



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 03/12/2012 to 03/12/2012

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
2012/12/03	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	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
2012/12/03	2025	07/02/2013			Bond Future	110.9675	110.9675	110.9882	110.9882	0.019	0.0000	0.0000	0
2012/12/03	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	2025	07/02/2013	110.99	Put	Bond Future	22.4900	0.0225	1.8500	0.0019	(91.774)	0	0	0
2012/12/03	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	2025	07/02/2013	111.00	Put	Bond Future	32.4900	0.0325	11.8500	0.0119	(63.527)	0	0	0
2012/12/03	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	2025	07/02/2013	111.01	Put	Bond Future	42.4900	0.0425	21.8500	0.0219	(48.576)	0	0	0
2012/12/03	2038	07/02/2013			Bond Future	109.4033	109.4033	109.3192	109.3192	(0.077)	0.0000	0.0000	0
2012/12/03	2038	07/02/2013	105.99	Call	Bond Future	3,413.3500	3.4133	3,329.1600	3.3292	(2.466)	0	0	0
2012/12/03	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	2038	07/02/2013	106.00	Call	Bond Future	3,403.3500	3.4033	3,319.1600	3.3192	(2.474)	0	0	0
2012/12/03	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	2038	07/02/2013	106.01	Call	Bond Future	3,393.3500	3.3933	3,309.1600	3.3092	(2.481)	0	0	0
2012/12/03	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	2050	07/02/2013			Bond Future	115.1324	115.1324	115.1565	115.1565	0.021	0.0000	0.0000	0
2012/12/03	2050	07/02/2013	112.99	Call	Bond Future	2,142.4300	2.1424	2,166.4900	2.1665	1.123	0	0	0
2012/12/03	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	2050	07/02/2013	113.00	Call	Bond Future	2,132.4300	2.1324	2,156.4900	2.1565	1.128	0	0	0
2012/12/03	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	2050	07/02/2013	113.01	Call	Bond Future	2,122.4300	2.1224	2,146.4900	2.1465	1.134	0	0	0
2012/12/03	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	AL7T	07/02/2013			Index Future	481.0800	481.0800	480.9850	480.9850	(0.020)	0.0000	0.0000	12
2012/12/03	AL7T	02/05/2013			Index Future	487.1180	487.1180	487.0160	487.0160	(0.021)	0.0000	0.0000	0
2012/12/03	ALBI	07/02/2013			Index Future	428.4420	428.4420	428.2720	428.2720	(0.040)	0.0000	0.0000	1,077
2012/12/03	ALBI	02/05/2013			Index Future	433.8200	433.8200	433.6420	433.6420	(0.041)	0.0000	0.0000	0
2012/12/03	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/12/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/03	EL28	07/02/2013			Bond Future	111.6490	111.6490	111.6721	111.6721	0.021	0.0000	0.0000	0
2012/12/03	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	EL28	07/02/2013	113.01	Put	Bond Future	1,360.9700	1.3610	1,337.9300	1.3379	(1.693)	0	0	0
2012/12/03	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	EL28	07/02/2013	112.99	Put	Bond Future	1,340.9700	1.3410	1,317.9300	1.3179	(1.718)	0	0	0
2012/12/03	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	EL28	07/02/2013	113.00	Put	Bond Future	1,350.9700	1.3510	1,327.9300	1.3279	(1.705)	0	0	0
2012/12/03	ES33	07/02/2013			Bond Future	9.0442	88.7859	9.0583	88.6696	0.156	0.0000	0.0000	303
2012/12/03	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/12/03	ES33	07/02/2013	8.54	Put	Bond Future	4,310.0400		4.3100	4,426.3000	4.4263	2.697	0	0	0
2012/12/03	ES33	07/02/2013	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	ES33	07/02/2013	8.55	Put	Bond Future	4,221.3500		4.2213	4,337.6100	4.3376	2.754	0	0	0
2012/12/03	ES33	07/02/2013	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	ES33	07/02/2013	8.56	Put	Bond Future	4,132.7900		4.1328	4,249.0500	4.2490	2.813	0	0	0
2012/12/03	GOVI	07/02/2013			GOVI	428.7860		428.7860	428.5940	428.5940	(0.045)	0.0000	0.0000	333
2012/12/03	GOVI	07/02/2013	432.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	GOVI	07/02/2013	432.99	Put	GOVI	42,040.0000		4.2040	43,960.0000	4.3960	4.567	0	0	0
2012/12/03	GOVI	07/02/2013	433.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	GOVI	07/02/2013	433.00	Put	GOVI	42,140.0000		4.2140	44,060.0000	4.4060	4.556	0	0	0
2012/12/03	GOVI	07/02/2013	433.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	GOVI	07/02/2013	433.01	Put	GOVI	42,240.0000		4.2240	44,160.0000	4.4160	4.545	0	0	0
2012/12/03	GOVI	02/05/2013			GOVI	434.1690		434.1690	433.9690	433.9690	(0.046)	0.0000	0.0000	0
2012/12/03	GOVI	02/05/2013	432.99	Call	GOVI	11,790.0000		1.1790	9,790.0000	0.9790	(16.964)	0	0	0
2012/12/03	GOVI	02/05/2013	432.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	GOVI	02/05/2013	433.00	Call	GOVI	11,690.0000		1.1690	9,690.0000	0.9690	(17.109)	0	0	0
2012/12/03	GOVI	02/05/2013	433.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	GOVI	02/05/2013	433.01	Call	GOVI	11,590.0000		1.1590	9,590.0000	0.9590	(17.256)	0	0	0
2012/12/03	GOVI	02/05/2013	433.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/03	IGOV	07/02/2013			Index Future	195.2820		195.2820	195.4010	195.4010	0.061	0.0000	0.0000	607
2012/12/03	IGOV	02/05/2013			Index Future	197.7340		197.7340	197.8510	197.8510	0.059	0.0000	0.0000	0
2012/12/03	ILBI	07/02/2013			Index Future	521.4120		521.4120	521.4120	521.4120	0.000	0.0000	0.0000	169
2012/12/03	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/03	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/03	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/03	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/03	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/03	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/03	JBAF	19/12/2012			Jibar Tradeable Future	5.1300		94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	840
2012/12/03	JBAF	16/01/2013			Jibar Tradeable Future	5.0900		94.9100	5.1000	94.9000	0.196	0.0000	0.0000	0
2012/12/03	JBAF	20/02/2013			Jibar Tradeable Future	5.0400		94.9600	5.0500	94.9500	0.198	0.0000	0.0000	0
2012/12/03	JBAF	20/03/2013			Jibar Tradeable Future	5.0100		94.9900	5.0200	94.9800	0.200	0.0000	0.0000	1,000
2012/12/03	JBAF	17/04/2013			Jibar Tradeable Future	4.9900		95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2012/12/03	JBAF	15/05/2013			Jibar Tradeable Future	4.9800		95.0200	4.9800	95.0200	0.000	0.0000	0.0000	0
2012/12/03	JBAF	19/06/2013			Jibar Tradeable Future	4.9800		95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	500

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2012/12/03	JBAF	18/09/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	2,200
2012/12/03	JBAF	18/12/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	2,000
2012/12/03	JBAF	19/03/2014			Jibar Tradeable Future	5.2100	94.7900	5.2000	94.8000	(0.192)	0.0000	0.0000	1,000
2012/12/03	JBAF	18/06/2014			Jibar Tradeable Future	5.3400	94.6600	5.3400	94.6600	0.000	0.0000	0.0000	800
2012/12/03	JBAF	17/09/2014			Jibar Tradeable Future	5.4900	94.5100	5.4900	94.5100	0.000	0.0000	0.0000	0
2012/12/03	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/03	R023	07/02/2013			Bond Future	7.1462	107.8026	7.1504	107.7719	0.059	0.0000	0.0000	1,685
2012/12/03	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R023	07/02/2013	7.04	Put	Bond Future	776.1100	0.7761	806.8100	0.8068	3.956	0	0	0
2012/12/03	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R023	07/02/2013	7.05	Put	Bond Future	702.6900	0.7027	733.3900	0.7334	4.369	0	0	0
2012/12/03	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R023	07/02/2013	7.06	Put	Bond Future	629.3400	0.6293	660.0400	0.6600	4.878	0	0	0
2012/12/03	R023	02/05/2013			Bond Future	7.2078	105.1840	7.2124	105.1518	0.063	0.0000	0.0000	2
2012/12/03	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R023	02/05/2013	7.06	Put	Bond Future	1,059.4600	1.0595	1,091.6300	1.0916	3.036	0	0	0
2012/12/03	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R023	02/05/2013	7.04	Put	Bond Future	1,203.8400	1.2038	1,236.0100	1.2360	2.672	0	0	0
2012/12/03	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R023	02/05/2013	7.05	Put	Bond Future	1,131.6200	1.1316	1,163.7900	1.1638	2.843	0	0	0
2012/12/03	R023	01/08/2013			Bond Future	7.2712	106.6002	7.2759	106.5675	0.065	0.0000	0.0000	0
2012/12/03	R023	01/08/2013	7.29	Call	Bond Future	130.3700	0.1304	97.6300	0.0976	(25.113)	0	0	0
2012/12/03	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R023	01/08/2013	7.30	Call	Bond Future	199.7400	0.1997	167.0000	0.1670	(16.391)	0	0	0
2012/12/03	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R023	01/08/2013	7.31	Call	Bond Future	269.0500	0.2691	236.3100	0.2363	(12.169)	0	0	0
2012/12/03	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R157	07/02/2013			Bond Future	5.5183	124.5711	5.5337	124.5302	0.279	0.0000	0.0000	7,617
2012/12/03	R157	07/02/2013	6.28	Call	Bond Future	2,025.0800	2.0251	1,983.5900	1.9836	(2.049)	0	0	0
2012/12/03	R157	07/02/2013	6.28	Put	Bond Future	20.0700	0.0201	19.4800	0.0195	(2.940)	0	0	0
2012/12/03	R157	07/02/2013	6.50	Call	Bond Future	2,582.0500	2.5820	2,540.7900	2.5408	(1.598)	0	0	0
2012/12/03	R157	07/02/2013	6.50	Put	Bond Future	6.0200	0.0060	5.6600	0.0057	(5.980)	0	0	0
2012/12/03	R157	07/02/2013	6.70	Call	Bond Future	3,093.6200	3.0936	3,052.5700	3.0526	(1.327)	0	0	0
2012/12/03	R157	07/02/2013	6.70	Put	Bond Future	1.5800	0.0016	1.4300	0.0014	(9.494)	0	0	0
2012/12/03	R157	07/02/2013	6.75	Call	Bond Future	3,221.6800	3.2217	3,180.6600	3.1807	(1.273)	0	0	0
2012/12/03	R157	07/02/2013	6.75	Put	Bond Future	1.1000	0.0011	0.9800	0.0010	(10.909)	0	0	0
2012/12/03	R157	07/02/2013	6.80	Call	Bond Future	3,349.7000	3.3497	3,308.7100	3.3087	(1.224)	0	0	0
2012/12/03	R157	07/02/2013	6.80	Put	Bond Future	0.7600	0.0008	0.6700	0.0007	(11.842)	0	0	0
2012/12/03	R157	02/05/2013			Bond Future	5.5472	119.2652	5.5649	119.2225	0.318	0.0000	0.0000	141
2012/12/03	R157	02/05/2013	5.35	Call	Bond Future	407.9200	0.4079	386.1100	0.3861	(5.347)	0	0	0
2012/12/03	R157	02/05/2013	5.35	Put	Bond Future	886.5100	0.8865	907.4200	0.9074	2.359	0	0	0
2012/12/03	R157	02/05/2013	5.36	Call	Bond Future	417.4400	0.4174	395.3400	0.3953	(5.294)	0	0	0
2012/12/03	R157	02/05/2013	5.36	Put	Bond Future	871.7000	0.8717	892.3200	0.8923	2.365	0	0	0
2012/12/03	R157	02/05/2013	5.34	Call	Bond Future	398.5400	0.3985	377.0300	0.3770	(5.397)	0	0	0
2012/12/03	R157	02/05/2013	5.34	Put	Bond Future	901.4700	0.9015	922.6800	0.9227	2.353	0	0	0

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2012/12/03	R157	07/11/2013			Bond Future	5.6121	115.7503	5.6371	115.7033	0.446	0.0000	0.0000	0
2012/12/03	R157	07/11/2013	5.61	Call	Bond Future	839.7600	0.8398	812.6200	0.8126	(3.232)	0	0	0
2012/12/03	R157	07/11/2013	5.61	Put	Bond Future	843.6200	0.8436	863.5200	0.8635	2.359	0	0	0
2012/12/03	R157	07/11/2013	5.59	Call	Bond Future	820.3500	0.8203	793.5400	0.7935	(3.268)	0	0	0
2012/12/03	R157	07/11/2013	5.59	Put	Bond Future	861.8500	0.8619	882.0800	0.8821	2.347	0	0	0
2012/12/03	R157	07/11/2013	5.60	Call	Bond Future	830.0200	0.8300	803.0400	0.8030	(3.251)	0	0	0
2012/12/03	R157	07/11/2013	5.60	Put	Bond Future	852.7000	0.8527	872.7600	0.8728	2.353	0	0	0
2012/12/03	R186	07/02/2013			Bond Future	7.6347	125.7478	7.6440	125.6563	0.122	0.0000	0.0000	37,363
2012/12/03	R186	07/02/2013	7.00	Call	Bond Future	707.9900	0.7080	650.2000	0.6502	(8.163)	0	0	10,300
2012/12/03	R186	07/02/2013	7.00	Put	Bond Future	7,195.6400	7.1956	7,229.3300	7.2293	0.468	0	0	0
2012/12/03	R186	07/02/2013	7.25	Call	Bond Future	1,317.2600	1.3173	1,236.3900	1.2364	(6.139)	0	0	670
2012/12/03	R186	07/02/2013	7.25	Put	Bond Future	5,194.1800	5.1942	5,204.7900	5.2048	0.204	0	0	0
2012/12/03	R186	07/02/2013	7.50	Call	Bond Future	2,220.0800	2.2201	2,119.2900	2.1193	(4.540)	0	0	575
2012/12/03	R186	07/02/2013	7.50	Put	Bond Future	3,558.5000	3.5585	3,549.1900	3.5492	(0.262)	0	0	0
2012/12/03	R186	07/02/2013	8.32	Call	Bond Future	7,213.4700	7.2135	7,096.5300	7.0965	(1.621)	0	0	0
2012/12/03	R186	07/02/2013	8.32	Put	Bond Future	704.9100	0.7049	679.4500	0.6794	(3.612)	0	0	2,000
2012/12/03	R186	07/02/2013	8.50	Call	Bond Future	8,594.5500	8.5946	8,481.4500	8.4814	(1.316)	0	0	0
2012/12/03	R186	07/02/2013	8.50	Put	Bond Future	456.7300	0.4567	435.1100	0.4351	(4.734)	0	0	0
2012/12/03	R186	07/02/2013	7.75	Call	Bond Future	3,444.8100	3.4448	3,330.7200	3.3307	(3.312)	0	0	1,000
2012/12/03	R186	07/02/2013	7.75	Put	Bond Future	2,314.6600	2.3147	2,292.0500	2.2921	(0.977)	0	0	0
2012/12/03	R186	07/02/2013	8.00	Call	Bond Future	4,955.7100	4.9557	4,836.3400	4.8363	(2.409)	0	0	0
2012/12/03	R186	07/02/2013	8.00	Put	Bond Future	1,424.7300	1.4247	1,396.8400	1.3968	(1.958)	0	0	150
2012/12/03	R186	07/02/2013	8.55	Call	Bond Future	8,984.5300	8.9845	8,872.7500	8.8727	(1.244)	0	0	0
2012/12/03	R186	07/02/2013	8.55	Put	Bond Future	399.8400	0.3998	379.5400	0.3795	(5.077)	0	0	0
2012/12/03	R186	07/02/2013	8.45	Call	Bond Future	8,205.1500	8.2051	8,090.8900	8.0909	(1.393)	0	0	0
2012/12/03	R186	07/02/2013	8.45	Put	Bond Future	516.6700	0.5167	493.8900	0.4939	(4.409)	0	0	0
2012/12/03	R186	07/02/2013	8.47	Call	Bond Future	8,360.4400	8.3604	8,246.6400	8.2466	(1.361)	0	0	0
2012/12/03	R186	07/02/2013	8.47	Put	Bond Future	491.9300	0.4919	469.6100	0.4696	(4.537)	0	0	0
2012/12/03	R186	02/05/2013			Bond Future	7.7050	127.2574	7.7148	127.1634	0.126	0.0000	0.0000	212
2012/12/03	R186	02/05/2013	7.41	Call	Bond Future	2,982.2800	2.9823	2,903.4800	2.9035	(2.642)	0	0	0
2012/12/03	R186	02/05/2013	7.41	Put	Bond Future	5,883.9900	5.8840	5,899.1800	5.8992	0.258	0	0	0
2012/12/03	R186	02/05/2013	7.39	Call	Bond Future	2,905.5300	2.9055	2,827.6100	2.8276	(2.682)	0	0	0
2012/12/03	R186	02/05/2013	7.39	Put	Bond Future	6,007.3700	6.0074	6,023.4400	6.0234	0.268	0	0	0
2012/12/03	R186	02/05/2013	7.40	Call	Bond Future	2,943.7500	2.9438	2,865.3900	2.8654	(2.662)	0	0	0
2012/12/03	R186	02/05/2013	7.40	Put	Bond Future	5,945.4700	5.9455	5,961.1000	5.9611	0.263	0	0	0
2012/12/03	R186	07/11/2013			Bond Future	7.8669	125.4102	7.8777	125.3104	0.137	0.0000	0.0000	0
2012/12/03	R186	07/11/2013	8.14	Call	Bond Future	8,017.0900	8.0171	7,929.6400	7.9296	(1.091)	0	0	0
2012/12/03	R186	07/11/2013	8.14	Put	Bond Future	5,524.0200	5.5240	5,536.4500	5.5364	0.225	0	0	0
2012/12/03	R186	07/11/2013	8.15	Call	Bond Future	8,067.8800	8.0679	7,980.2400	7.9802	(1.086)	0	0	0
2012/12/03	R186	07/11/2013	8.15	Put	Bond Future	5,484.8900	5.4849	5,497.1300	5.4971	0.223	0	0	0
2012/12/03	R186	07/11/2013	8.16	Call	Bond Future	8,118.8000	8.1188	8,030.9700	8.0310	(1.082)	0	0	0
2012/12/03	R186	07/11/2013	8.16	Put	Bond Future	5,445.9900	5.4460	5,458.0400	5.4580	0.221	0	0	0
2012/12/03	R186	07/11/2013	8.75	Call	Bond Future	11,333.8700	11.3339	11,237.2400	11.2372	(0.853)	0	0	0
2012/12/03	R186	07/11/2013	8.75	Put	Bond Future	3,526.2000	3.5262	3,529.4500	3.5294	0.092	0	0	130
2012/12/03	R189	07/02/2013			Bond Future	217.2891	217.2891	217.3160	217.3160	0.012	0.0000	0.0000	154
2012/12/03	R189	07/02/2013	212.99	Call	Bond Future	4,299.0900	4.2991	4,325.9800	4.3260	0.625	0	0	0

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2012/12/03	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R189	07/02/2013	213.00	Call	Bond Future	4,289.0900	4.2891	4,315.9800	4.3160	0.627	0	0	0
2012/12/03	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R189	07/02/2013	213.01	Call	Bond Future	4,279.0900	4.2791	4,305.9800	4.3060	0.628	0	0	0
2012/12/03	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R197	07/02/2013			Bond Future	280.8695	280.8695	280.9203	280.9203	0.018	0.0000	0.0000	2,543
2012/12/03	R197	07/02/2013	278.99	Call	Bond Future	1,879.4600	1.8795	1,930.3300	1.9303	2.707	0	0	0
2012/12/03	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R197	07/02/2013	279.00	Call	Bond Future	1,869.4600	1.8695	1,920.3300	1.9203	2.721	0	0	0
2012/12/03	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R197	07/02/2013	279.01	Call	Bond Future	1,859.4600	1.8595	1,910.3300	1.9103	2.736	0	0	0
2012/12/03	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R197	02/05/2013			Bond Future	284.3948	284.3948	284.4430	284.4430	0.017	0.0000	0.0000	40
2012/12/03	R197	02/05/2013	282.39	Call	Bond Future	2,004.7900	2.0048	2,053.0000	2.0530	2.405	0	0	0
2012/12/03	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R197	02/05/2013	282.40	Call	Bond Future	1,994.7900	1.9948	2,043.0000	2.0430	2.417	0	0	0
2012/12/03	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R197	02/05/2013	282.41	Call	Bond Future	1,984.7900	1.9848	2,033.0000	2.0330	2.429	0	0	0
2012/12/03	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R201	07/02/2013			Bond Future	5.1154	107.6156	5.1316	107.5862	0.316	0.0000	0.0000	1,540
2012/12/03	R201	07/02/2013	4.98	Call	Bond Future	154.3200	0.1543	138.9900	0.1390	(9.934)	0	0	0
2012/12/03	R201	07/02/2013	4.98	Put	Bond Future	401.5000	0.4015	415.5800	0.4156	3.507	0	0	0
2012/12/03	R201	07/02/2013	5.60	Call	Bond Future	909.9300	0.9099	880.8100	0.8808	(3.200)	0	0	0
2012/12/03	R201	07/02/2013	5.60	Put	Bond Future	31.7500	0.0317	32.0400	0.0320	0.913	0	0	0
2012/12/03	R201	07/02/2013	6.20	Call	Bond Future	1,952.9800	1.9530	1,923.5300	1.9235	(1.508)	0	0	0
2012/12/03	R201	07/02/2013	6.20	Put	Bond Future	0.5500	0.0006	0.5100	0.0005	(7.273)	0	0	0
2012/12/03	R201	07/02/2013	6.25	Call	Bond Future	2,041.6600	2.0417	2,012.2100	2.0122	(1.442)	0	0	0
2012/12/03	R201	07/02/2013	6.25	Put	Bond Future	0.3600	0.0004	0.3200	0.0003	(11.111)	0	0	0
2012/12/03	R201	07/02/2013	6.30	Call	Bond Future	2,130.3000	2.1303	2,100.8600	2.1009	(1.382)	0	0	0
2012/12/03	R201	07/02/2013	6.30	Put	Bond Future	0.2300	0.0002	0.2000	0.0002	(13.043)	0	0	0
2012/12/03	R201	02/05/2013			Bond Future	5.0966	108.9076	5.1159	108.8767	0.379	0.0000	0.0000	4
2012/12/03	R201	02/05/2013	4.05	Call	Bond Future	4.6200	0.0046	3.8500	0.0039	(16.667)	0	0	0
2012/12/03	R201	02/05/2013	4.05	Put	Bond Future	1,696.2900	1.6963	1,726.4300	1.7264	1.777	0	0	0
2012/12/03	R201	02/05/2013	4.06	Call	Bond Future	4.9200	0.0049	4.1100	0.0041	(16.463)	0	0	0
2012/12/03	R201	02/05/2013	4.06	Put	Bond Future	1,680.2500	1.6803	1,710.3500	1.7103	1.791	0	0	0
2012/12/03	R201	02/05/2013	4.04	Call	Bond Future	4.3300	0.0043	3.6100	0.0036	(16.628)	0	0	0
2012/12/03	R201	02/05/2013	4.04	Put	Bond Future	1,712.3300	1.7123	1,742.5200	1.7425	1.763	0	0	0
2012/12/03	R201	07/11/2013			Bond Future	4.9771	107.4472	5.0087	107.4126	0.634	0.0000	0.0000	0
2012/12/03	R201	07/11/2013	4.80	Call	Bond Future	335.0400	0.3350	318.5700	0.3186	(4.916)	0	0	0
2012/12/03	R201	07/11/2013	4.80	Put	Bond Future	529.6300	0.5296	547.7600	0.5478	3.423	0	0	0
2012/12/03	R201	07/11/2013	4.81	Call	Bond Future	340.1500	0.3402	323.5400	0.3235	(4.883)	0	0	0
2012/12/03	R201	07/11/2013	4.81	Put	Bond Future	523.7400	0.5237	541.7300	0.5417	3.435	0	0	0
2012/12/03	R201	07/11/2013	4.79	Call	Bond Future	329.9700	0.3300	313.6500	0.3136	(4.946)	0	0	0
2012/12/03	R201	07/11/2013	4.79	Put	Bond Future	535.5600	0.5356	553.8400	0.5538	3.413	0	0	0
2012/12/03	R202	07/02/2013			Bond Future	208.5032	208.5032	208.5453	208.5453	0.020	0.0000	0.0000	51,506

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2012/12/03	R202	07/02/2013	204.99	Call	Bond Future	3,513.1800	3.5132	3,555.2800	3.5553	1.198	0	0	0
2012/12/03	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R202	07/02/2013	205.00	Call	Bond Future	3,503.1800	3.5032	3,545.2800	3.5453	1.202	0	0	0
2012/12/03	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R202	07/02/2013	205.01	Call	Bond Future	3,493.1800	3.4932	3,535.2800	3.5353	1.205	0	0	0
2012/12/03	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R202	02/05/2013			Bond Future	211.1201	211.1201	211.1601	211.1601	0.019	0.0000	0.0000	1
2012/12/03	R202	02/05/2013	211.04	Call	Bond Future	80.0500	0.0801	120.0900	0.1201	50.019	0	0	0
2012/12/03	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R202	02/05/2013	211.05	Call	Bond Future	70.0500	0.0700	110.0900	0.1101	57.159	0	0	0
2012/12/03	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R202	02/05/2013	211.06	Call	Bond Future	60.0500	0.0600	100.0900	0.1001	66.678	0	0	0
2012/12/03	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R203	07/02/2013			Bond Future	5.9966	112.3283	6.0220	112.2226	0.423	0.0000	0.0000	19,048
2012/12/03	R203	07/02/2013	5.54	Call	Bond Future	209.0200	0.2090	178.6600	0.1787	(14.525)	0	0	10,000
2012/12/03	R203	07/02/2013	5.54	Put	Bond Future	2,134.0000	2.1340	2,209.3800	2.2094	3.532	0	0	0
2012/12/03	R203	07/02/2013	6.11	Call	Bond Future	1,113.9300	1.1139	1,033.9400	1.0339	(7.181)	0	0	12,600
2012/12/03	R203	07/02/2013	6.11	Put	Bond Future	642.4000	0.6424	668.1500	0.6681	4.008	0	0	3,254
2012/12/03	R203	07/02/2013	6.45	Call	Bond Future	2,107.7600	2.1078	2,009.4400	2.0094	(4.665)	0	0	0
2012/12/03	R203	07/02/2013	6.45	Put	Bond Future	236.8500	0.2368	244.2700	0.2443	3.133	0	0	0
2012/12/03	R203	07/02/2013	6.55	Call	Bond Future	2,447.5800	2.4476	2,346.3500	2.3463	(4.136)	0	0	0
2012/12/03	R203	07/02/2013	6.55	Put	Bond Future	169.3000	0.1693	173.8100	0.1738	2.664	0	0	0
2012/12/03	R203	07/02/2013	6.65	Call	Bond Future	2,802.4800	2.8025	2,699.2300	2.6992	(3.684)	0	0	0
2012/12/03	R203	07/02/2013	6.65	Put	Bond Future	118.7200	0.1187	121.2100	0.1212	2.097	0	0	30,250
2012/12/03	R203	07/02/2013	6.94	Call	Bond Future	3,886.8600	3.8869	3,781.0900	3.7811	(2.721)	0	0	0
2012/12/03	R203	07/02/2013	6.94	Put	Bond Future	37.8300	0.0378	37.8000	0.0378	(0.079)	0	0	0
2012/12/03	R203	07/02/2013	7.15	Call	Bond Future	4,697.2200	4.6972	4,591.1700	4.5912	(2.258)	0	0	0
2012/12/03	R203	07/02/2013	7.15	Put	Bond Future	14.1300	0.0141	13.8200	0.0138	(2.194)	0	0	0
2012/12/03	R203	07/02/2013	6.50	Call	Bond Future	2,275.5500	2.2756	2,175.6600	2.1757	(4.390)	0	0	0
2012/12/03	R203	07/02/2013	6.50	Put	Bond Future	200.7200	0.2007	206.5700	0.2066	2.915	0	0	0
2012/12/03	R203	02/05/2013			Bond Future	6.0425	109.5205	6.0697	109.4123	0.451	0.0000	0.0000	22
2012/12/03	R203	02/05/2013	5.90	Call	Bond Future	966.1400	0.9661	908.2700	0.9083	(5.990)	0	0	0
2012/12/03	R203	02/05/2013	5.90	Put	Bond Future	1,533.7500	1.5338	1,584.1200	1.5841	3.284	0	0	0
2012/12/03	R203	02/05/2013	5.91	Call	Bond Future	983.6400	0.9836	925.1800	0.9252	(5.943)	0	0	0
2012/12/03	R203	02/05/2013	5.91	Put	Bond Future	1,511.2900	1.5113	1,561.0700	1.5611	3.294	0	0	0
2012/12/03	R203	02/05/2013	5.89	Call	Bond Future	948.8300	0.9488	891.5500	0.8916	(6.037)	0	0	0
2012/12/03	R203	02/05/2013	5.89	Put	Bond Future	1,556.4200	1.5564	1,607.3800	1.6074	3.274	0	0	0
2012/12/03	R203	07/11/2013			Bond Future	6.1529	108.3841	6.1853	108.2700	0.527	0.0000	0.0000	0
2012/12/03	R203	07/11/2013	6.00	Call	Bond Future	1,580.3200	1.5803	1,520.2000	1.5202	(3.804)	0	0	0
2012/12/03	R203	07/11/2013	6.00	Put	Bond Future	2,120.1900	2.1202	2,174.1900	2.1742	2.547	0	0	0
2012/12/03	R203	07/11/2013	6.01	Call	Bond Future	1,596.5500	1.5966	1,536.0600	1.5361	(3.789)	0	0	0
2012/12/03	R203	07/11/2013	6.01	Put	Bond Future	2,101.0100	2.1010	2,154.6400	2.1546	2.553	0	0	0
2012/12/03	R203	07/11/2013	5.99	Call	Bond Future	1,564.1900	1.5642	1,504.4300	1.5044	(3.821)	0	0	0
2012/12/03	R203	07/11/2013	5.99	Put	Bond Future	2,139.4900	2.1395	2,193.8500	2.1938	2.541	0	0	0
2012/12/03	R204	07/02/2013			Bond Future	6.2479	109.6339	6.2627	109.5586	0.237	0.0000	0.0000	11,672
2012/12/03	R204	07/02/2013	7.29	Call	Bond Future	5,195.4900	5.1955	5,117.7100	5.1177	(1.497)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/03	R204	07/02/2013	7.29	Put	Bond Future	46.7000		0.0467	44.1200	0.0441	(5.525)	0	0	0
2012/12/03	R204	07/02/2013	7.45	Call	Bond Future	5,935.7300		5.9357	5,858.8200	5.8588	(1.296)	0	0	0
2012/12/03	R204	07/02/2013	7.45	Put	Bond Future	23.2600		0.0233	21.5500	0.0215	(7.352)	0	0	0
2012/12/03	R204	07/02/2013	7.95	Call	Bond Future	8,256.4100		8.2564	8,180.9500	8.1810	(0.914)	0	0	0
2012/12/03	R204	07/02/2013	7.95	Put	Bond Future	1.8100		0.0018	1.5500	0.0016	(14.365)	0	0	0
2012/12/03	R204	07/02/2013	8.00	Call	Bond Future	8,486.5200		8.4865	8,411.1100	8.4111	(0.889)	0	0	0
2012/12/03	R204	07/02/2013	8.00	Put	Bond Future	1.3600		0.0014	1.1500	0.0012	(15.441)	0	0	0
2012/12/03	R204	07/02/2013	8.05	Call	Bond Future	8,716.0900		8.7161	8,640.7300	8.6407	(0.865)	0	0	0
2012/12/03	R204	07/02/2013	8.05	Put	Bond Future	1.0100		0.0010	0.8500	0.0009	(15.842)	0	0	0
2012/12/03	R204	02/05/2013			Bond Future	6.2991		110.9500	6.3149	110.8728	0.250	0.0000	0.0000	24
2012/12/03	R204	02/05/2013	6.30	Call	Bond Future	1,740.3600		1.7404	1,684.2600	1.6843	(3.223)	0	0	0
2012/12/03	R204	02/05/2013	6.30	Put	Bond Future	1,736.0900		1.7361	1,757.2300	1.7572	1.218	0	0	0
2012/12/03	R204	02/05/2013	6.31	Call	Bond Future	1,765.4500		1.7654	1,709.0000	1.7090	(3.197)	0	0	0
2012/12/03	R204	02/05/2013	6.31	Put	Bond Future	1,712.2000		1.7122	1,732.9900	1.7330	1.214	0	0	0
2012/12/03	R204	02/05/2013	6.29	Call	Bond Future	1,715.4700		1.7155	1,659.7200	1.6597	(3.250)	0	0	0
2012/12/03	R204	02/05/2013	6.29	Put	Bond Future	1,760.2100		1.7602	1,781.7000	1.7817	1.221	0	0	0
2012/12/03	R204	07/11/2013			Bond Future	6.4190		109.9290	6.4374	109.8467	0.287	0.0000	0.0000	0
2012/12/03	R204	07/11/2013	6.30	Call	Bond Future	2,336.3200		2.3363	2,285.7700	2.2858	(2.164)	0	0	0
2012/12/03	R204	07/11/2013	6.30	Put	Bond Future	2,870.3100		2.8703	2,902.0300	2.9020	1.105	0	0	0
2012/12/03	R204	07/11/2013	6.31	Call	Bond Future	2,357.7300		2.3577	2,306.9400	2.3069	(2.154)	0	0	0
2012/12/03	R204	07/11/2013	6.31	Put	Bond Future	2,846.7200		2.8467	2,878.2000	2.8782	1.106	0	0	0
2012/12/03	R204	07/11/2013	7.00	Call	Bond Future	4,114.2400		4.1142	4,049.1700	4.0492	(1.582)	0	0	0
2012/12/03	R204	07/11/2013	7.00	Put	Bond Future	1,553.5200		1.5535	1,570.7200	1.5707	1.107	0	0	180
2012/12/03	R204	07/11/2013	6.29	Call	Bond Future	2,315.0200		2.3150	2,264.7100	2.2647	(2.173)	0	0	0
2012/12/03	R204	07/11/2013	6.29	Put	Bond Future	2,894.0300		2.8940	2,925.9900	2.9260	1.104	0	0	0
2012/12/03	R206	07/02/2013			Bond Future	5.0923		102.7175	5.1096	102.7018	0.340	0.0000	0.0000	1,120
2012/12/03	R206	07/02/2013	4.76	Call	Bond Future	18.4900		0.0185	15.2800	0.0153	(17.361)	0	0	0
2012/12/03	R206	07/02/2013	4.76	Put	Bond Future	320.3000		0.3203	332.7900	0.3328	3.899	0	0	0
2012/12/03	R206	07/02/2013	5.00	Call	Bond Future	73.6800		0.0737	65.5800	0.0656	(10.993)	0	0	0
2012/12/03	R206	07/02/2013	5.00	Put	Bond Future	157.3400		0.1573	164.9400	0.1649	4.830	0	0	0
2012/12/03	R206	07/02/2013	5.95	Call	Bond Future	773.3500		0.7733	757.6300	0.7576	(2.033)	0	0	0
2012/12/03	R206	07/02/2013	5.95	Put	Bond Future	0.5500		0.0006	0.5300	0.0005	(3.636)	0	0	0
2012/12/03	R206	07/02/2013	6.00	Call	Bond Future	817.9300		0.8179	802.2100	0.8022	(1.922)	0	0	0
2012/12/03	R206	07/02/2013	6.00	Put	Bond Future	0.3700		0.0004	0.3500	0.0004	(5.405)	0	0	0
2012/12/03	R206	07/02/2013	6.05	Call	Bond Future	862.5300		0.8625	846.8100	0.8468	(1.823)	0	0	0
2012/12/03	R206	07/02/2013	6.05	Put	Bond Future	0.2300		0.0002	0.2100	0.0002	(8.696)	0	0	0
2012/12/03	R206	02/05/2013			Bond Future	5.0520		103.9506	5.0769	103.9336	0.494	0.0000	0.0000	23
2012/12/03	R206	02/05/2013	3.40	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/03	R206	02/05/2013	3.40	Put	Bond Future	1,137.6500		1.1377	1,154.6600	1.1547	1.495	0	0	0
2012/12/03	R206	02/05/2013	3.41	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/03	R206	02/05/2013	3.41	Put	Bond Future	1,130.7000		1.1307	1,147.7100	1.1477	1.504	0	0	0
2012/12/03	R206	02/05/2013	3.39	Call	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/03	R206	02/05/2013	3.39	Put	Bond Future	1,144.6000		1.1446	1,161.6100	1.1616	1.486	0	0	0
2012/12/03	R206	07/11/2013			Bond Future	4.1266		103.0047	4.2392	102.9845	2.729	0.0000	0.0000	0
2012/12/03	R206	07/11/2013	4.30	Call	Bond Future	73.3800		0.0734	61.8400	0.0618	(15.726)	0	0	0
2012/12/03	R206	07/11/2013	4.30	Put	Bond Future	42.2900		0.0423	50.9400	0.0509	20.454	0	0	0
2012/12/03	R206	07/11/2013	4.31	Call	Bond Future	74.4300		0.0744	62.7900	0.0628	(15.639)	0	0	0

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2012/12/03	R206	07/11/2013	4.31	Put	Bond Future	41.5500	0.0416	50.1000	0.0501	20.578	0	0	0
2012/12/03	R206	07/11/2013	4.29	Call	Bond Future	72.3200	0.0723	60.8900	0.0609	(15.805)	0	0	0
2012/12/03	R206	07/11/2013	4.29	Put	Bond Future	43.0300	0.0430	51.7900	0.0518	20.358	0	0	0
2012/12/03	R207	07/02/2013			Bond Future	6.5476	104.4133	6.5571	104.3598	0.145	0.0000	0.0000	6,643
2012/12/03	R207	07/02/2013	7.66	Call	Bond Future	6,080.9100	6.0809	6,023.5400	6.0235	(0.943)	0	0	0
2012/12/03	R207	07/02/2013	7.66	Put	Bond Future	48.0200	0.0480	44.1300	0.0441	(8.101)	0	0	0
2012/12/03	R207	07/02/2013	7.80	Call	Bond Future	6,787.8100	6.7878	6,731.7300	6.7317	(0.826)	0	0	0
2012/12/03	R207	07/02/2013	7.80	Put	Bond Future	26.6400	0.0266	24.0400	0.0240	(9.760)	0	0	0
2012/12/03	R207	07/02/2013	8.20	Call	Bond Future	8,809.3100	8.8093	8,755.2200	8.7552	(0.614)	0	0	0
2012/12/03	R207	07/02/2013	8.20	Put	Bond Future	3.9600	0.0040	3.3500	0.0034	(15.404)	0	0	0
2012/12/03	R207	07/02/2013	8.25	Call	Bond Future	9,060.1500	9.0601	9,006.1900	9.0062	(0.596)	0	0	0
2012/12/03	R207	07/02/2013	8.25	Put	Bond Future	3.0400	0.0030	2.5600	0.0026	(15.789)	0	0	0
2012/12/03	R207	07/02/2013	8.30	Call	Bond Future	9,310.3800	9.3104	9,256.5100	9.2565	(0.579)	0	0	0
2012/12/03	R207	07/02/2013	8.30	Put	Bond Future	2.3300	0.0023	1.9400	0.0019	(16.738)	0	0	0
2012/12/03	R207	02/05/2013			Bond Future	6.6060	105.6667	6.6162	105.6114	0.153	0.0000	0.0000	0
2012/12/03	R207	02/05/2013	6.45	Call	Bond Future	1,625.5100	1.6255	1,581.5600	1.5816	(2.704)	0	0	0
2012/12/03	R207	02/05/2013	6.45	Put	Bond Future	2,480.5000	2.4805	2,491.8200	2.4918	0.456	0	0	0
2012/12/03	R207	02/05/2013	6.46	Call	Bond Future	1,649.4900	1.6495	1,605.2700	1.6053	(2.681)	0	0	0
2012/12/03	R207	02/05/2013	6.46	Put	Bond Future	2,449.4300	2.4494	2,460.4800	2.4605	0.451	0	0	0
2012/12/03	R207	02/05/2013	6.44	Call	Bond Future	1,601.7500	1.6018	1,558.0700	1.5581	(2.727)	0	0	0
2012/12/03	R207	02/05/2013	6.44	Put	Bond Future	2,511.8300	2.5118	2,523.4200	2.5234	0.461	0	0	0
2012/12/03	R207	07/11/2013			Bond Future	6.7393	104.8953	6.7511	104.8358	0.174	0.0000	0.0000	0
2012/12/03	R207	07/11/2013	6.70	Call	Bond Future	2,982.2000	2.9822	2,938.7500	2.9388	(1.457)	0	0	0
2012/12/03	R207	07/11/2013	6.70	Put	Bond Future	3,181.4300	3.1814	3,197.4900	3.1975	0.505	0	0	0
2012/12/03	R207	07/11/2013	6.71	Call	Bond Future	3,007.1700	3.0072	2,963.5600	2,9636	(1.450)	0	0	0
2012/12/03	R207	07/11/2013	6.71	Put	Bond Future	3,155.6800	3.1557	3,171.5800	3.1716	0.504	0	0	0
2012/12/03	R207	07/11/2013	6.69	Call	Bond Future	2,957.3400	2.9573	2,914.0500	2,9140	(1.464)	0	0	0
2012/12/03	R207	07/11/2013	6.69	Put	Bond Future	3,207.3300	3.2073	3,223.5500	3.2236	0.506	0	0	0
2012/12/03	R208	07/02/2013			Bond Future	6.6977	102.8167	6.7123	102.7259	0.219	0.0000	0.0000	18,998
2012/12/03	R208	07/02/2013	8.00	Call	Bond Future	7,726.7500	7.7267	7,633.3400	7.6333	(1.209)	0	0	0
2012/12/03	R208	07/02/2013	8.00	Put	Bond Future	33.9800	0.0340	31.3600	0.0314	(7.710)	0	0	0
2012/12/03	R208	07/02/2013	8.05	Call	Bond Future	8,000.9000	8.0009	7,907.8200	7.9078	(1.163)	0	0	0
2012/12/03	R208	07/02/2013	8.05	Put	Bond Future	27.6800	0.0277	25.3900	0.0254	(8.273)	0	0	0
2012/12/03	R208	07/02/2013	8.83	Call	Bond Future	12,214.5300	12.2145	12,123.6200	12.1236	(0.744)	0	0	0
2012/12/03	R208	07/02/2013	8.83	Put	Bond Future	0.6200	0.0006	0.5000	0.0005	(19.355)	0	0	0
2012/12/03	R208	07/02/2013	6.00	Call	Bond Future	226.3500	0.2264	199.2100	0.1992	(11.990)	0	0	12,250
2012/12/03	R208	07/02/2013	6.00	Put	Bond Future	4,673.1200	4.6731	4,736.7700	4.7368	1.362	0	0	0
2012/12/03	R208	07/02/2013	7.78	Call	Bond Future	6,525.5900	6.5256	6,430.4300	6.4304	(1.458)	0	0	0
2012/12/03	R208	07/02/2013	7.78	Put	Bond Future	79.4900	0.0795	75.1200	0.0751	(5.498)	0	0	0
2012/12/03	R208	07/02/2013	7.85	Call	Bond Future	6,906.2500	6.9063	6,811.6800	6.8117	(1.369)	0	0	0
2012/12/03	R208	07/02/2013	7.85	Put	Bond Future	61.2300	0.0612	57.4500	0.0575	(6.173)	0	0	0
2012/12/03	R208	07/02/2013	7.95	Call	Bond Future	7,452.8000	7.4528	7,359.0200	7.3590	(1.258)	0	0	0
2012/12/03	R208	07/02/2013	7.95	Put	Bond Future	41.5400	0.0415	38.5500	0.0386	(7.198)	0	0	0
2012/12/03	R208	02/05/2013			Bond Future	6.7525	100.6581	6.7679	100.5652	0.228	0.0000	0.0000	47
2012/12/03	R208	02/05/2013	6.66	Call	Bond Future	2,062.6500	2.0626	1,996.1400	1.9961	(3.224)	0	0	0
2012/12/03	R208	02/05/2013	6.66	Put	Bond Future	2,623.9400	2.6239	2,650.3600	2.6504	1.007	0	0	0

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2012/12/03	R208	02/05/2013	6.64	Call	Bond Future	2,007.2500		2.0072	1,941.5600	1.9416	(3.273)	0	0	0
2012/12/03	R208	02/05/2013	6.64	Put	Bond Future	2,690.3800		2.6904	2,717.6200	2.7176	1.012	0	0	0
2012/12/03	R208	02/05/2013	6.65	Call	Bond Future	2,034.8300		2.0348	1,968.7400	1.9687	(3.248)	0	0	0
2012/12/03	R208	02/05/2013	6.65	Put	Bond Future	2,657.0100		2.6570	2,683.8500	2.6838	1.010	0	0	0
2012/12/03	R208	07/11/2013			Bond Future	6.8806		100.0409	6.8979	99.9427	0.251	0.0000	0.0000	0
2012/12/03	R208	07/11/2013	6.81	Call	Bond Future	3,401.8600		3.4019	3,337.1800	3.3372	(1.901)	0	0	0
2012/12/03	R208	07/11/2013	6.81	Put	Bond Future	3,804.5700		3.8046	3,838.0700	3.8381	0.881	0	0	0
2012/12/03	R208	07/11/2013	7.50	Call	Bond Future	5,609.4200		5.6094	5,529.4800	5.5295	(1.425)	0	0	0
2012/12/03	R208	07/11/2013	7.50	Put	Bond Future	2,161.8000		2.1618	2,180.0400	2.1800	0.844	0	0	230
2012/12/03	R208	07/11/2013	6.79	Call	Bond Future	3,347.4700		3.3475	3,283.3100	3.2833	(1.917)	0	0	0
2012/12/03	R208	07/11/2013	6.79	Put	Bond Future	3,864.5900		3.8646	3,898.6100	3.8986	0.880	0	0	0
2012/12/03	R208	07/11/2013	6.80	Call	Bond Future	3,374.6000		3.3746	3,310.1800	3.3102	(1.909)	0	0	0
2012/12/03	R208	07/11/2013	6.80	Put	Bond Future	3,834.4900		3.8345	3,868.2500	3.8682	0.880	0	0	0
2012/12/03	R209	07/02/2013			Bond Future	8.4299		80.2763	8.4443	80.1563	0.171	0.0000	0.0000	11,374
2012/12/03	R209	07/02/2013	8.63	Call	Bond Future	3,114.5200		3.1145	2,992.9800	2.9930	(3.902)	0	0	0
2012/12/03	R209	07/02/2013	8.63	Put	Bond Future	1,472.5900		1.4726	1,471.0600	1.4711	(0.104)	0	0	11,000
2012/12/03	R209	07/02/2013	8.83	Call	Bond Future	4,171.6500		4.1717	4,043.2900	4.0433	(3.077)	0	0	0
2012/12/03	R209	07/02/2013	8.83	Put	Bond Future	942.0000		0.9420	933.6500	0.9336	(0.886)	0	0	14,000
2012/12/03	R209	07/02/2013	8.95	Call	Bond Future	4,863.4100		4.8634	4,733.1100	4.7331	(2.679)	0	0	0
2012/12/03	R209	07/02/2013	8.95	Put	Bond Future	705.9700		0.7060	695.6800	0.6957	(1.458)	0	0	0
2012/12/03	R209	07/02/2013	9.06	Call	Bond Future	5,526.5800		5.5266	5,395.6300	5.3956	(2.369)	0	0	0
2012/12/03	R209	07/02/2013	9.06	Put	Bond Future	534.5700		0.5346	523.6300	0.5236	(2.047)	0	0	0
2012/12/03	R209	07/02/2013	9.10	Call	Bond Future	5,773.3300		5.7733	5,642.3500	5.6424	(2.269)	0	0	0
2012/12/03	R209	07/02/2013	9.10	Put	Bond Future	481.5500		0.4816	470.5800	0.4706	(2.278)	0	0	0
2012/12/03	R209	07/02/2013	9.00	Call	Bond Future	5,161.8800		5.1619	5,031.1700	5.0312	(2.532)	0	0	0
2012/12/03	R209	07/02/2013	9.00	Put	Bond Future	623.2200		0.6232	612.5200	0.6125	(1.717)	0	0	0
2012/12/03	R209	07/02/2013	9.05	Call	Bond Future	5,465.3100		5.4653	5,334.3800	5.3344	(2.396)	0	0	0
2012/12/03	R209	07/02/2013	9.05	Put	Bond Future	548.5500		0.5485	537.6300	0.5376	(1.991)	0	0	0
2012/12/03	R209	02/05/2013			Bond Future	8.4984		78.0985	8.5133	77.9762	0.175	0.0000	0.0000	33
2012/12/03	R209	02/05/2013	8.01	Call	Bond Future	2,309.5600		2.3096	2,228.8000	2.2288	(3.497)	0	0	0
2012/12/03	R209	02/05/2013	8.01	Put	Bond Future	6,498.2700		6.4983	6,539.7800	6.5398	0.639	0	0	0
2012/12/03	R209	02/05/2013	7.99	Call	Bond Future	2,251.7700		2.2518	2,172.0500	2.1721	(3.540)	0	0	0
2012/12/03	R209	02/05/2013	7.99	Put	Bond Future	6,619.3900		6.6194	6,661.9400	6.6619	0.643	0	0	0
2012/12/03	R209	02/05/2013	8.00	Call	Bond Future	2,280.5500		2.2806	2,200.3100	2.2003	(3.518)	0	0	0
2012/12/03	R209	02/05/2013	8.00	Put	Bond Future	6,558.6400		6.5586	6,600.6700	6.6007	0.641	0	0	0
2012/12/03	R209	07/11/2013			Bond Future	8.6550		77.1099	8.6710	76.9822	0.185	0.0000	0.0000	0
2012/12/03	R209	07/11/2013	8.81	Call	Bond Future	6,996.4000		6.9964	6,895.7800	6.8958	(1.438)	0	0	0
2012/12/03	R209	07/11/2013	8.81	Put	Bond Future	5,774.0500		5.7740	5,801.1400	5.8011	0.469	0	0	0
2012/12/03	R209	07/11/2013	9.50	Call	Bond Future	9,965.5500		9.9655	9,851.6000	9.8516	(1.143)	0	0	0
2012/12/03	R209	07/11/2013	9.50	Put	Bond Future	3,655.8400		3.6558	3,669.6000	3.6696	0.376	0	0	180
2012/12/03	R209	07/11/2013	8.79	Call	Bond Future	6,915.4400		6.9154	6,815.2900	6.8153	(1.448)	0	0	0
2012/12/03	R209	07/11/2013	8.79	Put	Bond Future	5,849.1300		5.8491	5,876.6900	5.8767	0.471	0	0	0
2012/12/03	R209	07/11/2013	8.80	Call	Bond Future	6,955.7300		6.9557	6,855.3400	6.8553	(1.443)	0	0	0
2012/12/03	R209	07/11/2013	8.80	Put	Bond Future	5,811.3400		5.8113	5,838.6600	5.8387	0.470	0	0	0
2012/12/03	R210	07/02/2013			Bond Future	162.4682		162.4682	162.4995	162.4995	0.019	0.0000	0.0000	1,212
2012/12/03	R210	07/02/2013	156.99	Call	Bond Future	5,478.1900		5.4782	5,509.5100	5.5095	0.572	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
2012/12/03	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R210	07/02/2013	157.00	Call	Bond Future	5,468.1900	5.4682	5,499.5100	5.4995	0.573	0	0	0
2012/12/03	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R210	07/02/2013	157.01	Call	Bond Future	5,458.1900	5.4582	5,489.5100	5.4895	0.574	0	0	0
2012/12/03	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R210	02/05/2013			Bond Future	162.6554	162.6554	162.6849	162.6849	0.018	0.0000	0.0000	7
2012/12/03	R210	02/05/2013	161.14	Call	Bond Future	1,515.4400	1.5154	1,544.9300	1.5449	1.946	0	0	0
2012/12/03	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R210	02/05/2013	161.15	Call	Bond Future	1,505.4400	1.5054	1,534.9300	1.5349	1.959	0	0	0
2012/12/03	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R210	02/05/2013	161.16	Call	Bond Future	1,495.4400	1.4954	1,524.9300	1.5249	1.972	0	0	0
2012/12/03	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R211	07/02/2013			Bond Future	125.6018	125.6018	125.6207	125.6207	0.015	0.0000	0.0000	522
2012/12/03	R211	07/02/2013	122.99	Call	Bond Future	2,611.8300	2.6118	2,630.6800	2.6307	0.722	0	0	0
2012/12/03	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R211	07/02/2013	123.00	Call	Bond Future	2,601.8300	2.6018	2,620.6800	2.6207	0.724	0	0	0
2012/12/03	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R211	07/02/2013	123.01	Call	Bond Future	2,591.8300	2.5918	2,610.6800	2.6107	0.727	0	0	0
2012/12/03	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R211	02/05/2013			Bond Future	127.1784	127.1784	127.1959	127.1959	0.014	0.0000	0.0000	7
2012/12/03	R211	02/05/2013	125.69	Call	Bond Future	1,488.3600	1.4884	1,505.9300	1.5059	1.180	0	0	0
2012/12/03	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R211	02/05/2013	125.70	Call	Bond Future	1,478.3600	1.4784	1,495.9300	1.4959	1.188	0	0	0
2012/12/03	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R211	02/05/2013	125.71	Call	Bond Future	1,468.3600	1.4684	1,485.9300	1.4859	1.197	0	0	0
2012/12/03	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R212	07/02/2013			Bond Future	130.8663	130.8663	130.8898	130.8898	0.018	0.0000	0.0000	3,064
2012/12/03	R212	07/02/2013	128.99	Call	Bond Future	1,876.3300	1.8763	1,899.7900	1.8998	1.250	0	0	0
2012/12/03	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R212	07/02/2013	129.00	Call	Bond Future	1,866.3300	1.8663	1,889.7900	1.8898	1.257	0	0	0
2012/12/03	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R212	07/02/2013	129.01	Call	Bond Future	1,856.3300	1.8563	1,879.7900	1.8798	1.264	0	0	0
2012/12/03	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R212	02/05/2013			Bond Future	132.5090	132.5090	132.5311	132.5311	0.017	0.0000	0.0000	11
2012/12/03	R212	02/05/2013	131.09	Call	Bond Future	1,418.9800	1.4190	1,441.1200	1.4411	1.560	0	0	0
2012/12/03	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R212	02/05/2013	131.10	Call	Bond Future	1,408.9800	1.4090	1,431.1200	1.4311	1.571	0	0	0
2012/12/03	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R212	02/05/2013	131.11	Call	Bond Future	1,398.9800	1.3990	1,421.1200	1.4211	1.583	0	0	0
2012/12/03	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/03	R213	07/02/2013			Bond Future	8.1976	92.0035	8.2120	91.8805	0.175	0.0000	0.0000	9,399
2012/12/03	R213	07/02/2013	8.90	Call	Bond Future	6,331.3000	6.3313	6,193.5300	6.1935	(2.176)	0	0	0
2012/12/03	R213	07/02/2013	8.90	Put	Bond Future	599.9100	0.5999	585.1300	0.5851	(2.464)	0	0	0
2012/12/03	R213	07/02/2013	8.95	Call	Bond Future	6,651.3100	6.6513	6,513.7500	6.5138	(2.068)	0	0	0
2012/12/03	R213	07/02/2013	8.95	Put	Bond Future	532.8600	0.5329	518.2900	0.5183	(2.734)	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
2012/12/03	R213	07/02/2013	9.00	Call	Bond Future	6,975.1100	6.9751	6,837.8700	6.8379	(1.968)	0	0	0
2012/12/03	R213	07/02/2013	9.00	Put	Bond Future	472.2700	0.4723	458.0200	0.4580	(3.017)	0	0	0
2012/12/03	R213	07/02/2013	9.05	Call	Bond Future	7,302.0800	7.3021	7,165.2700	7.1653	(1.874)	0	0	0
2012/12/03	R213	07/02/2013	9.05	Put	Bond Future	417.4900	0.4175	403.6700	0.4037	(3.310)	0	0	0
2012/12/03	R213	02/05/2013			Bond Future	8.2666	89.5737	8.2815	89.4484	0.180	0.0000	0.0000	5
2012/12/03	R213	02/05/2013	7.86	Call	Bond Future	2,509.0300	2.5090	2,424.0400	2.4240	(3.387)	0	0	0
2012/12/03	R213	02/05/2013	7.86	Put	Bond Future	6,042.3000	6.0423	6,082.6700	6.0827	0.668	0	0	0
2012/12/03	R213	02/05/2013	7.84	Call	Bond Future	2,446.4700	2.4465	2,362.5400	2.3625	(3.431)	0	0	0
2012/12/03	R213	02/05/2013	7.84	Put	Bond Future	6,158.7600	6.1588	6,200.1900	6.2002	0.673	0	0	0
2012/12/03	R213	02/05/2013	7.85	Call	Bond Future	2,477.6300	2.4776	2,393.1600	2.3932	(3.409)	0	0	0
2012/12/03	R213	02/05/2013	7.85	Put	Bond Future	6,100.3500	6.1003	6,141.2400	6.1412	0.670	0	0	0
2012/12/03	R213	07/11/2013			Bond Future	8.4285	88.5093	8.4446	88.3781	0.191	0.0000	0.0000	0
2012/12/03	R213	07/11/2013	8.61	Call	Bond Future	6,942.7500	6.9427	6,840.8700	6.8409	(1.467)	0	0	0
2012/12/03	R213	07/11/2013	8.61	Put	Bond Future	5,478.4900	5.4785	5,507.8100	5.5078	0.535	0	0	0
2012/12/03	R213	07/11/2013	8.59	Call	Bond Future	6,858.1900	6.8582	6,756.8200	6.7568	(1.478)	0	0	0
2012/12/03	R213	07/11/2013	8.59	Put	Bond Future	5,553.5300	5.5535	5,583.3600	5.5834	0.537	0	0	0
2012/12/03	R213	07/11/2013	8.60	Call	Bond Future	6,900.4200	6.9004	6,798.7900	6.7988	(1.473)	0	0	0
2012/12/03	R213	07/11/2013	8.60	Put	Bond Future	5,515.9000	5.5159	5,545.4700	5.5455	0.536	0	0	0
2012/12/03	R214	07/02/2013			Bond Future	8.4595	82.0621	8.4790	81.8906	0.231	0.0000	0.0000	1,714
2012/12/03	R214	07/02/2013	8.59	Call	Bond Future	3,069.1700	3.0692	2,915.9900	2.9160	(4.991)	0	0	0
2012/12/03	R214	07/02/2013	8.59	Put	Bond Future	1,933.9000	1.9339	1,952.1900	1.9522	0.946	0	0	0
2012/12/03	R214	07/02/2013	8.60	Call	Bond Future	3,118.0400	3.1180	2,964.0500	2.9640	(4.939)	0	0	0
2012/12/03	R214	07/02/2013	8.60	Put	Bond Future	1,896.8900	1.8969	1,914.3700	1.9144	0.922	0	0	0
2012/12/03	R214	07/02/2013	8.61	Call	Bond Future	3,167.2700	3.1673	3,012.5000	3.0125	(4.887)	0	0	0
2012/12/03	R214	07/02/2013	8.61	Put	Bond Future	1,860.4100	1.8604	1,877.1100	1.8771	0.898	0	0	0

**Total**

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