



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 29/10/2012 to 29/10/2012

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
2012/10/29	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/29	2025	01/11/2012			Bond Future	111.3955		111.3955	111.3944	111.3944	(0.001)	0.0000	0.0000	1,950
2012/10/29	2025	01/11/2012	99.99	Call	Bond Future	11,405.5000		11.4055	11,404.4100	11.4044	(0.010)	0	0	0
2012/10/29	2025	01/11/2012	99.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2025	01/11/2012	100.00	Call	Bond Future	11,395.5000		11.3955	11,394.4100	11.3944	(0.010)	0	0	0
2012/10/29	2025	01/11/2012	100.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2025	01/11/2012	100.01	Call	Bond Future	11,385.5000		11.3855	11,384.4100	11.3844	(0.010)	0	0	0
2012/10/29	2025	01/11/2012	100.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2025	07/02/2013			Bond Future	111.9707		111.9707	111.9697	111.9697	(0.001)	0.0000	0.0000	0
2012/10/29	2025	07/02/2013	110.99	Call	Bond Future	980.6600		0.9807	979.7000	0.9797	(0.098)	0	0	0
2012/10/29	2025	07/02/2013	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2025	07/02/2013	111.00	Call	Bond Future	970.6600		0.9707	969.7000	0.9697	(0.099)	0	0	0
2012/10/29	2025	07/02/2013	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2025	07/02/2013	111.01	Call	Bond Future	960.6600		0.9607	959.7000	0.9597	(0.100)	0	0	0
2012/10/29	2025	07/02/2013	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2038	01/11/2012			Bond Future	108.3161		108.3161	108.3172	108.3172	0.001	0.0000	0.0000	0
2012/10/29	2038	01/11/2012	98.99	Call	Bond Future	9,326.1500		9.3262	9,327.2000	9.3272	0.011	0	0	0
2012/10/29	2038	01/11/2012	98.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2038	01/11/2012	99.00	Call	Bond Future	9,316.1500		9.3162	9,317.2000	9.3172	0.011	0	0	0
2012/10/29	2038	01/11/2012	99.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2038	01/11/2012	99.01	Call	Bond Future	9,306.1500		9.3062	9,307.2000	9.3072	0.011	0	0	0
2012/10/29	2038	01/11/2012	99.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2038	07/02/2013			Bond Future	108.7190		108.7190	108.7202	108.7202	0.001	0.0000	0.0000	0
2012/10/29	2038	07/02/2013	105.99	Call	Bond Future	2,728.9500		2.7289	2,730.2000	2.7302	0.046	0	0	0
2012/10/29	2038	07/02/2013	105.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2038	07/02/2013	106.00	Call	Bond Future	2,718.9500		2.7189	2,720.2000	2.7202	0.046	0	0	0
2012/10/29	2038	07/02/2013	106.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2038	07/02/2013	106.01	Call	Bond Future	2,708.9500		2.7089	2,710.2000	2.7102	0.046	0	0	0
2012/10/29	2038	07/02/2013	106.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2050	01/11/2012			Bond Future	113.5536		113.5536	113.5551	113.5551	0.001	0.0000	0.0000	0
2012/10/29	2050	01/11/2012	103.99	Call	Bond Future	9,563.6300		9.5636	9,565.0600	9.5651	0.015	0	0	0
2012/10/29	2050	01/11/2012	103.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2050	01/11/2012	104.00	Call	Bond Future	9,553.6300		9.5536	9,555.0600	9.5551	0.015	0	0	0
2012/10/29	2050	01/11/2012	104.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2050	01/11/2012	104.01	Call	Bond Future	9,543.6300		9.5436	9,545.0600	9.5451	0.015	0	0	0
2012/10/29	2050	01/11/2012	104.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2050	07/02/2013			Bond Future	113.9041		113.9041	113.9058	113.9058	0.002	0.0000	0.0000	0
2012/10/29	2050	07/02/2013	112.99	Call	Bond Future	914.1000		0.9141	915.8100	0.9158	0.187	0	0	0
2012/10/29	2050	07/02/2013	112.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2050	07/02/2013	113.00	Call	Bond Future	904.1000		0.9041	905.8100	0.9058	0.189	0	0	0
2012/10/29	2050	07/02/2013	113.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	2050	07/02/2013	113.01	Call	Bond Future	894.1000		0.8941	895.8100	0.8958	0.191	0	0	0
2012/10/29	2050	07/02/2013	113.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	5706	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
2012/10/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	AL7T	01/11/2012			Index Future	473.2140	473.2140	473.1350	473.1350	(0.017)	0.0000	0.0000	0
2012/10/29	AL7T	07/02/2013			Index Future	480.0080	480.0080	479.9290	479.9290	(0.016)	0.0000	0.0000	12
2012/10/29	AL7T	02/05/2013			Index Future	486.0740	486.0740	485.9930	485.9930	(0.017)	0.0000	0.0000	0
2012/10/29	ALBI	01/11/2012			Index Future	419.7100	419.7100	419.7660	419.7660	0.013	0.0000	0.0000	115
2012/10/29	ALBI	07/02/2013			Index Future	425.7360	425.7360	425.7940	425.7940	0.014	0.0000	0.0000	896
2012/10/29	ALBI	02/05/2013			Index Future	431.1170	431.1170	431.1740	431.1740	0.013	0.0000	0.0000	0
2012/10/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	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
2012/10/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/29	EL28	01/11/2012			Bond Future	109.4383	109.4383	109.4398	109.4398	0.001	0.0000	0.0000	0
2012/10/29	EL28	01/11/2012	105.99	Call	Bond Future	3,448.2900	3.4483	3,449.8400	3.4498	0.045	0	0	0
2012/10/29	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	EL28	01/11/2012	106.00	Call	Bond Future	3,438.2900	3.4383	3,439.8400	3.4398	0.045	0	0	0
2012/10/29	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	EL28	01/11/2012	106.01	Call	Bond Future	3,428.2900	3.4283	3,429.8400	3.4298	0.045	0	0	0
2012/10/29	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	EL28	07/02/2013			Bond Future	113.0300	113.0300	113.0300	113.0300	0.000	0.0000	0.0000	0
2012/10/29	EL28	07/02/2013	113.01	Call	Bond Future	20.0000	0.0200	20.0000	0.0200	0.000	0	0	0
2012/10/29	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	EL28	07/02/2013	112.99	Call	Bond Future	40.0000	0.0400	40.0000	0.0400	0.000	0	0	0
2012/10/29	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	EL28	07/02/2013	113.00	Call	Bond Future	30.0000	0.0300	30.0000	0.0300	0.000	0	0	0
2012/10/29	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	ES33	01/11/2012			Bond Future	9.1817	85.5608	9.1804	85.5710	(0.014)	0.0000	0.0000	0
2012/10/29	ES33	01/11/2012	9.20	Call	Bond Future	147.9600	0.1480	158.1500	0.1581	6.887	0	0	0
2012/10/29	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	ES33	07/02/2013			Bond Future	9.2949	86.7605	9.2945	86.7638	(0.004)	0.0000	0.0000	303
2012/10/29	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	ES33	07/02/2013	8.54	Put	Bond Future	6,335.4000	6.3354	6,332.1500	6.3322	(0.051)	0	0	0
2012/10/29	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	ES33	07/02/2013	8.55	Put	Bond Future	6,246.7100	6.2467	6,243.4600	6.2435	(0.052)	0	0	0
2012/10/29	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	ES33	07/02/2013	8.56	Put	Bond Future	6,158.1500	6.1582	6,154.9000	6.1549	(0.053)	0	0	0
2012/10/29	GOVI	01/11/2012			GOVI	420.4320	420.4320	420.4960	420.4960	0.015	0.0000	0.0000	206
2012/10/29	GOVI	01/11/2012	403.96	Call	GOVI	164,720.0000	16.4720	165,360.0000	16.5360	0.389	0	0	0
2012/10/29	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	GOVI	07/02/2013			GOVI	426.4680	426.4680	426.5340	426.5340	0.015	0.0000	0.0000	277
2012/10/29	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	GOVI	07/02/2013	432.99	Put	GOVI	65,220.0000	6.5220	64,560.0000	6.4560	(1.012)	0	0	0
2012/10/29	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	GOVI	07/02/2013	433.00	Put	GOVI	65,320.0000	6.5320	64,660.0000	6.4660	(1.010)	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
2012/10/29	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	GOVI	07/02/2013	433.01	Put	GOVI	65,420.0000	6.5420	64,760.0000	6.4760	(1.009)	0	0	0
2012/10/29	GOVI	02/05/2013			GOVI	431.8580	431.8580	431.9240	431.9240	0.015	0.0000	0.0000	0
2012/10/29	GOVI	02/05/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	GOVI	02/05/2013	433.01	Put	GOVI	11,520.0000	1.1520	10,860.0000	1.0860	(5.729)	0	0	0
2012/10/29	GOVI	02/05/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	GOVI	02/05/2013	432.99	Put	GOVI	11,320.0000	1.1320	10,660.0000	1.0660	(5.830)	0	0	0
2012/10/29	GOVI	02/05/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	GOVI	02/05/2013	433.00	Put	GOVI	11,420.0000	1.1420	10,760.0000	1.0760	(5.779)	0	0	0
2012/10/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/29	IGOV	01/11/2012			Index Future	190.2940	190.2940	191.3670	191.3670	0.564	0.0000	0.0000	137
2012/10/29	IGOV	07/02/2013			Index Future	193.0260	193.0260	194.1150	194.1150	0.564	0.0000	0.0000	606
2012/10/29	IGOV	02/05/2013			Index Future	195.4660	195.4660	196.5670	196.5670	0.563	0.0000	0.0000	0
2012/10/29	ILBI	01/11/2012			Index Future	517.8650	517.8650	517.8650	517.8650	0.000	0.0000	0.0000	0
2012/10/29	ILBI	07/02/2013			Index Future	525.1520	525.1520	525.1520	525.1520	0.000	0.0000	0.0000	169
2012/10/29	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/29	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/29	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/29	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/29	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/29	JBAF	21/11/2012			Jibar Tradeable Future	5.0500	94.9500	5.0300	94.9700	(0.396)	0.0000	0.0000	0
2012/10/29	JBAF	19/12/2012			Jibar Tradeable Future	5.0300	94.9700	5.0100	94.9900	(0.398)	0.0000	0.0000	840
2012/10/29	JBAF	16/01/2013			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	0
2012/10/29	JBAF	20/02/2013			Jibar Tradeable Future	4.9600	95.0400	4.9300	95.0700	(0.605)	0.0000	0.0000	0
2012/10/29	JBAF	20/03/2013			Jibar Tradeable Future	4.9300	95.0700	4.9200	95.0800	(0.203)	0.0000	0.0000	1,000
2012/10/29	JBAF	17/04/2013			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	0
2012/10/29	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9200	95.0800	(0.405)	0.0000	0.0000	500
2012/10/29	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0000	95.0000	(0.596)	0.0000	0.0000	2,200
2012/10/29	JBAF	18/12/2013			Jibar Tradeable Future	5.1600	94.8400	5.1400	94.8600	(0.388)	0.0000	0.0000	1,500
2012/10/29	JBAF	19/03/2014			Jibar Tradeable Future	5.3100	94.6900	5.3000	94.7000	(0.188)	0.0000	0.0000	800
2012/10/29	JBAF	18/06/2014			Jibar Tradeable Future	5.4700	94.5300	5.4500	94.5500	(0.366)	0.0000	0.0000	800
2012/10/29	JBAF	17/09/2014			Jibar Tradeable Future	5.6400	94.3600	5.6000	94.4000	(0.709)	0.0000	0.0000	0
2012/10/29	OTH1	02/05/2013			Index Future	426.4910	426.4910	426.5040	426.5040	0.003	0.0000	0.0000	0
2012/10/29	R023	01/11/2012			Bond Future	7.1795	105.5262	7.1886	105.4591	0.126	0.0000	0.0000	799

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
2012/10/29	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	01/11/2012	7.04	Put	Bond Future	1,037.6800	1.0377	1,104.7700	1.1048	6.465	0	0	0
2012/10/29	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	01/11/2012	7.05	Put	Bond Future	962.8400	0.9628	1,029.9300	1.0299	6.968	0	0	0
2012/10/29	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	01/11/2012	7.06	Put	Bond Future	888.0700	0.8881	955.1600	0.9552	7.555	0	0	0
2012/10/29	R023	07/02/2013			Bond Future	7.2562	107.0058	7.2669	106.9290	0.147	0.0000	0.0000	10
2012/10/29	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	07/02/2013	7.04	Put	Bond Future	1,572.9500	1.5729	1,649.7000	1.6497	4.879	0	0	0
2012/10/29	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	07/02/2013	7.05	Put	Bond Future	1,499.5300	1.4995	1,576.2800	1.5763	5.118	0	0	0
2012/10/29	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	07/02/2013	7.06	Put	Bond Future	1,426.1800	1.4262	1,502.9300	1.5029	5.382	0	0	0
2012/10/29	R023	02/05/2013			Bond Future	7.3203	104.3876	7.3397	104.2509	0.265	0.0000	0.0000	2
2012/10/29	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	02/05/2013	7.06	Put	Bond Future	1,855.7700	1.8558	1,992.4700	1.9925	7.366	0	0	0
2012/10/29	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	02/05/2013	7.04	Put	Bond Future	2,000.1500	2.0001	2,136.8500	2.1369	6.834	0	0	0
2012/10/29	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	02/05/2013	7.05	Put	Bond Future	1,927.9300	1.9279	2,064.6300	2.0646	7.091	0	0	0
2012/10/29	R023	01/08/2013			Bond Future	7.3000	106.4005	7.3000	106.4005	0.000	0.0000	0.0000	0
2012/10/29	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	01/08/2013	7.29	Put	Bond Future	69.3700	0.0694	69.3700	0.0694	0.000	0	0	0
2012/10/29	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R023	01/08/2013	7.31	Call	Bond Future	69.3100	0.0693	69.3100	0.0693	0.000	0	0	0
2012/10/29	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R157	01/11/2012			Bond Future	5.4717	122.8864	5.4809	122.8593	0.168	0.0000	0.0000	10,555
2012/10/29	R157	01/11/2012	5.78	Call	Bond Future	906.1700	0.9062	878.1300	0.8781	(3.094)	0	0	5,630
2012/10/29	R157	01/11/2012	5.78	Put	Bond Future	0.9300	0.0009	0.0300	0.0000	(96.774)	0	0	0
2012/10/29	R157	01/11/2012	6.24	Call	Bond Future	2,239.7600	2.2398	2,212.6200	2.2126	(1.212)	0	0	0
2012/10/29	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R157	07/02/2013			Bond Future	5.5040	124.6094	5.5182	124.5716	0.258	0.0000	0.0000	3,994
2012/10/29	R157	07/02/2013	6.28	Call	Bond Future	2,106.2900	2.1063	2,068.3200	2.0683	(1.803)	0	0	0
2012/10/29	R157	07/02/2013	6.28	Put	Bond Future	63.0300	0.0630	62.8100	0.0628	(0.349)	0	0	0
2012/10/29	R157	02/05/2013			Bond Future	5.5263	119.3157	5.5705	119.2089	0.798	0.0000	0.0000	62
2012/10/29	R157	02/05/2013	5.34	Call	Bond Future	510.7600	0.5108	463.4900	0.4635	(9.255)	0	0	0
2012/10/29	R157	02/05/2013	5.34	Put	Bond Future	963.2100	0.9632	1,022.7300	1.0227	6.179	0	0	0
2012/10/29	R157	02/05/2013	5.35	Call	Bond Future	520.8300	0.5208	472.9700	0.4730	(9.189)	0	0	0
2012/10/29	R157	02/05/2013	5.35	Put	Bond Future	948.9400	0.9489	1,007.8700	1.0079	6.210	0	0	0
2012/10/29	R157	02/05/2013	5.36	Call	Bond Future	531.0200	0.5310	482.5800	0.4826	(9.122)	0	0	0
2012/10/29	R157	02/05/2013	5.36	Put	Bond Future	934.8000	0.9348	993.1500	0.9931	6.242	0	0	0
2012/10/29	R157	07/11/2013			Bond Future	5.6664	115.6481	5.6821	115.6185	0.278	0.0000	0.0000	0
2012/10/29	R157	07/11/2013	5.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R157	07/11/2013	5.59	Put	Bond Future	143.6800	0.1437	173.2800	0.1733	20.601	0	0	0
2012/10/29	R157	07/11/2013	5.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R157	07/11/2013	5.60	Put	Bond Future	124.8600	0.1249	154.4600	0.1545	23.707	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
2012/10/29	R157	07/11/2013	5.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R157	07/11/2013	5.61	Put	Bond Future	106.0400	0.1060	135.6400	0.1356	27.914	0	0	0
2012/10/29	R186	01/11/2012			Bond Future	7.7651	127.1513	7.7641	127.1613	(0.013)	0.0000	0.0000	18,548
2012/10/29	R186	01/11/2012	7.82	Call	Bond Future	1,110.6600	1.1107	890.5900	0.8906	(19.814)	0	0	1,858
2012/10/29	R186	01/11/2012	7.82	Put	Bond Future	571.6100	0.5716	341.5000	0.3415	(40.256)	0	0	0
2012/10/29	R186	01/11/2012	8.00	Call	Bond Future	2,417.8400	2.4178	2,327.1600	2.3272	(3.750)	0	0	0
2012/10/29	R186	01/11/2012	8.00	Put	Bond Future	135.2700	0.1353	34.5500	0.0346	(74.458)	0	0	0
2012/10/29	R186	01/11/2012	8.50	Call	Bond Future	6,945.0400	6.9450	6,954.8900	6.9549	0.142	0	0	0
2012/10/29	R186	01/11/2012	8.50	Put	Bond Future	0.1900	0.0002	0.0000	0.0000	(100.000)	0	0	0
2012/10/29	R186	01/11/2012	8.82	Call	Bond Future	9,795.0200	9.7950	9,805.0600	9.8051	0.103	0	0	0
2012/10/29	R186	01/11/2012	8.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,858
2012/10/29	R186	07/02/2013			Bond Future	7.8505	123.6442	7.8505	123.6441	0.000	0.0000	0.0000	19,353
2012/10/29	R186	07/02/2013	8.00	Call	Bond Future	4,277.2300	4.2772	4,226.7700	4.2268	(1.180)	0	0	0
2012/10/29	R186	07/02/2013	8.00	Put	Bond Future	2,849.8500	2.8499	2,799.4800	2.7995	(1.767)	0	0	150
2012/10/29	R186	07/02/2013	8.32	Call	Bond Future	6,153.7100	6.1537	6,108.5800	6.1086	(0.733)	0	0	0
2012/10/29	R186	07/02/2013	8.32	Put	Bond Future	1,748.7500	1.7488	1,703.7100	1.7037	(2.576)	0	0	2,000
2012/10/29	R186	07/02/2013	7.50	Call	Bond Future	2,066.2800	2.0663	2,018.8800	2.0189	(2.294)	0	0	575
2012/10/29	R186	07/02/2013	7.50	Put	Bond Future	5,508.3000	5.5083	5,460.9900	5.4610	(0.859)	0	0	0
2012/10/29	R186	07/02/2013	8.47	Call	Bond Future	7,132.0200	7.1320	7,090.7000	7.0907	(0.579)	0	0	0
2012/10/29	R186	07/02/2013	8.47	Put	Bond Future	1,367.1100	1.3671	1,325.8800	1.3259	(3.016)	0	0	0
2012/10/29	R186	07/02/2013	7.75	Call	Bond Future	3,049.6400	3.0496	2,998.8700	2.9989	(1.665)	0	0	1,000
2012/10/29	R186	07/02/2013	7.75	Put	Bond Future	4,023.0900	4.0231	3,972.4100	3.9724	(1.260)	0	0	0
2012/10/29	R186	07/02/2013	7.00	Call	Bond Future	786.7500	0.7867	754.7300	0.7547	(4.070)	0	0	10,300
2012/10/29	R186	07/02/2013	7.00	Put	Bond Future	9,378.0000	9.3780	9,346.0700	9.3461	(0.340)	0	0	0
2012/10/29	R186	07/02/2013	7.25	Call	Bond Future	1,319.8600	1.3199	1,279.1100	1.2791	(3.087)	0	0	670
2012/10/29	R186	07/02/2013	7.25	Put	Bond Future	7,300.3800	7.3004	7,259.7200	7.2597	(0.557)	0	0	0
2012/10/29	R186	02/05/2013			Bond Future	7.9265	125.1405	7.9339	125.0703	0.094	0.0000	0.0000	2
2012/10/29	R186	02/05/2013	7.40	Call	Bond Future	2,713.0500	2.7131	2,652.8800	2.6529	(2.218)	0	0	0
2012/10/29	R186	02/05/2013	7.40	Put	Bond Future	7,831.6800	7.8317	7,841.6500	7.8416	0.127	0	0	0
2012/10/29	R186	02/05/2013	7.41	Call	Bond Future	2,746.1700	2.7462	2,685.6700	2.6857	(2.203)	0	0	0
2012/10/29	R186	02/05/2013	7.41	Put	Bond Future	7,764.7900	7.7648	7,774.4300	7.7744	0.124	0	0	0
2012/10/29	R186	02/05/2013	7.39	Call	Bond Future	2,680.1900	2.6802	2,620.3500	2.6204	(2.233)	0	0	0
2012/10/29	R186	02/05/2013	7.39	Put	Bond Future	7,898.9400	7.8989	7,909.2400	7.9092	0.130	0	0	0
2012/10/29	R186	07/11/2013			Bond Future	8.1223	123.0767	8.1212	123.0864	(0.013)	0.0000	0.0000	0
2012/10/29	R186	07/11/2013	8.14	Call	Bond Future	6,964.3100	6.9643	6,942.0400	6.9420	(0.320)	0	0	0
2012/10/29	R186	07/11/2013	8.14	Put	Bond Future	6,804.7400	6.8047	6,772.8300	6.7728	(0.469)	0	0	0
2012/10/29	R186	07/11/2013	8.15	Call	Bond Future	7,011.1500	7.0112	6,988.9000	6.9889	(0.317)	0	0	0
2012/10/29	R186	07/11/2013	8.15	Put	Bond Future	6,761.6600	6.7617	6,729.7700	6.7298	(0.472)	0	0	0
2012/10/29	R186	07/11/2013	8.16	Call	Bond Future	7,057.6400	7.0576	7,035.4000	7.0354	(0.315)	0	0	0
2012/10/29	R186	07/11/2013	8.16	Put	Bond Future	6,718.3300	6.7183	6,686.4500	6.6864	(0.475)	0	0	0
2012/10/29	R186	07/11/2013	8.75	Call	Bond Future	10,037.0200	10.0370	10,016.9300	10.0169	(0.200)	0	0	0
2012/10/29	R186	07/11/2013	8.75	Put	Bond Future	4,562.8500	4.5629	4,533.1200	4.5331	(0.652)	0	0	0
2012/10/29	R189	01/11/2012			Bond Future	213.4232	213.4232	213.4172	213.4172	(0.003)	0.0000	0.0000	0
2012/10/29	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R189	01/11/2012	218.99	Put	Bond Future	5,566.7600	5.5668	5,572.8500	5.5728	0.109	0	0	0
2012/10/29	R189	01/11/2012	219.00	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	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
2012/10/29	R189	01/11/2012	219.00	Put	Bond Future	5,576.7600		5.5768	5,582.8500	5.5828	0.109	0	0	0
2012/10/29	R189	01/11/2012	219.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R189	01/11/2012	219.01	Put	Bond Future	5,586.7600		5.5868	5,592.8500	5.5928	0.109	0	0	0
2012/10/29	R189	07/02/2013			Bond Future	216.4880		216.4880	216.4820	216.4820	(0.003)	0.0000	0.0000	0
2012/10/29	R189	07/02/2013	212.99	Call	Bond Future	3,498.0200		3.4980	3,491.9900	3.4920	(0.172)	0	0	0
2012/10/29	R189	07/02/2013	212.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R189	07/02/2013	213.00	Call	Bond Future	3,488.0200		3.4880	3,481.9900	3.4820	(0.173)	0	0	0
2012/10/29	R189	07/02/2013	213.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R189	07/02/2013	213.01	Call	Bond Future	3,478.0200		3.4780	3,471.9900	3.4720	(0.173)	0	0	0
2012/10/29	R189	07/02/2013	213.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R197	01/11/2012			Bond Future	280.2356		280.2356	280.2331	280.2331	(0.001)	0.0000	0.0000	0
2012/10/29	R197	01/11/2012	266.99	Call	Bond Future	13,245.5900		13.2456	13,243.1400	13.2431	(0.018)	0	0	0
2012/10/29	R197	01/11/2012	266.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R197	01/11/2012	267.00	Call	Bond Future	13,235.5900		13.2356	13,233.1400	13.2331	(0.019)	0	0	0
2012/10/29	R197	01/11/2012	267.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R197	01/11/2012	267.01	Call	Bond Future	13,225.5900		13.2256	13,223.1400	13.2231	(0.019)	0	0	0
2012/10/29	R197	01/11/2012	267.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R197	07/02/2013			Bond Future	278.9516		278.9516	278.9492	278.9492	(0.001)	0.0000	0.0000	1,988
2012/10/29	R197	07/02/2013	278.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R197	07/02/2013	278.99	Put	Bond Future	38.3900		0.0384	40.8000	0.0408	6.278	0	0	0
2012/10/29	R197	07/02/2013	279.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R197	07/02/2013	279.00	Put	Bond Future	48.3900		0.0484	50.8000	0.0508	4.980	0	0	0
2012/10/29	R197	07/02/2013	279.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R197	07/02/2013	279.01	Put	Bond Future	58.3900		0.0584	60.8000	0.0608	4.127	0	0	0
2012/10/29	R201	01/11/2012			Bond Future	5.0228		110.7065	5.0325	110.6863	0.193	0.0000	0.0000	0
2012/10/29	R201	01/11/2012	5.11	Call	Bond Future	209.6100		0.2096	175.0400	0.1750	(16.493)	0	0	0
2012/10/29	R201	01/11/2012	5.11	Put	Bond Future	28.0000		0.0280	13.6600	0.0137	(51.214)	0	0	0
2012/10/29	R201	07/02/2013			Bond Future	4.9867		107.8505	5.0029	107.8210	0.324	0.0000	0.0000	1,560
2012/10/29	R201	07/02/2013	4.98	Call	Bond Future	331.0700		0.3311	311.7300	0.3117	(5.842)	0	0	0
2012/10/29	R201	07/02/2013	4.98	Put	Bond Future	343.3500		0.3434	353.5600	0.3536	2.974	0	0	0
2012/10/29	R201	02/05/2013			Bond Future	4.9417		109.1557	4.9984	109.0648	1.147	0.0000	0.0000	3
2012/10/29	R201	02/05/2013	4.04	Call	Bond Future	24.4800		0.0245	18.6900	0.0187	(23.652)	0	0	0
2012/10/29	R201	02/05/2013	4.04	Put	Bond Future	1,484.3900		1.4844	1,569.5100	1.5695	5.734	0	0	0
2012/10/29	R201	02/05/2013	4.05	Call	Bond Future	25.5700		0.0256	19.5600	0.0196	(23.504)	0	0	0
2012/10/29	R201	02/05/2013	4.05	Put	Bond Future	1,469.1500		1.4691	1,554.0500	1.5541	5.779	0	0	0
2012/10/29	R201	02/05/2013	4.06	Call	Bond Future	26.7000		0.0267	20.4700	0.0205	(23.333)	0	0	0
2012/10/29	R201	02/05/2013	4.06	Put	Bond Future	1,453.9400		1.4539	1,538.6200	1.5386	5.824	0	0	0
2012/10/29	R201	07/11/2013			Bond Future	4.8705		107.5642	4.8907	107.5420	0.415	0.0000	0.0000	0
2012/10/29	R201	07/11/2013	4.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R201	07/11/2013	4.80	Put	Bond Future	77.5300		0.0775	99.7400	0.0997	28.647	0	0	0
2012/10/29	R201	07/11/2013	4.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R201	07/11/2013	4.81	Put	Bond Future	66.5300		0.0665	88.7400	0.0887	33.383	0	0	0
2012/10/29	R201	07/11/2013	4.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R201	07/11/2013	4.79	Put	Bond Future	88.5300		0.0885	110.7400	0.1107	25.088	0	0	0
2012/10/29	R202	01/11/2012			Bond Future	207.5943		207.5943	207.5966	207.5966	0.001	0.0000	0.0000	108

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
2012/10/29	R202	01/11/2012	191.99	Call	Bond Future	15,604.3100	15.6043	15,606.5800	15.6066	0.015	0	0	0
2012/10/29	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R202	01/11/2012	192.00	Call	Bond Future	15,594.3100	15.5943	15,596.5800	15.5966	0.015	0	0	0
2012/10/29	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R202	01/11/2012	192.01	Call	Bond Future	15,584.3100	15.5843	15,586.5800	15.5866	0.015	0	0	0
2012/10/29	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R202	07/02/2013			Bond Future	207.7561	207.7561	207.7583	207.7583	0.001	0.0000	0.0000	49,793
2012/10/29	R202	07/02/2013	204.99	Call	Bond Future	2,766.1000	2.7661	2,768.3500	2.7683	0.081	0	0	0
2012/10/29	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R202	07/02/2013	205.00	Call	Bond Future	2,756.1000	2.7561	2,758.3500	2.7583	0.082	0	0	0
2012/10/29	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R202	07/02/2013	205.01	Call	Bond Future	2,746.1000	2.7461	2,748.3500	2.7483	0.082	0	0	0
2012/10/29	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R203	01/11/2012			Bond Future	5.8475	111.2037	5.8518	111.1848	0.073	0.0000	0.0000	3,138
2012/10/29	R203	01/11/2012	6.87	Call	Bond Future	4,415.2500	4.4152	4,396.3900	4.3964	(0.427)	0	0	0
2012/10/29	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R203	07/02/2013			Bond Future	5.8927	112.7628	5.8995	112.7345	0.115	0.0000	0.0000	13,029
2012/10/29	R203	07/02/2013	5.54	Call	Bond Future	475.7600	0.4758	454.5600	0.4546	(4.456)	0	0	10,000
2012/10/29	R203	07/02/2013	5.54	Put	Bond Future	1,966.2300	1.9662	1,973.3500	1.9734	0.362	0	0	0
2012/10/29	R203	07/02/2013	6.11	Call	Bond Future	1,594.1200	1.5941	1,561.2800	1.5613	(2.060)	0	0	12,600
2012/10/29	R203	07/02/2013	6.11	Put	Bond Future	688.0800	0.6881	683.5600	0.6836	(0.657)	0	0	3,254
2012/10/29	R203	07/02/2013	6.65	Call	Bond Future	3,298.7600	3.2988	3,265.5500	3.2656	(1.007)	0	0	0
2012/10/29	R203	07/02/2013	6.65	Put	Bond Future	180.4900	0.1805	175.6000	0.1756	(2.709)	0	0	30,250
2012/10/29	R203	07/02/2013	6.94	Call	Bond Future	4,356.3800	4.3564	4,324.9200	4.3249	(0.722)	0	0	0
2012/10/29	R203	07/02/2013	6.94	Put	Bond Future	72.8400	0.0728	69.7000	0.0697	(4.311)	0	0	0
2012/10/29	R203	02/05/2013			Bond Future	5.9293	109.9709	5.9522	109.8798	0.385	0.0000	0.0000	12
2012/10/29	R203	02/05/2013	5.90	Call	Bond Future	1,328.9000	1.3289	1,273.3800	1.2734	(4.178)	0	0	0
2012/10/29	R203	02/05/2013	5.90	Put	Bond Future	1,446.0900	1.4461	1,481.6900	1.4817	2.462	0	0	0
2012/10/29	R203	02/05/2013	5.91	Call	Bond Future	1,349.1300	1.3491	1,293.1800	1.2932	(4.147)	0	0	0
2012/10/29	R203	02/05/2013	5.91	Put	Bond Future	1,426.3600	1.4264	1,461.5300	1.4615	2.466	0	0	0
2012/10/29	R203	02/05/2013	5.89	Call	Bond Future	1,308.8500	1.3088	1,253.7600	1.2538	(4.209)	0	0	0
2012/10/29	R203	02/05/2013	5.89	Put	Bond Future	1,466.0200	1.4660	1,502.0500	1.5021	2.458	0	0	0
2012/10/29	R203	07/11/2013			Bond Future	6.0617	108.7057	6.0676	108.6850	0.097	0.0000	0.0000	0
2012/10/29	R203	07/11/2013	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R203	07/11/2013	6.00	Put	Bond Future	218.3000	0.2183	239.0400	0.2390	9.501	0	0	0
2012/10/29	R203	07/11/2013	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R203	07/11/2013	6.01	Put	Bond Future	182.8900	0.1829	203.6300	0.2036	11.340	0	0	0
2012/10/29	R203	07/11/2013	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R203	07/11/2013	5.99	Put	Bond Future	253.7300	0.2537	274.4700	0.2745	8.174	0	0	0
2012/10/29	R204	01/11/2012			Bond Future	6.1329	112.4180	6.1421	112.3686	0.151	0.0000	0.0000	3,421
2012/10/29	R204	01/11/2012	7.22	Call	Bond Future	5,609.0600	5.6091	5,559.7300	5.5597	(0.879)	0	0	0
2012/10/29	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R204	07/02/2013			Bond Future	6.1832	109.9638	6.1948	109.9046	0.187	0.0000	0.0000	3,300
2012/10/29	R204	07/02/2013	7.29	Call	Bond Future	5,580.4500	5.5804	5,518.3500	5.5184	(1.113)	0	0	0
2012/10/29	R204	07/02/2013	7.29	Put	Bond Future	101.6900	0.1017	98.7800	0.0988	(2.862)	0	0	0
2012/10/29	R204	02/05/2013			Bond Future	6.2289	111.2945	6.2538	111.1725	0.399	0.0000	0.0000	21

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
2012/10/29	R204	02/05/2013	6.29	Call	Bond Future	2,101.8800	2.1019	2,021.8300	2.0218	(3.808)	0	0	0
2012/10/29	R204	02/05/2013	6.29	Put	Bond Future	1,802.0900	1.8021	1,844.0900	1.8441	2.331	0	0	0
2012/10/29	R204	02/05/2013	6.30	Call	Bond Future	2,128.2100	2.1282	2,047.6700	2.0477	(3.784)	0	0	0
2012/10/29	R204	02/05/2013	6.30	Put	Bond Future	1,779.4100	1.7794	1,820.9200	1.8209	2.333	0	0	0
2012/10/29	R204	02/05/2013	6.31	Call	Bond Future	2,154.7100	2.1547	2,073.6900	2.0737	(3.760)	0	0	0
2012/10/29	R204	02/05/2013	6.31	Put	Bond Future	1,756.9300	1.7569	1,797.9600	1.7980	2.335	0	0	0
2012/10/29	R204	07/11/2013			Bond Future	6.3714	110.1423	6.3832	110.0894	0.185	0.0000	0.0000	0
2012/10/29	R204	07/11/2013	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R204	07/11/2013	6.30	Put	Bond Future	320.6200	0.3206	373.5200	0.3735	16.499	0	0	0
2012/10/29	R204	07/11/2013	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R204	07/11/2013	6.31	Put	Bond Future	275.6200	0.2756	328.5200	0.3285	19.193	0	0	0
2012/10/29	R204	07/11/2013	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R204	07/11/2013	6.29	Put	Bond Future	365.6400	0.3656	418.5400	0.4185	14.468	0	0	0
2012/10/29	R206	01/11/2012			Bond Future	5.0767	105.0772	5.0861	105.0662	0.186	0.0000	0.0000	0
2012/10/29	R206	01/11/2012	5.05	Call	Bond Future	39.6100	0.0396	20.6000	0.0206	(47.993)	0	0	0
2012/10/29	R206	01/11/2012	5.05	Put	Bond Future	70.7500	0.0708	62.7200	0.0627	(11.350)	0	0	0
2012/10/29	R206	07/02/2013			Bond Future	5.0174	102.7855	5.0392	102.7657	0.435	0.0000	0.0000	1,120
2012/10/29	R206	07/02/2013	4.76	Call	Bond Future	121.7500	0.1218	112.3700	0.1124	(7.704)	0	0	0
2012/10/29	R206	07/02/2013	4.76	Put	Bond Future	355.6600	0.3557	366.0700	0.3661	2.927	0	0	0
2012/10/29	R206	02/05/2013			Bond Future	4.9367	104.0293	5.0515	103.9509	2.326	0.0000	0.0000	11
2012/10/29	R206	02/05/2013	3.39	Call	Bond Future	26.3000	0.0263	20.0000	0.0200	(23.954)	0	0	0
2012/10/29	R206	02/05/2013	3.39	Put	Bond Future	1,092.2200	1.0922	1,164.2900	1.1643	6.598	0	0	0
2012/10/29	R206	02/05/2013	3.40	Call	Bond Future	26.8400	0.0268	20.4300	0.0204	(23.882)	0	0	0
2012/10/29	R206	02/05/2013	3.40	Put	Bond Future	1,085.8100	1.0858	1,157.7700	1.1578	6.627	0	0	0
2012/10/29	R206	02/05/2013	3.41	Call	Bond Future	27.3900	0.0274	20.8700	0.0209	(23.804)	0	0	0
2012/10/29	R206	02/05/2013	3.41	Put	Bond Future	1,079.4100	1.0794	1,151.2600	1.1513	6.656	0	0	0
2012/10/29	R206	07/11/2013			Bond Future	4.4125	102.9534	4.4820	102.9410	1.574	0.0000	0.0000	0
2012/10/29	R206	07/11/2013	4.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R206	07/11/2013	4.30	Put	Bond Future	20.1500	0.0202	32.5900	0.0326	61.737	0	0	0
2012/10/29	R206	07/11/2013	4.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R206	07/11/2013	4.31	Put	Bond Future	18.3600	0.0184	30.8000	0.0308	67.756	0	0	0
2012/10/29	R206	07/11/2013	4.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R206	07/11/2013	4.29	Put	Bond Future	21.9500	0.0219	34.3900	0.0344	56.674	0	0	0
2012/10/29	R207	01/11/2012			Bond Future	6.4734	106.6414	6.4826	106.5877	0.142	0.0000	0.0000	2,221
2012/10/29	R207	01/11/2012	7.58	Call	Bond Future	6,215.0400	6.2150	6,161.3400	6.1613	(0.864)	0	0	0
2012/10/29	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R207	07/02/2013			Bond Future	6.5327	104.4970	6.5439	104.4338	0.172	0.0000	0.0000	5,527
2012/10/29	R207	07/02/2013	7.66	Call	Bond Future	6,252.5400	6.2525	6,185.3300	6.1853	(1.075)	0	0	0
2012/10/29	R207	07/02/2013	7.66	Put	Bond Future	135.9000	0.1359	131.9000	0.1319	(2.943)	0	0	0
2012/10/29	R207	02/05/2013			Bond Future	6.5886	105.7616	6.6112	105.6383	0.343	0.0000	0.0000	0
2012/10/29	R207	02/05/2013	6.44	Call	Bond Future	1,909.5500	1.9096	1,835.9500	1.8359	(3.854)	0	0	0
2012/10/29	R207	02/05/2013	6.44	Put	Bond Future	2,724.7200	2.7247	2,774.3800	2.7744	1.823	0	0	0
2012/10/29	R207	02/05/2013	6.45	Call	Bond Future	1,934.1100	1.9341	1,860.0100	1.8600	(3.831)	0	0	0
2012/10/29	R207	02/05/2013	6.45	Put	Bond Future	2,694.1900	2.6942	2,743.3500	2.7433	1.825	0	0	0
2012/10/29	R207	02/05/2013	6.46	Call	Bond Future	1,958.8600	1.9589	1,884.2700	1.8843	(3.808)	0	0	0
2012/10/29	R207	02/05/2013	6.46	Put	Bond Future	2,663.8900	2.6639	2,712.5600	2.7126	1.827	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
2012/10/29	R207	07/11/2013			Bond Future	6.7466	104.8586	6.7579	104.8011	0.168	0.0000	0.0000	0
2012/10/29	R207	07/11/2013	6.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R207	07/11/2013	6.70	Put	Bond Future	236.0200	0.2360	293.4300	0.2934	24.324	0	0	0
2012/10/29	R207	07/11/2013	6.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R207	07/11/2013	6.71	Put	Bond Future	185.3000	0.1853	242.7100	0.2427	30.982	0	0	0
2012/10/29	R207	07/11/2013	6.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R207	07/11/2013	6.69	Put	Bond Future	286.7800	0.2868	344.1900	0.3442	20.019	0	0	0
2012/10/29	R208	01/11/2012			Bond Future	6.6786	101.1304	6.6828	101.1037	0.063	0.0000	0.0000	8,600
2012/10/29	R208	01/11/2012	6.81	Call	Bond Future	990.8900	0.9909	875.0300	0.8750	(11.693)	0	0	0
2012/10/29	R208	01/11/2012	6.81	Put	Bond Future	158.5000	0.1585	69.3200	0.0693	(56.265)	0	0	0
2012/10/29	R208	01/11/2012	7.50	Call	Bond Future	5,065.9900	5.0660	5,039.3100	5.0393	(0.527)	0	0	0
2012/10/29	R208	01/11/2012	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	12,250
2012/10/29	R208	01/11/2012	7.70	Call	Bond Future	6,251.0100	6.2510	6,224.3300	6.2243	(0.427)	0	0	0
2012/10/29	R208	01/11/2012	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R208	07/02/2013			Bond Future	6.7410	102.5483	6.7467	102.5129	0.085	0.0000	0.0000	10,342
2012/10/29	R208	07/02/2013	6.00	Call	Bond Future	385.7600	0.3858	363.9200	0.3639	(5.662)	0	0	12,250
2012/10/29	R208	07/02/2013	6.00	Put	Bond Future	5,100.9500	5.1010	5,114.5400	5.1145	0.266	0	0	0
2012/10/29	R208	07/02/2013	7.78	Call	Bond Future	6,403.7100	6.4037	6,359.5100	6.3595	(0.690)	0	0	0
2012/10/29	R208	07/02/2013	7.78	Put	Bond Future	226.0300	0.2260	217.2600	0.2173	(3.880)	0	0	0
2012/10/29	R208	07/02/2013	8.83	Call	Bond Future	11,953.2100	11.9532	11,916.9700	11.9170	(0.303)	0	0	0
2012/10/29	R208	07/02/2013	8.83	Put	Bond Future	7.7200	0.0077	6.9100	0.0069	(10.492)	0	0	0
2012/10/29	R208	02/05/2013			Bond Future	6.7959	100.3964	6.8113	100.3034	0.227	0.0000	0.0000	47
2012/10/29	R208	02/05/2013	6.64	Call	Bond Future	2,194.7100	2.1947	2,131.7000	2.1317	(2.871)	0	0	0
2012/10/29	R208	02/05/2013	6.64	Put	Bond Future	3,139.6200	3.1396	3,169.5400	3.1695	0.953	0	0	0
2012/10/29	R208	02/05/2013	6.65	Call	Bond Future	2,221.6200	2.2216	2,158.2400	2.1582	(2.853)	0	0	0
2012/10/29	R208	02/05/2013	6.65	Put	Bond Future	3,105.5800	3.1056	3,135.1300	3.1351	0.952	0	0	0
2012/10/29	R208	02/05/2013	6.66	Call	Bond Future	2,248.7300	2.2487	2,184.9800	2.1850	(2.835)	0	0	0
2012/10/29	R208	02/05/2013	6.66	Put	Bond Future	3,071.8000	3.0718	3,100.9800	3.1010	0.950	0	0	0
2012/10/29	R208	07/11/2013			Bond Future	6.9508	99.6427	6.9559	99.6138	0.074	0.0000	0.0000	0
2012/10/29	R208	07/11/2013	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R208	07/11/2013	6.79	Put	Bond Future	915.3400	0.9153	944.2500	0.9442	3.158	0	0	0
2012/10/29	R208	07/11/2013	6.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R208	07/11/2013	6.80	Put	Bond Future	858.1100	0.8581	887.0200	0.8870	3.369	0	0	0
2012/10/29	R208	07/11/2013	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R208	07/11/2013	6.81	Put	Bond Future	800.9300	0.8009	829.8400	0.8298	3.610	0	0	0
2012/10/29	R209	01/11/2012			Bond Future	8.5750	77.3127	8.5740	77.3206	(0.011)	0.0000	0.0000	1,116
2012/10/29	R209	01/11/2012	8.99	Call	Bond Future	3,296.2700	3.2963	3,282.6200	3.2826	(0.414)	0	0	0
2012/10/29	R209	01/11/2012	8.99	Put	Bond Future	23.4200	0.0234	1.8500	0.0019	(92.101)	0	0	0
2012/10/29	R209	07/02/2013			Bond Future	8.6595	78.3966	8.6593	78.3982	(0.002)	0.0000	0.0000	10,567
2012/10/29	R209	07/02/2013	8.63	Call	Bond Future	2,642.6700	2.6427	2,603.4300	2.6034	(1.485)	0	0	0
2012/10/29	R209	07/02/2013	8.63	Put	Bond Future	2,880.4100	2.8804	2,839.5700	2.8396	(1.418)	0	0	11,000
2012/10/29	R209	07/02/2013	8.83	Call	Bond Future	3,476.0500	3.4761	3,437.8700	3.4379	(1.098)	0	0	0
2012/10/29	R209	07/02/2013	8.83	Put	Bond Future	2,126.0700	2.1261	2,086.2900	2.0863	(1.871)	0	0	14,000
2012/10/29	R209	07/02/2013	9.06	Call	Bond Future	4,569.2900	4.5693	4,534.6200	4.5346	(0.759)	0	0	0
2012/10/29	R209	07/02/2013	9.06	Put	Bond Future	1,456.9500	1.4569	1,420.6800	1.4207	(2.489)	0	0	0
2012/10/29	R209	02/05/2013			Bond Future	8.7331	76.2037	8.7384	76.1618	0.061	0.0000	0.0000	33

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
2012/10/29	R209	02/05/2013	8.01	Call	Bond Future	2,100.0700	2.1001	2,055.6300	2.0556	(2.116)	0	0	0
2012/10/29	R209	02/05/2013	8.01	Put	Bond Future	8,183.5500	8.1836	8,181.0600	8.1811	(0.030)	0	0	0
2012/10/29	R209	02/05/2013	7.99	Call	Bond Future	2,050.4900	2.0505	2,006.5200	2.0065	(2.144)	0	0	0
2012/10/29	R209	02/05/2013	7.99	Put	Bond Future	8,312.8800	8.3129	8,310.8600	8.3109	(0.024)	0	0	0
2012/10/29	R209	02/05/2013	8.00	Call	Bond Future	2,075.1800	2.0752	2,030.9800	2.0310	(2.130)	0	0	0
2012/10/29	R209	02/05/2013	8.00	Put	Bond Future	8,248.0400	8.2480	8,245.7900	8.2458	(0.027)	0	0	0
2012/10/29	R209	07/11/2013			Bond Future	8.9166	75.0645	8.9156	75.0722	(0.011)	0.0000	0.0000	0
2012/10/29	R209	07/11/2013	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R209	07/11/2013	8.81	Put	Bond Future	822.9700	0.8230	815.3200	0.8153	(0.930)	0	0	0
2012/10/29	R209	07/11/2013	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R209	07/11/2013	8.79	Put	Bond Future	979.0100	0.9790	971.3600	0.9714	(0.781)	0	0	0
2012/10/29	R209	07/11/2013	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R209	07/11/2013	8.80	Put	Bond Future	900.9300	0.9009	893.2800	0.8933	(0.849)	0	0	0
2012/10/29	R210	01/11/2012			Bond Future	158.7165	158.7165	158.7169	158.7169	0.000	0.0000	0.0000	2,034
2012/10/29	R210	01/11/2012	144.99	Call	Bond Future	13,726.5400	13.7265	13,726.9500	13.7269	0.003	0	0	0
2012/10/29	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R210	01/11/2012	145.00	Call	Bond Future	13,716.5400	13.7165	13,716.9500	13.7169	0.003	0	0	0
2012/10/29	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R210	01/11/2012	145.01	Call	Bond Future	13,706.5400	13.7065	13,706.9500	13.7069	0.003	0	0	0
2012/10/29	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R210	07/02/2013			Bond Future	160.9958	160.9958	160.9962	160.9962	0.000	0.0000	0.0000	0
2012/10/29	R210	07/02/2013	156.99	Call	Bond Future	4,005.7700	4.0058	4,006.1700	4.0062	0.010	0	0	0
2012/10/29	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R210	07/02/2013	157.00	Call	Bond Future	3,995.7700	3.9958	3,996.1700	3.9962	0.010	0	0	0
2012/10/29	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R210	07/02/2013	157.01	Call	Bond Future	3,985.7700	3.9858	3,986.1700	3.9862	0.010	0	0	0
2012/10/29	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R211	01/11/2012			Bond Future	123.7979	123.7979	123.7935	123.7935	(0.004)	0.0000	0.0000	703
2012/10/29	R211	01/11/2012	121.99	Call	Bond Future	1,807.8600	1.8079	1,803.5200	1.8035	(0.240)	0	0	0
2012/10/29	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R211	01/11/2012	122.00	Call	Bond Future	1,797.8600	1.7979	1,793.5200	1.7935	(0.241)	0	0	0
2012/10/29	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R211	01/11/2012	122.01	Call	Bond Future	1,787.8600	1.7879	1,783.5200	1.7835	(0.243)	0	0	0
2012/10/29	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R211	07/02/2013			Bond Future	124.1535	124.1535	124.1491	124.1491	(0.004)	0.0000	0.0000	0
2012/10/29	R211	07/02/2013	122.99	Call	Bond Future	1,163.4600	1.1635	1,159.1100	1.1591	(0.374)	0	0	0
2012/10/29	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R211	07/02/2013	123.00	Call	Bond Future	1,153.4600	1.1535	1,149.1100	1.1491	(0.377)	0	0	0
2012/10/29	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R211	07/02/2013	123.01	Call	Bond Future	1,143.4600	1.1435	1,139.1100	1.1391	(0.380)	0	0	0
2012/10/29	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R211	02/05/2013			Bond Future	125.7200	125.7200	125.7177	125.7177	(0.002)	0.0000	0.0000	3
2012/10/29	R211	02/05/2013	125.69	Call	Bond Future	0.0000	0.0000	27.7400	0.0277	100.000	0	0	0
2012/10/29	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R211	02/05/2013	125.70	Call	Bond Future	0.0000	0.0000	17.7400	0.0177	100.000	0	0	0
2012/10/29	R211	02/05/2013	125.70	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
2012/10/29	R211	02/05/2013	125.71	Call	Bond Future	0.0000	0.0000	7.7400	0.0077	100.000	0	0	0
2012/10/29	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R212	01/11/2012			Bond Future	129.2268	129.2268	129.2253	129.2253	(0.001)	0.0000	0.0000	101
2012/10/29	R212	01/11/2012	121.99	Call	Bond Future	7,236.7900	7.2368	7,235.3000	7.2353	(0.021)	0	0	0
2012/10/29	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R212	01/11/2012	122.00	Call	Bond Future	7,226.7900	7.2268	7,225.3000	7.2253	(0.021)	0	0	0
2012/10/29	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R212	01/11/2012	122.01	Call	Bond Future	7,216.7900	7.2168	7,215.3000	7.2153	(0.021)	0	0	0
2012/10/29	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R212	07/02/2013			Bond Future	129.5215	129.5215	129.5200	129.5200	(0.001)	0.0000	0.0000	3,064
2012/10/29	R212	07/02/2013	128.99	Call	Bond Future	531.5100	0.5315	530.0500	0.5301	(0.275)	0	0	0
2012/10/29	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R212	07/02/2013	129.00	Call	Bond Future	521.5100	0.5215	520.0500	0.5201	(0.280)	0	0	0
2012/10/29	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R212	07/02/2013	129.01	Call	Bond Future	511.5100	0.5115	510.0500	0.5101	(0.285)	0	0	0
2012/10/29	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R213	01/11/2012			Bond Future	8.3603	88.6384	8.3593	88.6471	(0.012)	0.0000	0.0000	6,105
2012/10/29	R213	01/11/2012	7.75	Call	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	140
2012/10/29	R213	01/11/2012	7.75	Put	Bond Future	5,368.5800	5.3686	5,359.7400	5.3597	(0.165)	0	0	0
2012/10/29	R213	01/11/2012	8.81	Call	Bond Future	3,674.9900	3.6750	3,678.1700	3.6782	0.087	0	0	0
2012/10/29	R213	01/11/2012	8.81	Put	Bond Future	5.6500	0.0056	0.1600	0.0002	(97.168)	0	0	0
2012/10/29	R213	07/02/2013			Bond Future	8.4498	89.8812	8.4496	89.8826	(0.002)	0.0000	0.0000	894
2012/10/29	R213	07/02/2013	8.90	Call	Bond Future	5,135.9600	5.1360	5,098.3200	5.0983	(0.733)	0	0	0
2012/10/29	R213	07/02/2013	8.90	Put	Bond Future	1,526.8000	1.5268	1,487.7600	1.4878	(2.557)	0	0	0
2012/10/29	R213	02/05/2013			Bond Future	8.5245	87.4346	8.5304	87.3865	0.069	0.0000	0.0000	5
2012/10/29	R213	02/05/2013	7.84	Call	Bond Future	2,011.9200	2.0119	1,966.9900	1.9670	(2.233)	0	0	0
2012/10/29	R213	02/05/2013	7.84	Put	Bond Future	7,863.3400	7.8633	7,866.5400	7.8665	0.041	0	0	0
2012/10/29	R213	02/05/2013	7.85	Call	Bond Future	2,037.5100	2.0375	1,992.3200	1.9923	(2.218)	0	0	0
2012/10/29	R213	02/05/2013	7.85	Put	Bond Future	7,799.3600	7.7994	7,802.3000	7.8023	0.038	0	0	0
2012/10/29	R213	02/05/2013	7.86	Call	Bond Future	2,063.3100	2.0633	2,017.8500	2.0178	(2.203)	0	0	0
2012/10/29	R213	02/05/2013	7.86	Put	Bond Future	7,735.7100	7.7357	7,738.3800	7.7384	0.035	0	0	0
2012/10/29	R213	07/11/2013			Bond Future	8.7169	86.1990	8.7159	86.2074	(0.012)	0.0000	0.0000	0
2012/10/29	R213	07/11/2013	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R213	07/11/2013	8.59	Put	Bond Future	1,005.6300	1.0056	997.2300	0.9972	(0.835)	0	0	0
2012/10/29	R213	07/11/2013	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R213	07/11/2013	8.60	Put	Bond Future	925.7700	0.9258	917.3700	0.9174	(0.907)	0	0	0
2012/10/29	R213	07/11/2013	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R213	07/11/2013	8.61	Put	Bond Future	846.0300	0.8460	837.6300	0.8376	(0.993)	0	0	0
2012/10/29	R214	01/11/2012			Bond Future	8.6050	78.9763	8.6040	78.9845	(0.011)	0.0000	0.0000	14
2012/10/29	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R214	01/11/2012	7.99	Put	Bond Future	5,592.3800	5.5924	5,584.1400	5.5841	(0.147)	0	0	0
2012/10/29	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R214	01/11/2012	8.00	Put	Bond Future	5,496.1900	5.4962	5,487.9500	5.4879	(0.150)	0	0	0
2012/10/29	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R214	01/11/2012	8.01	Put	Bond Future	5,400.1800	5.4002	5,391.9400	5.3919	(0.153)	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
2012/10/29	R214	07/02/2013			Bond Future	8.6890	80.0836	8.6888	80.0854	(0.002)	0.0000	0.0000	1,714
2012/10/29	R214	07/02/2013	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R214	07/02/2013	8.59	Put	Bond Future	843.2600	0.8433	841.4900	0.8415	(0.210)	0	0	0
2012/10/29	R214	07/02/2013	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R214	07/02/2013	8.60	Put	Bond Future	757.3800	0.7574	755.6100	0.7556	(0.234)	0	0	0
2012/10/29	R214	07/02/2013	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/29	R214	07/02/2013	8.61	Put	Bond Future	671.6700	0.6717	669.9000	0.6699	(0.264)	0	0	0
Total												326015	