



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/11/2012 to 05/11/2012

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
2012/11/05	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/05	2025	01/11/2012			Bond Future	111.3759	111.3759	111.3759	111.3759	0.000	0.0000	0.0000	0
2012/11/05	2025	07/02/2013			Bond Future	111.9475	111.9475	111.8825	111.8825	(0.058)	0.0000	0.0000	0
2012/11/05	2025	07/02/2013	110.99	Call	Bond Future	957.5300	0.9575	892.5100	0.8925	(6.790)	0	0	0
2012/11/05	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	2025	07/02/2013	111.00	Call	Bond Future	947.5300	0.9475	882.5100	0.8825	(6.862)	0	0	0
2012/11/05	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	2025	07/02/2013	111.01	Call	Bond Future	937.5300	0.9375	872.5100	0.8725	(6.935)	0	0	0
2012/11/05	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	2038	01/11/2012			Bond Future	108.3105	108.3105	108.3105	108.3105	0.000	0.0000	0.0000	0
2012/11/05	2038	07/02/2013			Bond Future	109.1377	109.1377	109.1365	109.1365	(0.001)	0.0000	0.0000	0
2012/11/05	2038	07/02/2013	105.99	Call	Bond Future	3,147.7200	3.1477	3,146.4600	3.1465	(0.040)	0	0	0
2012/11/05	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	2038	07/02/2013	106.00	Call	Bond Future	3,137.7200	3.1377	3,136.4600	3.1365	(0.040)	0	0	0
2012/11/05	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	2038	07/02/2013	106.01	Call	Bond Future	3,127.7200	3.1277	3,126.4600	3.1265	(0.040)	0	0	0
2012/11/05	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	2050	01/11/2012			Bond Future	113.5502	113.5502	113.5502	113.5502	0.000	0.0000	0.0000	0
2012/11/05	2050	07/02/2013			Bond Future	113.9004	113.9004	113.8992	113.8992	(0.001)	0.0000	0.0000	0
2012/11/05	2050	07/02/2013	112.99	Call	Bond Future	910.3800	0.9104	909.2300	0.9092	(0.126)	0	0	0
2012/11/05	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	2050	07/02/2013	113.00	Call	Bond Future	900.3800	0.9004	899.2300	0.8992	(0.128)	0	0	0
2012/11/05	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	2050	07/02/2013	113.01	Call	Bond Future	890.3800	0.8904	889.2300	0.8892	(0.129)	0	0	0
2012/11/05	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	AL7T	07/02/2013			Index Future	480.9980	480.9980	480.9310	480.9310	(0.014)	0.0000	0.0000	12
2012/11/05	AL7T	02/05/2013			Index Future	487.0750	487.0750	487.0060	487.0060	(0.014)	0.0000	0.0000	0
2012/11/05	ALBI	07/02/2013			Index Future	427.4700	427.4700	427.3800	427.3800	(0.021)	0.0000	0.0000	1,077
2012/11/05	ALBI	02/05/2013			Index Future	432.8700	432.8700	432.7780	432.7780	(0.021)	0.0000	0.0000	0
2012/11/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/05	EL28	01/11/2012			Bond Future	113.6041	113.6041	113.6041	113.6041	0.000	0.0000	0.0000	0
2012/11/05	EL28	07/02/2013			Bond Future	111.0066	111.0066	111.0058	111.0058	(0.001)	0.0000	0.0000	0
2012/11/05	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	EL28	07/02/2013	113.01	Put	Bond Future	2,003.3800	2.0034	2,004.2200	2.0042	0.042	0	0	0
2012/11/05	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	EL28	07/02/2013	112.99	Put	Bond Future	1,983.3800	1.9834	1,984.2200	1.9842	0.042	0	0	0
2012/11/05	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	EL28	07/02/2013	113.00	Put	Bond Future	1,993.3800	1.9934	1,994.2200	1.9942	0.042	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
2012/11/05	ES33	01/11/2012			Bond Future	9.0550	86.5958	9.0550	86.5958	0.000	0.0000	0.0000	0
2012/11/05	ES33	07/02/2013			Bond Future	9.1509	87.9149	9.1601	87.8401	0.101	0.0000	0.0000	303
2012/11/05	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	ES33	07/02/2013	8.54	Put	Bond Future	5,181.0600	5.1811	5,255.7800	5.2558	1.442	0	0	0
2012/11/05	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	ES33	07/02/2013	8.55	Put	Bond Future	5,092.3700	5.0924	5,167.0900	5.1671	1.467	0	0	0
2012/11/05	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	ES33	07/02/2013	8.56	Put	Bond Future	5,003.8100	5.0038	5,078.5300	5.0785	1.493	0	0	0
2012/11/05	GOVI	07/02/2013			GOVI	427.9660	427.9660	427.8830	427.8830	(0.019)	0.0000	0.0000	333
2012/11/05	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	GOVI	07/02/2013	432.99	Put	GOVI	50,240.0000	5.0240	51,070.0000	5.1070	1.652	0	0	0
2012/11/05	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	GOVI	07/02/2013	433.00	Put	GOVI	50,340.0000	5.0340	51,170.0000	5.1170	1.649	0	0	0
2012/11/05	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	GOVI	07/02/2013	433.01	Put	GOVI	50,440.0000	5.0440	51,270.0000	5.1270	1.646	0	0	0
2012/11/05	GOVI	02/05/2013			GOVI	433.3720	433.3720	433.2880	433.2880	(0.019)	0.0000	0.0000	0
2012/11/05	GOVI	02/05/2013	432.99	Call	GOVI	3,820.0000	0.3820	2,980.0000	0.2980	(21.990)	0	0	0
2012/11/05	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	GOVI	02/05/2013	433.00	Call	GOVI	3,720.0000	0.3720	2,880.0000	0.2880	(22.581)	0	0	0
2012/11/05	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	GOVI	02/05/2013	433.01	Call	GOVI	3,620.0000	0.3620	2,780.0000	0.2780	(23.204)	0	0	0
2012/11/05	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/05	IGOV	07/02/2013			Index Future	194.1970	194.1970	194.2370	194.2370	0.021	0.0000	0.0000	608
2012/11/05	IGOV	02/05/2013			Index Future	196.6500	196.6500	196.6900	196.6900	0.020	0.0000	0.0000	0
2012/11/05	ILBI	07/02/2013			Index Future	525.7550	525.7550	525.6190	525.6190	(0.026)	0.0000	0.0000	169
2012/11/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/05	JBAF	21/11/2012			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2012/11/05	JBAF	19/12/2012			Jibar Tradeable Future	5.0200	94.9800	5.0300	94.9700	0.199	0.0000	0.0000	840
2012/11/05	JBAF	16/01/2013			Jibar Tradeable Future	4.9900	95.0100	5.0000	95.0000	0.200	0.0000	0.0000	0
2012/11/05	JBAF	20/02/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/05	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9300	95.0700	0.203	0.0000	0.0000	1,000
2012/11/05	JBAF	17/04/2013			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	0
2012/11/05	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9300	95.0700	(0.202)	0.0000	0.0000	500
2012/11/05	JBAF	18/09/2013			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	2,200
2012/11/05	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	1,500
2012/11/05	JBAF	19/03/2014			Jibar Tradeable Future	5.3400	94.6600	5.3300	94.6700	(0.187)	0.0000	0.0000	800
2012/11/05	JBAF	18/06/2014			Jibar Tradeable Future	5.5100	94.4900	5.5000	94.5000	(0.181)	0.0000	0.0000	800
2012/11/05	JBAF	17/09/2014			Jibar Tradeable Future	5.6700	94.3300	5.6700	94.3300	0.000	0.0000	0.0000	0
2012/11/05	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/05	R023	01/11/2012			Bond Future	7.1550	105.7074	7.1550	105.7074	0.000	0.0000	0.0000	0
2012/11/05	R023	07/02/2013			Bond Future	7.2071	107.3604	7.2220	107.2531	0.206	0.0000	0.0000	1,775
2012/11/05	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R023	07/02/2013	7.04	Put	Bond Future	1,218.3200	1.2183	1,325.6300	1.3256	8.808	0	0	0
2012/11/05	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R023	07/02/2013	7.05	Put	Bond Future	1,144.9000	1.1449	1,252.2100	1.2522	9.373	0	0	0
2012/11/05	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R023	07/02/2013	7.06	Put	Bond Future	1,071.5500	1.0716	1,178.8600	1.1789	10.014	0	0	0
2012/11/05	R023	02/05/2013			Bond Future	7.2678	104.7586	7.2831	104.6500	0.211	0.0000	0.0000	2
2012/11/05	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R023	02/05/2013	7.06	Put	Bond Future	1,484.8400	1.4848	1,593.4000	1.5934	7.311	0	0	0
2012/11/05	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R023	02/05/2013	7.04	Put	Bond Future	1,629.2200	1.6292	1,737.7800	1.7378	6.663	0	0	0
2012/11/05	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R023	02/05/2013	7.05	Put	Bond Future	1,557.0000	1.5570	1,665.5600	1.6656	6.972	0	0	0
2012/11/05	R023	01/08/2013			Bond Future	7.3388	106.1320	7.3547	106.0222	0.217	0.0000	0.0000	0
2012/11/05	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R023	01/08/2013	7.29	Put	Bond Future	337.8300	0.3378	447.6300	0.4476	32.502	0	0	0
2012/11/05	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R023	01/08/2013	7.30	Put	Bond Future	268.4600	0.2685	378.2600	0.3783	40.900	0	0	0
2012/11/05	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R023	01/08/2013	7.31	Put	Bond Future	199.1500	0.1991	308.9500	0.3089	55.134	0	0	0
2012/11/05	R157	01/11/2012			Bond Future	5.4600	122.9208	5.4600	122.9208	0.000	0.0000	0.0000	0
2012/11/05	R157	07/02/2013			Bond Future	5.4784	124.6775	5.4893	124.6484	0.199	0.0000	0.0000	12,671
2012/11/05	R157	07/02/2013	6.28	Call	Bond Future	2,161.8500	2.1619	2,131.6600	2.1317	(1.396)	0	0	0
2012/11/05	R157	07/02/2013	6.28	Put	Bond Future	50.4900	0.0505	49.3900	0.0494	(2.179)	0	0	0
2012/11/05	R157	07/02/2013	6.50	Call	Bond Future	2,703.9600	2.7040	2,674.0600	2.6741	(1.106)	0	0	0
2012/11/05	R157	07/02/2013	6.50	Put	Bond Future	21.5800	0.0216	20.7700	0.0208	(3.753)	0	0	0
2012/11/05	R157	07/02/2013	6.70	Call	Bond Future	3,206.8900	3.2069	3,177.3400	3.1773	(0.921)	0	0	0
2012/11/05	R157	07/02/2013	6.70	Put	Bond Future	8.5000	0.0085	8.0400	0.0080	(5.412)	0	0	0
2012/11/05	R157	07/02/2013	6.75	Call	Bond Future	3,333.5600	3.3336	3,304.0800	3.3041	(0.884)	0	0	0
2012/11/05	R157	07/02/2013	6.75	Put	Bond Future	6.6300	0.0066	6.2400	0.0062	(5.882)	0	0	0
2012/11/05	R157	07/02/2013	6.80	Call	Bond Future	3,460.4300	3.4604	3,431.0100	3.4310	(0.850)	0	0	0
2012/11/05	R157	07/02/2013	6.80	Put	Bond Future	5.1400	0.0051	4.8100	0.0048	(6.420)	0	0	0
2012/11/05	R157	02/05/2013			Bond Future	5.4922	119.3984	5.5043	119.3690	0.221	0.0000	0.0000	141
2012/11/05	R157	02/05/2013	5.35	Call	Bond Future	552.0600	0.5521	533.8300	0.5338	(3.302)	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
2012/11/05	R157	02/05/2013	5.35	Put	Bond Future	897.4700	0.8975	908.6400	0.9086	1.245	0	0	0
2012/11/05	R157	02/05/2013	5.36	Call	Bond Future	562.6800	0.5627	544.2800	0.5443	(3.270)	0	0	0
2012/11/05	R157	02/05/2013	5.36	Put	Bond Future	883.7600	0.8838	894.7600	0.8948	1.245	0	0	0
2012/11/05	R157	02/05/2013	5.34	Call	Bond Future	541.5600	0.5416	523.5200	0.5235	(3.331)	0	0	0
2012/11/05	R157	02/05/2013	5.34	Put	Bond Future	911.3100	0.9113	922.6700	0.9227	1.247	0	0	0
2012/11/05	R157	07/11/2013			Bond Future	5.6356	115.7061	5.6512	115.6767	0.278	0.0000	0.0000	0
2012/11/05	R157	07/11/2013	5.61	Call	Bond Future	944.8800	0.9449	926.4000	0.9264	(1.956)	0	0	0
2012/11/05	R157	07/11/2013	5.61	Put	Bond Future	992.9600	0.9930	1,003.9300	1.0039	1.105	0	0	0
2012/11/05	R157	07/11/2013	5.59	Call	Bond Future	926.6300	0.9266	908.3300	0.9083	(1.975)	0	0	0
2012/11/05	R157	07/11/2013	5.59	Put	Bond Future	1,012.3500	1.0123	1,023.5000	1.0235	1.101	0	0	0
2012/11/05	R157	07/11/2013	5.60	Call	Bond Future	935.7200	0.9357	917.3400	0.9173	(1.964)	0	0	0
2012/11/05	R157	07/11/2013	5.60	Put	Bond Future	1,002.6200	1.0026	1,013.6900	1.0137	1.104	0	0	0
2012/11/05	R186	01/11/2012			Bond Future	7.6800	127.9930	7.6800	127.9930	0.000	0.0000	0.0000	0
2012/11/05	R186	07/02/2013			Bond Future	7.7493	124.6246	7.7588	124.5320	0.123	0.0000	0.0000	37,805
2012/11/05	R186	07/02/2013	7.00	Call	Bond Future	892.0800	0.8921	838.2400	0.8382	(6.035)	0	0	10,300
2012/11/05	R186	07/02/2013	7.00	Put	Bond Future	8,502.8700	8.5029	8,541.6900	8.5417	0.457	0	0	0
2012/11/05	R186	07/02/2013	7.25	Call	Bond Future	1,493.3900	1.4934	1,421.8400	1.4218	(4.791)	0	0	670
2012/11/05	R186	07/02/2013	7.25	Put	Bond Future	6,493.4500	6.4935	6,514.5600	6.5146	0.325	0	0	0
2012/11/05	R186	07/02/2013	7.50	Call	Bond Future	2,330.2200	2.3302	2,242.4100	2.2424	(3.768)	0	0	575
2012/11/05	R186	07/02/2013	7.50	Put	Bond Future	4,791.7800	4.7918	4,796.6300	4.7966	0.101	0	0	0
2012/11/05	R186	07/02/2013	8.32	Call	Bond Future	6,770.0600	6.7701	6,657.1100	6.6571	(1.668)	0	0	0
2012/11/05	R186	07/02/2013	8.32	Put	Bond Future	1,384.6400	1.3846	1,364.3500	1.3644	(1.465)	0	0	2,000
2012/11/05	R186	07/02/2013	8.50	Call	Bond Future	8,018.3500	8.0184	7,905.7100	7.9057	(1.405)	0	0	0
2012/11/05	R186	07/02/2013	8.50	Put	Bond Future	1,003.6700	1.0037	983.6900	0.9837	(1.991)	0	0	0
2012/11/05	R186	07/02/2013	7.75	Call	Bond Future	3,416.7100	3.4167	3,316.1200	3.3161	(2.944)	0	0	1,000
2012/11/05	R186	07/02/2013	7.75	Put	Bond Future	3,409.7000	3.4097	3,401.7700	3.4018	(0.233)	0	0	0
2012/11/05	R186	07/02/2013	8.00	Call	Bond Future	4,756.2600	4.7563	4,647.3500	4.6474	(2.290)	0	0	0
2012/11/05	R186	07/02/2013	8.00	Put	Bond Future	2,348.4200	2.3484	2,332.1700	2.3322	(0.692)	0	0	150
2012/11/05	R186	07/02/2013	8.55	Call	Bond Future	8,376.6100	8.3766	8,264.2900	8.2643	(1.341)	0	0	0
2012/11/05	R186	07/02/2013	8.55	Put	Bond Future	915.0600	0.9151	895.4000	0.8954	(2.148)	0	0	0
2012/11/05	R186	07/02/2013	8.45	Call	Bond Future	7,664.7700	7.6648	7,551.9000	7.5519	(1.473)	0	0	0
2012/11/05	R186	07/02/2013	8.45	Put	Bond Future	1,099.4300	1.0994	1,079.2200	1.0792	(1.838)	0	0	0
2012/11/05	R186	07/02/2013	8.47	Call	Bond Future	7,805.6100	7.8056	7,692.8200	7.6928	(1.445)	0	0	0
2012/11/05	R186	07/02/2013	8.47	Put	Bond Future	1,060.2400	1.0602	1,040.1100	1.0401	(1.899)	0	0	0
2012/11/05	R186	02/05/2013			Bond Future	7.8205	126.1470	7.8304	126.0533	0.126	0.0000	0.0000	12
2012/11/05	R186	02/05/2013	7.41	Call	Bond Future	2,981.0900	2.9811	2,908.2500	2.9082	(2.443)	0	0	0
2012/11/05	R186	02/05/2013	7.41	Put	Bond Future	6,993.1800	6.9932	7,014.1000	7.0141	0.299	0	0	0
2012/11/05	R186	02/05/2013	7.39	Call	Bond Future	2,909.6300	2.9096	2,837.6000	2.8376	(2.476)	0	0	0
2012/11/05	R186	02/05/2013	7.39	Put	Bond Future	7,121.8500	7.1218	7,143.5800	7.1436	0.305	0	0	0
2012/11/05	R186	02/05/2013	7.40	Call	Bond Future	2,945.2200	2.9452	2,872.7900	2.8728	(2.459)	0	0	0
2012/11/05	R186	02/05/2013	7.40	Put	Bond Future	7,057.3200	7.0573	7,078.6500	7.0787	0.302	0	0	0
2012/11/05	R186	07/11/2013			Bond Future	8.0114	124.0823	8.0218	123.9869	0.131	0.0000	0.0000	0
2012/11/05	R186	07/11/2013	8.15	Call	Bond Future	7,966.8300	7.9668	7,884.2300	7.8842	(1.037)	0	0	0
2012/11/05	R186	07/11/2013	8.15	Put	Bond Future	6,711.8300	6.7118	6,724.5700	6.7246	0.190	0	0	0
2012/11/05	R186	07/11/2013	8.16	Call	Bond Future	8,014.5700	8.0146	7,931.7900	7.9318	(1.033)	0	0	0
2012/11/05	R186	07/11/2013	8.16	Put	Bond Future	6,669.7500	6.6698	6,682.3100	6.6823	0.188	0	0	0
2012/11/05	R186	07/11/2013	8.75	Call	Bond Future	11,025.6800	11.0257	10,934.3100	10.9343	(0.829)	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
2012/11/05	R186	07/11/2013	8.75	Put	Bond Future	4,546.0000	4.5460	4,549.9700	4.5500	0.087	0	0	130
2012/11/05	R186	07/11/2013	8.14	Call	Bond Future	7,919.2200	7.9192	7,836.7900	7.8368	(1.041)	0	0	0
2012/11/05	R186	07/11/2013	8.14	Put	Bond Future	6,754.1400	6.7541	6,767.0500	6.7671	0.191	0	0	0
2012/11/05	R189	01/11/2012			Bond Future	213.4885	213.4885	213.4885	213.4885	0.000	0.0000	0.0000	0
2012/11/05	R189	07/02/2013			Bond Future	216.5431	216.5431	216.5310	216.5310	(0.006)	0.0000	0.0000	154
2012/11/05	R189	07/02/2013	212.99	Call	Bond Future	3,553.0800	3.5531	3,541.0200	3.5410	(0.339)	0	0	0
2012/11/05	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R189	07/02/2013	213.00	Call	Bond Future	3,543.0800	3.5431	3,531.0200	3.5310	(0.340)	0	0	0
2012/11/05	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R189	07/02/2013	213.01	Call	Bond Future	3,533.0800	3.5331	3,521.0200	3.5210	(0.341)	0	0	0
2012/11/05	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R197	01/11/2012			Bond Future	280.1879	280.1879	280.1879	280.1879	0.000	0.0000	0.0000	0
2012/11/05	R197	07/02/2013			Bond Future	278.6465	278.6465	278.6376	278.6376	(0.003)	0.0000	0.0000	2,043
2012/11/05	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R197	07/02/2013	278.99	Put	Bond Future	343.4800	0.3435	352.4000	0.3524	2.597	0	0	0
2012/11/05	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R197	07/02/2013	279.00	Put	Bond Future	353.4800	0.3535	362.4000	0.3624	2.523	0	0	0
2012/11/05	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R197	07/02/2013	279.01	Put	Bond Future	363.4800	0.3635	372.4000	0.3724	2.454	0	0	0
2012/11/05	R197	02/05/2013			Bond Future	282.1656	282.1656	282.1563	282.1563	(0.003)	0.0000	0.0000	40
2012/11/05	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R197	02/05/2013	282.39	Put	Bond Future	224.3900	0.2244	233.6600	0.2337	4.131	0	0	0
2012/11/05	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R197	02/05/2013	282.40	Put	Bond Future	234.3900	0.2344	243.6600	0.2437	3.955	0	0	0
2012/11/05	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R197	02/05/2013	282.41	Put	Bond Future	244.3900	0.2444	253.6600	0.2537	3.793	0	0	0
2012/11/05	R201	01/11/2012			Bond Future	5.0500	110.6499	5.0500	110.6499	0.000	0.0000	0.0000	0
2012/11/05	R201	07/02/2013			Bond Future	5.0101	107.8078	5.0220	107.7860	0.238	0.0000	0.0000	1,560
2012/11/05	R201	07/02/2013	4.98	Call	Bond Future	316.5000	0.3165	300.9100	0.3009	(4.926)	0	0	0
2012/11/05	R201	07/02/2013	4.98	Put	Bond Future	371.5200	0.3715	377.7000	0.3777	1.663	0	0	0
2012/11/05	R201	07/02/2013	5.60	Call	Bond Future	1,121.3600	1.1214	1,099.3700	1.0994	(1.961)	0	0	0
2012/11/05	R201	07/02/2013	5.60	Put	Bond Future	51.0200	0.0510	50.8000	0.0508	(0.431)	0	0	0
2012/11/05	R201	07/02/2013	6.20	Call	Bond Future	2,147.6300	2.1476	2,125.7000	2.1257	(1.021)	0	0	0
2012/11/05	R201	07/02/2013	6.20	Put	Bond Future	3.0400	0.0030	2.8800	0.0029	(5.263)	0	0	0
2012/11/05	R201	07/02/2013	6.25	Call	Bond Future	2,235.7300	2.2357	2,213.8300	2.2138	(0.980)	0	0	0
2012/11/05	R201	07/02/2013	6.25	Put	Bond Future	2.2700	0.0023	2.1400	0.0021	(5.727)	0	0	0
2012/11/05	R201	07/02/2013	6.30	Call	Bond Future	2,323.9100	2.3239	2,302.0300	2.3020	(0.942)	0	0	0
2012/11/05	R201	07/02/2013	6.30	Put	Bond Future	1.6800	0.0017	1.5700	0.0016	(6.548)	0	0	0
2012/11/05	R201	02/05/2013			Bond Future	4.9609	109.1248	4.9747	109.1027	0.277	0.0000	0.0000	4
2012/11/05	R201	02/05/2013	4.05	Call	Bond Future	25.2600	0.0253	23.0100	0.0230	(8.907)	0	0	0
2012/11/05	R201	02/05/2013	4.05	Put	Bond Future	1,499.7400	1.4997	1,519.5100	1.5195	1.318	0	0	0
2012/11/05	R201	02/05/2013	4.06	Call	Bond Future	26.3600	0.0264	24.0400	0.0240	(8.801)	0	0	0
2012/11/05	R201	02/05/2013	4.06	Put	Bond Future	1,484.5000	1.4845	1,504.2000	1.5042	1.327	0	0	0
2012/11/05	R201	02/05/2013	4.04	Call	Bond Future	24.1900	0.0242	22.0200	0.0220	(8.971)	0	0	0
2012/11/05	R201	02/05/2013	4.04	Put	Bond Future	1,515.0000	1.5150	1,534.8500	1.5349	1.310	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
2012/11/05	R201	07/11/2013			Bond Future	4.9211	107.5087	4.9411	107.4868	0.406	0.0000	0.0000	0
2012/11/05	R201	07/11/2013	4.80	Call	Bond Future	400.5500	0.4005	388.7500	0.3888	(2.946)	0	0	0
2012/11/05	R201	07/11/2013	4.80	Put	Bond Future	533.6400	0.5336	543.7700	0.5438	1.898	0	0	0
2012/11/05	R201	07/11/2013	4.81	Call	Bond Future	405.9800	0.4060	394.0900	0.3941	(2.929)	0	0	0
2012/11/05	R201	07/11/2013	4.81	Put	Bond Future	528.0700	0.5281	538.1100	0.5381	1.901	0	0	0
2012/11/05	R201	07/11/2013	4.79	Call	Bond Future	395.1700	0.3952	383.4600	0.3835	(2.963)	0	0	0
2012/11/05	R201	07/11/2013	4.79	Put	Bond Future	539.2600	0.5393	549.4800	0.5495	1.895	0	0	0
2012/11/05	R202	01/11/2012			Bond Future	208.2314	208.2314	208.2314	208.2314	0.000	0.0000	0.0000	0
2012/11/05	R202	07/02/2013			Bond Future	208.4002	208.4002	208.3973	208.3973	(0.001)	0.0000	0.0000	50,241
2012/11/05	R202	07/02/2013	204.99	Call	Bond Future	3,410.2200	3.4102	3,407.3100	3.4073	(0.085)	0	0	0
2012/11/05	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R202	07/02/2013	205.00	Call	Bond Future	3,400.2200	3.4002	3,397.3100	3.3973	(0.086)	0	0	0
2012/11/05	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R202	07/02/2013	205.01	Call	Bond Future	3,390.2200	3.3902	3,387.3100	3.3873	(0.086)	0	0	0
2012/11/05	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R202	02/05/2013			Bond Future	211.0321	211.0321	211.0291	211.0291	(0.001)	0.0000	0.0000	1
2012/11/05	R202	02/05/2013	211.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R202	02/05/2013	211.04	Put	Bond Future	7.9500	0.0080	10.8600	0.0109	36.604	0	0	0
2012/11/05	R202	02/05/2013	211.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R202	02/05/2013	211.05	Put	Bond Future	17.9500	0.0180	20.8600	0.0209	16.212	0	0	0
2012/11/05	R202	02/05/2013	211.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R202	02/05/2013	211.06	Put	Bond Future	27.9500	0.0280	30.8600	0.0309	10.411	0	0	0
2012/11/05	R203	01/11/2012			Bond Future	5.8300	111.2813	5.8300	111.2813	0.000	0.0000	0.0000	0
2012/11/05	R203	07/02/2013			Bond Future	5.8804	112.8143	5.9014	112.7265	0.356	0.0000	0.0000	15,079
2012/11/05	R203	07/02/2013	5.54	Call	Bond Future	455.8000	0.4558	417.6300	0.4176	(8.374)	0	0	10,000
2012/11/05	R203	07/02/2013	5.54	Put	Bond Future	1,894.8300	1.8948	1,944.4700	1.9445	2.620	0	0	0
2012/11/05	R203	07/02/2013	6.11	Call	Bond Future	1,581.4800	1.5815	1,509.8900	1.5099	(4.527)	0	0	12,600
2012/11/05	R203	07/02/2013	6.11	Put	Bond Future	624.0000	0.6240	640.2200	0.6402	2.599	0	0	3,254
2012/11/05	R203	07/02/2013	6.45	Call	Bond Future	2,620.9900	2.6210	2,538.3400	2.5383	(3.153)	0	0	0
2012/11/05	R203	07/02/2013	6.45	Put	Bond Future	264.1300	0.2641	269.2900	0.2693	1.954	0	0	0
2012/11/05	R203	07/02/2013	6.55	Call	Bond Future	2,963.5700	2.9636	2,879.0800	2.8791	(2.851)	0	0	0
2012/11/05	R203	07/02/2013	6.55	Put	Bond Future	199.3400	0.1993	202.6600	0.2027	1.665	0	0	0
2012/11/05	R203	07/02/2013	6.65	Call	Bond Future	3,318.4600	3.3185	3,232.6100	3.2326	(2.587)	0	0	0
2012/11/05	R203	07/02/2013	6.65	Put	Bond Future	148.7500	0.1488	150.7100	0.1507	1.318	0	0	30,250
2012/11/05	R203	07/02/2013	6.94	Call	Bond Future	4,394.3600	4.3944	4,306.5900	4.3066	(1.997)	0	0	0
2012/11/05	R203	07/02/2013	6.94	Put	Bond Future	59.3800	0.0594	59.4200	0.0594	0.067	0	0	0
2012/11/05	R203	07/02/2013	7.15	Call	Bond Future	5,196.2700	5.1963	5,108.1700	5.1082	(1.695)	0	0	0
2012/11/05	R203	07/02/2013	7.15	Put	Bond Future	27.2300	0.0272	26.9400	0.0269	(1.065)	0	0	0
2012/11/05	R203	07/02/2013	6.50	Call	Bond Future	2,790.4700	2.7905	2,706.8300	2.7068	(2.997)	0	0	0
2012/11/05	R203	07/02/2013	6.50	Put	Bond Future	229.6900	0.2297	233.8600	0.2339	1.815	0	0	0
2012/11/05	R203	02/05/2013			Bond Future	5.9131	110.0356	5.9354	109.9467	0.376	0.0000	0.0000	22
2012/11/05	R203	02/05/2013	5.90	Call	Bond Future	1,338.6700	1.3387	1,283.3400	1.2833	(4.133)	0	0	0
2012/11/05	R203	02/05/2013	5.90	Put	Bond Future	1,391.1700	1.3912	1,424.7200	1.4247	2.412	0	0	0
2012/11/05	R203	02/05/2013	5.91	Call	Bond Future	1,358.8700	1.3589	1,303.1200	1.3031	(4.103)	0	0	0
2012/11/05	R203	02/05/2013	5.91	Put	Bond Future	1,371.4100	1.3714	1,404.5400	1.4045	2.416	0	0	0
2012/11/05	R203	02/05/2013	5.89	Call	Bond Future	1,318.6500	1.3187	1,263.7400	1.2637	(4.164)	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
2012/11/05	R203	02/05/2013	5.89	Put	Bond Future	1,411.1300	1.4111	1,445.1000	1.4451	2.407	0	0	0
2012/11/05	R203	07/11/2013			Bond Future	6.0499	108.7476	6.0755	108.6571	0.423	0.0000	0.0000	0
2012/11/05	R203	07/11/2013	6.00	Call	Bond Future	1,941.2300	1.9412	1,888.4800	1.8885	(2.717)	0	0	0
2012/11/05	R203	07/11/2013	6.00	Put	Bond Future	2,117.6600	2.1177	2,155.4200	2.1554	1.783	0	0	0
2012/11/05	R203	07/11/2013	6.01	Call	Bond Future	1,959.0400	1.9590	1,906.0300	1.9060	(2.706)	0	0	0
2012/11/05	R203	07/11/2013	6.01	Put	Bond Future	2,100.0600	2.1001	2,137.5600	2.1376	1.786	0	0	0
2012/11/05	R203	07/11/2013	5.99	Call	Bond Future	1,923.9500	1.9240	1,871.4500	1.8715	(2.729)	0	0	0
2012/11/05	R203	07/11/2013	5.99	Put	Bond Future	2,135.8100	2.1358	2,173.8200	2.1738	1.780	0	0	0
2012/11/05	R204	01/11/2012			Bond Future	6.1150	112.5132	6.1150	112.5132	0.000	0.0000	0.0000	0
2012/11/05	R204	07/02/2013			Bond Future	6.1660	110.0516	6.1761	110.0001	0.163	0.0000	0.0000	11,672
2012/11/05	R204	07/02/2013	7.29	Call	Bond Future	5,647.8000	5.6478	5,593.0500	5.5930	(0.969)	0	0	0
2012/11/05	R204	07/02/2013	7.29	Put	Bond Future	81.2800	0.0813	78.0100	0.0780	(4.023)	0	0	0
2012/11/05	R204	07/02/2013	7.45	Call	Bond Future	6,376.8100	6.3768	6,322.9600	6.3230	(0.844)	0	0	0
2012/11/05	R204	07/02/2013	7.45	Put	Bond Future	46.6100	0.0466	44.2400	0.0442	(5.085)	0	0	0
2012/11/05	R204	07/02/2013	7.95	Call	Bond Future	8,678.6400	8.6786	8,626.5900	8.6266	(0.600)	0	0	0
2012/11/05	R204	07/02/2013	7.95	Put	Bond Future	6.3100	0.0063	5.7400	0.0057	(9.033)	0	0	0
2012/11/05	R204	07/02/2013	8.00	Call	Bond Future	8,907.9500	8.9079	8,855.9800	8.8560	(0.583)	0	0	0
2012/11/05	R204	07/02/2013	8.00	Put	Bond Future	5.0600	0.0051	4.5700	0.0046	(9.684)	0	0	0
2012/11/05	R204	07/02/2013	8.05	Call	Bond Future	9,136.8400	9.1368	9,084.9600	9.0850	(0.568)	0	0	0
2012/11/05	R204	07/02/2013	8.05	Put	Bond Future	4.0300	0.0040	3.6300	0.0036	(9.926)	0	0	0
2012/11/05	R204	02/05/2013			Bond Future	6.2084	111.3959	6.2189	111.3439	0.170	0.0000	0.0000	24
2012/11/05	R204	02/05/2013	6.30	Call	Bond Future	2,124.8500	2.1249	2,080.8300	2.0808	(2.072)	0	0	0
2012/11/05	R204	02/05/2013	6.30	Put	Bond Future	1,674.6600	1.6747	1,682.7300	1.6827	0.482	0	0	0
2012/11/05	R204	02/05/2013	6.31	Call	Bond Future	2,151.8100	2.1518	2,107.5900	2.1076	(2.055)	0	0	0
2012/11/05	R204	02/05/2013	6.31	Put	Bond Future	1,652.6400	1.6526	1,660.5100	1.6605	0.476	0	0	0
2012/11/05	R204	02/05/2013	6.29	Call	Bond Future	2,098.0800	2.0981	2,054.2600	2.0543	(2.089)	0	0	0
2012/11/05	R204	02/05/2013	6.29	Put	Bond Future	1,696.9000	1.6969	1,705.1700	1.7052	0.487	0	0	0
2012/11/05	R204	07/11/2013			Bond Future	6.3536	110.2220	6.3654	110.1693	0.185	0.0000	0.0000	0
2012/11/05	R204	07/11/2013	6.30	Call	Bond Future	2,641.0700	2.6411	2,603.6500	2.6037	(1.417)	0	0	0
2012/11/05	R204	07/11/2013	6.30	Put	Bond Future	2,881.9700	2.8820	2,897.3200	2.8973	0.533	0	0	0
2012/11/05	R204	07/11/2013	6.31	Call	Bond Future	2,663.3300	2.6633	2,625.7600	2.6258	(1.411)	0	0	0
2012/11/05	R204	07/11/2013	6.31	Put	Bond Future	2,859.2300	2.8592	2,874.4300	2.8744	0.532	0	0	0
2012/11/05	R204	07/11/2013	7.00	Call	Bond Future	4,455.6700	4.4557	4,409.9100	4.4099	(1.027)	0	0	0
2012/11/05	R204	07/11/2013	7.00	Put	Bond Future	1,601.8600	1.6019	1,608.8700	1.6089	0.438	0	0	180
2012/11/05	R204	07/11/2013	6.29	Call	Bond Future	2,618.9200	2.6189	2,581.6400	2.5816	(1.423)	0	0	0
2012/11/05	R204	07/11/2013	6.29	Put	Bond Future	2,904.8400	2.9048	2,920.3300	2.9203	0.533	0	0	0
2012/11/05	R206	01/11/2012			Bond Future	5.0700	105.0850	5.0700	105.0850	0.000	0.0000	0.0000	0
2012/11/05	R206	07/02/2013			Bond Future	4.9801	102.8193	4.9874	102.8127	0.146	0.0000	0.0000	1,120
2012/11/05	R206	07/02/2013	4.76	Call	Bond Future	126.5000	0.1265	121.1300	0.1211	(4.245)	0	0	0
2012/11/05	R206	07/02/2013	4.76	Put	Bond Future	326.5800	0.3266	327.8000	0.3278	0.374	0	0	0
2012/11/05	R206	07/02/2013	5.00	Call	Bond Future	220.6000	0.2206	213.9300	0.2139	(3.024)	0	0	0
2012/11/05	R206	07/02/2013	5.00	Put	Bond Future	202.5300	0.2025	202.4500	0.2025	(0.040)	0	0	0
2012/11/05	R206	07/02/2013	5.95	Call	Bond Future	885.2400	0.8852	878.1400	0.8781	(0.802)	0	0	0
2012/11/05	R206	07/02/2013	5.95	Put	Bond Future	10.7100	0.0107	10.2000	0.0102	(4.762)	0	0	0
2012/11/05	R206	07/02/2013	6.00	Call	Bond Future	927.9900	0.9280	920.9500	0.9209	(0.759)	0	0	0
2012/11/05	R206	07/02/2013	6.00	Put	Bond Future	8.7000	0.0087	8.2500	0.0083	(5.172)	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
2012/11/05	R206	07/02/2013	6.05	Call	Bond Future	971.0600	0.9711	964.0800	0.9641	(0.719)	0	0	0
2012/11/05	R206	07/02/2013	6.05	Put	Bond Future	7.0300	0.0070	6.6400	0.0066	(5.548)	0	0	0
2012/11/05	R206	02/05/2013			Bond Future	4.8694	104.0753	4.8791	104.0686	0.199	0.0000	0.0000	23
2012/11/05	R206	02/05/2013	3.40	Call	Bond Future	28.5000	0.0285	27.0100	0.0270	(5.228)	0	0	0
2012/11/05	R206	02/05/2013	3.40	Put	Bond Future	1,041.4700	1.0415	1,046.6100	1.0466	0.494	0	0	0
2012/11/05	R206	02/05/2013	3.41	Call	Bond Future	29.0900	0.0291	27.5700	0.0276	(5.225)	0	0	0
2012/11/05	R206	02/05/2013	3.41	Put	Bond Future	1,035.1100	1.0351	1,040.2200	1.0402	0.494	0	0	0
2012/11/05	R206	02/05/2013	3.39	Call	Bond Future	27.9200	0.0279	26.4500	0.0265	(5.265)	0	0	0
2012/11/05	R206	02/05/2013	3.39	Put	Bond Future	1,047.8400	1.0478	1,053.0000	1.0530	0.492	0	0	0
2012/11/05	R206	07/11/2013			Bond Future	4.2766	102.9778	4.3112	102.9716	0.808	0.0000	0.0000	0
2012/11/05	R206	07/11/2013	4.30	Call	Bond Future	415.7200	0.4157	410.9300	0.4109	(1.152)	0	0	0
2012/11/05	R206	07/11/2013	4.30	Put	Bond Future	411.5200	0.4115	412.9200	0.4129	0.340	0	0	0
2012/11/05	R206	07/11/2013	4.31	Call	Bond Future	416.6200	0.4166	411.8200	0.4118	(1.152)	0	0	0
2012/11/05	R206	07/11/2013	4.31	Put	Bond Future	410.6300	0.4106	412.0200	0.4120	0.339	0	0	0
2012/11/05	R206	07/11/2013	4.29	Call	Bond Future	414.8200	0.4148	410.0400	0.4100	(1.152)	0	0	0
2012/11/05	R206	07/11/2013	4.29	Put	Bond Future	412.4200	0.4124	413.8300	0.4138	0.342	0	0	0
2012/11/05	R207	01/11/2012			Bond Future	6.4500	106.7777	6.4500	106.7777	0.000	0.0000	0.0000	0
2012/11/05	R207	07/02/2013			Bond Future	6.4997	104.6832	6.5096	104.6272	0.153	0.0000	0.0000	6,841
2012/11/05	R207	07/02/2013	7.66	Call	Bond Future	6,408.2700	6.4083	6,348.0200	6.3480	(0.940)	0	0	0
2012/11/05	R207	07/02/2013	7.66	Put	Bond Future	105.4800	0.1055	101.1900	0.1012	(4.067)	0	0	0
2012/11/05	R207	07/02/2013	7.80	Call	Bond Future	7,098.4500	7.0985	7,039.1700	7.0392	(0.835)	0	0	0
2012/11/05	R207	07/02/2013	7.80	Put	Bond Future	67.3800	0.0674	64.0600	0.0641	(4.927)	0	0	0
2012/11/05	R207	07/02/2013	8.20	Call	Bond Future	9,091.3900	9.0914	9,034.1700	9.0342	(0.629)	0	0	0
2012/11/05	R207	07/02/2013	8.20	Put	Bond Future	16.1400	0.0161	14.8800	0.0149	(7.807)	0	0	0
2012/11/05	R207	07/02/2013	8.25	Call	Bond Future	9,340.3000	9.3403	9,283.2500	9.2833	(0.611)	0	0	0
2012/11/05	R207	07/02/2013	8.25	Put	Bond Future	13.2900	0.0133	12.2000	0.0122	(8.202)	0	0	0
2012/11/05	R207	07/02/2013	8.30	Call	Bond Future	9,588.8500	9.5888	9,531.9600	9.5320	(0.593)	0	0	0
2012/11/05	R207	07/02/2013	8.30	Put	Bond Future	10.9000	0.0109	9.9700	0.0100	(8.532)	0	0	0
2012/11/05	R207	02/05/2013			Bond Future	6.5520	105.9620	6.5623	105.9053	0.158	0.0000	0.0000	0
2012/11/05	R207	02/05/2013	6.45	Call	Bond Future	1,957.6500	1.9576	1,912.7200	1.9127	(2.295)	0	0	0
2012/11/05	R207	02/05/2013	6.45	Put	Bond Future	2,517.3500	2.5174	2,529.0300	2.5290	0.464	0	0	0
2012/11/05	R207	02/05/2013	6.46	Call	Bond Future	1,983.1000	1.9831	1,937.9400	1.9379	(2.277)	0	0	0
2012/11/05	R207	02/05/2013	6.46	Put	Bond Future	2,487.7500	2.4878	2,499.2000	2.4992	0.460	0	0	0
2012/11/05	R207	02/05/2013	6.44	Call	Bond Future	1,932.3900	1.9324	1,887.7100	1.8877	(2.312)	0	0	0
2012/11/05	R207	02/05/2013	6.44	Put	Bond Future	2,547.1800	2.5472	2,559.1100	2.5591	0.468	0	0	0
2012/11/05	R207	07/11/2013			Bond Future	6.7106	105.0410	6.7219	104.9835	0.169	0.0000	0.0000	0
2012/11/05	R207	07/11/2013	6.70	Call	Bond Future	3,302.9900	3.3030	3,260.0700	3.2601	(1.299)	0	0	0
2012/11/05	R207	07/11/2013	6.70	Put	Bond Future	3,356.6000	3.3566	3,371.1200	3.3711	0.433	0	0	0
2012/11/05	R207	07/11/2013	6.71	Call	Bond Future	3,328.3200	3.3283	3,285.2600	3.2853	(1.294)	0	0	0
2012/11/05	R207	07/11/2013	6.71	Put	Bond Future	3,331.2100	3.3312	3,345.5900	3.3456	0.432	0	0	0
2012/11/05	R207	07/11/2013	6.69	Call	Bond Future	3,277.7600	3.2778	3,234.9800	3.2350	(1.305)	0	0	0
2012/11/05	R207	07/11/2013	6.69	Put	Bond Future	3,382.1300	3.3821	3,396.7900	3.3968	0.433	0	0	0
2012/11/05	R208	01/11/2012			Bond Future	6.6600	101.2491	6.6600	101.2491	0.000	0.0000	0.0000	0
2012/11/05	R208	07/02/2013			Bond Future	6.7030	102.7839	6.7076	102.7554	0.069	0.0000	0.0000	18,386
2012/11/05	R208	07/02/2013	8.00	Call	Bond Future	7,758.6000	7.7586	7,723.9700	7.7240	(0.446)	0	0	0
2012/11/05	R208	07/02/2013	8.00	Put	Bond Future	98.6500	0.0987	92.5500	0.0926	(6.183)	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
2012/11/05	R208	07/02/2013	8.05	Call	Bond Future	8,025.1000	8.0251	7,991.0600	7.9911	(0.424)	0	0	0
2012/11/05	R208	07/02/2013	8.05	Put	Bond Future	84.7000	0.0847	79.1900	0.0792	(6.505)	0	0	0
2012/11/05	R208	07/02/2013	8.83	Call	Bond Future	12,186.3900	12.1864	12,157.1900	12.1572	(0.240)	0	0	0
2012/11/05	R208	07/02/2013	8.83	Put	Bond Future	5.3000	0.0053	4.6300	0.0046	(12.642)	0	0	0
2012/11/05	R208	07/02/2013	6.00	Call	Bond Future	398.9400	0.3989	376.6800	0.3767	(5.580)	0	0	12,250
2012/11/05	R208	07/02/2013	6.00	Put	Bond Future	4,878.5300	4.8785	4,884.8000	4.8848	0.129	0	0	0
2012/11/05	R208	07/02/2013	7.78	Call	Bond Future	6,599.5500	6.5996	6,561.9400	6.5619	(0.570)	0	0	0
2012/11/05	R208	07/02/2013	7.78	Put	Bond Future	186.2700	0.1863	177.1900	0.1772	(4.875)	0	0	0
2012/11/05	R208	07/02/2013	7.85	Call	Bond Future	6,965.3000	6.9653	6,928.7000	6.9287	(0.525)	0	0	0
2012/11/05	R208	07/02/2013	7.85	Put	Bond Future	153.1000	0.1531	145.0300	0.1450	(5.271)	0	0	0
2012/11/05	R208	07/02/2013	7.95	Call	Bond Future	7,492.9900	7.4930	7,457.7400	7.4577	(0.470)	0	0	0
2012/11/05	R208	07/02/2013	7.95	Put	Bond Future	114.5500	0.1146	107.8300	0.1078	(5.866)	0	0	0
2012/11/05	R208	02/05/2013			Bond Future	6.7545	100.6464	6.7592	100.6175	0.071	0.0000	0.0000	47
2012/11/05	R208	02/05/2013	6.66	Call	Bond Future	2,286.0000	2.2860	2,251.0200	2.2510	(1.530)	0	0	0
2012/11/05	R208	02/05/2013	6.66	Put	Bond Future	2,859.0200	2.8590	2,852.9300	2.8529	(0.213)	0	0	0
2012/11/05	R208	02/05/2013	6.64	Call	Bond Future	2,230.2700	2.2303	2,195.5500	2.1956	(1.557)	0	0	0
2012/11/05	R208	02/05/2013	6.64	Put	Bond Future	2,925.1300	2.9251	2,919.3000	2.9193	(0.199)	0	0	0
2012/11/05	R208	02/05/2013	6.65	Call	Bond Future	2,258.0400	2.2580	2,223.1900	2.2232	(1.543)	0	0	0
2012/11/05	R208	02/05/2013	6.65	Put	Bond Future	2,891.9500	2.8919	2,885.9900	2.8860	(0.206)	0	0	0
2012/11/05	R208	07/11/2013			Bond Future	6.9095	99.8769	6.9146	99.8478	0.074	0.0000	0.0000	0
2012/11/05	R208	07/11/2013	6.81	Call	Bond Future	3,681.0100	3.6810	3,650.5500	3.6506	(0.827)	0	0	0
2012/11/05	R208	07/11/2013	6.81	Put	Bond Future	4,247.7100	4.2477	4,246.3100	4.2463	(0.033)	0	0	0
2012/11/05	R208	07/11/2013	7.50	Call	Bond Future	5,842.1800	5.8422	5,808.0300	5.8080	(0.585)	0	0	0
2012/11/05	R208	07/11/2013	7.50	Put	Bond Future	2,558.5500	2.5585	2,553.4600	2.5535	(0.199)	0	0	230
2012/11/05	R208	07/11/2013	6.79	Call	Bond Future	3,627.3100	3.6273	3,597.0000	3.5970	(0.836)	0	0	0
2012/11/05	R208	07/11/2013	6.79	Put	Bond Future	4,308.4200	4.3084	4,307.1700	4.3072	(0.029)	0	0	0
2012/11/05	R208	07/11/2013	6.80	Call	Bond Future	3,654.1000	3.6541	3,623.7200	3.6237	(0.831)	0	0	0
2012/11/05	R208	07/11/2013	6.80	Put	Bond Future	4,277.9800	4.2780	4,276.6600	4.2767	(0.031)	0	0	0
2012/11/05	R209	01/11/2012			Bond Future	8.4500	78.3438	8.4500	78.3438	0.000	0.0000	0.0000	0
2012/11/05	R209	07/02/2013			Bond Future	8.5183	79.5446	8.5277	79.4668	0.111	0.0000	0.0000	11,676
2012/11/05	R209	07/02/2013	8.63	Call	Bond Future	3,094.6900	3.0947	3,010.0300	3.0100	(2.736)	0	0	0
2012/11/05	R209	07/02/2013	8.63	Put	Bond Future	2,184.4500	2.1844	2,177.5900	2.1776	(0.314)	0	0	11,000
2012/11/05	R209	07/02/2013	8.83	Call	Bond Future	4,041.4200	4.0414	3,952.1000	3.9521	(2.210)	0	0	0
2012/11/05	R209	07/02/2013	8.83	Put	Bond Future	1,543.4600	1.5435	1,531.9400	1.5319	(0.746)	0	0	14,000
2012/11/05	R209	07/02/2013	8.95	Call	Bond Future	4,662.0200	4.6620	4,571.2000	4.5712	(1.948)	0	0	0
2012/11/05	R209	07/02/2013	8.95	Put	Bond Future	1,236.2700	1.2363	1,223.2500	1.2233	(1.053)	0	0	0
2012/11/05	R209	07/02/2013	9.06	Call	Bond Future	5,260.4900	5.2605	5,169.0200	5.1690	(1.739)	0	0	0
2012/11/05	R209	07/02/2013	9.06	Put	Bond Future	1,000.1700	1.0002	986.5000	0.9865	(1.367)	0	0	0
2012/11/05	R209	07/02/2013	9.10	Call	Bond Future	5,484.3100	5.4843	5,392.7700	5.3928	(1.669)	0	0	0
2012/11/05	R209	07/02/2013	9.10	Put	Bond Future	924.2200	0.9242	910.4800	0.9105	(1.487)	0	0	0
2012/11/05	R209	07/02/2013	9.00	Call	Bond Future	4,930.7100	4.9307	4,839.5200	4.8395	(1.849)	0	0	0
2012/11/05	R209	07/02/2013	9.00	Put	Bond Future	1,123.7400	1.1237	1,110.3500	1.1103	(1.192)	0	0	0
2012/11/05	R209	07/02/2013	9.05	Call	Bond Future	5,205.0400	5.2050	5,113.6100	5.1136	(1.757)	0	0	0
2012/11/05	R209	07/02/2013	9.05	Put	Bond Future	1,019.9700	1.0200	1,006.3400	1.0063	(1.336)	0	0	0
2012/11/05	R209	02/05/2013			Bond Future	8.5870	77.3746	8.5967	77.2958	0.113	0.0000	0.0000	33
2012/11/05	R209	02/05/2013	8.01	Call	Bond Future	2,426.4500	2.4265	2,365.0300	2.3650	(2.531)	0	0	0
2012/11/05	R209	02/05/2013	8.01	Put	Bond Future	7,339.0600	7.3391	7,356.4300	7.3564	0.237	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
2012/11/05	R209	02/05/2013	7.99	Call	Bond Future	2,370.7100	2.3707	2,309.9600	2.3100	(2.563)	0	0	0
2012/11/05	R209	02/05/2013	7.99	Put	Bond Future	7,462.2300	7.4622	7,480.2700	7.4803	0.242	0	0	0
2012/11/05	R209	02/05/2013	8.00	Call	Bond Future	2,398.4800	2.3985	2,337.3900	2.3374	(2.547)	0	0	0
2012/11/05	R209	02/05/2013	8.00	Put	Bond Future	7,400.4700	7.4005	7,418.1700	7.4182	0.239	0	0	0
2012/11/05	R209	07/11/2013			Bond Future	8.7638	76.2489	8.7740	76.1685	0.117	0.0000	0.0000	0
2012/11/05	R209	07/11/2013	8.81	Call	Bond Future	7,078.5800	7.0786	7,006.2900	7.0063	(1.021)	0	0	0
2012/11/05	R209	07/11/2013	8.81	Put	Bond Future	6,717.2200	6.7172	6,725.3000	6.7253	0.120	0	0	0
2012/11/05	R209	07/11/2013	9.50	Call	Bond Future	9,900.0500	9.9000	9,820.1400	9.8201	(0.807)	0	0	0
2012/11/05	R209	07/11/2013	9.50	Put	Bond Future	4,451.3300	4.4513	4,451.7900	4.4518	0.010	0	0	180
2012/11/05	R209	07/11/2013	8.79	Call	Bond Future	7,001.7600	7.0018	6,929.7400	6.9297	(1.029)	0	0	0
2012/11/05	R209	07/11/2013	8.79	Put	Bond Future	6,796.4400	6.7964	6,804.7900	6.8048	0.123	0	0	0
2012/11/05	R209	07/11/2013	8.80	Call	Bond Future	7,040.1300	7.0401	6,967.9700	6.9680	(1.025)	0	0	0
2012/11/05	R209	07/11/2013	8.80	Put	Bond Future	6,756.7300	6.7567	6,764.9400	6.7649	0.122	0	0	0
2012/11/05	R210	01/11/2012			Bond Future	158.6998	158.6998	158.6998	158.6998	0.000	0.0000	0.0000	0
2012/11/05	R210	07/02/2013			Bond Future	160.9761	160.9761	160.9727	160.9727	(0.002)	0.0000	0.0000	1,264
2012/11/05	R210	07/02/2013	156.99	Call	Bond Future	3,986.1200	3.9861	3,982.6800	3.9827	(0.086)	0	0	0
2012/11/05	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R210	07/02/2013	157.00	Call	Bond Future	3,976.1200	3.9761	3,972.6800	3.9727	(0.087)	0	0	0
2012/11/05	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R210	07/02/2013	157.01	Call	Bond Future	3,966.1200	3.9661	3,962.6800	3.9627	(0.087)	0	0	0
2012/11/05	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R210	02/05/2013			Bond Future	161.1611	161.1611	161.1575	161.1575	(0.002)	0.0000	0.0000	7
2012/11/05	R210	02/05/2013	161.14	Call	Bond Future	21.1200	0.0211	17.5000	0.0175	(17.140)	0	0	0
2012/11/05	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R210	02/05/2013	161.15	Call	Bond Future	11.1200	0.0111	7.5000	0.0075	(32.554)	0	0	0
2012/11/05	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R210	02/05/2013	161.16	Call	Bond Future	1.1200	0.0011	0.0000	0.0000	(100.000)	0	0	0
2012/11/05	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	2.5000	0.0025	100.000	0	0	0
2012/11/05	R211	01/11/2012			Bond Future	123.7573	123.7573	123.7573	123.7573	0.000	0.0000	0.0000	0
2012/11/05	R211	07/02/2013			Bond Future	124.1056	124.1056	124.0983	124.0983	(0.006)	0.0000	0.0000	703
2012/11/05	R211	07/02/2013	122.99	Call	Bond Future	1,115.5900	1.1156	1,108.3200	1.1083	(0.652)	0	0	0
2012/11/05	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R211	07/02/2013	123.00	Call	Bond Future	1,105.5900	1.1056	1,098.3200	1.0983	(0.658)	0	0	0
2012/11/05	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R211	07/02/2013	123.01	Call	Bond Future	1,095.5900	1.0956	1,088.3200	1.0883	(0.664)	0	0	0
2012/11/05	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R211	02/05/2013			Bond Future	125.6730	125.6730	125.6655	125.6655	(0.006)	0.0000	0.0000	7
2012/11/05	R211	02/05/2013	125.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R211	02/05/2013	125.69	Put	Bond Future	17.0300	0.0170	24.4800	0.0245	43.746	0	0	0
2012/11/05	R211	02/05/2013	125.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R211	02/05/2013	125.70	Put	Bond Future	27.0300	0.0270	34.4800	0.0345	27.562	0	0	0
2012/11/05	R211	02/05/2013	125.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R211	02/05/2013	125.71	Put	Bond Future	37.0300	0.0370	44.4800	0.0445	20.119	0	0	0
2012/11/05	R212	01/11/2012			Bond Future	129.2025	129.2025	129.2025	129.2025	0.000	0.0000	0.0000	0
2012/11/05	R212	07/02/2013			Bond Future	129.6004	129.6004	129.5958	129.5958	(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
2012/11/05	R212	07/02/2013	128.99	Call	Bond Future	610.3900	0.6104	605.8100	0.6058	(0.750)	0	0	0
2012/11/05	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R212	07/02/2013	129.00	Call	Bond Future	600.3900	0.6004	595.8100	0.5958	(0.763)	0	0	0
2012/11/05	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R212	07/02/2013	129.01	Call	Bond Future	590.3900	0.5904	585.8100	0.5858	(0.776)	0	0	0
2012/11/05	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R212	02/05/2013			Bond Future	131.2372	131.2372	131.2324	131.2324	(0.004)	0.0000	0.0000	11
2012/11/05	R212	02/05/2013	131.09	Call	Bond Future	147.2400	0.1472	142.4300	0.1424	(3.267)	0	0	0
2012/11/05	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R212	02/05/2013	131.10	Call	Bond Future	137.2400	0.1372	132.4300	0.1324	(3.505)	0	0	0
2012/11/05	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R212	02/05/2013	131.11	Call	Bond Future	127.2400	0.1272	122.4300	0.1224	(3.780)	0	0	0
2012/11/05	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R213	01/11/2012			Bond Future	8.2500	89.5744	8.2500	89.5744	0.000	0.0000	0.0000	0
2012/11/05	R213	07/02/2013			Bond Future	8.3284	90.8938	8.3378	90.8144	0.113	0.0000	0.0000	7,169
2012/11/05	R213	07/02/2013	8.90	Call	Bond Future	5,771.9900	5.7720	5,675.6300	5.6756	(1.669)	0	0	0
2012/11/05	R213	07/02/2013	8.90	Put	Bond Future	1,150.3000	1.1503	1,133.2900	1.1333	(1.479)	0	0	0
2012/11/05	R213	07/02/2013	8.95	Call	Bond Future	6,059.0700	6.0591	5,962.7000	5.9627	(1.591)	0	0	0
2012/11/05	R213	07/02/2013	8.95	Put	Bond Future	1,050.3200	1.0503	1,033.3000	1.0333	(1.620)	0	0	0
2012/11/05	R213	07/02/2013	9.00	Call	Bond Future	6,350.7400	6.3507	6,254.4600	6.2545	(1.516)	0	0	0
2012/11/05	R213	07/02/2013	9.00	Put	Bond Future	957.6000	0.9576	940.6700	0.9407	(1.768)	0	0	0
2012/11/05	R213	07/02/2013	9.05	Call	Bond Future	6,646.9200	6.6469	6,550.8200	6.5508	(1.446)	0	0	0
2012/11/05	R213	07/02/2013	9.05	Put	Bond Future	872.0300	0.8720	855.2800	0.8553	(1.921)	0	0	0
2012/11/05	R213	02/05/2013			Bond Future	8.3986	88.4695	8.4083	88.3892	0.115	0.0000	0.0000	5
2012/11/05	R213	02/05/2013	7.86	Call	Bond Future	2,344.7600	2.3448	2,284.2900	2.2843	(2.579)	0	0	0
2012/11/05	R213	02/05/2013	7.86	Put	Bond Future	6,982.2800	6.9823	7,002.1000	7.0021	0.284	0	0	0
2012/11/05	R213	02/05/2013	7.84	Call	Bond Future	2,287.7000	2.2877	2,227.9500	2.2279	(2.612)	0	0	0
2012/11/05	R213	02/05/2013	7.84	Put	Bond Future	7,104.2400	7.1042	7,124.7800	7.1248	0.289	0	0	0
2012/11/05	R213	02/05/2013	7.85	Call	Bond Future	2,316.1200	2.3161	2,256.0100	2.2560	(2.595)	0	0	0
2012/11/05	R213	02/05/2013	7.85	Put	Bond Future	7,043.0900	7.0431	7,063.2700	7.0633	0.287	0	0	0
2012/11/05	R213	07/11/2013			Bond Future	8.5854	87.2415	8.5956	87.1596	0.119	0.0000	0.0000	0
2012/11/05	R213	07/11/2013	8.61	Call	Bond Future	6,390.5500	6.3905	6,320.8500	6.3209	(1.091)	0	0	0
2012/11/05	R213	07/11/2013	8.61	Put	Bond Future	6,194.1000	6.1941	6,206.3000	6.2063	0.197	0	0	0
2012/11/05	R213	07/11/2013	8.59	Call	Bond Future	6,313.2500	6.3133	6,243.8700	6.2439	(1.099)	0	0	0
2012/11/05	R213	07/11/2013	8.59	Put	Bond Future	6,276.4000	6.2764	6,288.9200	6.2889	0.199	0	0	0
2012/11/05	R213	07/11/2013	8.60	Call	Bond Future	6,351.8500	6.3518	6,282.3000	6.2823	(1.095)	0	0	0
2012/11/05	R213	07/11/2013	8.60	Put	Bond Future	6,235.1400	6.2351	6,247.4900	6.2475	0.198	0	0	0
2012/11/05	R214	01/11/2012			Bond Future	8.4800	80.0615	8.4800	80.0615	0.000	0.0000	0.0000	0
2012/11/05	R214	07/02/2013			Bond Future	8.5477	81.2916	8.5521	81.2541	0.051	0.0000	0.0000	1,714
2012/11/05	R214	07/02/2013	8.59	Call	Bond Future	364.7400	0.3647	327.2500	0.3273	(10.279)	0	0	0
2012/11/05	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R214	07/02/2013	8.60	Call	Bond Future	450.6200	0.4506	413.1300	0.4131	(8.320)	0	0	0
2012/11/05	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/05	R214	07/02/2013	8.61	Call	Bond Future	536.3300	0.5363	498.8400	0.4988	(6.990)	0	0	0
2012/11/05	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
-----------	------------------	--------	-----	---------	--------------------------------	--------------------------------	--------------------------	--------------------------	----------------------	--------------	-------------	---------------

Total												304328
--------------	--	--	--	--	--	--	--	--	--	--	--	---------------