0	0	0
2012/10/30	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2025	07/02/2013			Bond Future	111.9697	111.9697	111.9660	111.9660	(0.003)	0.0000	0.0000	0
2012/10/30	2025	07/02/2013	110.99	Call	Bond Future	979.7000	0.9797	975.9800	0.9760	(0.380)	0	0	0
2012/10/30	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2025	07/02/2013	111.00	Call	Bond Future	969.7000	0.9697	965.9800	0.9660	(0.384)	0	0	0
2012/10/30	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2025	07/02/2013	111.01	Call	Bond Future	959.7000	0.9597	955.9800	0.9560	(0.388)	0	0	0
2012/10/30	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2038	01/11/2012			Bond Future	108.3172	108.3172	108.3159	108.3159	(0.001)	0.0000	0.0000	0
2012/10/30	2038	01/11/2012	98.99	Call	Bond Future	9,327.2000	9.3272	9,325.9500	9.3260	(0.013)	0	0	0
2012/10/30	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2038	01/11/2012	99.00	Call	Bond Future	9,317.2000	9.3172	9,315.9500	9.3160	(0.013)	0	0	0
2012/10/30	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2038	01/11/2012	99.01	Call	Bond Future	9,307.2000	9.3072	9,305.9500	9.3060	(0.013)	0	0	0
2012/10/30	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2038	07/02/2013			Bond Future	108.7202	108.7202	108.7190	108.7190	(0.001)	0.0000	0.0000	0
2012/10/30	2038	07/02/2013	105.99	Call	Bond Future	2,730.2000	2.7302	2,728.9500	2.7289	(0.046)	0	0	0
2012/10/30	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2038	07/02/2013	106.00	Call	Bond Future	2,720.2000	2.7202	2,718.9500	2.7189	(0.046)	0	0	0
2012/10/30	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2038	07/02/2013	106.01	Call	Bond Future	2,710.2000	2.7102	2,708.9500	2.7089	(0.046)	0	0	0
2012/10/30	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2050	01/11/2012			Bond Future	113.5551	113.5551	113.5542	113.5542	(0.001)	0.0000	0.0000	0
2012/10/30	2050	01/11/2012	103.99	Call	Bond Future	9,565.0600	9.5651	9,564.2000	9.5642	(0.009)	0	0	0
2012/10/30	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2050	01/11/2012	104.00	Call	Bond Future	9,555.0600	9.5551	9,554.2000	9.5542	(0.009)	0	0	0
2012/10/30	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2050	01/11/2012	104.01	Call	Bond Future	9,545.0600	9.5451	9,544.2000	9.5442	(0.009)	0	0	0
2012/10/30	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2050	07/02/2013			Bond Future	113.9058	113.9058	113.9050	113.9050	(0.001)	0.0000	0.0000	0
2012/10/30	2050	07/02/2013	112.99	Call	Bond Future	915.8100	0.9158	914.9600	0.9150	(0.093)	0	0	0
2012/10/30	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2050	07/02/2013	113.00	Call	Bond Future	905.8100	0.9058	904.9600	0.9050	(0.094)	0	0	0
2012/10/30	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	2050	07/02/2013	113.01	Call	Bond Future	895.8100	0.8958	894.9600	0.8950	(0.095)	0	0	0
2012/10/30	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/10/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	AL7T	01/11/2012			Index Future	473.1350	473.1350	473.1100	473.1100	(0.005)	0.0000	0.0000	0
2012/10/30	AL7T	07/02/2013			Index Future	479.9290	479.9290	479.9030	479.9030	(0.005)	0.0000	0.0000	12
2012/10/30	AL7T	02/05/2013			Index Future	485.9930	485.9930	485.9670	485.9670	(0.005)	0.0000	0.0000	0
2012/10/30	ALBI	01/11/2012			Index Future	419.7660	419.7660	420.1730	420.1730	0.097	0.0000	0.0000	76
2012/10/30	ALBI	07/02/2013			Index Future	425.7940	425.7940	426.2060	426.2060	0.097	0.0000	0.0000	1,023
2012/10/30	ALBI	02/05/2013			Index Future	431.1740	431.1740	431.5920	431.5920	0.097	0.0000	0.0000	0
2012/10/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C212	31/01/2022			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
2012/10/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/30	EL28	01/11/2012			Bond Future	109.4398	109.4398	109.4389	109.4389	(0.001)	0.0000	0.0000	0
2012/10/30	EL28	01/11/2012	105.99	Call	Bond Future	3,449.8400	3.4498	3,448.8600	3.4489	(0.028)	0	0	0
2012/10/30	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	EL28	01/11/2012	106.00	Call	Bond Future	3,439.8400	3.4398	3,438.8600	3.4389	(0.028)	0	0	0
2012/10/30	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	EL28	01/11/2012	106.01	Call	Bond Future	3,429.8400	3.4298	3,428.8600	3.4289	(0.029)	0	0	0
2012/10/30	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	EL28	07/02/2013			Bond Future	113.0300	113.0300	113.0300	113.0300	0.000	0.0000	0.0000	0
2012/10/30	EL28	07/02/2013	113.01	Call	Bond Future	20.0000	0.0200	20.0000	0.0200	0.000	0	0	0
2012/10/30	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	EL28	07/02/2013	112.99	Call	Bond Future	40.0000	0.0400	40.0000	0.0400	0.000	0	0	0
2012/10/30	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	EL28	07/02/2013	113.00	Call	Bond Future	30.0000	0.0300	30.0000	0.0300	0.000	0	0	0
2012/10/30	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	ES33	01/11/2012			Bond Future	9.1804	85.5710	9.1344	85.9449	(0.501)	0.0000	0.0000	0
2012/10/30	ES33	01/11/2012	9.20	Call	Bond Future	158.1500	0.1581	531.9800	0.5320	236.377	0	0	0
2012/10/30	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	ES33	07/02/2013			Bond Future	9.2945	86.7638	9.2467	87.1441	(0.514)	0.0000	0.0000	303
2012/10/30	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	ES33	07/02/2013	8.54	Put	Bond Future	6,332.1500	6.3322	5,951.8100	5.9518	(6.006)	0	0	0
2012/10/30	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	ES33	07/02/2013	8.55	Put	Bond Future	6,243.4600	6.2435	5,863.1200	5.8631	(6.092)	0	0	0
2012/10/30	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	ES33	07/02/2013	8.56	Put	Bond Future	6,154.9000	6.1549	5,774.5600	5.7746	(6.179)	0	0	0
2012/10/30	GOVI	01/11/2012			GOVI	420.4960	420.4960	420.8200	420.8200	0.077	0.0000	0.0000	206
2012/10/30	GOVI	01/11/2012	403.96	Call	GOVI	165,360.0000	16.5360	168,600.0000	16.8600	1.959	0	0	0
2012/10/30	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	GOVI	07/02/2013			GOVI	426.5340	426.5340	426.8630	426.8630	0.077	0.0000	0.0000	332
2012/10/30	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	GOVI	07/02/2013	432.99	Put	GOVI	64,560.0000	6.4560	61,270.0000	6.1270	(5.096)	0	0	0
2012/10/30	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	GOVI	07/02/2013	433.00	Put	GOVI	64,660.0000	6.4660	61,370.0000	6.1370	(5.088)	0	0	0

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2012/10/30	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	GOVI	07/02/2013	433.01	Put	GOVI	64,760.0000	6.4760	61,470.0000	6.1470	(5.080)	0	0	0
2012/10/30	GOVI	02/05/2013			GOVI	431.9240	431.9240	432.2570	432.2570	0.077	0.0000	0.0000	0
2012/10/30	GOVI	02/05/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	GOVI	02/05/2013	433.01	Put	GOVI	10,860.0000	1.0860	7,530.0000	0.7530	(30.663)	0	0	0
2012/10/30	GOVI	02/05/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	GOVI	02/05/2013	432.99	Put	GOVI	10,660.0000	1.0660	7,330.0000	0.7330	(31.238)	0	0	0
2012/10/30	GOVI	02/05/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	GOVI	02/05/2013	433.00	Put	GOVI	10,760.0000	1.0760	7,430.0000	0.7430	(30.948)	0	0	0
2012/10/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/30	IGOV	01/11/2012			Index Future	191.3670	191.3670	191.5370	191.5370	0.089	0.0000	0.0000	137
2012/10/30	IGOV	07/02/2013			Index Future	194.1150	194.1150	194.2870	194.2870	0.089	0.0000	0.0000	606
2012/10/30	IGOV	02/05/2013			Index Future	196.5670	196.5670	196.7420	196.7420	0.089	0.0000	0.0000	0
2012/10/30	ILBI	01/11/2012			Index Future	517.8650	517.8650	517.8650	517.8650	0.000	0.0000	0.0000	0
2012/10/30	ILBI	07/02/2013			Index Future	525.1520	525.1520	525.1520	525.1520	0.000	0.0000	0.0000	169
2012/10/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/30	JBAF	21/11/2012			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2012/10/30	JBAF	19/12/2012			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	840
2012/10/30	JBAF	16/01/2013			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	0
2012/10/30	JBAF	20/02/2013			Jibar Tradeable Future	4.9300	95.0700	4.9300	95.0700	0.000	0.0000	0.0000	0
2012/10/30	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	1,000
2012/10/30	JBAF	17/04/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	0
2012/10/30	JBAF	19/06/2013			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	500
2012/10/30	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	2,200
2012/10/30	JBAF	18/12/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	1,500
2012/10/30	JBAF	19/03/2014			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	800
2012/10/30	JBAF	18/06/2014			Jibar Tradeable Future	5.4500	94.5500	5.4500	94.5500	0.000	0.0000	0.0000	800
2012/10/30	JBAF	17/09/2014			Jibar Tradeable Future	5.6000	94.4000	5.6000	94.4000	0.000	0.0000	0.0000	0
2012/10/30	OTH1	02/05/2013			Index Future	426.5040	426.5040	427.3810	427.3810	0.206	0.0000	0.0000	0
2012/10/30	R023	01/11/2012			Bond Future	7.1886	105.4591	7.1930	105.4263	0.062	0.0000	0.0000	799

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/30	R023	01/11/2012	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	01/11/2012	7.04	Put	Bond Future	1,104.7700		1.1048	1,137.6300	1.1376	2.974	0	0	0
2012/10/30	R023	01/11/2012	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	01/11/2012	7.05	Put	Bond Future	1,029.9300		1.0299	1,062.7900	1.0628	3.191	0	0	0
2012/10/30	R023	01/11/2012	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	01/11/2012	7.06	Put	Bond Future	955.1600		0.9552	988.0200	0.9880	3.440	0	0	0
2012/10/30	R023	07/02/2013			Bond Future	7.2669		106.9290	7.2713	106.8974	0.061	0.0000	0.0000	10
2012/10/30	R023	07/02/2013	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	07/02/2013	7.04	Put	Bond Future	1,649.7000		1.6497	1,681.3600	1.6814	1.919	0	0	0
2012/10/30	R023	07/02/2013	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	07/02/2013	7.05	Put	Bond Future	1,576.2800		1.5763	1,607.9400	1.6079	2.009	0	0	0
2012/10/30	R023	07/02/2013	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	07/02/2013	7.06	Put	Bond Future	1,502.9300		1.5029	1,534.5900	1.5346	2.107	0	0	0
2012/10/30	R023	02/05/2013			Bond Future	7.3397		104.2509	7.3366	104.2722	(0.041)	0.0000	0.0000	2
2012/10/30	R023	02/05/2013	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	02/05/2013	7.06	Put	Bond Future	1,992.4700		1.9925	1,971.2200	1.9712	(1.067)	0	0	0
2012/10/30	R023	02/05/2013	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	02/05/2013	7.04	Put	Bond Future	2,136.8500		2.1369	2,115.6000	2.1156	(0.994)	0	0	0
2012/10/30	R023	02/05/2013	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	02/05/2013	7.05	Put	Bond Future	2,064.6300		2.0646	2,043.3800	2.0434	(1.029)	0	0	0
2012/10/30	R023	01/08/2013			Bond Future	7.3000		106.4005	7.3000	106.4005	0.000	0.0000	0.0000	0
2012/10/30	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	01/08/2013	7.29	Put	Bond Future	69.3700		0.0694	69.3700	0.0694	0.000	0	0	0
2012/10/30	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	01/08/2013	7.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R023	01/08/2013	7.31	Call	Bond Future	69.3100		0.0693	69.3100	0.0693	0.000	0	0	0
2012/10/30	R023	01/08/2013	7.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R157	01/11/2012			Bond Future	5.4809		122.8593	5.4812	122.8584	0.005	0.0000	0.0000	10,555
2012/10/30	R157	01/11/2012	5.78	Call	Bond Future	878.1300		0.8781	877.2700	0.8773	(0.098)	0	0	5,630
2012/10/30	R157	01/11/2012	5.78	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/10/30	R157	01/11/2012	6.24	Call	Bond Future	2,212.6200		2.2126	2,211.7900	2.2118	(0.038)	0	0	0
2012/10/30	R157	01/11/2012	6.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R157	07/02/2013			Bond Future	5.5182		124.5716	5.5177	124.5728	(0.008)	0.0000	0.0000	6,369
2012/10/30	R157	07/02/2013	6.28	Call	Bond Future	2,068.3200		2.0683	2,068.1300	2.0681	(0.009)	0	0	0
2012/10/30	R157	07/02/2013	6.28	Put	Bond Future	62.8100		0.0628	61.5000	0.0615	(2.086)	0	0	0
2012/10/30	R157	02/05/2013			Bond Future	5.5705		119.2089	5.5444	119.2720	(0.468)	0.0000	0.0000	62
2012/10/30	R157	02/05/2013	5.34	Call	Bond Future	463.4900		0.4635	486.0000	0.4860	4.857	0	0	0
2012/10/30	R157	02/05/2013	5.34	Put	Bond Future	1,022.7300		1.0227	982.1600	0.9822	(3.967)	0	0	0
2012/10/30	R157	02/05/2013	5.35	Call	Bond Future	472.9700		0.4730	495.8000	0.4958	4.827	0	0	0
2012/10/30	R157	02/05/2013	5.35	Put	Bond Future	1,007.8700		1.0079	967.6200	0.9676	(3.994)	0	0	0
2012/10/30	R157	02/05/2013	5.36	Call	Bond Future	482.5800		0.4826	505.7400	0.5057	4.799	0	0	0
2012/10/30	R157	02/05/2013	5.36	Put	Bond Future	993.1500		0.9931	953.2300	0.9532	(4.020)	0	0	0
2012/10/30	R157	07/11/2013			Bond Future	5.6821		115.6185	5.6813	115.6202	(0.015)	0.0000	0.0000	0
2012/10/30	R157	07/11/2013	5.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R157	07/11/2013	5.59	Put	Bond Future	173.2800		0.1733	171.6200	0.1716	(0.958)	0	0	0
2012/10/30	R157	07/11/2013	5.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R157	07/11/2013	5.60	Put	Bond Future	154.4600		0.1545	152.8000	0.1528	(1.075)	0	0	0

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2012/10/30	R157	07/11/2013	5.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R157	07/11/2013	5.61	Put	Bond Future	135.6400	0.1356	133.9800	0.1340	(1.224)	0	0	0
2012/10/30	R186	01/11/2012			Bond Future	7.7641	127.1613	7.7384	127.4149	(0.331)	0.0000	0.0000	9,538
2012/10/30	R186	01/11/2012	7.82	Call	Bond Future	890.5900	0.8906	976.1800	0.9762	9.610	0	0	1,858
2012/10/30	R186	01/11/2012	7.82	Put	Bond Future	341.5000	0.3415	173.5600	0.1736	(49.177)	0	0	0
2012/10/30	R186	01/11/2012	8.00	Call	Bond Future	2,327.1600	2.3272	2,552.6500	2.5526	9.689	0	0	0
2012/10/30	R186	01/11/2012	8.00	Put	Bond Future	34.5500	0.0346	6.5100	0.0065	(81.158)	0	0	0
2012/10/30	R186	01/11/2012	8.50	Call	Bond Future	6,954.8900	6.9549	7,208.4200	7.2084	3.645	0	0	0
2012/10/30	R186	01/11/2012	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R186	01/11/2012	8.82	Call	Bond Future	9,805.0600	9.8051	10,058.5900	10.0586	2.586	0	0	0
2012/10/30	R186	01/11/2012	8.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,858
2012/10/30	R186	07/02/2013			Bond Future	7.8505	123.6441	7.8237	123.9031	(0.342)	0.0000	0.0000	28,509
2012/10/30	R186	07/02/2013	8.00	Call	Bond Future	4,226.7700	4.2268	4,361.3700	4.3614	3.184	0	0	0
2012/10/30	R186	07/02/2013	8.00	Put	Bond Future	2,799.4800	2.7995	2,675.0600	2.6751	(4.444)	0	0	150
2012/10/30	R186	07/02/2013	8.32	Call	Bond Future	6,108.5800	6.1086	6,277.8500	6.2778	2.771	0	0	0
2012/10/30	R186	07/02/2013	8.32	Put	Bond Future	1,703.7100	1.7037	1,613.9600	1.6140	(5.268)	0	0	2,000
2012/10/30	R186	07/02/2013	7.50	Call	Bond Future	2,018.8800	2.0189	2,097.2500	2.0972	3.882	0	0	575
2012/10/30	R186	07/02/2013	7.50	Put	Bond Future	5,460.9900	5.4610	5,280.3400	5.2803	(3.308)	0	0	0
2012/10/30	R186	07/02/2013	8.47	Call	Bond Future	7,090.7000	7.0907	7,274.4900	7.2745	2.592	0	0	0
2012/10/30	R186	07/02/2013	8.47	Put	Bond Future	1,325.8800	1.3259	1,250.6500	1.2506	(5.674)	0	0	0
2012/10/30	R186	07/02/2013	7.75	Call	Bond Future	2,998.8700	2.9989	3,104.8200	3.1048	3.533	0	0	1,000
2012/10/30	R186	07/02/2013	7.75	Put	Bond Future	3,972.4100	3.9724	3,819.3400	3.8193	(3.853)	0	0	0
2012/10/30	R186	07/02/2013	7.00	Call	Bond Future	754.7300	0.7547	789.2300	0.7892	4.571	0	0	10,300
2012/10/30	R186	07/02/2013	7.00	Put	Bond Future	9,346.0700	9.3461	9,121.5500	9.1215	(2.402)	0	0	0
2012/10/30	R186	07/02/2013	7.25	Call	Bond Future	1,279.1100	1.2791	1,333.2000	1.3332	4.229	0	0	670
2012/10/30	R186	07/02/2013	7.25	Put	Bond Future	7,259.7200	7.2597	7,054.7900	7.0548	(2.823)	0	0	0
2012/10/30	R186	02/05/2013			Bond Future	7.9339	125.0703	7.8995	125.3956	(0.434)	0.0000	0.0000	2
2012/10/30	R186	02/05/2013	7.40	Call	Bond Future	2,652.8800	2.6529	2,756.6600	2.7567	3.912	0	0	0
2012/10/30	R186	02/05/2013	7.40	Put	Bond Future	7,841.6500	7.8416	7,620.1400	7.6201	(2.825)	0	0	0
2012/10/30	R186	02/05/2013	7.41	Call	Bond Future	2,685.6700	2.6857	2,790.4100	2.7904	3.900	0	0	0
2012/10/30	R186	02/05/2013	7.41	Put	Bond Future	7,774.4300	7.7744	7,553.8800	7.5539	(2.837)	0	0	0
2012/10/30	R186	02/05/2013	7.39	Call	Bond Future	2,620.3500	2.6204	2,723.1700	2.7232	3.924	0	0	0
2012/10/30	R186	02/05/2013	7.39	Put	Bond Future	7,909.2400	7.9092	7,686.7700	7.6868	(2.813)	0	0	0
2012/10/30	R186	07/11/2013			Bond Future	8.1212	123.0864	8.0913	123.3560	(0.368)	0.0000	0.0000	0
2012/10/30	R186	07/11/2013	8.14	Call	Bond Future	6,942.0400	6.9420	7,732.1300	7.7321	11.381	0	0	0
2012/10/30	R186	07/11/2013	8.14	Put	Bond Future	6,772.8300	6.7728	7,293.3100	7.2933	7.685	0	0	0
2012/10/30	R186	07/11/2013	8.15	Call	Bond Future	6,988.9000	6.9889	7,776.7500	7.7767	11.273	0	0	0
2012/10/30	R186	07/11/2013	8.15	Put	Bond Future	6,729.7700	6.7298	7,248.0100	7.2480	7.701	0	0	0
2012/10/30	R186	07/11/2013	8.16	Call	Bond Future	7,035.4000	7.0354	7,821.4900	7.8215	11.173	0	0	0
2012/10/30	R186	07/11/2013	8.16	Put	Bond Future	6,686.4500	6.6864	7,202.9300	7.2029	7.724	0	0	0
2012/10/30	R186	07/11/2013	8.75	Call	Bond Future	10,016.9300	10.0169	10,704.6500	10.7046	6.866	0	0	0
2012/10/30	R186	07/11/2013	8.75	Put	Bond Future	4,533.1200	4.5331	4,951.2300	4.9512	9.223	0	0	130
2012/10/30	R189	01/11/2012			Bond Future	213.4172	213.4172	213.5365	213.5365	0.056	0.0000	0.0000	0
2012/10/30	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R189	01/11/2012	218.99	Put	Bond Future	5,572.8500	5.5728	5,453.4600	5.4535	(2.142)	0	0	0
2012/10/30	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/10/30	R189	01/11/2012	219.00	Put	Bond Future	5,582.8500	5.5828	5,463.4600	5.4635	(2.139)	0	0	0
2012/10/30	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R189	01/11/2012	219.01	Put	Bond Future	5,592.8500	5.5928	5,473.4600	5.4735	(2.135)	0	0	0
2012/10/30	R189	07/02/2013			Bond Future	216.4820	216.4820	216.6033	216.6033	0.056	0.0000	0.0000	0
2012/10/30	R189	07/02/2013	212.99	Call	Bond Future	3,491.9900	3.4920	3,613.2500	3.6132	3.473	0	0	0
2012/10/30	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R189	07/02/2013	213.00	Call	Bond Future	3,481.9900	3.4820	3,603.2500	3.6032	3.482	0	0	0
2012/10/30	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R189	07/02/2013	213.01	Call	Bond Future	3,471.9900	3.4720	3,593.2500	3.5932	3.493	0	0	0
2012/10/30	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R197	01/11/2012			Bond Future	280.2331	280.2331	280.2243	280.2243	(0.003)	0.0000	0.0000	0
2012/10/30	R197	01/11/2012	266.99	Call	Bond Future	13,243.1400	13.2431	13,234.3000	13.2343	(0.067)	0	0	0
2012/10/30	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R197	01/11/2012	267.00	Call	Bond Future	13,233.1400	13.2331	13,224.3000	13.2243	(0.067)	0	0	0
2012/10/30	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R197	01/11/2012	267.01	Call	Bond Future	13,223.1400	13.2231	13,214.3000	13.2143	(0.067)	0	0	0
2012/10/30	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R197	07/02/2013			Bond Future	278.9492	278.9492	278.9403	278.9403	(0.003)	0.0000	0.0000	1,988
2012/10/30	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R197	07/02/2013	278.99	Put	Bond Future	40.8000	0.0408	49.7400	0.0497	21.912	0	0	0
2012/10/30	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R197	07/02/2013	279.00	Put	Bond Future	50.8000	0.0508	59.7400	0.0597	17.598	0	0	0
2012/10/30	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R197	07/02/2013	279.01	Put	Bond Future	60.8000	0.0608	69.7400	0.0697	14.704	0	0	0
2012/10/30	R201	01/11/2012			Bond Future	5.0325	110.6863	5.0487	110.6526	0.321	0.0000	0.0000	0
2012/10/30	R201	01/11/2012	5.11	Call	Bond Future	175.0400	0.1750	139.5000	0.1395	(20.304)	0	0	0
2012/10/30	R201	01/11/2012	5.11	Put	Bond Future	13.6600	0.0137	11.8100	0.0118	(13.543)	0	0	0
2012/10/30	R201	07/02/2013			Bond Future	5.0029	107.8210	5.0206	107.7886	0.355	0.0000	0.0000	1,560
2012/10/30	R201	07/02/2013	4.98	Call	Bond Future	311.7300	0.3117	294.7400	0.2947	(5.450)	0	0	0
2012/10/30	R201	07/02/2013	4.98	Put	Bond Future	353.5600	0.3536	368.9700	0.3690	4.359	0	0	0
2012/10/30	R201	02/05/2013			Bond Future	4.9984	109.0648	4.9845	109.0870	(0.278)	0.0000	0.0000	3
2012/10/30	R201	02/05/2013	4.04	Call	Bond Future	18.6900	0.0187	19.5400	0.0195	4.548	0	0	0
2012/10/30	R201	02/05/2013	4.04	Put	Bond Future	1,569.5100	1.5695	1,548.1000	1.5481	(1.364)	0	0	0
2012/10/30	R201	02/05/2013	4.05	Call	Bond Future	19.5600	0.0196	20.4500	0.0204	4.550	0	0	0
2012/10/30	R201	02/05/2013	4.05	Put	Bond Future	1,554.0500	1.5541	1,532.6800	1.5327	(1.375)	0	0	0
2012/10/30	R201	02/05/2013	4.06	Call	Bond Future	20.4700	0.0205	21.3900	0.0214	4.494	0	0	0
2012/10/30	R201	02/05/2013	4.06	Put	Bond Future	1,538.6200	1.5386	1,517.2800	1.5173	(1.387)	0	0	0
2012/10/30	R201	07/11/2013			Bond Future	4.8907	107.5420	4.9210	107.5088	0.618	0.0000	0.0000	0
2012/10/30	R201	07/11/2013	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R201	07/11/2013	4.80	Put	Bond Future	99.7400	0.0997	132.9400	0.1329	33.287	0	0	0
2012/10/30	R201	07/11/2013	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R201	07/11/2013	4.81	Put	Bond Future	88.7400	0.0887	121.9400	0.1219	37.413	0	0	0
2012/10/30	R201	07/11/2013	4.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R201	07/11/2013	4.79	Put	Bond Future	110.7400	0.1107	143.9400	0.1439	29.980	0	0	0
2012/10/30	R202	01/11/2012			Bond Future	207.5966	207.5966	208.2431	208.2431	0.311	0.0000	0.0000	108

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
2012/10/30	R202	01/11/2012	191.99	Call	Bond Future	15,606.5800	15.6066	16,253.1200	16.2531	4.143	0	0	0
2012/10/30	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R202	01/11/2012	192.00	Call	Bond Future	15,596.5800	15.5966	16,243.1200	16.2431	4.145	0	0	0
2012/10/30	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R202	01/11/2012	192.01	Call	Bond Future	15,586.5800	15.5866	16,233.1200	16.2331	4.148	0	0	0
2012/10/30	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R202	07/02/2013			Bond Future	207.7583	207.7583	208.4142	208.4142	0.316	0.0000	0.0000	49,793
2012/10/30	R202	07/02/2013	204.99	Call	Bond Future	2,768.3500	2.7683	3,424.1500	3.4242	23.689	0	0	0
2012/10/30	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R202	07/02/2013	205.00	Call	Bond Future	2,758.3500	2.7583	3,414.1500	3.4142	23.775	0	0	0
2012/10/30	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R202	07/02/2013	205.01	Call	Bond Future	2,748.3500	2.7483	3,404.1500	3.4042	23.862	0	0	0
2012/10/30	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R203	01/11/2012			Bond Future	5.8518	111.1848	5.8517	111.1852	(0.002)	0.0000	0.0000	3,138
2012/10/30	R203	01/11/2012	6.87	Call	Bond Future	4,396.3900	4.3964	4,396.7900	4.3968	0.009	0	0	0
2012/10/30	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R203	07/02/2013			Bond Future	5.8995	112.7345	5.8990	112.7367	(0.009)	0.0000	0.0000	13,019
2012/10/30	R203	07/02/2013	5.54	Call	Bond Future	454.5600	0.4546	450.7900	0.4508	(0.829)	0	0	10,000
2012/10/30	R203	07/02/2013	5.54	Put	Bond Future	1,973.3500	1.9734	1,967.4500	1.9675	(0.299)	0	0	0
2012/10/30	R203	07/02/2013	6.11	Call	Bond Future	1,561.2800	1.5613	1,557.6300	1.5576	(0.234)	0	0	12,600
2012/10/30	R203	07/02/2013	6.11	Put	Bond Future	683.5600	0.6836	677.7800	0.6778	(0.846)	0	0	3,254
2012/10/30	R203	07/02/2013	6.65	Call	Bond Future	3,265.5500	3.2656	3,264.5700	3.2646	(0.030)	0	0	0
2012/10/30	R203	07/02/2013	6.65	Put	Bond Future	175.6000	0.1756	172.4900	0.1725	(1.771)	0	0	30,250
2012/10/30	R203	07/02/2013	6.94	Call	Bond Future	4,324.9200	4.3249	4,325.3400	4.3253	0.010	0	0	0
2012/10/30	R203	07/02/2013	6.94	Put	Bond Future	69.7000	0.0697	67.9900	0.0680	(2.453)	0	0	0
2012/10/30	R203	02/05/2013			Bond Future	5.9522	109.8798	5.9375	109.9383	(0.246)	0.0000	0.0000	12
2012/10/30	R203	02/05/2013	5.90	Call	Bond Future	1,273.3800	1.2734	1,298.0700	1.2981	1.939	0	0	0
2012/10/30	R203	02/05/2013	5.90	Put	Bond Future	1,481.6900	1.4817	1,447.8700	1.4479	(2.283)	0	0	0
2012/10/30	R203	02/05/2013	5.91	Call	Bond Future	1,293.1800	1.2932	1,318.1400	1.3181	1.930	0	0	0
2012/10/30	R203	02/05/2013	5.91	Put	Bond Future	1,461.5300	1.4615	1,427.9800	1.4280	(2.296)	0	0	0
2012/10/30	R203	02/05/2013	5.89	Call	Bond Future	1,253.7600	1.2538	1,278.1900	1.2782	1.949	0	0	0
2012/10/30	R203	02/05/2013	5.89	Put	Bond Future	1,502.0500	1.5021	1,467.9700	1.4680	(2.269)	0	0	0
2012/10/30	R203	07/11/2013			Bond Future	6.0676	108.6850	6.0668	108.6876	(0.012)	0.0000	0.0000	0
2012/10/30	R203	07/11/2013	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R203	07/11/2013	6.00	Put	Bond Future	239.0400	0.2390	236.3900	0.2364	(1.109)	0	0	0
2012/10/30	R203	07/11/2013	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R203	07/11/2013	6.01	Put	Bond Future	203.6300	0.2036	200.9800	0.2010	(1.301)	0	0	0
2012/10/30	R203	07/11/2013	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R203	07/11/2013	5.99	Put	Bond Future	274.4700	0.2745	271.8200	0.2718	(0.965)	0	0	0
2012/10/30	R204	01/11/2012			Bond Future	6.1421	112.3686	6.1419	112.3697	(0.003)	0.0000	0.0000	2,180
2012/10/30	R204	01/11/2012	7.22	Call	Bond Future	5,559.7300	5.5597	5,560.7500	5.5608	0.018	0	0	0
2012/10/30	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R204	07/02/2013			Bond Future	6.1948	109.9046	6.1942	109.9074	(0.009)	0.0000	0.0000	9,515
2012/10/30	R204	07/02/2013	7.29	Call	Bond Future	5,518.3500	5.5184	5,518.7900	5.5188	0.008	0	0	0
2012/10/30	R204	07/02/2013	7.29	Put	Bond Future	98.7800	0.0988	96.4100	0.0964	(2.399)	0	0	0
2012/10/30	R204	02/05/2013			Bond Future	6.2538	111.1725	6.2418	111.2314	(0.192)	0.0000	0.0000	21

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
2012/10/30	R204	02/05/2013	6.29	Call	Bond Future	2,021.8300	2.0218	2,047.5800	2.0476	1.274	0	0	0
2012/10/30	R204	02/05/2013	6.29	Put	Bond Future	1,844.0900	1.8441	1,810.9200	1.8109	(1.799)	0	0	0
2012/10/30	R204	02/05/2013	6.30	Call	Bond Future	2,047.6700	2.0477	2,073.6600	2.0737	1.269	0	0	0
2012/10/30	R204	02/05/2013	6.30	Put	Bond Future	1,820.9200	1.8209	1,787.9900	1.7880	(1.808)	0	0	0
2012/10/30	R204	02/05/2013	6.31	Call	Bond Future	2,073.6900	2.0737	2,099.9200	2.0999	1.265	0	0	0
2012/10/30	R204	02/05/2013	6.31	Put	Bond Future	1,797.9600	1.7980	1,765.2700	1.7653	(1.818)	0	0	0
2012/10/30	R204	07/11/2013			Bond Future	6.3832	110.0894	6.3824	110.0928	(0.012)	0.0000	0.0000	0
2012/10/30	R204	07/11/2013	6.30	Call	Bond Future	0.0000	0.0000	2,734.7600	2.7348	100.000	0	0	0
2012/10/30	R204	07/11/2013	6.30	Put	Bond Future	373.5200	0.3735	3,104.8700	3.1049	731.246	0	0	0
2012/10/30	R204	07/11/2013	6.31	Call	Bond Future	0.0000	0.0000	2,756.7000	2.7567	100.000	0	0	0
2012/10/30	R204	07/11/2013	6.31	Put	Bond Future	328.5200	0.3285	3,081.8100	3.0818	838.089	0	0	0
2012/10/30	R204	07/11/2013	7.00	Call	Bond Future	0.0000	0.0000	4,506.5800	4.5066	100.000	0	0	0
2012/10/30	R204	07/11/2013	7.00	Put	Bond Future	0.0000	0.0000	1,781.9800	1.7820	100.000	0	0	180
2012/10/30	R204	07/11/2013	6.29	Call	Bond Future	0.0000	0.0000	2,712.9100	2.7129	100.000	0	0	0
2012/10/30	R204	07/11/2013	6.29	Put	Bond Future	418.5400	0.4185	3,128.0400	3.1280	647.369	0	0	0
2012/10/30	R206	01/11/2012			Bond Future	5.0861	105.0662	5.0879	105.0642	0.035	0.0000	0.0000	0
2012/10/30	R206	01/11/2012	5.05	Call	Bond Future	20.6000	0.0206	13.8200	0.0138	(32.913)	0	0	0
2012/10/30	R206	01/11/2012	5.05	Put	Bond Future	62.7200	0.0627	58.0100	0.0580	(7.510)	0	0	0
2012/10/30	R206	07/02/2013			Bond Future	5.0392	102.7657	5.0396	102.7652	0.009	0.0000	0.0000	1,120
2012/10/30	R206	07/02/2013	4.76	Call	Bond Future	112.3700	0.1124	111.2800	0.1113	(0.970)	0	0	0
2012/10/30	R206	07/02/2013	4.76	Put	Bond Future	366.0700	0.3661	365.4000	0.3654	(0.183)	0	0	0
2012/10/30	R206	02/05/2013			Bond Future	5.0515	103.9509	4.9750	104.0032	(1.516)	0.0000	0.0000	11
2012/10/30	R206	02/05/2013	3.39	Call	Bond Future	20.0000	0.0200	23.2300	0.0232	16.150	0	0	0
2012/10/30	R206	02/05/2013	3.39	Put	Bond Future	1,164.2900	1.1643	1,115.2700	1.1153	(4.210)	0	0	0
2012/10/30	R206	02/05/2013	3.40	Call	Bond Future	20.4300	0.0204	23.7200	0.0237	16.104	0	0	0
2012/10/30	R206	02/05/2013	3.40	Put	Bond Future	1,157.7700	1.1578	1,108.8100	1.1088	(4.229)	0	0	0
2012/10/30	R206	02/05/2013	3.41	Call	Bond Future	20.8700	0.0209	24.2200	0.0242	16.052	0	0	0
2012/10/30	R206	02/05/2013	3.41	Put	Bond Future	1,151.2600	1.1513	1,102.3600	1.1024	(4.248)	0	0	0
2012/10/30	R206	07/11/2013			Bond Future	4.4820	102.9410	4.4819	102.9410	(0.001)	0.0000	0.0000	0
2012/10/30	R206	07/11/2013	4.30	Call	Bond Future	0.0000	0.0000	399.1200	0.3991	100.000	0	0	0
2012/10/30	R206	07/11/2013	4.30	Put	Bond Future	32.5900	0.0326	431.7100	0.4317	1224.670	0	0	0
2012/10/30	R206	07/11/2013	4.31	Call	Bond Future	0.0000	0.0000	399.9900	0.4000	100.000	0	0	0
2012/10/30	R206	07/11/2013	4.31	Put	Bond Future	30.8000	0.0308	430.7900	0.4308	1298.669	0	0	0
2012/10/30	R206	07/11/2013	4.29	Call	Bond Future	0.0000	0.0000	398.2500	0.3983	100.000	0	0	0
2012/10/30	R206	07/11/2013	4.29	Put	Bond Future	34.3900	0.0344	432.6400	0.4326	1158.040	0	0	0
2012/10/30	R207	01/11/2012			Bond Future	6.4826	106.5877	6.4823	106.5895	(0.005)	0.0000	0.0000	1,600
2012/10/30	R207	01/11/2012	7.58	Call	Bond Future	6,161.3400	6.1613	6,163.1500	6.1632	0.029	0	0	0
2012/10/30	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R207	07/02/2013			Bond Future	6.5439	104.4338	6.5433	104.4374	(0.010)	0.0000	0.0000	5,581
2012/10/30	R207	07/02/2013	7.66	Call	Bond Future	6,185.3300	6.1853	6,185.8400	6.1858	0.008	0	0	0
2012/10/30	R207	07/02/2013	7.66	Put	Bond Future	131.9000	0.1319	128.8700	0.1289	(2.297)	0	0	0
2012/10/30	R207	02/05/2013			Bond Future	6.6112	105.6383	6.6008	105.6954	(0.158)	0.0000	0.0000	0
2012/10/30	R207	02/05/2013	6.44	Call	Bond Future	1,835.9500	1.8359	1,855.4000	1.8554	1.059	0	0	0
2012/10/30	R207	02/05/2013	6.44	Put	Bond Future	2,774.3800	2.7744	2,736.7500	2.7368	(1.356)	0	0	0
2012/10/30	R207	02/05/2013	6.45	Call	Bond Future	1,860.0100	1.8600	1,879.6700	1.8797	1.057	0	0	0
2012/10/30	R207	02/05/2013	6.45	Put	Bond Future	2,743.3500	2.7433	2,705.9300	2.7059	(1.364)	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
2012/10/30	R207	02/05/2013	6.46	Call	Bond Future	1,884.2700	1.8843	1,904.1300	1.9041	1.054	0	0	0
2012/10/30	R207	02/05/2013	6.46	Put	Bond Future	2,712.5600	2.7126	2,675.3400	2.6753	(1.372)	0	0	0
2012/10/30	R207	07/11/2013			Bond Future	6.7579	104.8011	6.7571	104.8052	(0.012)	0.0000	0.0000	0
2012/10/30	R207	07/11/2013	6.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R207	07/11/2013	6.70	Put	Bond Future	293.4300	0.2934	289.3400	0.2893	(1.394)	0	0	0
2012/10/30	R207	07/11/2013	6.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R207	07/11/2013	6.71	Put	Bond Future	242.7100	0.2427	238.6200	0.2386	(1.685)	0	0	0
2012/10/30	R207	07/11/2013	6.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R207	07/11/2013	6.69	Put	Bond Future	344.1900	0.3442	340.1000	0.3401	(1.188)	0	0	0
2012/10/30	R208	01/11/2012			Bond Future	6.6828	101.1037	6.6924	101.0424	0.144	0.0000	0.0000	8,377
2012/10/30	R208	01/11/2012	6.81	Call	Bond Future	875.0300	0.8750	788.3300	0.7883	(9.908)	0	0	0
2012/10/30	R208	01/11/2012	6.81	Put	Bond Future	69.3200	0.0693	43.9100	0.0439	(36.656)	0	0	0
2012/10/30	R208	01/11/2012	7.50	Call	Bond Future	5,039.3100	5.0393	4,978.0200	4.9780	(1.216)	0	0	0
2012/10/30	R208	01/11/2012	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	12,250
2012/10/30	R208	01/11/2012	7.70	Call	Bond Future	6,224.3300	6.2243	6,163.0400	6.1630	(0.985)	0	0	0
2012/10/30	R208	01/11/2012	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R208	07/02/2013			Bond Future	6.7467	102.5129	6.7565	102.4523	0.145	0.0000	0.0000	15,983
2012/10/30	R208	07/02/2013	6.00	Call	Bond Future	363.9200	0.3639	349.2200	0.3492	(4.039)	0	0	12,250
2012/10/30	R208	07/02/2013	6.00	Put	Bond Future	5,114.5400	5.1145	5,160.4000	5.1604	0.897	0	0	0
2012/10/30	R208	07/02/2013	7.78	Call	Bond Future	6,359.5100	6.3595	6,300.5700	6.3006	(0.927)	0	0	0
2012/10/30	R208	07/02/2013	7.78	Put	Bond Future	217.2600	0.2173	218.8800	0.2189	0.746	0	0	0
2012/10/30	R208	07/02/2013	8.83	Call	Bond Future	11,916.9700	11.9170	11,856.3600	11.8564	(0.509)	0	0	0
2012/10/30	R208	07/02/2013	8.83	Put	Bond Future	6.9100	0.0069	6.8600	0.0069	(0.724)	0	0	0
2012/10/30	R208	02/05/2013			Bond Future	6.8113	100.3034	6.8129	100.2936	0.024	0.0000	0.0000	47
2012/10/30	R208	02/05/2013	6.64	Call	Bond Future	2,131.7000	2.1317	2,120.3000	2.1203	(0.535)	0	0	0
2012/10/30	R208	02/05/2013	6.64	Put	Bond Future	3,169.5400	3.1695	3,167.9500	3.1680	(0.050)	0	0	0
2012/10/30	R208	02/05/2013	6.65	Call	Bond Future	2,158.2400	2.1582	2,146.7900	2.1468	(0.531)	0	0	0
2012/10/30	R208	02/05/2013	6.65	Put	Bond Future	3,135.1300	3.1351	3,133.4900	3.1335	(0.052)	0	0	0
2012/10/30	R208	02/05/2013	6.66	Call	Bond Future	2,184.9800	2.1850	2,173.4900	2.1735	(0.526)	0	0	0
2012/10/30	R208	02/05/2013	6.66	Put	Bond Future	3,100.9800	3.1010	3,099.3000	3.0993	(0.054)	0	0	0
2012/10/30	R208	07/11/2013			Bond Future	6.9559	99.6138	6.9670	99.5513	0.159	0.0000	0.0000	0
2012/10/30	R208	07/11/2013	7.50	Call	Bond Future	0.0000	0.0000	5,709.1200	5.7091	100.000	0	0	0
2012/10/30	R208	07/11/2013	7.50	Put	Bond Future	0.0000	0.0000	2,751.1300	2.7511	100.000	0	0	230
2012/10/30	R208	07/11/2013	6.79	Call	Bond Future	0.0000	0.0000	3,561.9900	3.5620	100.000	0	0	0
2012/10/30	R208	07/11/2013	6.79	Put	Bond Future	944.2500	0.9442	4,568.7400	4.5687	383.849	0	0	0
2012/10/30	R208	07/11/2013	6.80	Call	Bond Future	0.0000	0.0000	3,588.0600	3.5881	100.000	0	0	0
2012/10/30	R208	07/11/2013	6.80	Put	Bond Future	887.0200	0.8870	4,537.5800	4.5376	411.553	0	0	0
2012/10/30	R208	07/11/2013	6.81	Call	Bond Future	0.0000	0.0000	3,614.2400	3.6142	100.000	0	0	0
2012/10/30	R208	07/11/2013	6.81	Put	Bond Future	829.8400	0.8298	4,506.5800	4.5066	443.066	0	0	0
2012/10/30	R209	01/11/2012			Bond Future	8.5740	77.3206	8.5283	77.6956	(0.534)	0.0000	0.0000	1,116
2012/10/30	R209	01/11/2012	8.99	Call	Bond Future	3,282.6200	3.2826	3,655.8200	3.6558	11.369	0	0	0
2012/10/30	R209	01/11/2012	8.99	Put	Bond Future	1.8500	0.0019	0.0500	0.0001	(97.297)	0	0	0
2012/10/30	R209	07/02/2013			Bond Future	8.6593	78.3982	8.6120	78.7797	(0.546)	0.0000	0.0000	11,228
2012/10/30	R209	07/02/2013	8.63	Call	Bond Future	2,603.4300	2.6034	2,786.2400	2.7862	7.022	0	0	0
2012/10/30	R209	07/02/2013	8.63	Put	Bond Future	2,839.5700	2.8396	2,640.9100	2.6409	(6.996)	0	0	11,000
2012/10/30	R209	07/02/2013	8.83	Call	Bond Future	3,437.8700	3.4379	3,656.2400	3.6562	6.352	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
2012/10/30	R209	07/02/2013	8.83	Put	Bond Future	2,086.2900	2.0863	1,923.1900	1.9232	(7.818)	0	0	14,000
2012/10/30	R209	07/02/2013	9.06	Call	Bond Future	4,534.6200	4.5346	4,790.9400	4.7909	5.653	0	0	0
2012/10/30	R209	07/02/2013	9.06	Put	Bond Future	1,420.6800	1.4207	1,295.5300	1.2955	(8.809)	0	0	0
2012/10/30	R209	02/05/2013			Bond Future	8.7384	76.1618	8.6849	76.5871	(0.612)	0.0000	0.0000	33
2012/10/30	R209	02/05/2013	8.01	Call	Bond Future	2,055.6300	2.0556	2,182.8700	2.1829	6.190	0	0	0
2012/10/30	R209	02/05/2013	8.01	Put	Bond Future	8,181.0600	8.1811	7,882.9300	7.8829	(3.644)	0	0	0
2012/10/30	R209	02/05/2013	7.99	Call	Bond Future	2,006.5200	2.0065	2,131.4600	2.1315	6.227	0	0	0
2012/10/30	R209	02/05/2013	7.99	Put	Bond Future	8,310.8600	8.3109	8,010.4300	8.0104	(3.615)	0	0	0
2012/10/30	R209	02/05/2013	8.00	Call	Bond Future	2,030.9800	2.0310	2,157.0600	2.1571	6.208	0	0	0
2012/10/30	R209	02/05/2013	8.00	Put	Bond Future	8,245.7900	8.2458	7,946.5000	7.9465	(3.630)	0	0	0
2012/10/30	R209	07/11/2013			Bond Future	8.9156	75.0722	8.8640	75.4687	(0.578)	0.0000	0.0000	0
2012/10/30	R209	07/11/2013	8.81	Call	Bond Future	0.0000	0.0000	6,831.0200	6.8310	100.000	0	0	0
2012/10/30	R209	07/11/2013	8.81	Put	Bond Future	815.3200	0.8153	7,249.8000	7.2498	789.197	0	0	0
2012/10/30	R209	07/11/2013	9.50	Call	Bond Future	0.0000	0.0000	9,504.7400	9.5047	100.000	0	0	0
2012/10/30	R209	07/11/2013	9.50	Put	Bond Future	0.0000	0.0000	4,836.1600	4.8362	100.000	0	0	180
2012/10/30	R209	07/11/2013	8.79	Call	Bond Future	0.0000	0.0000	6,759.5600	6.7596	100.000	0	0	0
2012/10/30	R209	07/11/2013	8.79	Put	Bond Future	971.3600	0.9714	7,334.3800	7.3344	655.063	0	0	0
2012/10/30	R209	07/11/2013	8.80	Call	Bond Future	0.0000	0.0000	6,795.2500	6.7952	100.000	0	0	0
2012/10/30	R209	07/11/2013	8.80	Put	Bond Future	893.2800	0.8933	7,291.9900	7.2920	716.316	0	0	0
2012/10/30	R210	01/11/2012			Bond Future	158.7169	158.7169	158.7135	158.7135	(0.002)	0.0000	0.0000	52
2012/10/30	R210	01/11/2012	144.99	Call	Bond Future	13,726.9500	13.7269	13,723.4800	13.7235	(0.025)	0	0	0
2012/10/30	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R210	01/11/2012	145.00	Call	Bond Future	13,716.9500	13.7169	13,713.4800	13.7135	(0.025)	0	0	0
2012/10/30	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R210	01/11/2012	145.01	Call	Bond Future	13,706.9500	13.7069	13,703.4800	13.7035	(0.025)	0	0	0
2012/10/30	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R210	07/02/2013			Bond Future	160.9962	160.9962	160.9929	160.9929	(0.002)	0.0000	0.0000	1,212
2012/10/30	R210	07/02/2013	156.99	Call	Bond Future	4,006.1700	4.0062	4,002.9300	4.0029	(0.081)	0	0	0
2012/10/30	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R210	07/02/2013	157.00	Call	Bond Future	3,996.1700	3.9962	3,992.9300	3.9929	(0.081)	0	0	0
2012/10/30	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R210	07/02/2013	157.01	Call	Bond Future	3,986.1700	3.9862	3,982.9300	3.9829	(0.081)	0	0	0
2012/10/30	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R211	01/11/2012			Bond Future	123.7935	123.7935	123.7863	123.7863	(0.006)	0.0000	0.0000	0
2012/10/30	R211	01/11/2012	121.99	Call	Bond Future	1,803.5200	1.8035	1,796.2900	1.7963	(0.401)	0	0	0
2012/10/30	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R211	01/11/2012	122.00	Call	Bond Future	1,793.5200	1.7935	1,786.2900	1.7863	(0.403)	0	0	0
2012/10/30	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R211	01/11/2012	122.01	Call	Bond Future	1,783.5200	1.7835	1,776.2900	1.7763	(0.405)	0	0	0
2012/10/30	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R211	07/02/2013			Bond Future	124.1491	124.1491	124.1419	124.1419	(0.006)	0.0000	0.0000	703
2012/10/30	R211	07/02/2013	122.99	Call	Bond Future	1,159.1100	1.1591	1,151.8900	1.1519	(0.623)	0	0	0
2012/10/30	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R211	07/02/2013	123.00	Call	Bond Future	1,149.1100	1.1491	1,141.8900	1.1419	(0.628)	0	0	0
2012/10/30	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R211	07/02/2013	123.01	Call	Bond Future	1,139.1100	1.1391	1,131.8900	1.1319	(0.634)	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
2012/10/30	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R211	02/05/2013			Bond Future	125.7177	125.7177	125.7103	125.7103	(0.006)	0.0000	0.0000	3
2012/10/30	R211	02/05/2013	125.69	Call	Bond Future	27.7400	0.0277	20.2900	0.0203	(26.857)	0	0	0
2012/10/30	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R211	02/05/2013	125.70	Call	Bond Future	17.7400	0.0177	10.2900	0.0103	(41.995)	0	0	0
2012/10/30	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R211	02/05/2013	125.71	Call	Bond Future	7.7400	0.0077	0.2900	0.0003	(96.253)	0	0	0
2012/10/30	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R212	01/11/2012			Bond Future	129.2253	129.2253	129.2207	129.2207	(0.004)	0.0000	0.0000	101
2012/10/30	R212	01/11/2012	121.99	Call	Bond Future	7,235.3000	7.2353	7,230.7400	7.2307	(0.063)	0	0	0
2012/10/30	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R212	01/11/2012	122.00	Call	Bond Future	7,225.3000	7.2253	7,220.7400	7.2207	(0.063)	0	0	0
2012/10/30	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R212	01/11/2012	122.01	Call	Bond Future	7,215.3000	7.2153	7,210.7400	7.2107	(0.063)	0	0	0
2012/10/30	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R212	07/02/2013			Bond Future	129.5200	129.5200	129.5155	129.5155	(0.004)	0.0000	0.0000	3,064
2012/10/30	R212	07/02/2013	128.99	Call	Bond Future	530.0500	0.5301	525.4700	0.5255	(0.864)	0	0	0
2012/10/30	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R212	07/02/2013	129.00	Call	Bond Future	520.0500	0.5201	515.4700	0.5155	(0.881)	0	0	0
2012/10/30	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R212	07/02/2013	129.01	Call	Bond Future	510.0500	0.5101	505.4700	0.5055	(0.898)	0	0	0
2012/10/30	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R213	01/11/2012			Bond Future	8.3593	88.6471	8.3235	88.9492	(0.428)	0.0000	0.0000	6,058
2012/10/30	R213	01/11/2012	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	140
2012/10/30	R213	01/11/2012	7.75	Put	Bond Future	5,359.7400	5.3597	5,057.6400	5.0576	(5.636)	0	0	0
2012/10/30	R213	01/11/2012	8.81	Call	Bond Future	3,678.1700	3.6782	3,980.1100	3.9801	8.209	0	0	0
2012/10/30	R213	01/11/2012	8.81	Put	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2012/10/30	R213	07/02/2013			Bond Future	8.4496	89.8826	8.4125	90.1903	(0.439)	0.0000	0.0000	1,390
2012/10/30	R213	07/02/2013	8.90	Call	Bond Future	5,098.3200	5.0983	5,303.7900	5.3038	4.030	0	0	0
2012/10/30	R213	07/02/2013	8.90	Put	Bond Future	1,487.7600	1.4878	1,385.5300	1.3855	(6.871)	0	0	0
2012/10/30	R213	02/05/2013			Bond Future	8.5304	87.3865	8.4868	87.7427	(0.511)	0.0000	0.0000	5
2012/10/30	R213	02/05/2013	7.84	Call	Bond Future	1,966.9900	1.9670	2,070.2500	2.0703	5.250	0	0	0
2012/10/30	R213	02/05/2013	7.84	Put	Bond Future	7,866.5400	7.8665	7,613.5900	7.6136	(3.216)	0	0	0
2012/10/30	R213	02/05/2013	7.85	Call	Bond Future	1,992.3200	1.9923	2,096.5800	2.0966	5.233	0	0	0
2012/10/30	R213	02/05/2013	7.85	Put	Bond Future	7,802.3000	7.8023	7,550.3500	7.5503	(3.229)	0	0	0
2012/10/30	R213	02/05/2013	7.86	Call	Bond Future	2,017.8500	2.0178	2,123.1300	2.1231	5.217	0	0	0
2012/10/30	R213	02/05/2013	7.86	Put	Bond Future	7,738.3800	7.7384	7,487.4500	7.4875	(3.243)	0	0	0
2012/10/30	R213	07/11/2013			Bond Future	8.7159	86.2074	8.6752	86.5274	(0.466)	0.0000	0.0000	0
2012/10/30	R213	07/11/2013	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R213	07/11/2013	8.59	Put	Bond Future	997.2300	0.9972	677.2300	0.6772	(32.089)	0	0	0
2012/10/30	R213	07/11/2013	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R213	07/11/2013	8.60	Put	Bond Future	917.3700	0.9174	597.3700	0.5974	(34.882)	0	0	0
2012/10/30	R213	07/11/2013	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R213	07/11/2013	8.61	Put	Bond Future	837.6300	0.8376	517.6300	0.5176	(38.203)	0	0	0
2012/10/30	R214	01/11/2012			Bond Future	8.6040	78.9845	8.5633	79.3357	(0.474)	0.0000	0.0000	14

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
2012/10/30	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R214	01/11/2012	7.99	Put	Bond Future	5,584.1400	5.5841	5,232.9800	5.2330	(6.289)	0	0	0
2012/10/30	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R214	01/11/2012	8.00	Put	Bond Future	5,487.9500	5.4879	5,136.7900	5.1368	(6.399)	0	0	0
2012/10/30	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R214	01/11/2012	8.01	Put	Bond Future	5,391.9400	5.3919	5,040.7800	5.0408	(6.513)	0	0	0
2012/10/30	R214	07/02/2013			Bond Future	8.6888	80.0854	8.6466	80.4427	(0.485)	0.0000	0.0000	1,714
2012/10/30	R214	07/02/2013	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R214	07/02/2013	8.59	Put	Bond Future	841.4900	0.8415	484.1500	0.4841	(42.465)	0	0	0
2012/10/30	R214	07/02/2013	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R214	07/02/2013	8.60	Put	Bond Future	755.6100	0.7556	398.2700	0.3983	(47.292)	0	0	0
2012/10/30	R214	07/02/2013	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/30	R214	07/02/2013	8.61	Put	Bond Future	669.9000	0.6699	312.5600	0.3126	(53.342)	0	0	0

Total

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