



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 02/11/2012 to 02/11/2012

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
2012/11/02	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	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
2012/11/02	2025	01/11/2012			Bond Future	111.3759	111.3759	111.3759	111.3759	0.000	0.0000	0.0000	0
2012/11/02	2025	07/02/2013			Bond Future	111.9513	111.9513	111.9475	111.9475	(0.003)	0.0000	0.0000	0
2012/11/02	2025	07/02/2013	110.99	Call	Bond Future	961.2500	0.9613	957.5300	0.9575	(0.387)	0	0	0
2012/11/02	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	2025	07/02/2013	111.00	Call	Bond Future	951.2500	0.9513	947.5300	0.9475	(0.391)	0	0	0
2012/11/02	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	2025	07/02/2013	111.01	Call	Bond Future	941.2500	0.9413	937.5300	0.9375	(0.395)	0	0	0
2012/11/02	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	2038	01/11/2012			Bond Future	108.3105	108.3105	108.3105	108.3105	0.000	0.0000	0.0000	0
2012/11/02	2038	07/02/2013			Bond Future	108.7137	108.7137	109.1377	109.1377	0.390	0.0000	0.0000	0
2012/11/02	2038	07/02/2013	105.99	Call	Bond Future	2,723.7200	2.7237	3,147.7200	3.1477	15.567	0	0	0
2012/11/02	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	2038	07/02/2013	106.00	Call	Bond Future	2,713.7200	2.7137	3,137.7200	3.1377	15.624	0	0	0
2012/11/02	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	2038	07/02/2013	106.01	Call	Bond Future	2,703.7200	2.7037	3,127.7200	3.1277	15.682	0	0	0
2012/11/02	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	2050	01/11/2012			Bond Future	113.5502	113.5502	113.5502	113.5502	0.000	0.0000	0.0000	0
2012/11/02	2050	07/02/2013			Bond Future	113.9012	113.9012	113.9004	113.9004	(0.001)	0.0000	0.0000	0
2012/11/02	2050	07/02/2013	112.99	Call	Bond Future	911.2400	0.9112	910.3800	0.9104	(0.094)	0	0	0
2012/11/02	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	2050	07/02/2013	113.00	Call	Bond Future	901.2400	0.9012	900.3800	0.9004	(0.095)	0	0	0
2012/11/02	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	2050	07/02/2013	113.01	Call	Bond Future	891.2400	0.8912	890.3800	0.8904	(0.096)	0	0	0
2012/11/02	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	AL7T	07/02/2013			Index Future	480.8030	480.8030	480.9980	480.9980	0.041	0.0000	0.0000	12
2012/11/02	AL7T	02/05/2013			Index Future	486.8770	486.8770	487.0750	487.0750	0.041	0.0000	0.0000	0
2012/11/02	ALBI	07/02/2013			Index Future	427.2370	427.2370	427.4700	427.4700	0.055	0.0000	0.0000	1,065
2012/11/02	ALBI	02/05/2013			Index Future	432.6340	432.6340	432.8700	432.8700	0.055	0.0000	0.0000	0
2012/11/02	C157	15/09/2015			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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/02	EL28	01/11/2012			Bond Future	113.6041	113.6041	113.6041	113.6041	0.000	0.0000	0.0000	0
2012/11/02	EL28	07/02/2013			Bond Future	111.0075	111.0075	111.0066	111.0066	(0.001)	0.0000	0.0000	0
2012/11/02	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	EL28	07/02/2013	112.99	Put	Bond Future	1,982.5500	1.9825	1,983.3800	1.9834	0.042	0	0	0
2012/11/02	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	EL28	07/02/2013	113.00	Put	Bond Future	1,992.5500	1.9925	1,993.3800	1.9934	0.042	0	0	0
2012/11/02	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2012/11/02	EL28	07/02/2013	113.01	Put	Bond Future	2,002.5500	2.0025	2,003.3800	2.0034	0.041	0	0	0
2012/11/02	ES33	01/11/2012			Bond Future	9.0550	86.5958	9.0550	86.5958	0.000	0.0000	0.0000	0
2012/11/02	ES33	07/02/2013			Bond Future	9.1696	87.7630	9.1509	87.9149	(0.205)	0.0000	0.0000	303
2012/11/02	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	ES33	07/02/2013	8.54	Put	Bond Future	5,332.9000	5.3329	5,181.0600	5.1811	(2.847)	0	0	0
2012/11/02	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	ES33	07/02/2013	8.55	Put	Bond Future	5,244.2100	5.2442	5,092.3700	5.0924	(2.895)	0	0	0
2012/11/02	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	ES33	07/02/2013	8.56	Put	Bond Future	5,155.6500	5.1557	5,003.8100	5.0038	(2.945)	0	0	0
2012/11/02	GOVI	07/02/2013			GOVI	427.7760	427.7760	427.9660	427.9660	0.044	0.0000	0.0000	333
2012/11/02	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	GOVI	07/02/2013	432.99	Put	GOVI	52,140.0000	5.2140	50,240.0000	5.0240	(3.644)	0	0	0
2012/11/02	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	GOVI	07/02/2013	433.00	Put	GOVI	52,240.0000	5.2240	50,340.0000	5.0340	(3.637)	0	0	0
2012/11/02	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	GOVI	07/02/2013	433.01	Put	GOVI	52,340.0000	5.2340	50,440.0000	5.0440	(3.630)	0	0	0
2012/11/02	GOVI	02/05/2013			GOVI	433.1810	433.1810	433.3720	433.3720	0.044	0.0000	0.0000	0
2012/11/02	GOVI	02/05/2013	432.99	Call	GOVI	1,910.0000	0.1910	3,820.0000	0.3820	100.000	0	0	0
2012/11/02	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	GOVI	02/05/2013	433.00	Call	GOVI	1,810.0000	0.1810	3,720.0000	0.3720	105.525	0	0	0
2012/11/02	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	GOVI	02/05/2013	433.01	Call	GOVI	1,710.0000	0.1710	3,620.0000	0.3620	111.696	0	0	0
2012/11/02	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/02	IGOV	07/02/2013			Index Future	194.2480	194.2480	194.1970	194.1970	(0.026)	0.0000	0.0000	608
2012/11/02	IGOV	02/05/2013			Index Future	196.7020	196.7020	196.6500	196.6500	(0.026)	0.0000	0.0000	0
2012/11/02	ILBI	07/02/2013			Index Future	525.1520	525.1520	525.7550	525.7550	0.115	0.0000	0.0000	169
2012/11/02	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/02	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/02	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/02	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/02	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/02	JBAF	21/11/2012			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0
2012/11/02	JBAF	19/12/2012			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	840

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
2012/11/02	JBAF	16/01/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2012/11/02	JBAF	20/02/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	0
2012/11/02	JBAF	20/03/2013			Jibar Tradeable Future	4.9400	95.0600	4.9200	95.0800	(0.405)	0.0000	0.0000	1,000
2012/11/02	JBAF	17/04/2013			Jibar Tradeable Future	4.9300	95.0700	4.9200	95.0800	(0.203)	0.0000	0.0000	0
2012/11/02	JBAF	19/06/2013			Jibar Tradeable Future	4.9500	95.0500	4.9400	95.0600	(0.202)	0.0000	0.0000	500
2012/11/02	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	2,200
2012/11/02	JBAF	18/12/2013			Jibar Tradeable Future	5.1800	94.8200	5.1700	94.8300	(0.193)	0.0000	0.0000	1,500
2012/11/02	JBAF	19/03/2014			Jibar Tradeable Future	5.3600	94.6400	5.3400	94.6600	(0.373)	0.0000	0.0000	800
2012/11/02	JBAF	18/06/2014			Jibar Tradeable Future	5.5300	94.4700	5.5100	94.4900	(0.362)	0.0000	0.0000	800
2012/11/02	JBAF	17/09/2014			Jibar Tradeable Future	5.7300	94.2700	5.6700	94.3300	(1.047)	0.0000	0.0000	0
2012/11/02	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/02	R023	01/11/2012			Bond Future	7.1550	105.7074	7.1550	105.7074	0.000	0.0000	0.0000	0
2012/11/02	R023	07/02/2013			Bond Future	7.2316	107.1832	7.2071	107.3604	(0.339)	0.0000	0.0000	1,775
2012/11/02	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R023	07/02/2013	7.04	Put	Bond Future	1,395.5400	1.3955	1,218.3200	1.2183	(12.699)	0	0	0
2012/11/02	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R023	07/02/2013	7.05	Put	Bond Future	1,322.1200	1.3221	1,144.9000	1.1449	(13.404)	0	0	0
2012/11/02	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R023	07/02/2013	7.06	Put	Bond Future	1,248.7700	1.2488	1,071.5500	1.0716	(14.192)	0	0	0
2012/11/02	R023	02/05/2013			Bond Future	7.2956	104.5617	7.2678	104.7586	(0.382)	0.0000	0.0000	2
2012/11/02	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R023	02/05/2013	7.04	Put	Bond Future	1,826.1300	1.8261	1,629.2200	1.6292	(10.783)	0	0	0
2012/11/02	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R023	02/05/2013	7.05	Put	Bond Future	1,753.9100	1.7539	1,557.0000	1.5570	(11.227)	0	0	0
2012/11/02	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R023	02/05/2013	7.06	Put	Bond Future	1,681.7500	1.6818	1,484.8400	1.4848	(11.709)	0	0	0
2012/11/02	R023	01/08/2013			Bond Future	7.3648	105.9526	7.3388	106.1320	(0.353)	0.0000	0.0000	0
2012/11/02	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R023	01/08/2013	7.29	Put	Bond Future	517.1700	0.5172	337.8300	0.3378	(34.677)	0	0	0
2012/11/02	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R023	01/08/2013	7.30	Put	Bond Future	447.8000	0.4478	268.4600	0.2685	(40.049)	0	0	0
2012/11/02	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R023	01/08/2013	7.31	Put	Bond Future	378.4900	0.3785	199.1500	0.1991	(47.383)	0	0	0
2012/11/02	R157	01/11/2012			Bond Future	5.4600	122.9208	5.4600	122.9208	0.000	0.0000	0.0000	0
2012/11/02	R157	07/02/2013			Bond Future	5.4880	124.6520	5.4784	124.6775	(0.174)	0.0000	0.0000	12,671
2012/11/02	R157	07/02/2013	6.28	Call	Bond Future	2,139.4300	2.1394	2,161.8500	2.1619	1.048	0	0	0
2012/11/02	R157	07/02/2013	6.28	Put	Bond Future	53.5600	0.0536	50.4900	0.0505	(5.732)	0	0	0
2012/11/02	R157	02/05/2013			Bond Future	5.5112	119.3524	5.4922	119.3984	(0.345)	0.0000	0.0000	141
2012/11/02	R157	02/05/2013	5.34	Call	Bond Future	524.3300	0.5243	541.5600	0.5416	3.286	0	0	0
2012/11/02	R157	02/05/2013	5.34	Put	Bond Future	940.1300	0.9401	911.3100	0.9113	(3.066)	0	0	0
2012/11/02	R157	02/05/2013	5.35	Call	Bond Future	534.5800	0.5346	552.0600	0.5521	3.270	0	0	0
2012/11/02	R157	02/05/2013	5.35	Put	Bond Future	926.0400	0.9260	897.4700	0.8975	(3.085)	0	0	0
2012/11/02	R157	02/05/2013	5.36	Call	Bond Future	544.9600	0.5450	562.6800	0.5627	3.252	0	0	0
2012/11/02	R157	02/05/2013	5.36	Put	Bond Future	912.0900	0.9121	883.7600	0.8838	(3.106)	0	0	0
2012/11/02	R157	07/11/2013			Bond Future	5.6364	115.7045	5.6356	115.7061	(0.015)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/02	R157	07/11/2013	5.61	Call	Bond Future	945.4100	0.9454	944.8800	0.9449	(0.056)	0	0	0
2012/11/02	R157	07/11/2013	5.61	Put	Bond Future	995.0500	0.9950	992.9600	0.9930	(0.210)	0	0	0
2012/11/02	R157	07/11/2013	5.59	Call	Bond Future	927.1700	0.9272	926.6300	0.9266	(0.058)	0	0	0
2012/11/02	R157	07/11/2013	5.59	Put	Bond Future	1,014.4500	1.0144	1,012.3500	1.0123	(0.207)	0	0	0
2012/11/02	R157	07/11/2013	5.60	Call	Bond Future	936.2600	0.9363	935.7200	0.9357	(0.058)	0	0	0
2012/11/02	R157	07/11/2013	5.60	Put	Bond Future	1,004.7200	1.0047	1,002.6200	1.0026	(0.209)	0	0	0
2012/11/02	R186	01/11/2012			Bond Future	7.6800	127.9930	7.6800	127.9930	0.000	0.0000	0.0000	0
2012/11/02	R186	07/02/2013			Bond Future	7.7683	124.4400	7.7493	124.6246	(0.244)	0.0000	0.0000	37,805
2012/11/02	R186	07/02/2013	7.00	Call	Bond Future	867.8700	0.8679	892.0800	0.8921	2.790	0	0	10,300
2012/11/02	R186	07/02/2013	7.00	Put	Bond Future	8,663.3000	8.6633	8,502.8700	8.5029	(1.852)	0	0	0
2012/11/02	R186	07/02/2013	7.25	Call	Bond Future	1,454.8700	1.4549	1,493.3900	1.4934	2.648	0	0	670
2012/11/02	R186	07/02/2013	7.25	Put	Bond Future	6,639.5700	6.6396	6,493.4500	6.4935	(2.201)	0	0	0
2012/11/02	R186	07/02/2013	7.50	Call	Bond Future	2,273.8600	2.2739	2,330.2200	2.3302	2.479	0	0	575
2012/11/02	R186	07/02/2013	7.50	Put	Bond Future	4,920.0600	4.9201	4,791.7800	4.7918	(2.607)	0	0	0
2012/11/02	R186	07/02/2013	8.47	Call	Bond Future	7,672.7300	7.6727	7,805.6100	7.8056	1.732	0	0	0
2012/11/02	R186	07/02/2013	8.47	Put	Bond Future	1,112.0000	1.1120	1,060.2400	1.0602	(4.655)	0	0	0
2012/11/02	R186	07/02/2013	7.75	Call	Bond Future	3,340.1200	3.3401	3,416.7100	3.4167	2.293	0	0	1,000
2012/11/02	R186	07/02/2013	7.75	Put	Bond Future	3,517.7500	3.5177	3,409.7000	3.4097	(3.072)	0	0	0
2012/11/02	R186	07/02/2013	8.00	Call	Bond Future	4,658.7900	4.6588	4,756.2600	4.7563	2.092	0	0	0
2012/11/02	R186	07/02/2013	8.00	Put	Bond Future	2,435.5900	2.4356	2,348.4200	2.3484	(3.579)	0	0	150
2012/11/02	R186	07/02/2013	8.32	Call	Bond Future	6,647.5600	6.6476	6,770.0600	6.7701	1.843	0	0	0
2012/11/02	R186	07/02/2013	8.32	Put	Bond Future	1,446.7800	1.4468	1,384.6400	1.3846	(4.295)	0	0	2,000
2012/11/02	R186	02/05/2013			Bond Future	7.8423	125.9392	7.8205	126.1470	(0.278)	0.0000	0.0000	12
2012/11/02	R186	02/05/2013	7.41	Call	Bond Future	2,914.0300	2.9140	2,981.0900	2.9811	2.301	0	0	0
2012/11/02	R186	02/05/2013	7.41	Put	Bond Future	7,133.9500	7.1339	6,993.1800	6.9932	(1.973)	0	0	0
2012/11/02	R186	02/05/2013	7.39	Call	Bond Future	2,843.8300	2.8438	2,909.6300	2.9096	2.314	0	0	0
2012/11/02	R186	02/05/2013	7.39	Put	Bond Future	7,263.8800	7.2639	7,121.8500	7.1218	(1.955)	0	0	0
2012/11/02	R186	02/05/2013	7.40	Call	Bond Future	2,878.7900	2.8788	2,945.2200	2.9452	2.308	0	0	0
2012/11/02	R186	02/05/2013	7.40	Put	Bond Future	7,198.7200	7.1987	7,057.3200	7.0573	(1.964)	0	0	0
2012/11/02	R186	07/11/2013			Bond Future	8.0297	123.9158	8.0114	124.0823	(0.228)	0.0000	0.0000	0
2012/11/02	R186	07/11/2013	8.16	Call	Bond Future	7,931.7000	7.9317	8,014.5700	8.0146	1.045	0	0	0
2012/11/02	R186	07/11/2013	8.16	Put	Bond Future	6,753.3500	6.7534	6,669.7500	6.6698	(1.238)	0	0	0
2012/11/02	R186	07/11/2013	8.75	Call	Bond Future	10,924.4300	10.9244	11,025.6800	11.0257	0.927	0	0	0
2012/11/02	R186	07/11/2013	8.75	Put	Bond Future	4,611.2200	4.6112	4,546.0000	4.5460	(1.414)	0	0	130
2012/11/02	R186	07/11/2013	8.14	Call	Bond Future	7,837.0100	7.8370	7,919.2200	7.9192	1.049	0	0	0
2012/11/02	R186	07/11/2013	8.14	Put	Bond Future	6,838.4000	6.8384	6,754.1400	6.7541	(1.232)	0	0	0
2012/11/02	R186	07/11/2013	8.15	Call	Bond Future	7,884.2900	7.8843	7,966.8300	7.9668	1.047	0	0	0
2012/11/02	R186	07/11/2013	8.15	Put	Bond Future	6,795.7600	6.7958	6,711.8300	6.7118	(1.235)	0	0	0
2012/11/02	R189	01/11/2012			Bond Future	213.4885	213.4885	213.4885	213.4885	0.000	0.0000	0.0000	0
2012/11/02	R189	07/02/2013			Bond Future	216.5551	216.5551	216.5431	216.5431	(0.006)	0.0000	0.0000	154
2012/11/02	R189	07/02/2013	212.99	Call	Bond Future	3,565.1200	3.5651	3,553.0800	3.5531	(0.338)	0	0	0
2012/11/02	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R189	07/02/2013	213.00	Call	Bond Future	3,555.1200	3.5551	3,543.0800	3.5431	(0.339)	0	0	0
2012/11/02	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R189	07/02/2013	213.01	Call	Bond Future	3,545.1200	3.5451	3,533.0800	3.5331	(0.340)	0	0	0
2012/11/02	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2012/11/02	R197	01/11/2012			Bond Future	280.1879	280.1879	280.1879	280.1879	0.000	0.0000	0.0000	0
2012/11/02	R197	07/02/2013			Bond Future	278.9043	278.9043	278.6465	278.6465	(0.092)	0.0000	0.0000	2,043
2012/11/02	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R197	07/02/2013	278.99	Put	Bond Future	85.7200	0.0857	343.4800	0.3435	300.700	0	0	0
2012/11/02	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R197	07/02/2013	279.00	Put	Bond Future	95.7200	0.0957	353.4800	0.3535	269.285	0	0	0
2012/11/02	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R197	07/02/2013	279.01	Put	Bond Future	105.7200	0.1057	363.4800	0.3635	243.814	0	0	0
2012/11/02	R197	02/05/2013			Bond Future	282.4271	282.4271	282.1656	282.1656	(0.093)	0.0000	0.0000	40
2012/11/02	R197	02/05/2013	282.39	Call	Bond Future	37.0600	0.0371	0.0000	0.0000	(100.000)	0	0	0
2012/11/02	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	224.3900	0.2244	100.000	0	0	0
2012/11/02	R197	02/05/2013	282.40	Call	Bond Future	27.0600	0.0271	0.0000	0.0000	(100.000)	0	0	0
2012/11/02	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	234.3900	0.2344	100.000	0	0	0
2012/11/02	R197	02/05/2013	282.41	Call	Bond Future	17.0600	0.0171	0.0000	0.0000	(100.000)	0	0	0
2012/11/02	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	244.3900	0.2444	100.000	0	0	0
2012/11/02	R201	01/11/2012			Bond Future	5.0500	110.6499	5.0500	110.6499	0.000	0.0000	0.0000	0
2012/11/02	R201	07/02/2013			Bond Future	5.0217	107.7867	5.0101	107.8078	(0.230)	0.0000	0.0000	1,560
2012/11/02	R201	07/02/2013	4.98	Call	Bond Future	308.3200	0.3083	316.5000	0.3165	2.653	0	0	0
2012/11/02	R201	07/02/2013	4.98	Put	Bond Future	384.4300	0.3844	371.5200	0.3715	(3.358)	0	0	0
2012/11/02	R201	02/05/2013			Bond Future	4.9856	109.0853	4.9609	109.1248	(0.494)	0.0000	0.0000	4
2012/11/02	R201	02/05/2013	4.04	Call	Bond Future	22.2300	0.0222	24.1900	0.0242	8.817	0	0	0
2012/11/02	R201	02/05/2013	4.04	Put	Bond Future	1,552.5300	1.5525	1,515.0000	1.5150	(2.417)	0	0	0
2012/11/02	R201	02/05/2013	4.05	Call	Bond Future	23.2200	0.0232	25.2600	0.0253	8.786	0	0	0
2012/11/02	R201	02/05/2013	4.05	Put	Bond Future	1,537.1900	1.5372	1,499.7400	1.4997	(2.436)	0	0	0
2012/11/02	R201	02/05/2013	4.06	Call	Bond Future	24.2500	0.0242	26.3600	0.0264	8.701	0	0	0
2012/11/02	R201	02/05/2013	4.06	Put	Bond Future	1,521.8800	1.5219	1,484.5000	1.4845	(2.456)	0	0	0
2012/11/02	R201	07/11/2013			Bond Future	4.9211	107.5087	4.9211	107.5087	0.001	0.0000	0.0000	0
2012/11/02	R201	07/11/2013	4.81	Call	Bond Future	406.6200	0.4066	405.9800	0.4060	(0.157)	0	0	0
2012/11/02	R201	07/11/2013	4.81	Put	Bond Future	528.6800	0.5287	528.0700	0.5281	(0.115)	0	0	0
2012/11/02	R201	07/11/2013	4.79	Call	Bond Future	395.8000	0.3958	395.1700	0.3952	(0.159)	0	0	0
2012/11/02	R201	07/11/2013	4.79	Put	Bond Future	539.8600	0.5399	539.2600	0.5393	(0.111)	0	0	0
2012/11/02	R201	07/11/2013	4.80	Call	Bond Future	401.1900	0.4012	400.5500	0.4005	(0.160)	0	0	0
2012/11/02	R201	07/11/2013	4.80	Put	Bond Future	534.2500	0.5342	533.6400	0.5336	(0.114)	0	0	0
2012/11/02	R202	01/11/2012			Bond Future	208.2314	208.2314	208.2314	208.2314	0.000	0.0000	0.0000	0
2012/11/02	R202	07/02/2013			Bond Future	208.4031	208.4031	208.4002	208.4002	(0.001)	0.0000	0.0000	50,241
2012/11/02	R202	07/02/2013	204.99	Call	Bond Future	3,413.1400	3.4131	3,410.2200	3.4102	(0.086)	0	0	0
2012/11/02	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R202	07/02/2013	205.00	Call	Bond Future	3,403.1400	3.4031	3,400.2200	3.4002	(0.086)	0	0	0
2012/11/02	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R202	07/02/2013	205.01	Call	Bond Future	3,393.1400	3.3931	3,390.2200	3.3902	(0.086)	0	0	0
2012/11/02	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R202	02/05/2013			Bond Future	211.0353	211.0353	211.0321	211.0321	(0.002)	0.0000	0.0000	1
2012/11/02	R202	02/05/2013	211.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R202	02/05/2013	211.04	Put	Bond Future	4.7200	0.0047	7.9500	0.0080	68.432	0	0	0
2012/11/02	R202	02/05/2013	211.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2012/11/02	R202	02/05/2013	211.05	Put	Bond Future	14.7200	0.0147	17.9500	0.0180	21.943	0	0	0
2012/11/02	R202	02/05/2013	211.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R202	02/05/2013	211.06	Put	Bond Future	24.7200	0.0247	27.9500	0.0280	13.066	0	0	0
2012/11/02	R203	01/11/2012			Bond Future	5.8300	111.2813	5.8300	111.2813	0.000	0.0000	0.0000	0
2012/11/02	R203	07/02/2013			Bond Future	5.8755	112.8350	5.8804	112.8143	0.084	0.0000	0.0000	15,079
2012/11/02	R203	07/02/2013	5.54	Call	Bond Future	466.3200	0.4663	455.8000	0.4558	(2.256)	0	0	10,000
2012/11/02	R203	07/02/2013	5.54	Put	Bond Future	1,884.6700	1.8847	1,894.8300	1.8948	0.539	0	0	0
2012/11/02	R203	07/02/2013	6.11	Call	Bond Future	1,599.8700	1.5999	1,581.4800	1.5815	(1.149)	0	0	12,600
2012/11/02	R203	07/02/2013	6.11	Put	Bond Future	621.7100	0.6217	624.0000	0.6240	0.368	0	0	3,254
2012/11/02	R203	07/02/2013	6.65	Call	Bond Future	3,339.4400	3.3394	3,318.4600	3.3185	(0.628)	0	0	0
2012/11/02	R203	07/02/2013	6.65	Put	Bond Future	149.0500	0.1490	148.7500	0.1488	(0.201)	0	0	30,250
2012/11/02	R203	07/02/2013	6.94	Call	Bond Future	4,415.4600	4.4155	4,394.3600	4.3944	(0.478)	0	0	0
2012/11/02	R203	07/02/2013	6.94	Put	Bond Future	59.8000	0.0598	59.3800	0.0594	(0.702)	0	0	0
2012/11/02	R203	02/05/2013			Bond Future	5.9125	110.0380	5.9131	110.0356	0.010	0.0000	0.0000	22
2012/11/02	R203	02/05/2013	5.91	Call	Bond Future	1,363.8200	1.3638	1,358.8700	1.3589	(0.363)	0	0	0
2012/11/02	R203	02/05/2013	5.91	Put	Bond Future	1,374.0100	1.3740	1,371.4100	1.3714	(0.189)	0	0	0
2012/11/02	R203	02/05/2013	5.89	Call	Bond Future	1,323.5700	1.3236	1,318.6500	1.3187	(0.372)	0	0	0
2012/11/02	R203	02/05/2013	5.89	Put	Bond Future	1,413.7000	1.4137	1,411.1300	1.4111	(0.182)	0	0	0
2012/11/02	R203	02/05/2013	5.90	Call	Bond Future	1,343.6100	1.3436	1,338.6700	1.3387	(0.368)	0	0	0
2012/11/02	R203	02/05/2013	5.90	Put	Bond Future	1,393.7600	1.3938	1,391.1700	1.3912	(0.186)	0	0	0
2012/11/02	R203	07/11/2013			Bond Future	6.0374	108.7916	6.0499	108.7476	0.206	0.0000	0.0000	0
2012/11/02	R203	07/11/2013	6.01	Call	Bond Future	1,983.7900	1.9838	1,959.0400	1.9590	(1.248)	0	0	0
2012/11/02	R203	07/11/2013	6.01	Put	Bond Future	2,080.7900	2.0808	2,100.0600	2.1001	0.926	0	0	0
2012/11/02	R203	07/11/2013	5.99	Call	Bond Future	1,948.4500	1.9484	1,923.9500	1.9240	(1.257)	0	0	0
2012/11/02	R203	07/11/2013	5.99	Put	Bond Future	2,116.2900	2.1163	2,135.8100	2.1358	0.922	0	0	0
2012/11/02	R203	07/11/2013	6.00	Call	Bond Future	1,965.8600	1.9659	1,941.2300	1.9412	(1.253)	0	0	0
2012/11/02	R203	07/11/2013	6.00	Put	Bond Future	2,098.2700	2.0983	2,117.6600	2.1177	0.924	0	0	0
2012/11/02	R204	01/11/2012			Bond Future	6.1150	112.5132	6.1150	112.5132	0.000	0.0000	0.0000	0
2012/11/02	R204	07/02/2013			Bond Future	6.1656	110.0538	6.1660	110.0516	0.007	0.0000	0.0000	11,695
2012/11/02	R204	07/02/2013	7.29	Call	Bond Future	5,651.9300	5.6519	5,647.8000	5.6478	(0.073)	0	0	0
2012/11/02	R204	07/02/2013	7.29	Put	Bond Future	83.1600	0.0832	81.2800	0.0813	(2.261)	0	0	0
2012/11/02	R204	02/05/2013			Bond Future	6.2116	111.3797	6.2084	111.3959	(0.053)	0.0000	0.0000	24
2012/11/02	R204	02/05/2013	6.29	Call	Bond Future	2,094.5000	2.0945	2,098.0800	2.0981	0.171	0	0	0
2012/11/02	R204	02/05/2013	6.29	Put	Bond Future	1,709.5200	1.7095	1,696.9000	1.6969	(0.738)	0	0	0
2012/11/02	R204	02/05/2013	6.30	Call	Bond Future	2,121.2100	2.1212	2,124.8500	2.1249	0.172	0	0	0
2012/11/02	R204	02/05/2013	6.30	Put	Bond Future	1,687.2200	1.6872	1,674.6600	1.6747	(0.744)	0	0	0
2012/11/02	R204	02/05/2013	6.31	Call	Bond Future	2,148.1000	2.1481	2,151.8100	2.1518	0.173	0	0	0
2012/11/02	R204	02/05/2013	6.31	Put	Bond Future	1,665.1300	1.6651	1,652.6400	1.6526	(0.750)	0	0	0
2012/11/02	R204	07/11/2013			Bond Future	6.3481	110.2468	6.3536	110.2220	0.087	0.0000	0.0000	0
2012/11/02	R204	07/11/2013	6.31	Call	Bond Future	2,679.5000	2.6795	2,663.3300	2.6633	(0.603)	0	0	0
2012/11/02	R204	07/11/2013	6.31	Put	Bond Future	2,850.6200	2.8506	2,859.2300	2.8592	0.302	0	0	0
2012/11/02	R204	07/11/2013	7.00	Call	Bond Future	4,475.7600	4.4758	4,455.6700	4.4557	(0.449)	0	0	0
2012/11/02	R204	07/11/2013	7.00	Put	Bond Future	1,597.1700	1.5972	1,601.8600	1.6019	0.294	0	0	180
2012/11/02	R204	07/11/2013	6.29	Call	Bond Future	2,634.9600	2.6350	2,618.9200	2.6189	(0.609)	0	0	0
2012/11/02	R204	07/11/2013	6.29	Put	Bond Future	2,896.1000	2.8961	2,904.8400	2.9048	0.302	0	0	0
2012/11/02	R204	07/11/2013	6.30	Call	Bond Future	2,657.1700	2.6572	2,641.0700	2.6411	(0.606)	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
2012/11/02	R204	07/11/2013	6.30	Put	Bond Future	2,873.2900	2.8733	2,881.9700	2.8820	0.302	0	0	0
2012/11/02	R206	01/11/2012			Bond Future	5.0700	105.0850	5.0700	105.0850	0.000	0.0000	0.0000	0
2012/11/02	R206	07/02/2013			Bond Future	5.0024	102.7991	4.9801	102.8193	(0.445)	0.0000	0.0000	1,120
2012/11/02	R206	07/02/2013	4.76	Call	Bond Future	120.4800	0.1205	126.5000	0.1265	4.997	0	0	0
2012/11/02	R206	07/02/2013	4.76	Put	Bond Future	340.7800	0.3408	326.5800	0.3266	(4.167)	0	0	0
2012/11/02	R206	02/05/2013			Bond Future	4.9246	104.0375	4.8694	104.0753	(1.122)	0.0000	0.0000	23
2012/11/02	R206	02/05/2013	3.39	Call	Bond Future	25.2000	0.0252	27.9200	0.0279	10.794	0	0	0
2012/11/02	R206	02/05/2013	3.39	Put	Bond Future	1,082.8700	1.0829	1,047.8400	1.0478	(3.235)	0	0	0
2012/11/02	R206	02/05/2013	3.40	Call	Bond Future	25.7300	0.0257	28.5000	0.0285	10.766	0	0	0
2012/11/02	R206	02/05/2013	3.40	Put	Bond Future	1,076.4500	1.0764	1,041.4700	1.0415	(3.250)	0	0	0
2012/11/02	R206	02/05/2013	3.41	Call	Bond Future	26.2700	0.0263	29.0900	0.0291	10.735	0	0	0
2012/11/02	R206	02/05/2013	3.41	Put	Bond Future	1,070.0400	1.0700	1,035.1100	1.0351	(3.264)	0	0	0
2012/11/02	R206	07/11/2013			Bond Future	4.2761	102.9779	4.2766	102.9778	0.013	0.0000	0.0000	0
2012/11/02	R206	07/11/2013	4.31	Call	Bond Future	417.2200	0.4172	416.6200	0.4166	(0.144)	0	0	0
2012/11/02	R206	07/11/2013	4.31	Put	Bond Future	411.1400	0.4111	410.6300	0.4106	(0.124)	0	0	0
2012/11/02	R206	07/11/2013	4.29	Call	Bond Future	415.4300	0.4154	414.8200	0.4148	(0.147)	0	0	0
2012/11/02	R206	07/11/2013	4.29	Put	Bond Future	412.9400	0.4129	412.4200	0.4124	(0.126)	0	0	0
2012/11/02	R206	07/11/2013	4.30	Call	Bond Future	416.3300	0.4163	415.7200	0.4157	(0.147)	0	0	0
2012/11/02	R206	07/11/2013	4.30	Put	Bond Future	412.0400	0.4120	411.5200	0.4115	(0.126)	0	0	0
2012/11/02	R207	01/11/2012			Bond Future	6.4500	106.7777	6.4500	106.7777	0.000	0.0000	0.0000	0
2012/11/02	R207	07/02/2013			Bond Future	6.4988	104.6883	6.4997	104.6832	0.014	0.0000	0.0000	6,741
2012/11/02	R207	07/02/2013	7.66	Call	Bond Future	6,415.5700	6.4156	6,408.2700	6.4083	(0.114)	0	0	0
2012/11/02	R207	07/02/2013	7.66	Put	Bond Future	107.7000	0.1077	105.4800	0.1055	(2.061)	0	0	0
2012/11/02	R207	02/05/2013			Bond Future	6.5542	105.9495	6.5520	105.9620	(0.035)	0.0000	0.0000	0
2012/11/02	R207	02/05/2013	6.44	Call	Bond Future	1,932.6800	1.9327	1,932.3900	1.9324	(0.015)	0	0	0
2012/11/02	R207	02/05/2013	6.44	Put	Bond Future	2,559.9400	2.5599	2,547.1800	2.5472	(0.498)	0	0	0
2012/11/02	R207	02/05/2013	6.45	Call	Bond Future	1,957.8900	1.9579	1,957.6500	1.9576	(0.012)	0	0	0
2012/11/02	R207	02/05/2013	6.45	Put	Bond Future	2,530.0600	2.5301	2,517.3500	2.5174	(0.502)	0	0	0
2012/11/02	R207	02/05/2013	6.46	Call	Bond Future	1,983.3100	1.9833	1,983.1000	1.9831	(0.011)	0	0	0
2012/11/02	R207	02/05/2013	6.46	Put	Bond Future	2,500.4300	2.5004	2,487.7500	2.4878	(0.507)	0	0	0
2012/11/02	R207	07/11/2013			Bond Future	6.7053	105.0677	6.7106	105.0410	0.079	0.0000	0.0000	0
2012/11/02	R207	07/11/2013	6.71	Call	Bond Future	3,346.6400	3.3466	3,328.3200	3.3283	(0.547)	0	0	0
2012/11/02	R207	07/11/2013	6.71	Put	Bond Future	3,322.7500	3.3227	3,331.2100	3.3312	0.255	0	0	0
2012/11/02	R207	07/11/2013	6.69	Call	Bond Future	3,295.9500	3.2960	3,277.7600	3.2778	(0.552)	0	0	0
2012/11/02	R207	07/11/2013	6.69	Put	Bond Future	3,373.5400	3.3735	3,382.1300	3.3821	0.255	0	0	0
2012/11/02	R207	07/11/2013	6.70	Call	Bond Future	3,321.2500	3.3213	3,302.9900	3.3030	(0.550)	0	0	0
2012/11/02	R207	07/11/2013	6.70	Put	Bond Future	3,348.0800	3.3481	3,356.6000	3.3566	0.254	0	0	0
2012/11/02	R208	01/11/2012			Bond Future	6.6600	101.2491	6.6600	101.2491	0.000	0.0000	0.0000	0
2012/11/02	R208	07/02/2013			Bond Future	6.7173	102.6950	6.7030	102.7839	(0.213)	0.0000	0.0000	18,386
2012/11/02	R208	07/02/2013	6.00	Call	Bond Future	389.8100	0.3898	398.9400	0.3989	2.342	0	0	12,250
2012/11/02	R208	07/02/2013	6.00	Put	Bond Future	4,958.3000	4.9583	4,878.5300	4.8785	(1.609)	0	0	0
2012/11/02	R208	07/02/2013	7.78	Call	Bond Future	6,522.0200	6.5220	6,599.5500	6.5996	1.189	0	0	0
2012/11/02	R208	07/02/2013	7.78	Put	Bond Future	197.6400	0.1976	186.2700	0.1863	(5.753)	0	0	0
2012/11/02	R208	07/02/2013	8.83	Call	Bond Future	12,098.0900	12.0981	12,186.3900	12.1864	0.730	0	0	0
2012/11/02	R208	07/02/2013	8.83	Put	Bond Future	5.9000	0.0059	5.3000	0.0053	(10.169)	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
2012/11/02	R208	02/05/2013			Bond Future	6.7722	100.5394	6.7545	100.6464	(0.262)	0.0000	0.0000	47
2012/11/02	R208	02/05/2013	6.64	Call	Bond Future	2,187.3800	2.1874	2,230.2700	2.2303	1.961	0	0	0
2012/11/02	R208	02/05/2013	6.64	Put	Bond Future	2,989.2800	2.9893	2,925.1300	2.9251	(2.146)	0	0	0
2012/11/02	R208	02/05/2013	6.65	Call	Bond Future	2,214.7400	2.2147	2,258.0400	2.2580	1.955	0	0	0
2012/11/02	R208	02/05/2013	6.65	Put	Bond Future	2,955.6900	2.9557	2,891.9500	2.8919	(2.157)	0	0	0
2012/11/02	R208	02/05/2013	6.66	Call	Bond Future	2,242.3100	2.2423	2,286.0000	2.2860	1.948	0	0	0
2012/11/02	R208	02/05/2013	6.66	Put	Bond Future	2,922.3700	2.9224	2,859.0200	2.8590	(2.168)	0	0	0
2012/11/02	R208	07/11/2013			Bond Future	6.9221	99.8051	6.9095	99.8769	(0.183)	0.0000	0.0000	0
2012/11/02	R208	07/11/2013	7.50	Call	Bond Future	5,800.8400	5.8008	5,842.1800	5.8422	0.713	0	0	0
2012/11/02	R208	07/11/2013	7.50	Put	Bond Future	2,589.0500	2.5890	2,558.5500	2.5585	(1.178)	0	0	230
2012/11/02	R208	07/11/2013	6.79	Call	Bond Future	3,597.3700	3.5974	3,627.3100	3.6273	0.832	0	0	0
2012/11/02	R208	07/11/2013	6.79	Put	Bond Future	4,350.3200	4.3503	4,308.4200	4.3084	(0.963)	0	0	0
2012/11/02	R208	07/11/2013	6.80	Call	Bond Future	3,623.9900	3.6240	3,654.1000	3.6541	0.831	0	0	0
2012/11/02	R208	07/11/2013	6.80	Put	Bond Future	4,319.7100	4.3197	4,277.9800	4.2780	(0.966)	0	0	0
2012/11/02	R208	07/11/2013	6.81	Call	Bond Future	3,650.7300	3.6507	3,681.0100	3.6810	0.829	0	0	0
2012/11/02	R208	07/11/2013	6.81	Put	Bond Future	4,289.2700	4.2893	4,247.7100	4.2477	(0.969)	0	0	0
2012/11/02	R209	01/11/2012			Bond Future	8.4500	78.3438	8.4500	78.3438	0.000	0.0000	0.0000	0
2012/11/02	R209	07/02/2013			Bond Future	8.5364	79.3953	8.5183	79.5446	(0.213)	0.0000	0.0000	11,676
2012/11/02	R209	07/02/2013	8.63	Call	Bond Future	3,023.3400	3.0233	3,094.6900	3.0947	2.360	0	0	0
2012/11/02	R209	07/02/2013	8.63	Put	Bond Future	2,262.4300	2.2624	2,184.4500	2.1844	(3.447)	0	0	11,000
2012/11/02	R209	07/02/2013	8.83	Call	Bond Future	3,955.3700	3.9554	4,041.4200	4.0414	2.176	0	0	0
2012/11/02	R209	07/02/2013	8.83	Put	Bond Future	1,606.7400	1.6067	1,543.4600	1.5435	(3.938)	0	0	14,000
2012/11/02	R209	07/02/2013	9.06	Call	Bond Future	5,158.8300	5.1588	5,260.4900	5.2605	1.971	0	0	0
2012/11/02	R209	07/02/2013	9.06	Put	Bond Future	1,047.8400	1.0478	1,000.1700	1.0002	(4.549)	0	0	0
2012/11/02	R209	02/05/2013			Bond Future	8.6073	77.2103	8.5870	77.3746	(0.236)	0.0000	0.0000	33
2012/11/02	R209	02/05/2013	7.99	Call	Bond Future	2,324.6100	2.3246	2,370.7100	2.3707	1.983	0	0	0
2012/11/02	R209	02/05/2013	7.99	Put	Bond Future	7,580.4600	7.5805	7,462.2300	7.4622	(1.560)	0	0	0
2012/11/02	R209	02/05/2013	8.00	Call	Bond Future	2,351.9500	2.3519	2,398.4800	2.3985	1.978	0	0	0
2012/11/02	R209	02/05/2013	8.00	Put	Bond Future	7,518.2700	7.5183	7,400.4700	7.4005	(1.567)	0	0	0
2012/11/02	R209	02/05/2013	8.01	Call	Bond Future	2,379.4800	2.3795	2,426.4500	2.4265	1.974	0	0	0
2012/11/02	R209	02/05/2013	8.01	Put	Bond Future	7,456.4200	7.4564	7,339.0600	7.3391	(1.574)	0	0	0
2012/11/02	R209	07/11/2013			Bond Future	8.7815	76.1096	8.7638	76.2489	(0.202)	0.0000	0.0000	0
2012/11/02	R209	07/11/2013	9.50	Call	Bond Future	9,815.9800	9.8160	9,900.0500	9.9000	0.856	0	0	0
2012/11/02	R209	07/11/2013	9.50	Put	Bond Future	4,506.5100	4.5065	4,451.3300	4.4513	(1.224)	0	0	180
2012/11/02	R209	07/11/2013	8.79	Call	Bond Future	6,934.6600	6.9347	7,001.7600	7.0018	0.968	0	0	0
2012/11/02	R209	07/11/2013	8.79	Put	Bond Future	6,868.5900	6.8686	6,796.4400	6.7964	(1.050)	0	0	0
2012/11/02	R209	07/11/2013	8.80	Call	Bond Future	6,972.7800	6.9728	7,040.1300	7.0401	0.966	0	0	0
2012/11/02	R209	07/11/2013	8.80	Put	Bond Future	6,828.6300	6.8286	6,756.7300	6.7567	(1.053)	0	0	0
2012/11/02	R209	07/11/2013	8.81	Call	Bond Future	7,010.9800	7.0110	7,078.5800	7.0786	0.964	0	0	0
2012/11/02	R209	07/11/2013	8.81	Put	Bond Future	6,788.8700	6.7889	6,717.2200	6.7172	(1.055)	0	0	0
2012/11/02	R210	01/11/2012			Bond Future	158.6998	158.6998	158.6998	158.6998	0.000	0.0000	0.0000	0
2012/11/02	R210	07/02/2013			Bond Future	160.9794	160.9794	160.9761	160.9761	(0.002)	0.0000	0.0000	1,264
2012/11/02	R210	07/02/2013	156.99	Call	Bond Future	3,989.3600	3.9894	3,986.1200	3.9861	(0.081)	0	0	0
2012/11/02	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R210	07/02/2013	157.00	Call	Bond Future	3,979.3600	3.9794	3,976.1200	3.9761	(0.081)	0	0	0
2012/11/02	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2012/11/02	R210	07/02/2013	157.01	Call	Bond Future	3,969.3600	3.9694	3,966.1200	3.9661	(0.082)	0	0	0
2012/11/02	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R210	02/05/2013			Bond Future	161.1645	161.1645	161.1611	161.1611	(0.002)	0.0000	0.0000	7
2012/11/02	R210	02/05/2013	161.14	Call	Bond Future	24.5500	0.0246	21.1200	0.0211	(13.971)	0	0	0
2012/11/02	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R210	02/05/2013	161.15	Call	Bond Future	14.5500	0.0146	11.1200	0.0111	(23.574)	0	0	0
2012/11/02	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R210	02/05/2013	161.16	Call	Bond Future	4.5500	0.0046	1.1200	0.0011	(75.385)	0	0	0
2012/11/02	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R211	01/11/2012			Bond Future	123.7573	123.7573	123.7573	123.7573	0.000	0.0000	0.0000	0
2012/11/02	R211	07/02/2013			Bond Future	124.1129	124.1129	124.1056	124.1056	(0.006)	0.0000	0.0000	703
2012/11/02	R211	07/02/2013	122.99	Call	Bond Future	1,122.8600	1.1229	1,115.5900	1.1156	(0.647)	0	0	0
2012/11/02	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R211	07/02/2013	123.00	Call	Bond Future	1,112.8600	1.1129	1,105.5900	1.1056	(0.653)	0	0	0
2012/11/02	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R211	07/02/2013	123.01	Call	Bond Future	1,102.8600	1.1029	1,095.5900	1.0956	(0.659)	0	0	0
2012/11/02	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R211	02/05/2013			Bond Future	125.6805	125.6805	125.6730	125.6730	(0.006)	0.0000	0.0000	7
2012/11/02	R211	02/05/2013	125.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R211	02/05/2013	125.69	Put	Bond Future	9.5300	0.0095	17.0300	0.0170	78.699	0	0	0
2012/11/02	R211	02/05/2013	125.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R211	02/05/2013	125.70	Put	Bond Future	19.5300	0.0195	27.0300	0.0270	38.402	0	0	0
2012/11/02	R211	02/05/2013	125.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R211	02/05/2013	125.71	Put	Bond Future	29.5300	0.0295	37.0300	0.0370	25.398	0	0	0
2012/11/02	R212	01/11/2012			Bond Future	129.2025	129.2025	129.2025	129.2025	0.000	0.0000	0.0000	0
2012/11/02	R212	07/02/2013			Bond Future	129.6050	129.6050	129.6004	129.6004	(0.004)	0.0000	0.0000	3,165
2012/11/02	R212	07/02/2013	128.99	Call	Bond Future	614.9700	0.6150	610.3900	0.6104	(0.745)	0	0	0
2012/11/02	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R212	07/02/2013	129.00	Call	Bond Future	604.9700	0.6050	600.3900	0.6004	(0.757)	0	0	0
2012/11/02	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R212	07/02/2013	129.01	Call	Bond Future	594.9700	0.5950	590.3900	0.5904	(0.770)	0	0	0
2012/11/02	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R212	02/05/2013			Bond Future	131.2419	131.2419	131.2372	131.2372	(0.004)	0.0000	0.0000	11
2012/11/02	R212	02/05/2013	131.09	Call	Bond Future	151.9500	0.1520	147.2400	0.1472	(3.100)	0	0	0
2012/11/02	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R212	02/05/2013	131.10	Call	Bond Future	141.9500	0.1420	137.2400	0.1372	(3.318)	0	0	0
2012/11/02	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R212	02/05/2013	131.11	Call	Bond Future	131.9500	0.1320	127.2400	0.1272	(3.570)	0	0	0
2012/11/02	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R213	01/11/2012			Bond Future	8.2500	89.5744	8.2500	89.5744	0.000	0.0000	0.0000	0
2012/11/02	R213	07/02/2013			Bond Future	8.3468	90.7384	8.3284	90.8938	(0.222)	0.0000	0.0000	7,169
2012/11/02	R213	07/02/2013	8.90	Call	Bond Future	5,668.0600	5.6681	5,771.9900	5.7720	1.834	0	0	0
2012/11/02	R213	07/02/2013	8.90	Put	Bond Future	1,201.7800	1.2018	1,150.3000	1.1503	(4.284)	0	0	0
2012/11/02	R213	02/05/2013			Bond Future	8.4194	88.2974	8.3986	88.4695	(0.247)	0.0000	0.0000	5
2012/11/02	R213	02/05/2013	7.84	Call	Bond Future	2,238.8700	2.2389	2,287.7000	2.2877	2.181	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
2012/11/02	R213	02/05/2013	7.84	Put	Bond Future	7,227.5500	7.2275	7,104.2400	7.1042	(1.706)	0	0	0
2012/11/02	R213	02/05/2013	7.85	Call	Bond Future	2,266.8000	2.2668	2,316.1200	2.3161	2.176	0	0	0
2012/11/02	R213	02/05/2013	7.85	Put	Bond Future	7,165.9100	7.1659	7,043.0900	7.0431	(1.714)	0	0	0
2012/11/02	R213	02/05/2013	7.86	Call	Bond Future	2,294.9500	2.2950	2,344.7600	2.3448	2.170	0	0	0
2012/11/02	R213	02/05/2013	7.86	Put	Bond Future	7,104.6100	7.1046	6,982.2800	6.9823	(1.722)	0	0	0
2012/11/02	R213	07/11/2013			Bond Future	8.6033	87.0982	8.5854	87.2415	(0.209)	0.0000	0.0000	0
2012/11/02	R213	07/11/2013	8.61	Call	Bond Future	6,321.7600	6.3218	6,390.5500	6.3905	1.088	0	0	0
2012/11/02	R213	07/11/2013	8.61	Put	Bond Future	6,268.5800	6.2686	6,194.1000	6.1941	(1.188)	0	0	0
2012/11/02	R213	07/11/2013	8.59	Call	Bond Future	6,245.0400	6.2450	6,313.2500	6.3133	1.092	0	0	0
2012/11/02	R213	07/11/2013	8.59	Put	Bond Future	6,351.4600	6.3515	6,276.4000	6.2764	(1.182)	0	0	0
2012/11/02	R213	07/11/2013	8.60	Call	Bond Future	6,283.3500	6.2834	6,351.8500	6.3518	1.090	0	0	0
2012/11/02	R213	07/11/2013	8.60	Put	Bond Future	6,309.9100	6.3099	6,235.1400	6.2351	(1.185)	0	0	0
2012/11/02	R214	01/11/2012			Bond Future	8.4800	80.0615	8.4800	80.0615	0.000	0.0000	0.0000	0
2012/11/02	R214	07/02/2013			Bond Future	8.5607	81.1793	8.5477	81.2916	(0.152)	0.0000	0.0000	1,714
2012/11/02	R214	07/02/2013	8.59	Call	Bond Future	252.4400	0.2524	364.7400	0.3647	44.486	0	0	0
2012/11/02	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R214	07/02/2013	8.60	Call	Bond Future	338.3200	0.3383	450.6200	0.4506	33.193	0	0	0
2012/11/02	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/02	R214	07/02/2013	8.61	Call	Bond Future	424.0300	0.4240	536.3300	0.5363	26.484	0	0	0
2012/11/02	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

304239