



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 06/11/2012 to 06/11/2012

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
2012/11/06	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/11/06	2025	01/11/2012			Bond Future	111.3759	111.3759	111.3759	111.3759	0.000	0.0000	0.0000	0
2012/11/06	2025	07/02/2013			Bond Future	111.8825	111.8825	111.5727	111.5727	(0.277)	0.0000	0.0000	0
2012/11/06	2025	07/02/2013	110.99	Call	Bond Future	892.5100	0.8925	582.6900	0.5827	(34.713)	0	0	0
2012/11/06	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	2025	07/02/2013	111.00	Call	Bond Future	882.5100	0.8825	572.6900	0.5727	(35.107)	0	0	0
2012/11/06	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	2025	07/02/2013	111.01	Call	Bond Future	872.5100	0.8725	562.6900	0.5627	(35.509)	0	0	0
2012/11/06	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	2038	01/11/2012			Bond Future	108.3105	108.3105	108.3105	108.3105	0.000	0.0000	0.0000	0
2012/11/06	2038	07/02/2013			Bond Future	109.1365	109.1365	109.7765	109.7765	0.586	0.0000	0.0000	0
2012/11/06	2038	07/02/2013	105.99	Call	Bond Future	3,146.4600	3.1465	3,786.4900	3.7865	20.341	0	0	0
2012/11/06	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	2038	07/02/2013	106.00	Call	Bond Future	3,136.4600	3.1365	3,776.4900	3.7765	20.406	0	0	0
2012/11/06	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	2038	07/02/2013	106.01	Call	Bond Future	3,126.4600	3.1265	3,766.4900	3.7665	20.471	0	0	0
2012/11/06	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	2050	01/11/2012			Bond Future	113.5502	113.5502	113.5502	113.5502	0.000	0.0000	0.0000	0
2012/11/06	2050	07/02/2013			Bond Future	113.8992	113.8992	113.8984	113.8984	(0.001)	0.0000	0.0000	0
2012/11/06	2050	07/02/2013	112.99	Call	Bond Future	909.2300	0.9092	908.3800	0.9084	(0.093)	0	0	0
2012/11/06	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	2050	07/02/2013	113.00	Call	Bond Future	899.2300	0.8992	898.3800	0.8984	(0.095)	0	0	0
2012/11/06	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	2050	07/02/2013	113.01	Call	Bond Future	889.2300	0.8892	888.3800	0.8884	(0.096)	0	0	0
2012/11/06	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	AL7T	07/02/2013			Index Future	480.9310	480.9310	481.1800	481.1800	0.052	0.0000	0.0000	12
2012/11/06	AL7T	02/05/2013			Index Future	487.0060	487.0060	487.2570	487.2570	0.052	0.0000	0.0000	0
2012/11/06	ALBI	07/02/2013			Index Future	427.3800	427.3800	428.2600	428.2600	0.206	0.0000	0.0000	1,077
2012/11/06	ALBI	02/05/2013			Index Future	432.7780	432.7780	433.6680	433.6680	0.206	0.0000	0.0000	0
2012/11/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/11/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/06	EL28	01/11/2012			Bond Future	113.6041	113.6041	113.6041	113.6041	0.000	0.0000	0.0000	0
2012/11/06	EL28	07/02/2013			Bond Future	111.0058	111.0058	111.0051	111.0051	(0.001)	0.0000	0.0000	0
2012/11/06	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	EL28	07/02/2013	113.01	Put	Bond Future	2,004.2200	2.0042	2,004.9200	2.0049	0.035	0	0	0
2012/11/06	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	EL28	07/02/2013	112.99	Put	Bond Future	1,984.2200	1.9842	1,984.9200	1.9849	0.035	0	0	0
2012/11/06	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	EL28	07/02/2013	113.00	Put	Bond Future	1,994.2200	1.9942	1,994.9200	1.9949	0.035	0	0	0

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2012/11/06	ES33	01/11/2012			Bond Future	9.0550	86.5958	9.0550	86.5958	0.000	0.0000	0.0000	0
2012/11/06	ES33	07/02/2013			Bond Future	9.1601	87.8401	9.0815	88.4796	(0.858)	0.0000	0.0000	303
2012/11/06	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	ES33	07/02/2013	8.54	Put	Bond Future	5,255.7800	5.2558	4,616.3500	4.6163	(12.166)	0	0	0
2012/11/06	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	ES33	07/02/2013	8.55	Put	Bond Future	5,167.0900	5.1671	4,527.6600	4.5277	(12.375)	0	0	0
2012/11/06	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	ES33	07/02/2013	8.56	Put	Bond Future	5,078.5300	5.0785	4,439.1000	4.4391	(12.591)	0	0	0
2012/11/06	GOVI	07/02/2013			GOVI	427.8830	427.8830	428.7750	428.7750	0.208	0.0000	0.0000	333
2012/11/06	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	GOVI	07/02/2013	432.99	Put	GOVI	51,070.0000	5.1070	42,150.0000	4.2150	(17.466)	0	0	0
2012/11/06	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	GOVI	07/02/2013	433.00	Put	GOVI	51,170.0000	5.1170	42,250.0000	4.2250	(17.432)	0	0	0
2012/11/06	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	GOVI	07/02/2013	433.01	Put	GOVI	51,270.0000	5.1270	42,350.0000	4.2350	(17.398)	0	0	0
2012/11/06	GOVI	02/05/2013			GOVI	433.2880	433.2880	434.1900	434.1900	0.208	0.0000	0.0000	0
2012/11/06	GOVI	02/05/2013	432.99	Call	GOVI	2,980.0000	0.2980	12,000.0000	1.2000	302.685	0	0	0
2012/11/06	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	GOVI	02/05/2013	433.00	Call	GOVI	2,880.0000	0.2880	11,900.0000	1.1900	313.194	0	0	0
2012/11/06	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	GOVI	02/05/2013	433.01	Call	GOVI	2,780.0000	0.2780	11,800.0000	1.1800	324.460	0	0	0
2012/11/06	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/06	IGOV	07/02/2013			Index Future	194.2370	194.2370	194.1850	194.1850	(0.027)	0.0000	0.0000	608
2012/11/06	IGOV	02/05/2013			Index Future	196.6900	196.6900	196.6380	196.6380	(0.026)	0.0000	0.0000	0
2012/11/06	ILBI	07/02/2013			Index Future	525.6190	525.6190	518.3120	518.3120	(1.390)	0.0000	0.0000	169
2012/11/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/06	JBAF	21/11/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	0
2012/11/06	JBAF	19/12/2012			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	840
2012/11/06	JBAF	16/01/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2012/11/06	JBAF	20/02/2013			Jibar Tradeable Future	4.9400	95.0600	4.9600	95.0400	0.405	0.0000	0.0000	0

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2012/11/06	JBAF	20/03/2013			Jibar Tradeable Future	4.9300	95.0700	4.9500	95.0500	0.406	0.0000	0.0000	1,000
2012/11/06	JBAF	17/04/2013			Jibar Tradeable Future	4.9200	95.0800	4.9400	95.0600	0.407	0.0000	0.0000	0
2012/11/06	JBAF	19/06/2013			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	500
2012/11/06	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0000	95.0000	(0.398)	0.0000	0.0000	2,200
2012/11/06	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.1000	94.9000	(1.354)	0.0000	0.0000	1,500
2012/11/06	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.2500	94.7500	(1.501)	0.0000	0.0000	800
2012/11/06	JBAF	18/06/2014			Jibar Tradeable Future	5.5000	94.5000	5.4100	94.5900	(1.636)	0.0000	0.0000	800
2012/11/06	JBAF	17/09/2014			Jibar Tradeable Future	5.6700	94.3300	5.5700	94.4300	(1.764)	0.0000	0.0000	0
2012/11/06	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/06	R023	01/11/2012			Bond Future	7.1550	105.7074	7.1550	105.7074	0.000	0.0000	0.0000	0
2012/11/06	R023	07/02/2013			Bond Future	7.2220	107.2531	7.2108	107.3338	(0.155)	0.0000	0.0000	1,775
2012/11/06	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R023	07/02/2013	7.04	Put	Bond Future	1,325.6300	1.3256	1,244.9400	1.2449	(6.087)	0	0	0
2012/11/06	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R023	07/02/2013	7.05	Put	Bond Future	1,252.2100	1.2522	1,171.5200	1.1715	(6.444)	0	0	0
2012/11/06	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R023	07/02/2013	7.06	Put	Bond Future	1,178.8600	1.1789	1,098.1700	1.0982	(6.845)	0	0	0
2012/11/06	R023	02/05/2013			Bond Future	7.2831	104.6500	7.2716	104.7317	(0.158)	0.0000	0.0000	2
2012/11/06	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R023	02/05/2013	7.06	Put	Bond Future	1,593.4000	1.5934	1,511.7400	1.5117	(5.125)	0	0	0
2012/11/06	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R023	02/05/2013	7.04	Put	Bond Future	1,737.7800	1.7378	1,656.1200	1.6561	(4.699)	0	0	0
2012/11/06	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R023	02/05/2013	7.05	Put	Bond Future	1,665.5600	1.6656	1,583.9000	1.5839	(4.903)	0	0	0
2012/11/06	R023	01/08/2013			Bond Future	7.3547	106.0222	7.3427	106.1050	(0.163)	0.0000	0.0000	0
2012/11/06	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R023	01/08/2013	7.29	Put	Bond Future	447.6300	0.4476	364.7700	0.3648	(18.511)	0	0	0
2012/11/06	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R023	01/08/2013	7.30	Put	Bond Future	378.2600	0.3783	295.4000	0.2954	(21.906)	0	0	0
2012/11/06	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R023	01/08/2013	7.31	Put	Bond Future	308.9500	0.3089	226.0900	0.2261	(26.820)	0	0	0
2012/11/06	R157	01/11/2012			Bond Future	5.4600	122.9208	5.4600	122.9208	0.000	0.0000	0.0000	0
2012/11/06	R157	07/02/2013			Bond Future	5.4893	124.6484	5.4890	124.6492	(0.005)	0.0000	0.0000	12,671
2012/11/06	R157	07/02/2013	6.28	Call	Bond Future	2,131.6600	2.1317	2,131.3000	2.1313	(0.017)	0	0	0
2012/11/06	R157	07/02/2013	6.28	Put	Bond Future	49.3900	0.0494	48.2300	0.0482	(2.349)	0	0	0
2012/11/06	R157	07/02/2013	6.50	Call	Bond Future	2,674.0600	2.6741	2,674.2300	2.6742	0.006	0	0	0
2012/11/06	R157	07/02/2013	6.50	Put	Bond Future	20.7700	0.0208	20.1400	0.0201	(3.033)	0	0	0
2012/11/06	R157	07/02/2013	6.70	Call	Bond Future	3,177.3400	3.1773	3,177.8300	3.1778	0.015	0	0	0
2012/11/06	R157	07/02/2013	6.70	Put	Bond Future	8.0400	0.0080	7.7300	0.0077	(3.856)	0	0	0
2012/11/06	R157	07/02/2013	6.75	Call	Bond Future	3,304.0800	3.3041	3,304.6200	3.3046	0.016	0	0	0
2012/11/06	R157	07/02/2013	6.75	Put	Bond Future	6.2400	0.0062	5.9800	0.0060	(4.167)	0	0	0
2012/11/06	R157	07/02/2013	6.80	Call	Bond Future	3,431.0100	3.4310	3,431.6000	3.4316	0.017	0	0	0
2012/11/06	R157	07/02/2013	6.80	Put	Bond Future	4.8100	0.0048	4.6000	0.0046	(4.366)	0	0	0
2012/11/06	R157	02/05/2013			Bond Future	5.5043	119.3690	5.5040	119.3699	(0.006)	0.0000	0.0000	141
2012/11/06	R157	02/05/2013	5.35	Call	Bond Future	533.8300	0.5338	532.2500	0.5323	(0.296)	0	0	0

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2012/11/06	R157	02/05/2013	5.35	Put	Bond Future	908.6400	0.9086	906.2200	0.9062	(0.266)	0	0	0
2012/11/06	R157	02/05/2013	5.36	Call	Bond Future	544.2800	0.5443	542.6900	0.5427	(0.292)	0	0	0
2012/11/06	R157	02/05/2013	5.36	Put	Bond Future	894.7600	0.8948	892.3300	0.8923	(0.272)	0	0	0
2012/11/06	R157	02/05/2013	5.34	Call	Bond Future	523.5200	0.5235	521.9300	0.5219	(0.304)	0	0	0
2012/11/06	R157	02/05/2013	5.34	Put	Bond Future	922.6700	0.9227	920.2400	0.9202	(0.263)	0	0	0
2012/11/06	R157	07/11/2013			Bond Future	5.6512	115.6767	5.6504	115.6783	(0.015)	0.0000	0.0000	0
2012/11/06	R157	07/11/2013	5.61	Call	Bond Future	926.4000	0.9264	925.8800	0.9259	(0.056)	0	0	0
2012/11/06	R157	07/11/2013	5.61	Put	Bond Future	1,003.9300	1.0039	1,001.7900	1.0018	(0.213)	0	0	0
2012/11/06	R157	07/11/2013	5.59	Call	Bond Future	908.3300	0.9083	907.8100	0.9078	(0.057)	0	0	0
2012/11/06	R157	07/11/2013	5.59	Put	Bond Future	1,023.5000	1.0235	1,021.3600	1.0214	(0.209)	0	0	0
2012/11/06	R157	07/11/2013	5.60	Call	Bond Future	917.3400	0.9173	916.8200	0.9168	(0.057)	0	0	0
2012/11/06	R157	07/11/2013	5.60	Put	Bond Future	1,013.6900	1.0137	1,011.5500	1.0116	(0.211)	0	0	0
2012/11/06	R186	01/11/2012			Bond Future	7.6800	127.9930	7.6800	127.9930	0.000	0.0000	0.0000	0
2012/11/06	R186	07/02/2013			Bond Future	7.7588	124.5320	7.7062	125.0453	(0.678)	0.0000	0.0000	38,005
2012/11/06	R186	07/02/2013	7.00	Call	Bond Future	838.2400	0.8382	927.9500	0.9280	10.702	0	0	10,300
2012/11/06	R186	07/02/2013	7.00	Put	Bond Future	8,541.6900	8.5417	8,118.0200	8.1180	(4.960)	0	0	0
2012/11/06	R186	07/02/2013	7.25	Call	Bond Future	1,421.8400	1.4218	1,557.9200	1.5579	9.571	0	0	670
2012/11/06	R186	07/02/2013	7.25	Put	Bond Future	6,514.5600	6.5146	6,137.2600	6.1373	(5.792)	0	0	0
2012/11/06	R186	07/02/2013	7.50	Call	Bond Future	2,242.4100	2.2424	2,433.2700	2.4333	8.511	0	0	575
2012/11/06	R186	07/02/2013	7.50	Put	Bond Future	4,796.6300	4.7966	4,474.1100	4.4741	(6.724)	0	0	0
2012/11/06	R186	07/02/2013	8.32	Call	Bond Future	6,657.1100	6.6571	7,030.5600	7.0306	5.610	0	0	0
2012/11/06	R186	07/02/2013	8.32	Put	Bond Future	1,364.3500	1.3644	1,224.4200	1.2244	(10.256)	0	0	2,000
2012/11/06	R186	07/02/2013	8.50	Call	Bond Future	7,905.7100	7.9057	8,309.9700	8.3100	5.114	0	0	0
2012/11/06	R186	07/02/2013	8.50	Put	Bond Future	983.6900	0.9837	874.5700	0.8746	(11.093)	0	0	0
2012/11/06	R186	07/02/2013	7.75	Call	Bond Future	3,316.1200	3.3161	3,565.9500	3.5660	7.534	0	0	1,000
2012/11/06	R186	07/02/2013	7.75	Put	Bond Future	3,401.7700	3.4018	3,138.2200	3.1382	(7.747)	0	0	0
2012/11/06	R186	07/02/2013	8.00	Call	Bond Future	4,647.3500	4.6474	4,955.1300	4.9551	6.623	0	0	0
2012/11/06	R186	07/02/2013	8.00	Put	Bond Future	2,332.1700	2.3322	2,126.5700	2.1266	(8.816)	0	0	150
2012/11/06	R186	07/02/2013	8.55	Call	Bond Future	8,264.2900	8.2643	8,676.2400	8.6762	4.985	0	0	0
2012/11/06	R186	07/02/2013	8.55	Put	Bond Future	895.4000	0.8954	793.9700	0.7940	(11.328)	0	0	0
2012/11/06	R186	07/02/2013	8.45	Call	Bond Future	7,551.9000	7.5519	7,948.0800	7.9481	5.246	0	0	0
2012/11/06	R186	07/02/2013	8.45	Put	Bond Future	1,079.2200	1.0792	962.0200	0.9620	(10.860)	0	0	0
2012/11/06	R186	07/02/2013	8.47	Call	Bond Future	7,692.8200	7.6928	8,092.2900	8.0923	5.193	0	0	0
2012/11/06	R186	07/02/2013	8.47	Put	Bond Future	1,040.1100	1.0401	926.2000	0.9262	(10.952)	0	0	0
2012/11/06	R186	02/05/2013			Bond Future	7.8304	126.0533	7.7761	126.5729	(0.693)	0.0000	0.0000	12
2012/11/06	R186	02/05/2013	7.41	Call	Bond Future	2,908.2500	2.9082	3,097.8400	3.0978	6.519	0	0	0
2012/11/06	R186	02/05/2013	7.41	Put	Bond Future	7,014.1000	7.0141	6,684.0400	6.6840	(4.706)	0	0	0
2012/11/06	R186	02/05/2013	7.39	Call	Bond Future	2,837.6000	2.8376	3,023.8900	3.0239	6.565	0	0	0
2012/11/06	R186	02/05/2013	7.39	Put	Bond Future	7,143.5800	7.1436	6,810.2200	6.8102	(4.667)	0	0	0
2012/11/06	R186	02/05/2013	7.40	Call	Bond Future	2,872.7900	2.8728	3,060.7300	3.0607	6.542	0	0	0
2012/11/06	R186	02/05/2013	7.40	Put	Bond Future	7,078.6500	7.0787	6,746.9400	6.7469	(4.686)	0	0	0
2012/11/06	R186	07/11/2013			Bond Future	8.0218	123.9869	7.9634	124.5208	(0.728)	0.0000	0.0000	0
2012/11/06	R186	07/11/2013	8.15	Call	Bond Future	7,884.2300	7.8842	8,173.5100	8.1735	3.669	0	0	0
2012/11/06	R186	07/11/2013	8.15	Put	Bond Future	6,724.5700	6.7246	6,479.9800	6.4800	(3.637)	0	0	0
2012/11/06	R186	07/11/2013	8.16	Call	Bond Future	7,931.7900	7.9318	8,222.1100	8.2221	3.660	0	0	0
2012/11/06	R186	07/11/2013	8.16	Put	Bond Future	6,682.3100	6.6823	6,438.7600	6.4388	(3.645)	0	0	0
2012/11/06	R186	07/11/2013	8.75	Call	Bond Future	10,934.3100	10.9343	11,282.4500	11.2824	3.184	0	0	0

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2012/11/06	R186	07/11/2013	8.75	Put	Bond Future	4,549.9700		4.5500	4,364.2400	4.3642	(4.082)	0	0	130
2012/11/06	R186	07/11/2013	8.14	Call	Bond Future	7,836.7900		7.8368	8,125.0300	8.1250	3.678	0	0	0
2012/11/06	R186	07/11/2013	8.14	Put	Bond Future	6,767.0500		6.7671	6,521.4200	6.5214	(3.630)	0	0	0
2012/11/06	R189	01/11/2012			Bond Future	213.4885		213.4885	213.4885	213.4885	0.000	0.0000	0.0000	0
2012/11/06	R189	07/02/2013			Bond Future	216.5310		216.5310	216.5190	216.5190	(0.006)	0.0000	0.0000	154
2012/11/06	R189	07/02/2013	212.99	Call	Bond Future	3,541.0200		3.5410	3,528.9600	3.5290	(0.341)	0	0	0
2012/11/06	R189	07/02/2013	212.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R189	07/02/2013	213.00	Call	Bond Future	3,531.0200		3.5310	3,518.9600	3.5190	(0.342)	0	0	0
2012/11/06	R189	07/02/2013	213.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R189	07/02/2013	213.01	Call	Bond Future	3,521.0200		3.5210	3,508.9600	3.5090	(0.343)	0	0	0
2012/11/06	R189	07/02/2013	213.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R197	01/11/2012			Bond Future	280.1879		280.1879	280.1879	280.1879	0.000	0.0000	0.0000	0
2012/11/06	R197	07/02/2013			Bond Future	278.6376		278.6376	278.3801	278.3801	(0.092)	0.0000	0.0000	2,153
2012/11/06	R197	07/02/2013	278.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R197	07/02/2013	278.99	Put	Bond Future	352.4000		0.3524	609.8700	0.6099	73.062	0	0	0
2012/11/06	R197	07/02/2013	279.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R197	07/02/2013	279.00	Put	Bond Future	362.4000		0.3624	619.8700	0.6199	71.046	0	0	0
2012/11/06	R197	07/02/2013	279.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R197	07/02/2013	279.01	Put	Bond Future	372.4000		0.3724	629.8700	0.6299	69.138	0	0	0
2012/11/06	R197	02/05/2013			Bond Future	282.1563		282.1563	281.8954	281.8954	(0.092)	0.0000	0.0000	40
2012/11/06	R197	02/05/2013	282.39	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R197	02/05/2013	282.39	Put	Bond Future	233.6600		0.2337	494.5600	0.4946	111.658	0	0	0
2012/11/06	R197	02/05/2013	282.40	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R197	02/05/2013	282.40	Put	Bond Future	243.6600		0.2437	504.5600	0.5046	107.075	0	0	0
2012/11/06	R197	02/05/2013	282.41	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R197	02/05/2013	282.41	Put	Bond Future	253.6600		0.2537	514.5600	0.5146	102.854	0	0	0
2012/11/06	R201	01/11/2012			Bond Future	5.0500		110.6499	5.0500	110.6499	0.000	0.0000	0.0000	0
2012/11/06	R201	07/02/2013			Bond Future	5.0220		107.7860	5.0224	107.7854	0.007	0.0000	0.0000	1,560
2012/11/06	R201	07/02/2013	4.98	Call	Bond Future	300.9100		0.3009	298.8100	0.2988	(0.698)	0	0	0
2012/11/06	R201	07/02/2013	4.98	Put	Bond Future	377.7000		0.3777	376.2700	0.3763	(0.379)	0	0	0
2012/11/06	R201	07/02/2013	5.60	Call	Bond Future	1,099.3700		1.0994	1,097.8500	1.0978	(0.138)	0	0	0
2012/11/06	R201	07/02/2013	5.60	Put	Bond Future	50.8000		0.0508	49.9500	0.0500	(1.673)	0	0	0
2012/11/06	R201	07/02/2013	6.20	Call	Bond Future	2,125.7000		2.1257	2,124.9200	2.1249	(0.037)	0	0	0
2012/11/06	R201	07/02/2013	6.20	Put	Bond Future	2.8800		0.0029	2.7700	0.0028	(3.819)	0	0	0
2012/11/06	R201	07/02/2013	6.25	Call	Bond Future	2,213.8300		2.2138	2,213.0700	2,213.0700	(0.034)	0	0	0
2012/11/06	R201	07/02/2013	6.25	Put	Bond Future	2.1400		0.0021	2.0500	0.0021	(4.206)	0	0	0
2012/11/06	R201	07/02/2013	6.30	Call	Bond Future	2,302.0300		2.3020	2,301.2900	2,301.2900	(0.032)	0	0	0
2012/11/06	R201	07/02/2013	6.30	Put	Bond Future	1.5700		0.0016	1.5000	0.0015	(4.459)	0	0	0
2012/11/06	R201	02/05/2013			Bond Future	4.9747		109.1027	4.9751	109.1021	0.008	0.0000	0.0000	4
2012/11/06	R201	02/05/2013	4.05	Call	Bond Future	23.0100		0.0230	22.6700	0.0227	(1.478)	0	0	0
2012/11/06	R201	02/05/2013	4.05	Put	Bond Future	1,519.5100		1.5195	1,519.8000	1.5198	0.019	0	0	0
2012/11/06	R201	02/05/2013	4.06	Call	Bond Future	24.0400		0.0240	23.6900	0.0237	(1.456)	0	0	0
2012/11/06	R201	02/05/2013	4.06	Put	Bond Future	1,504.2000		1.5042	1,504.4800	1,504.4800	0.019	0	0	0
2012/11/06	R201	02/05/2013	4.04	Call	Bond Future	22.0200		0.0220	21.6900	0.0217	(1.499)	0	0	0
2012/11/06	R201	02/05/2013	4.04	Put	Bond Future	1,534.8500		1.5349	1,535.1500	1,535.1500	0.020	0	0	0

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2012/11/06	R201	07/11/2013			Bond Future	4.9411	107.4868	4.9411	107.4868	0.000	0.0000	0.0000	0
2012/11/06	R201	07/11/2013	4.80	Call	Bond Future	388.7500	0.3888	388.1300	0.3881	(0.159)	0	0	0
2012/11/06	R201	07/11/2013	4.80	Put	Bond Future	543.7700	0.5438	543.1500	0.5431	(0.114)	0	0	0
2012/11/06	R201	07/11/2013	4.81	Call	Bond Future	394.0900	0.3941	393.4700	0.3935	(0.157)	0	0	0
2012/11/06	R201	07/11/2013	4.81	Put	Bond Future	538.1100	0.5381	537.4900	0.5375	(0.115)	0	0	0
2012/11/06	R201	07/11/2013	4.79	Call	Bond Future	383.4600	0.3835	382.8300	0.3828	(0.164)	0	0	0
2012/11/06	R201	07/11/2013	4.79	Put	Bond Future	549.4800	0.5495	548.8500	0.5488	(0.115)	0	0	0
2012/11/06	R202	01/11/2012			Bond Future	208.2314	208.2314	208.2314	208.2314	0.000	0.0000	0.0000	0
2012/11/06	R202	07/02/2013			Bond Future	208.3973	208.3973	208.3947	208.3947	(0.001)	0.0000	0.0000	50,241
2012/11/06	R202	07/02/2013	204.99	Call	Bond Future	3,407.3100	3.4073	3,404.7200	3.4047	(0.076)	0	0	0
2012/11/06	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R202	07/02/2013	205.00	Call	Bond Future	3,397.3100	3.3973	3,394.7200	3.3947	(0.076)	0	0	0
2012/11/06	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R202	07/02/2013	205.01	Call	Bond Future	3,387.3100	3.3873	3,384.7200	3.3847	(0.076)	0	0	0
2012/11/06	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R202	02/05/2013			Bond Future	211.0291	211.0291	211.0262	211.0262	(0.001)	0.0000	0.0000	1
2012/11/06	R202	02/05/2013	211.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R202	02/05/2013	211.04	Put	Bond Future	10.8600	0.0109	13.7700	0.0138	26.796	0	0	0
2012/11/06	R202	02/05/2013	211.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R202	02/05/2013	211.05	Put	Bond Future	20.8600	0.0209	23.7700	0.0238	13.950	0	0	0
2012/11/06	R202	02/05/2013	211.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R202	02/05/2013	211.06	Put	Bond Future	30.8600	0.0309	33.7700	0.0338	9.430	0	0	0
2012/11/06	R203	01/11/2012			Bond Future	5.8300	111.2813	5.8300	111.2813	0.000	0.0000	0.0000	0
2012/11/06	R203	07/02/2013			Bond Future	5.9014	112.7265	5.8902	112.7732	(0.189)	0.0000	0.0000	15,079
2012/11/06	R203	07/02/2013	5.54	Call	Bond Future	417.6300	0.4176	426.1500	0.4262	2.040	0	0	10,000
2012/11/06	R203	07/02/2013	5.54	Put	Bond Future	1,944.4700	1.9445	1,906.2600	1.9063	(1.965)	0	0	0
2012/11/06	R203	07/02/2013	6.11	Call	Bond Future	1,509.8900	1.5099	1,534.7800	1.5348	1.648	0	0	12,600
2012/11/06	R203	07/02/2013	6.11	Put	Bond Future	640.2200	0.6402	618.3800	0.6184	(3.411)	0	0	3,254
2012/11/06	R203	07/02/2013	6.45	Call	Bond Future	2,538.3400	2.5383	2,572.8000	2.5728	1.358	0	0	0
2012/11/06	R203	07/02/2013	6.45	Put	Bond Future	269.2900	0.2693	257.0200	0.2570	(4.556)	0	0	0
2012/11/06	R203	07/02/2013	6.55	Call	Bond Future	2,879.0800	2.8791	2,915.8200	2.9158	1.276	0	0	0
2012/11/06	R203	07/02/2013	6.55	Put	Bond Future	202.6600	0.2027	192.6700	0.1927	(4.929)	0	0	0
2012/11/06	R203	07/02/2013	6.65	Call	Bond Future	3,232.6100	3.2326	3,271.3300	3.2713	1.198	0	0	0
2012/11/06	R203	07/02/2013	6.65	Put	Bond Future	150.7100	0.1507	142.7000	0.1427	(5.315)	0	0	30,250
2012/11/06	R203	07/02/2013	6.94	Call	Bond Future	4,306.5900	4.3066	4,349.4500	4.3494	0.995	0	0	0
2012/11/06	R203	07/02/2013	6.94	Put	Bond Future	59.4200	0.0594	55.5500	0.0555	(6.513)	0	0	0
2012/11/06	R203	07/02/2013	7.15	Call	Bond Future	5,108.1700	5.1082	5,152.8700	5.1529	0.875	0	0	0
2012/11/06	R203	07/02/2013	7.15	Put	Bond Future	26.9400	0.0269	24.9100	0.0249	(7.535)	0	0	0
2012/11/06	R203	07/02/2013	6.50	Call	Bond Future	2,706.8300	2.7068	2,742.4700	2.7425	1.317	0	0	0
2012/11/06	R203	07/02/2013	6.50	Put	Bond Future	233.8600	0.2339	222.7700	0.2228	(4.742)	0	0	0
2012/11/06	R203	02/05/2013			Bond Future	5.9354	109.9467	5.9235	109.9941	(0.200)	0.0000	0.0000	22
2012/11/06	R203	02/05/2013	5.90	Call	Bond Future	1,283.3400	1.2833	1,302.8400	1.3028	1.519	0	0	0
2012/11/06	R203	02/05/2013	5.90	Put	Bond Future	1,424.7200	1.4247	1,396.8800	1.3969	(1.954)	0	0	0
2012/11/06	R203	02/05/2013	5.91	Call	Bond Future	1,303.1200	1.3031	1,322.8400	1.3228	1.513	0	0	0
2012/11/06	R203	02/05/2013	5.91	Put	Bond Future	1,404.5400	1.4045	1,376.9200	1.3769	(1.966)	0	0	0
2012/11/06	R203	02/05/2013	5.89	Call	Bond Future	1,263.7400	1.2637	1,283.0200	1.2830	1.526	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
2012/11/06	R203	02/05/2013	5.89	Put	Bond Future	1,445.1000	1.4451	1,417.0400	1.4170	(1.942)	0	0	0
2012/11/06	R203	07/11/2013			Bond Future	6.0755	108.6571	6.0615	108.7063	(0.229)	0.0000	0.0000	0
2012/11/06	R203	07/11/2013	6.00	Call	Bond Future	1,888.4800	1.8885	1,909.8500	1.9099	1.132	0	0	0
2012/11/06	R203	07/11/2013	6.00	Put	Bond Future	2,155.4200	2.1554	2,127.5900	2.1276	(1.291)	0	0	0
2012/11/06	R203	07/11/2013	6.01	Call	Bond Future	1,906.0300	1.9060	1,927.5400	1.9275	1.129	0	0	0
2012/11/06	R203	07/11/2013	6.01	Put	Bond Future	2,137.5600	2.1376	2,109.8700	2.1099	(1.295)	0	0	0
2012/11/06	R203	07/11/2013	5.99	Call	Bond Future	1,871.4500	1.8715	1,892.6800	1.8927	1.134	0	0	0
2012/11/06	R203	07/11/2013	5.99	Put	Bond Future	2,173.8200	2.1738	2,145.8500	2.1459	(1.287)	0	0	0
2012/11/06	R204	01/11/2012			Bond Future	6.1150	112.5132	6.1150	112.5132	0.000	0.0000	0.0000	0
2012/11/06	R204	07/02/2013			Bond Future	6.1761	110.0001	6.1756	110.0027	(0.008)	0.0000	0.0000	11,672
2012/11/06	R204	07/02/2013	7.29	Call	Bond Future	5,593.0500	5.5930	5,593.4900	5.5935	0.008	0	0	0
2012/11/06	R204	07/02/2013	7.29	Put	Bond Future	78.0100	0.0780	75.8900	0.0759	(2.718)	0	0	0
2012/11/06	R204	07/02/2013	7.45	Call	Bond Future	6,322.9600	6.3230	6,324.1100	6.3241	0.018	0	0	0
2012/11/06	R204	07/02/2013	7.45	Put	Bond Future	44.2400	0.0442	42.8300	0.0428	(3.187)	0	0	0
2012/11/06	R204	07/02/2013	7.95	Call	Bond Future	8,626.5900	8.6266	8,628.8600	8.6289	0.026	0	0	0
2012/11/06	R204	07/02/2013	7.95	Put	Bond Future	5.7400	0.0057	5.4500	0.0055	(5.052)	0	0	0
2012/11/06	R204	07/02/2013	8.00	Call	Bond Future	8,855.9800	8.8560	8,858.3100	8.8583	0.026	0	0	0
2012/11/06	R204	07/02/2013	8.00	Put	Bond Future	4.5700	0.0046	4.3400	0.0043	(5.033)	0	0	0
2012/11/06	R204	07/02/2013	8.05	Call	Bond Future	9,084.9600	9.0850	9,087.3200	9.0873	0.026	0	0	0
2012/11/06	R204	07/02/2013	8.05	Put	Bond Future	3.6300	0.0036	3.4300	0.0034	(5.510)	0	0	0
2012/11/06	R204	02/05/2013			Bond Future	6.2189	111.3439	6.2184	111.3465	(0.009)	0.0000	0.0000	24
2012/11/06	R204	02/05/2013	6.30	Call	Bond Future	2,080.8300	2.0808	2,077.0200	2.0770	(0.183)	0	0	0
2012/11/06	R204	02/05/2013	6.30	Put	Bond Future	1,682.7300	1.6827	1,676.2600	1.6763	(0.384)	0	0	0
2012/11/06	R204	02/05/2013	6.31	Call	Bond Future	2,107.5900	2.1076	2,103.7900	2.1038	(0.180)	0	0	0
2012/11/06	R204	02/05/2013	6.31	Put	Bond Future	1,660.5100	1.6605	1,654.0500	1.6541	(0.389)	0	0	0
2012/11/06	R204	02/05/2013	6.29	Call	Bond Future	2,054.2600	2.0543	2,050.4400	2.0504	(0.186)	0	0	0
2012/11/06	R204	02/05/2013	6.29	Put	Bond Future	1,705.1700	1.7052	1,698.6900	1.6987	(0.380)	0	0	0
2012/11/06	R204	07/11/2013			Bond Future	6.3654	110.1693	6.3646	110.1726	(0.012)	0.0000	0.0000	0
2012/11/06	R204	07/11/2013	6.30	Call	Bond Future	2,603.6500	2.6037	2,601.5700	2.6016	(0.080)	0	0	0
2012/11/06	R204	07/11/2013	6.30	Put	Bond Future	2,897.3200	2.8973	2,891.8700	2.8919	(0.188)	0	0	0
2012/11/06	R204	07/11/2013	6.31	Call	Bond Future	2,625.7600	2.6258	2,623.7000	2.6237	(0.078)	0	0	0
2012/11/06	R204	07/11/2013	6.31	Put	Bond Future	2,874.4300	2.8744	2,869.0000	2.8690	(0.189)	0	0	0
2012/11/06	R204	07/11/2013	7.00	Call	Bond Future	4,409.9100	4.4099	4,408.6600	4.4087	(0.028)	0	0	0
2012/11/06	R204	07/11/2013	7.00	Put	Bond Future	1,608.8700	1.6089	1,604.2500	1.6043	(0.287)	0	0	180
2012/11/06	R204	07/11/2013	6.29	Call	Bond Future	2,581.6400	2.5816	2,579.5600	2.5796	(0.081)	0	0	0
2012/11/06	R204	07/11/2013	6.29	Put	Bond Future	2,920.3300	2.9203	2,914.8800	2.9149	(0.187)	0	0	0
2012/11/06	R206	01/11/2012			Bond Future	5.0700	105.0850	5.0700	105.0850	0.000	0.0000	0.0000	0
2012/11/06	R206	07/02/2013			Bond Future	4.9874	102.8127	4.9817	102.8178	(0.114)	0.0000	0.0000	1,120
2012/11/06	R206	07/02/2013	4.76	Call	Bond Future	121.1300	0.1211	121.9000	0.1219	0.636	0	0	0
2012/11/06	R206	07/02/2013	4.76	Put	Bond Future	327.8000	0.3278	323.4100	0.3234	(1.339)	0	0	0
2012/11/06	R206	07/02/2013	5.00	Call	Bond Future	213.9300	0.2139	215.4600	0.2155	0.715	0	0	0
2012/11/06	R206	07/02/2013	5.00	Put	Bond Future	202.4500	0.2025	198.8200	0.1988	(1.793)	0	0	0
2012/11/06	R206	07/02/2013	5.95	Call	Bond Future	878.1400	0.8781	882.8000	0.8828	0.531	0	0	0
2012/11/06	R206	07/02/2013	5.95	Put	Bond Future	10.2000	0.0102	9.7000	0.0097	(4.902)	0	0	0
2012/11/06	R206	07/02/2013	6.00	Call	Bond Future	920.9500	0.9209	925.6800	0.9257	0.514	0	0	0
2012/11/06	R206	07/02/2013	6.00	Put	Bond Future	8.2500	0.0083	7.8200	0.0078	(5.212)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/06	R206	07/02/2013	6.05	Call	Bond Future	964.0800	0.9641	968.8800	0.9689	0.498	0	0	0
2012/11/06	R206	07/02/2013	6.05	Put	Bond Future	6.6400	0.0066	6.2800	0.0063	(5.422)	0	0	0
2012/11/06	R206	02/05/2013			Bond Future	4.8791	104.0686	4.8714	104.0739	(0.158)	0.0000	0.0000	23
2012/11/06	R206	02/05/2013	3.40	Call	Bond Future	27.0100	0.0270	27.1300	0.0271	0.444	0	0	0
2012/11/06	R206	02/05/2013	3.40	Put	Bond Future	1,046.6100	1.0466	1,041.4700	1.0415	(0.491)	0	0	0
2012/11/06	R206	02/05/2013	3.41	Call	Bond Future	27.5700	0.0276	27.7000	0.0277	0.472	0	0	0
2012/11/06	R206	02/05/2013	3.41	Put	Bond Future	1,040.2200	1.0402	1,035.0900	1.0351	(0.493)	0	0	0
2012/11/06	R206	02/05/2013	3.39	Call	Bond Future	26.4500	0.0265	26.5700	0.0266	0.454	0	0	0
2012/11/06	R206	02/05/2013	3.39	Put	Bond Future	1,053.0000	1.0530	1,047.8600	1.0479	(0.488)	0	0	0
2012/11/06	R206	07/11/2013			Bond Future	4.3112	102.9716	4.2775	102.9776	(0.780)	0.0000	0.0000	0
2012/11/06	R206	07/11/2013	4.30	Call	Bond Future	410.9300	0.4109	413.3900	0.4134	0.599	0	0	0
2012/11/06	R206	07/11/2013	4.30	Put	Bond Future	412.9200	0.4129	409.3600	0.4094	(0.862)	0	0	0
2012/11/06	R206	07/11/2013	4.31	Call	Bond Future	411.8200	0.4118	414.2900	0.4143	0.600	0	0	0
2012/11/06	R206	07/11/2013	4.31	Put	Bond Future	412.0200	0.4120	408.4700	0.4085	(0.862)	0	0	0
2012/11/06	R206	07/11/2013	4.29	Call	Bond Future	410.0400	0.4100	412.5000	0.4125	0.600	0	0	0
2012/11/06	R206	07/11/2013	4.29	Put	Bond Future	413.8300	0.4138	410.2700	0.4103	(0.860)	0	0	0
2012/11/06	R207	01/11/2012			Bond Future	6.4500	106.7777	6.4500	106.7777	0.000	0.0000	0.0000	0
2012/11/06	R207	07/02/2013			Bond Future	6.5096	104.6272	6.5038	104.6600	(0.089)	0.0000	0.0000	6,841
2012/11/06	R207	07/02/2013	7.66	Call	Bond Future	6,348.0200	6.3480	6,376.5500	6.3765	0.449	0	0	0
2012/11/06	R207	07/02/2013	7.66	Put	Bond Future	101.1900	0.1012	96.8900	0.0969	(4.249)	0	0	0
2012/11/06	R207	07/02/2013	7.80	Call	Bond Future	7,039.1700	7.0392	7,068.9700	7.0690	0.423	0	0	0
2012/11/06	R207	07/02/2013	7.80	Put	Bond Future	64.0600	0.0641	61.0300	0.0610	(4.730)	0	0	0
2012/11/06	R207	07/02/2013	8.20	Call	Bond Future	9,034.1700	9.0342	9,066.0700	9.0661	0.353	0	0	0
2012/11/06	R207	07/02/2013	8.20	Put	Bond Future	14.8800	0.0149	13.9500	0.0140	(6.250)	0	0	0
2012/11/06	R207	07/02/2013	8.25	Call	Bond Future	9,283.2500	9.2833	9,315.2900	9.3153	0.345	0	0	0
2012/11/06	R207	07/02/2013	8.25	Put	Bond Future	12.2000	0.0122	11.4100	0.0114	(6.475)	0	0	0
2012/11/06	R207	07/02/2013	8.30	Call	Bond Future	9,531.9600	9.5320	9,564.1200	9.5641	0.337	0	0	0
2012/11/06	R207	07/02/2013	8.30	Put	Bond Future	9.9700	0.0100	9.3000	0.0093	(6.720)	0	0	0
2012/11/06	R207	02/05/2013			Bond Future	6.5623	105.9053	6.5562	105.9386	(0.093)	0.0000	0.0000	0
2012/11/06	R207	02/05/2013	6.45	Call	Bond Future	1,912.7200	1.9127	1,922.0800	1.9221	0.489	0	0	0
2012/11/06	R207	02/05/2013	6.45	Put	Bond Future	2,529.0300	2.5290	2,505.1400	2.5051	(0.945)	0	0	0
2012/11/06	R207	02/05/2013	6.46	Call	Bond Future	1,937.9400	1.9379	1,947.4200	1.9474	0.489	0	0	0
2012/11/06	R207	02/05/2013	6.46	Put	Bond Future	2,499.2000	2.4992	2,475.4300	2.4754	(0.951)	0	0	0
2012/11/06	R207	02/05/2013	6.44	Call	Bond Future	1,887.7100	1.8877	1,896.9400	1.8969	0.489	0	0	0
2012/11/06	R207	02/05/2013	6.44	Put	Bond Future	2,559.1100	2.5591	2,535.0900	2.5351	(0.939)	0	0	0
2012/11/06	R207	07/11/2013			Bond Future	6.7219	104.9835	6.7150	105.0183	(0.102)	0.0000	0.0000	0
2012/11/06	R207	07/11/2013	6.70	Call	Bond Future	3,260.0700	3.2601	3,273.3300	3.2733	0.407	0	0	0
2012/11/06	R207	07/11/2013	6.70	Put	Bond Future	3,371.1200	3.3711	3,349.6100	3.3496	(0.638)	0	0	0
2012/11/06	R207	07/11/2013	6.71	Call	Bond Future	3,285.2600	3.2853	3,298.6100	3.2986	0.406	0	0	0
2012/11/06	R207	07/11/2013	6.71	Put	Bond Future	3,345.5900	3.3456	3,324.1700	3.3242	(0.640)	0	0	0
2012/11/06	R207	07/11/2013	6.69	Call	Bond Future	3,234.9800	3.2350	3,248.1600	3.2482	0.407	0	0	0
2012/11/06	R207	07/11/2013	6.69	Put	Bond Future	3,396.7900	3.3968	3,375.2000	3.3752	(0.636)	0	0	0
2012/11/06	R208	01/11/2012			Bond Future	6.6600	101.2491	6.6600	101.2491	0.000	0.0000	0.0000	0
2012/11/06	R208	07/02/2013			Bond Future	6.7076	102.7554	6.6965	102.8239	(0.165)	0.0000	0.0000	18,386
2012/11/06	R208	07/02/2013	8.00	Call	Bond Future	7,723.9700	7.7240	7,787.0100	7.7870	0.816	0	0	0
2012/11/06	R208	07/02/2013	8.00	Put	Bond Future	92.5500	0.0926	87.0500	0.0871	(5.943)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/06	R208	07/02/2013	8.05	Call	Bond Future	7,991.0600	7.9911	8,054.7400	8.0547	0.797	0	0	0
2012/11/06	R208	07/02/2013	8.05	Put	Bond Future	79.1900	0.0792	74.3300	0.0743	(6.137)	0	0	0
2012/11/06	R208	07/02/2013	8.83	Call	Bond Future	12,157.1900	12.1572	12,225.2900	12.2253	0.560	0	0	0
2012/11/06	R208	07/02/2013	8.83	Put	Bond Future	4.6300	0.0046	4.1900	0.0042	(9.503)	0	0	0
2012/11/06	R208	07/02/2013	6.00	Call	Bond Future	376.6800	0.3767	382.1600	0.3822	1.455	0	0	12,250
2012/11/06	R208	07/02/2013	6.00	Put	Bond Future	4,884.8000	4.8848	4,821.7400	4.8217	(1.291)	0	0	0
2012/11/06	R208	07/02/2013	7.78	Call	Bond Future	6,561.9400	6.5619	6,621.3500	6.6213	0.905	0	0	0
2012/11/06	R208	07/02/2013	7.78	Put	Bond Future	177.1900	0.1772	168.0600	0.1681	(5.153)	0	0	0
2012/11/06	R208	07/02/2013	7.85	Call	Bond Future	6,928.7000	6.9287	6,989.4100	6.9894	0.876	0	0	0
2012/11/06	R208	07/02/2013	7.85	Put	Bond Future	145.0300	0.1450	137.2000	0.1372	(5.399)	0	0	0
2012/11/06	R208	07/02/2013	7.95	Call	Bond Future	7,457.7400	7.4577	7,520.0700	7.5201	0.836	0	0	0
2012/11/06	R208	07/02/2013	7.95	Put	Bond Future	107.8300	0.1078	101.6200	0.1016	(5.759)	0	0	0
2012/11/06	R208	02/05/2013			Bond Future	6.7592	100.6175	6.7478	100.6869	(0.170)	0.0000	0.0000	47
2012/11/06	R208	02/05/2013	6.66	Call	Bond Future	2,251.0200	2.2510	2,277.0100	2.2770	1.155	0	0	0
2012/11/06	R208	02/05/2013	6.66	Put	Bond Future	2,852.9300	2.8529	2,809.5200	2.8095	(1.522)	0	0	0
2012/11/06	R208	02/05/2013	6.64	Call	Bond Future	2,195.5500	2.1956	2,221.0300	2.2210	1.161	0	0	0
2012/11/06	R208	02/05/2013	6.64	Put	Bond Future	2,919.3000	2.9193	2,875.3800	2.8754	(1.504)	0	0	0
2012/11/06	R208	02/05/2013	6.65	Call	Bond Future	2,223.1900	2.2232	2,248.9200	2.2489	1.157	0	0	0
2012/11/06	R208	02/05/2013	6.65	Put	Bond Future	2,885.9900	2.8860	2,842.3200	2.8423	(1.513)	0	0	0
2012/11/06	R208	07/11/2013			Bond Future	6.9146	99.8478	6.9020	99.9197	(0.183)	0.0000	0.0000	0
2012/11/06	R208	07/11/2013	6.81	Call	Bond Future	3,650.5500	3.6506	3,680.8800	3.6809	0.831	0	0	0
2012/11/06	R208	07/11/2013	6.81	Put	Bond Future	4,246.3100	4.2463	4,204.8300	4.2048	(0.977)	0	0	0
2012/11/06	R208	07/11/2013	7.50	Call	Bond Future	5,808.0300	5.8080	5,849.4700	5.8495	0.713	0	0	0
2012/11/06	R208	07/11/2013	7.50	Put	Bond Future	2,553.4600	2.5535	2,523.0900	2.5231	(1.189)	0	0	230
2012/11/06	R208	07/11/2013	6.79	Call	Bond Future	3,597.0000	3.5970	3,627.0000	3.6270	0.834	0	0	0
2012/11/06	R208	07/11/2013	6.79	Put	Bond Future	4,307.1700	4.3072	4,265.3600	4.2654	(0.971)	0	0	0
2012/11/06	R208	07/11/2013	6.80	Call	Bond Future	3,623.7200	3.6237	3,653.8900	3.6539	0.833	0	0	0
2012/11/06	R208	07/11/2013	6.80	Put	Bond Future	4,276.6600	4.2767	4,235.0200	4.2350	(0.974)	0	0	0
2012/11/06	R209	01/11/2012			Bond Future	8.4500	78.3438	8.4500	78.3438	0.000	0.0000	0.0000	0
2012/11/06	R209	07/02/2013			Bond Future	8.5277	79.4668	8.4497	80.1112	(0.915)	0.0000	0.0000	11,676
2012/11/06	R209	07/02/2013	8.63	Call	Bond Future	3,010.0300	3.0100	3,374.7500	3.3748	12.117	0	0	0
2012/11/06	R209	07/02/2013	8.63	Put	Bond Future	2,177.5900	2.1776	1,897.9200	1.8979	(12.843)	0	0	11,000
2012/11/06	R209	07/02/2013	8.83	Call	Bond Future	3,952.1000	3.9521	4,377.8400	4.3778	10.773	0	0	0
2012/11/06	R209	07/02/2013	8.83	Put	Bond Future	1,531.9400	1.5319	1,313.2900	1.3133	(14.273)	0	0	14,000
2012/11/06	R209	07/02/2013	8.95	Call	Bond Future	4,571.2000	4.5712	5,030.2500	5.0302	10.042	0	0	0
2012/11/06	R209	07/02/2013	8.95	Put	Bond Future	1,223.2500	1.2233	1,037.9100	1.0379	(15.151)	0	0	0
2012/11/06	R209	07/02/2013	9.06	Call	Bond Future	5,169.0200	5.1690	5,655.9200	5.6559	9.420	0	0	0
2012/11/06	R209	07/02/2013	9.06	Put	Bond Future	986.5000	0.9865	829.0100	0.8290	(15.965)	0	0	0
2012/11/06	R209	07/02/2013	9.10	Call	Bond Future	5,392.7700	5.3928	5,889.1100	5.8891	9.204	0	0	0
2012/11/06	R209	07/02/2013	9.10	Put	Bond Future	910.4800	0.9105	762.4300	0.7624	(16.261)	0	0	0
2012/11/06	R209	07/02/2013	9.00	Call	Bond Future	4,839.5200	4.8395	5,311.5700	5.3116	9.754	0	0	0
2012/11/06	R209	07/02/2013	9.00	Put	Bond Future	1,110.3500	1.1103	938.0100	0.9380	(15.521)	0	0	0
2012/11/06	R209	07/02/2013	9.05	Call	Bond Future	5,113.6100	5.1136	5,598.0900	5.5981	9.474	0	0	0
2012/11/06	R209	07/02/2013	9.05	Put	Bond Future	1,006.3400	1.0063	846.4300	0.8464	(15.890)	0	0	0
2012/11/06	R209	02/05/2013			Bond Future	8.5967	77.2958	8.5167	77.9481	(0.931)	0.0000	0.0000	33
2012/11/06	R209	02/05/2013	8.01	Call	Bond Future	2,365.0300	2.3650	2,590.3000	2.5903	9.525	0	0	0
2012/11/06	R209	02/05/2013	8.01	Put	Bond Future	7,356.4300	7.3564	6,929.3500	6.9293	(5.806)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/06	R209	02/05/2013	7.99	Call	Bond Future	2,309.9600	2.3100	2,531.4300	2.5314	9.588	0	0	0
2012/11/06	R209	02/05/2013	7.99	Put	Bond Future	7,480.2700	7.4803	7,049.3900	7.0494	(5.760)	0	0	0
2012/11/06	R209	02/05/2013	8.00	Call	Bond Future	2,337.3900	2.3374	2,560.7600	2.5608	9.556	0	0	0
2012/11/06	R209	02/05/2013	8.00	Put	Bond Future	7,418.1700	7.4182	6,989.1900	6.9892	(5.783)	0	0	0
2012/11/06	R209	07/11/2013			Bond Future	8.7740	76.1685	8.6891	76.8383	(0.968)	0.0000	0.0000	0
2012/11/06	R209	07/11/2013	8.81	Call	Bond Future	7,006.2900	7.0063	7,371.5300	7.3715	5.213	0	0	0
2012/11/06	R209	07/11/2013	8.81	Put	Bond Future	6,725.3000	6.7253	6,420.7100	6.4207	(4.529)	0	0	0
2012/11/06	R209	07/11/2013	9.50	Call	Bond Future	9,820.1400	9.8201	10,262.5000	10.2625	4.505	0	0	0
2012/11/06	R209	07/11/2013	9.50	Put	Bond Future	4,451.7900	4.4518	4,224.3200	4.2243	(5.110)	0	0	180
2012/11/06	R209	07/11/2013	8.79	Call	Bond Future	6,929.7400	6.9297	7,292.5700	7.2926	5.236	0	0	0
2012/11/06	R209	07/11/2013	8.79	Put	Bond Future	6,804.7900	6.8048	6,497.7900	6.4978	(4.512)	0	0	0
2012/11/06	R209	07/11/2013	8.80	Call	Bond Future	6,967.9700	6.9680	7,332.0100	7.3320	5.224	0	0	0
2012/11/06	R209	07/11/2013	8.80	Put	Bond Future	6,764.9400	6.7649	6,459.1500	6.4591	(4.520)	0	0	0
2012/11/06	R210	01/11/2012			Bond Future	158.6998	158.6998	158.6998	158.6998	0.000	0.0000	0.0000	0
2012/11/06	R210	07/02/2013			Bond Future	160.9727	160.9727	160.9694	160.9694	(0.002)	0.0000	0.0000	1,264
2012/11/06	R210	07/02/2013	156.99	Call	Bond Future	3,982.6800	3.9827	3,979.4300	3.9794	(0.082)	0	0	0
2012/11/06	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R210	07/02/2013	157.00	Call	Bond Future	3,972.6800	3.9727	3,969.4300	3.9694	(0.082)	0	0	0
2012/11/06	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R210	07/02/2013	157.01	Call	Bond Future	3,962.6800	3.9627	3,959.4300	3.9594	(0.082)	0	0	0
2012/11/06	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R210	02/05/2013			Bond Future	161.1575	161.1575	161.1539	161.1539	(0.002)	0.0000	0.0000	7
2012/11/06	R210	02/05/2013	161.14	Call	Bond Future	17.5000	0.0175	13.8800	0.0139	(20.686)	0	0	0
2012/11/06	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R210	02/05/2013	161.15	Call	Bond Future	7.5000	0.0075	3.8800	0.0039	(48.267)	0	0	0
2012/11/06	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R210	02/05/2013	161.16	Put	Bond Future	2.5000	0.0025	6.1200	0.0061	144.800	0	0	0
2012/11/06	R211	01/11/2012			Bond Future	123.7573	123.7573	123.7573	123.7573	0.000	0.0000	0.0000	0
2012/11/06	R211	07/02/2013			Bond Future	124.0983	124.0983	124.0910	124.0910	(0.006)	0.0000	0.0000	703
2012/11/06	R211	07/02/2013	122.99	Call	Bond Future	1,108.3200	1.1083	1,101.0500	1.1011	(0.656)	0	0	0
2012/11/06	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R211	07/02/2013	123.00	Call	Bond Future	1,098.3200	1.0983	1,091.0500	1.0911	(0.662)	0	0	0
2012/11/06	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R211	07/02/2013	123.01	Call	Bond Future	1,088.3200	1.0883	1,081.0500	1.0811	(0.668)	0	0	0
2012/11/06	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R211	02/05/2013			Bond Future	125.6655	125.6655	125.6580	125.6580	(0.006)	0.0000	0.0000	7
2012/11/06	R211	02/05/2013	125.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R211	02/05/2013	125.69	Put	Bond Future	24.4800	0.0245	31.9700	0.0320	30.596	0	0	0
2012/11/06	R211	02/05/2013	125.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R211	02/05/2013	125.70	Put	Bond Future	34.4800	0.0345	41.9700	0.0420	21.723	0	0	0
2012/11/06	R211	02/05/2013	125.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R211	02/05/2013	125.71	Put	Bond Future	44.4800	0.0445	51.9700	0.0520	16.839	0	0	0
2012/11/06	R212	01/11/2012			Bond Future	129.2025	129.2025	129.2025	129.2025	0.000	0.0000	0.0000	0
2012/11/06	R212	07/02/2013			Bond Future	129.5958	129.5958	129.5912	129.5912	(0.004)	0.0000	0.0000	3,165

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
2012/11/06	R212	07/02/2013	128.99	Call	Bond Future	605.8100	0.6058	601.2300	0.6012	(0.756)	0	0	0
2012/11/06	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R212	07/02/2013	129.00	Call	Bond Future	595.8100	0.5958	591.2300	0.5912	(0.769)	0	0	0
2012/11/06	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R212	07/02/2013	129.01	Call	Bond Future	585.8100	0.5858	581.2300	0.5812	(0.782)	0	0	0
2012/11/06	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R212	02/05/2013			Bond Future	131.2324	131.2324	131.2277	131.2277	(0.004)	0.0000	0.0000	11
2012/11/06	R212	02/05/2013	131.09	Call	Bond Future	142.4300	0.1424	137.7200	0.1377	(3.307)	0	0	0
2012/11/06	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R212	02/05/2013	131.10	Call	Bond Future	132.4300	0.1324	127.7200	0.1277	(3.557)	0	0	0
2012/11/06	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R212	02/05/2013	131.11	Call	Bond Future	122.4300	0.1224	117.7200	0.1177	(3.847)	0	0	0
2012/11/06	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R213	01/11/2012			Bond Future	8.2500	89.5744	8.2500	89.5744	0.000	0.0000	0.0000	0
2012/11/06	R213	07/02/2013			Bond Future	8.3378	90.8144	8.2802	91.3001	(0.691)	0.0000	0.0000	7,169
2012/11/06	R213	07/02/2013	8.90	Call	Bond Future	5,675.6300	5.6756	6,033.3800	6.0334	6.303	0	0	0
2012/11/06	R213	07/02/2013	8.90	Put	Bond Future	1,133.2900	1.1333	1,005.3900	1.0054	(11.286)	0	0	0
2012/11/06	R213	07/02/2013	8.95	Call	Bond Future	5,962.7000	5.9627	6,329.0100	6.3290	6.143	0	0	0
2012/11/06	R213	07/02/2013	8.95	Put	Bond Future	1,033.3000	1.0333	913.9600	0.9140	(11.549)	0	0	0
2012/11/06	R213	07/02/2013	9.00	Call	Bond Future	6,254.4600	6.2545	6,628.9900	6.6290	5.988	0	0	0
2012/11/06	R213	07/02/2013	9.00	Put	Bond Future	940.6700	0.9407	829.5500	0.8295	(11.813)	0	0	0
2012/11/06	R213	07/02/2013	9.05	Call	Bond Future	6,550.8200	6.5508	6,933.1800	6.9332	5.837	0	0	0
2012/11/06	R213	07/02/2013	9.05	Put	Bond Future	855.2800	0.8553	751.9900	0.7520	(12.077)	0	0	0
2012/11/06	R213	02/05/2013			Bond Future	8.4083	88.3892	8.3492	88.8808	(0.703)	0.0000	0.0000	5
2012/11/06	R213	02/05/2013	7.86	Call	Bond Future	2,284.2900	2.2843	2,449.5600	2.4496	7.235	0	0	0
2012/11/06	R213	02/05/2013	7.86	Put	Bond Future	7,002.1000	7.0021	6,675.7300	6.6757	(4.661)	0	0	0
2012/11/06	R213	02/05/2013	7.84	Call	Bond Future	2,227.9500	2.2279	2,390.2300	2.3902	7.284	0	0	0
2012/11/06	R213	02/05/2013	7.84	Put	Bond Future	7,124.7800	7.1248	6,795.4200	6.7954	(4.623)	0	0	0
2012/11/06	R213	02/05/2013	7.85	Call	Bond Future	2,256.0100	2.2560	2,419.7800	2.4198	7.259	0	0	0
2012/11/06	R213	02/05/2013	7.85	Put	Bond Future	7,063.2700	7.0633	6,735.4000	6.7354	(4.642)	0	0	0
2012/11/06	R213	07/11/2013			Bond Future	8.5956	87.1596	8.5327	87.6646	(0.733)	0.0000	0.0000	0
2012/11/06	R213	07/11/2013	8.61	Call	Bond Future	6,320.8500	6.3209	6,587.6500	6.5876	4.221	0	0	0
2012/11/06	R213	07/11/2013	8.61	Put	Bond Future	6,206.3000	6.2063	5,968.0700	5.9681	(3.839)	0	0	0
2012/11/06	R213	07/11/2013	8.59	Call	Bond Future	6,243.8700	6.2439	6,508.6300	6.5086	4.240	0	0	0
2012/11/06	R213	07/11/2013	8.59	Put	Bond Future	6,288.9200	6.2889	6,048.6500	6.0487	(3.821)	0	0	0
2012/11/06	R213	07/11/2013	8.60	Call	Bond Future	6,282.3000	6.2823	6,548.0900	6.5481	4.231	0	0	0
2012/11/06	R213	07/11/2013	8.60	Put	Bond Future	6,247.4900	6.2475	6,008.2500	6.0083	(3.829)	0	0	0
2012/11/06	R214	01/11/2012			Bond Future	8.4800	80.0615	8.4800	80.0615	0.000	0.0000	0.0000	0
2012/11/06	R214	07/02/2013			Bond Future	8.5521	81.2541	8.4740	81.9343	(0.912)	0.0000	0.0000	1,714
2012/11/06	R214	07/02/2013	8.59	Call	Bond Future	327.2500	0.3273	1,007.4200	1.0074	207.844	0	0	0
2012/11/06	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R214	07/02/2013	8.60	Call	Bond Future	413.1300	0.4131	1,093.3000	1.0933	164.638	0	0	0
2012/11/06	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/06	R214	07/02/2013	8.61	Call	Bond Future	498.8400	0.4988	1,179.0100	1.1790	136.350	0	0	0
2012/11/06	R214	07/02/2013	8.61	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
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Total												304638
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