



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 11/12/2012 to 11/12/2012

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

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2012/12/11	2025	07/02/2013			Bond Future	113.3392	113.3392	114.2058	114.2058	0.765	0.0000	0.0000	0
2012/12/11	2025	07/02/2013	110.99	Call	Bond Future	2,349.1900	2.3492	3,215.8300	3.2158	36.891	0	0	0
2012/12/11	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	2025	07/02/2013	111.00	Call	Bond Future	2,339.1900	2.3392	3,205.8300	3.2058	37.049	0	0	0
2012/12/11	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	2025	07/02/2013	111.01	Call	Bond Future	2,329.1900	2.3292	3,195.8300	3.1958	37.208	0	0	0
2012/12/11	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	2038	07/02/2013			Bond Future	113.7300	113.7300	113.7317	113.7317	0.002	0.0000	0.0000	0
2012/12/11	2038	07/02/2013	105.99	Call	Bond Future	7,739.9900	7.7400	7,741.7000	7.7417	0.022	0	0	0
2012/12/11	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	2038	07/02/2013	106.00	Call	Bond Future	7,729.9900	7.7300	7,731.7000	7.7317	0.022	0	0	0
2012/12/11	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	2038	07/02/2013	106.01	Call	Bond Future	7,719.9900	7.7200	7,721.7000	7.7217	0.022	0	0	0
2012/12/11	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	2050	07/02/2013			Bond Future	118.4649	118.4649	118.4676	118.4676	0.002	0.0000	0.0000	0
2012/12/11	2050	07/02/2013	112.99	Call	Bond Future	5,474.9000	5.4749	5,477.6400	5.4776	0.050	0	0	0
2012/12/11	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	2050	07/02/2013	113.00	Call	Bond Future	5,464.9000	5.4649	5,467.6400	5.4676	0.050	0	0	0
2012/12/11	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	2050	07/02/2013	113.01	Call	Bond Future	5,454.9000	5.4549	5,457.6400	5.4576	0.050	0	0	0
2012/12/11	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	AL7T	07/02/2013			Index Future	485.8990	485.8990	486.9790	486.9790	0.222	0.0000	0.0000	12
2012/12/11	AL7T	02/05/2013			Index Future	492.4780	492.4780	493.0800	493.0800	0.122	0.0000	0.0000	0
2012/12/11	ALBI	07/02/2013			Index Future	433.5540	433.5540	434.5270	434.5270	0.224	0.0000	0.0000	1,077
2012/12/11	ALBI	02/05/2013			Index Future	439.4250	439.4250	439.9710	439.9710	0.124	0.0000	0.0000	0
2012/12/11	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	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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2012/12/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/11	EL28	07/02/2013			Bond Future	113.3563	113.3563	113.3588	113.3588	0.002	0.0000	0.0000	0
2012/12/11	EL28	07/02/2013	113.01	Call	Bond Future	346.2500	0.3463	348.7700	0.3488	0.728	0	0	0
2012/12/11	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	EL28	07/02/2013	112.99	Call	Bond Future	366.2500	0.3663	368.7700	0.3688	0.688	0	0	0
2012/12/11	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	EL28	07/02/2013	113.00	Call	Bond Future	356.2500	0.3563	358.7700	0.3588	0.707	0	0	0
2012/12/11	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	ES33	07/02/2013			Bond Future	8.8012	90.8224	8.7433	91.3191	(0.658)	0.0000	0.0000	303
2012/12/11	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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2012/12/11	ES33	07/02/2013	8.54	Put	Bond Future	2,273.5500	2.2735	1,776.8300	1.7768	(21.848)	0	0	0
2012/12/11	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	ES33	07/02/2013	8.55	Put	Bond Future	2,184.8600	2.1849	1,688.1400	1.6881	(22.735)	0	0	0
2012/12/11	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	ES33	07/02/2013	8.56	Put	Bond Future	2,096.3000	2.0963	1,599.5800	1.5996	(23.695)	0	0	0
2012/12/11	GOVI	07/02/2013			GOVI	433.7090	433.7090	434.6540	434.6540	0.218	0.0000	0.0000	334
2012/12/11	GOVI	07/02/2013	432.99	Call	GOVI	7,190.0000	0.7190	16,640.0000	1.6640	131.433	0	0	0
2012/12/11	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	GOVI	07/02/2013	433.00	Call	GOVI	7,090.0000	0.7090	16,540.0000	1.6540	133.286	0	0	0
2012/12/11	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	GOVI	07/02/2013	433.01	Call	GOVI	6,990.0000	0.6990	16,440.0000	1.6440	135.193	0	0	0
2012/12/11	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	GOVI	02/05/2013			GOVI	439.5820	439.5820	440.0990	440.0990	0.118	0.0000	0.0000	0
2012/12/11	GOVI	02/05/2013	432.99	Call	GOVI	65,920.0000	6.5920	71,090.0000	7.1090	7.843	0	0	0
2012/12/11	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	GOVI	02/05/2013	433.00	Call	GOVI	65,820.0000	6.5820	70,990.0000	7.0990	7.855	0	0	0
2012/12/11	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	GOVI	02/05/2013	433.01	Call	GOVI	65,720.0000	6.5720	70,890.0000	7.0890	7.867	0	0	0
2012/12/11	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/11	IGOV	07/02/2013			Index Future	200.0450	200.0450	200.3110	200.3110	0.133	0.0000	0.0000	608
2012/12/11	IGOV	02/05/2013			Index Future	202.7530	202.7530	202.8200	202.8200	0.033	0.0000	0.0000	0
2012/12/11	ILBI	07/02/2013			Index Future	532.7910	532.7910	534.0060	534.0060	0.228	0.0000	0.0000	169
2012/12/11	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/11	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/11	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/11	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/11	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/11	JBAF	19/12/2012			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/12/11	JBAF	16/01/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	0
2012/12/11	JBAF	20/02/2013			Jibar Tradeable Future	5.0400	94.9600	5.0200	94.9800	(0.397)	0.0000	0.0000	0
2012/12/11	JBAF	20/03/2013			Jibar Tradeable Future	5.0000	95.0000	4.9800	95.0200	(0.400)	0.0000	0.0000	1,000
2012/12/11	JBAF	17/04/2013			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	0
2012/12/11	JBAF	15/05/2013			Jibar Tradeable Future	4.9600	95.0400	4.9400	95.0600	(0.403)	0.0000	0.0000	0
2012/12/11	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9300	95.0700	(0.202)	0.0000	0.0000	500

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2012/12/11	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	4.9400	95.0600	(0.604)	0.0000	0.0000	2,200
2012/12/11	JBAF	18/12/2013			Jibar Tradeable Future	5.0300	94.9700	5.0000	95.0000	(0.596)	0.0000	0.0000	2,000
2012/12/11	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.1100	94.8900	(0.777)	0.0000	0.0000	1,000
2012/12/11	JBAF	18/06/2014			Jibar Tradeable Future	5.2800	94.7200	5.2300	94.7700	(0.947)	0.0000	0.0000	800
2012/12/11	JBAF	17/09/2014			Jibar Tradeable Future	5.4100	94.5900	5.3800	94.6200	(0.555)	0.0000	0.0000	0
2012/12/11	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/11	R023	07/02/2013			Bond Future	6.9153	109.4996	6.8725	109.8181	(0.619)	0.0000	0.0000	1,633
2012/12/11	R023	07/02/2013	7.04	Call	Bond Future	920.8600	0.9209	1,239.3900	1.2394	34.590	0	0	0
2012/12/11	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R023	07/02/2013	7.05	Call	Bond Future	994.2800	0.9943	1,312.8100	1.3128	32.036	0	0	0
2012/12/11	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R023	07/02/2013	7.06	Call	Bond Future	1,067.6300	1.0676	1,386.1600	1.3862	29.835	0	0	0
2012/12/11	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R023	02/05/2013			Bond Future	6.9625	106.9498	6.9251	107.2224	(0.537)	0.0000	0.0000	2
2012/12/11	R023	02/05/2013	7.06	Call	Bond Future	706.3300	0.7063	979.0100	0.9790	38.605	0	0	0
2012/12/11	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R023	02/05/2013	7.04	Call	Bond Future	561.9500	0.5620	834.6300	0.8346	48.524	0	0	0
2012/12/11	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R023	02/05/2013	7.05	Call	Bond Future	634.1700	0.6342	906.8500	0.9069	42.998	0	0	0
2012/12/11	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R023	01/08/2013			Bond Future	7.0083	108.4488	6.9785	108.6611	(0.425)	0.0000	0.0000	0
2012/12/11	R023	01/08/2013	7.29	Call	Bond Future	1,978.9700	1.9790	2,191.2900	2.1913	10.729	0	0	0
2012/12/11	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R023	01/08/2013	7.30	Call	Bond Future	2,048.3400	2.0483	2,260.6600	2.2607	10.365	0	0	0
2012/12/11	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R023	01/08/2013	7.31	Call	Bond Future	2,117.6500	2.1176	2,329.9700	2.3300	10.026	0	0	0
2012/12/11	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R157	07/02/2013			Bond Future	5.4799	124.6736	5.4382	124.7847	(0.760)	0.0000	0.0000	7,617
2012/12/11	R157	07/02/2013	6.28	Call	Bond Future	2,117.7000	2.1177	2,225.9000	2.2259	5.109	0	0	0
2012/12/11	R157	07/02/2013	6.28	Put	Bond Future	10.2000	0.0102	7.3200	0.0073	(28.235)	0	0	0
2012/12/11	R157	07/02/2013	6.50	Call	Bond Future	2,681.0300	2.6810	2,791.3000	2.7913	4.113	0	0	0
2012/12/11	R157	07/02/2013	6.50	Put	Bond Future	2.5100	0.0025	1.7000	0.0017	(32.271)	0	0	0
2012/12/11	R157	07/02/2013	6.70	Call	Bond Future	3,195.0500	3.1950	3,305.9400	3.3059	3.471	0	0	0
2012/12/11	R157	07/02/2013	6.70	Put	Bond Future	0.5200	0.0005	0.3300	0.0003	(36.538)	0	0	0
2012/12/11	R157	07/02/2013	6.75	Call	Bond Future	3,323.4100	3.3234	3,434.3600	3.4344	3.338	0	0	0
2012/12/11	R157	07/02/2013	6.75	Put	Bond Future	0.3400	0.0003	0.2100	0.0002	(38.235)	0	0	0
2012/12/11	R157	07/02/2013	6.80	Call	Bond Future	3,451.6500	3.4517	3,562.6500	3.5626	3.216	0	0	0
2012/12/11	R157	07/02/2013	6.80	Put	Bond Future	0.2200	0.0002	0.1400	0.0001	(36.364)	0	0	0
2012/12/11	R157	02/05/2013			Bond Future	5.4817	119.4240	5.4586	119.4800	(0.421)	0.0000	0.0000	182
2012/12/11	R157	02/05/2013	5.35	Call	Bond Future	453.2000	0.4532	474.9700	0.4750	4.804	0	0	0
2012/12/11	R157	02/05/2013	5.35	Put	Bond Future	773.0600	0.7731	738.8000	0.7388	(4.432)	0	0	0
2012/12/11	R157	02/05/2013	5.36	Call	Bond Future	463.6300	0.4636	485.7500	0.4858	4.771	0	0	0
2012/12/11	R157	02/05/2013	5.36	Put	Bond Future	759.1600	0.7592	725.2500	0.7253	(4.467)	0	0	0
2012/12/11	R157	02/05/2013	5.34	Call	Bond Future	442.9300	0.4429	464.3500	0.4644	4.836	0	0	0
2012/12/11	R157	02/05/2013	5.34	Put	Bond Future	787.1300	0.7871	752.5200	0.7525	(4.397)	0	0	0

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2012/12/11	R157	07/11/2013			Bond Future	5.4716	116.0150	5.5007	115.9601	0.532	0.0000	0.0000	0
2012/12/11	R157	07/11/2013	5.61	Call	Bond Future	963.2000	0.9632	931.8500	0.9319	(3.255)	0	0	0
2012/12/11	R157	07/11/2013	5.61	Put	Bond Future	702.4100	0.7024	725.9700	0.7260	3.354	0	0	0
2012/12/11	R157	07/11/2013	5.59	Call	Bond Future	942.7700	0.9428	911.8100	0.9118	(3.284)	0	0	0
2012/12/11	R157	07/11/2013	5.59	Put	Bond Future	719.6200	0.7196	743.5700	0.7436	3.328	0	0	0
2012/12/11	R157	07/11/2013	5.60	Call	Bond Future	952.9500	0.9530	921.8000	0.9218	(3.269)	0	0	0
2012/12/11	R157	07/11/2013	5.60	Put	Bond Future	710.9800	0.7110	734.7400	0.7347	3.342	0	0	0
2012/12/11	R186	07/02/2013			Bond Future	7.3832	128.2633	7.3458	128.6440	(0.507)	0.0000	0.0000	49,121
2012/12/11	R186	07/02/2013	7.00	Call	Bond Future	1,114.1600	1.1142	1,206.1500	1.2061	8.256	0	0	10,300
2012/12/11	R186	07/02/2013	7.00	Put	Bond Future	5,086.2400	5.0862	4,797.5300	4.7975	(5.676)	0	0	0
2012/12/11	R186	07/02/2013	7.25	Call	Bond Future	2,005.6200	2.0056	2,150.8200	2.1508	7.240	0	0	670
2012/12/11	R186	07/02/2013	7.25	Put	Bond Future	3,366.9700	3.3670	3,131.4700	3.1315	(6.994)	0	0	0
2012/12/11	R186	07/02/2013	7.50	Call	Bond Future	3,255.4800	3.2555	3,459.2100	3.4592	6.258	0	0	575
2012/12/11	R186	07/02/2013	7.50	Put	Bond Future	2,078.3300	2.0783	1,901.3600	1.9014	(8.515)	0	0	0
2012/12/11	R186	07/02/2013	8.32	Call	Bond Future	9,281.7300	9.2817	9,625.0300	9.6250	3.699	0	0	0
2012/12/11	R186	07/02/2013	8.32	Put	Bond Future	257.6000	0.2576	220.2000	0.2202	(14.519)	0	0	2,000
2012/12/11	R186	07/02/2013	8.50	Call	Bond Future	10,801.0400	10.8010	11,158.1800	11.1582	3.307	0	0	0
2012/12/11	R186	07/02/2013	8.50	Put	Bond Future	147.6500	0.1477	124.0900	0.1241	(15.957)	0	0	0
2012/12/11	R186	07/02/2013	7.75	Call	Bond Future	4,834.5500	4.8345	5,093.6400	5.0936	5.359	0	0	1,000
2012/12/11	R186	07/02/2013	7.75	Put	Bond Future	1,188.8300	1.1888	1,067.2200	1.0672	(10.229)	0	0	0
2012/12/11	R186	07/02/2013	8.00	Call	Bond Future	6,683.2100	6.6832	6,987.2600	6.9873	4.549	0	0	0
2012/12/11	R186	07/02/2013	8.00	Put	Bond Future	636.6600	0.6367	560.0100	0.5600	(12.039)	0	0	150
2012/12/11	R186	07/02/2013	8.55	Call	Bond Future	11,225.9100	11.2259	11,586.0500	11.5861	3.208	0	0	0
2012/12/11	R186	07/02/2013	8.55	Put	Bond Future	125.6500	0.1256	105.0900	0.1051	(16.363)	0	0	0
2012/12/11	R186	07/02/2013	8.45	Call	Bond Future	10,376.9800	10.3770	10,730.7800	10.7308	3.409	0	0	0
2012/12/11	R186	07/02/2013	8.45	Put	Bond Future	172.9300	0.1729	146.0300	0.1460	(15.555)	0	0	0
2012/12/11	R186	07/02/2013	8.47	Call	Bond Future	10,546.4700	10.5465	10,901.6500	10.9016	3.368	0	0	0
2012/12/11	R186	07/02/2013	8.47	Put	Bond Future	162.3900	0.1624	136.8700	0.1369	(15.715)	0	0	0
2012/12/11	R186	02/05/2013			Bond Future	7.4399	129.8608	7.4072	130.1871	(0.439)	0.0000	0.0000	12
2012/12/11	R186	02/05/2013	7.41	Call	Bond Future	4,039.6700	4.0397	4,191.7100	4.1917	3.764	0	0	0
2012/12/11	R186	02/05/2013	7.41	Put	Bond Future	4,337.9400	4.3379	4,163.7200	4.1637	(4.016)	0	0	0
2012/12/11	R186	02/05/2013	7.39	Call	Bond Future	3,943.9000	3.9439	4,093.4600	4.0935	3.792	0	0	0
2012/12/11	R186	02/05/2013	7.39	Put	Bond Future	4,442.3000	4.4423	4,265.6000	4.2656	(3.978)	0	0	0
2012/12/11	R186	02/05/2013	7.40	Call	Bond Future	3,991.6200	3.9916	4,142.4200	4.1424	3.778	0	0	0
2012/12/11	R186	02/05/2013	7.40	Put	Bond Future	4,389.9000	4.3899	4,214.4400	4.2144	(3.997)	0	0	0
2012/12/11	R186	07/11/2013			Bond Future	7.5710	128.1941	7.5486	128.4092	(0.297)	0.0000	0.0000	0
2012/12/11	R186	07/11/2013	8.14	Call	Bond Future	9,585.0800	9.5851	9,715.8500	9.7159	1.364	0	0	0
2012/12/11	R186	07/11/2013	8.14	Put	Bond Future	4,308.1200	4.3081	4,223.8400	4.2238	(1.956)	0	0	0
2012/12/11	R186	07/11/2013	8.15	Call	Bond Future	9,641.8000	9.6418	9,773.0100	9.7730	1.361	0	0	0
2012/12/11	R186	07/11/2013	8.15	Put	Bond Future	4,274.9200	4.2749	4,191.0800	4.1911	(1.961)	0	0	0
2012/12/11	R186	07/11/2013	8.16	Call	Bond Future	9,698.1800	9.6982	9,829.8400	9.8298	1.358	0	0	0
2012/12/11	R186	07/11/2013	8.16	Put	Bond Future	4,241.4800	4.2415	4,158.0900	4.1581	(1.966)	0	0	0
2012/12/11	R186	07/11/2013	8.75	Call	Bond Future	13,232.9300	13.2329	13,388.5400	13.3885	1.176	0	0	0
2012/12/11	R186	07/11/2013	8.75	Put	Bond Future	2,641.3700	2.6414	2,581.9300	2.5819	(2.250)	0	0	130
2012/12/11	R189	07/02/2013			Bond Future	217.5273	217.5273	217.5147	217.5147	(0.006)	0.0000	0.0000	154
2012/12/11	R189	07/02/2013	212.99	Call	Bond Future	4,537.3300	4.5373	4,524.7300	4.5247	(0.278)	0	0	0

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2012/12/11	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R189	07/02/2013	213.00	Call	Bond Future	4,527.3300	4.5273	4,514.7300	4.5147	(0.278)	0	0	0
2012/12/11	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R189	07/02/2013	213.01	Call	Bond Future	4,517.3300	4.5173	4,504.7300	4.5047	(0.279)	0	0	0
2012/12/11	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R197	07/02/2013			Bond Future	287.0969	287.0969	287.3496	287.3496	0.088	0.0000	0.0000	2,543
2012/12/11	R197	07/02/2013	278.99	Call	Bond Future	8,106.8600	8.1069	8,359.6100	8.3596	3.118	0	0	0
2012/12/11	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R197	07/02/2013	279.00	Call	Bond Future	8,096.8600	8.0969	8,349.6100	8.3496	3.122	0	0	0
2012/12/11	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R197	07/02/2013	279.01	Call	Bond Future	8,086.8600	8.0869	8,339.6100	8.3396	3.125	0	0	0
2012/12/11	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R197	02/05/2013			Bond Future	290.9801	290.9801	290.9501	290.9501	(0.010)	0.0000	0.0000	40
2012/12/11	R197	02/05/2013	282.39	Call	Bond Future	8,590.0600	8.5901	8,560.1300	8.5601	(0.348)	0	0	0
2012/12/11	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R197	02/05/2013	282.40	Call	Bond Future	8,580.0600	8.5801	8,550.1300	8.5501	(0.349)	0	0	0
2012/12/11	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R197	02/05/2013	282.41	Call	Bond Future	8,570.0600	8.5701	8,540.1300	8.5401	(0.349)	0	0	0
2012/12/11	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R201	07/02/2013			Bond Future	5.0761	107.6874	5.0498	107.7354	(0.518)	0.0000	0.0000	1,540
2012/12/11	R201	07/02/2013	4.98	Call	Bond Future	162.3600	0.1624	179.6300	0.1796	10.637	0	0	0
2012/12/11	R201	07/02/2013	4.98	Put	Bond Future	337.7900	0.3378	307.0800	0.3071	(9.091)	0	0	0
2012/12/11	R201	07/02/2013	5.60	Call	Bond Future	967.5400	0.9675	1,012.0700	1.0121	4.602	0	0	0
2012/12/11	R201	07/02/2013	5.60	Put	Bond Future	17.6100	0.0176	14.1600	0.0142	(19.591)	0	0	0
2012/12/11	R201	07/02/2013	6.20	Call	Bond Future	2,024.3500	2.0244	2,072.2700	2.0723	2.367	0	0	0
2012/12/11	R201	07/02/2013	6.20	Put	Bond Future	0.1700	0.0002	0.1100	0.0001	(35.294)	0	0	0
2012/12/11	R201	07/02/2013	6.25	Call	Bond Future	2,113.1500	2.1131	2,161.1000	2.1611	2.269	0	0	0
2012/12/11	R201	07/02/2013	6.25	Put	Bond Future	0.1000	0.0001	0.0700	0.0001	(30.000)	0	0	0
2012/12/11	R201	07/02/2013	6.30	Call	Bond Future	2,201.8800	2.2019	2,249.8400	2.2498	2.178	0	0	0
2012/12/11	R201	07/02/2013	6.30	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2012/12/11	R201	02/05/2013			Bond Future	5.0209	109.0286	5.0215	109.0276	0.012	0.0000	0.0000	4
2012/12/11	R201	02/05/2013	4.05	Call	Bond Future	6.2800	0.0063	6.1200	0.0061	(2.548)	0	0	0
2012/12/11	R201	02/05/2013	4.05	Put	Bond Future	1,576.9200	1.5769	1,577.7300	1.5777	0.051	0	0	0
2012/12/11	R201	02/05/2013	4.06	Call	Bond Future	6.6500	0.0067	6.4800	0.0065	(2.556)	0	0	0
2012/12/11	R201	02/05/2013	4.06	Put	Bond Future	1,560.9500	1.5609	1,561.7500	1.5618	0.051	0	0	0
2012/12/11	R201	02/05/2013	4.04	Call	Bond Future	5.9400	0.0059	5.7900	0.0058	(2.525)	0	0	0
2012/12/11	R201	02/05/2013	4.04	Put	Bond Future	1,592.9100	1.5929	1,593.7300	1.5937	0.051	0	0	0
2012/12/11	R201	07/11/2013			Bond Future	4.7810	107.6627	4.8736	107.5609	1.938	0.0000	0.0000	0
2012/12/11	R201	07/11/2013	4.80	Call	Bond Future	433.2600	0.4333	382.6400	0.3826	(11.684)	0	0	0
2012/12/11	R201	07/11/2013	4.80	Put	Bond Future	412.3100	0.4123	463.5600	0.4636	12.430	0	0	0
2012/12/11	R201	07/11/2013	4.81	Call	Bond Future	438.8500	0.4388	387.8000	0.3878	(11.633)	0	0	0
2012/12/11	R201	07/11/2013	4.81	Put	Bond Future	406.9000	0.4069	457.7200	0.4577	12.490	0	0	0
2012/12/11	R201	07/11/2013	4.79	Call	Bond Future	427.7200	0.4277	377.5200	0.3775	(11.737)	0	0	0
2012/12/11	R201	07/11/2013	4.79	Put	Bond Future	417.7700	0.4178	469.4400	0.4694	12.368	0	0	0
2012/12/11	R202	07/02/2013			Bond Future	216.5816	216.5816	216.5848	216.5848	0.001	0.0000	0.0000	51,506

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2012/12/11	R202	07/02/2013	204.99	Call	Bond Future	11,591.5700		11.5916	11,594.7700	11.5948	0.028	0	0	0
2012/12/11	R202	07/02/2013	204.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R202	07/02/2013	205.00	Call	Bond Future	11,581.5700		11.5816	11,584.7700	11.5848	0.028	0	0	0
2012/12/11	R202	07/02/2013	205.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R202	07/02/2013	205.01	Call	Bond Future	11,571.5700		11.5716	11,574.7700	11.5748	0.028	0	0	0
2012/12/11	R202	07/02/2013	205.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R202	02/05/2013			Bond Future	219.5113		219.5113	219.2984	219.2984	(0.097)	0.0000	0.0000	1
2012/12/11	R202	02/05/2013	211.04	Call	Bond Future	8,471.3300		8.4713	8,258.3800	8.2584	(2.514)	0	0	0
2012/12/11	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R202	02/05/2013	211.05	Call	Bond Future	8,461.3300		8.4613	8,248.3800	8.2484	(2.517)	0	0	0
2012/12/11	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R202	02/05/2013	211.06	Call	Bond Future	8,451.3300		8.4513	8,238.3800	8.2384	(2.520)	0	0	0
2012/12/11	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R203	07/02/2013			Bond Future	5.9361		112.5814	5.9125	112.6798	(0.396)	0.0000	0.0000	19,048
2012/12/11	R203	07/02/2013	5.54	Call	Bond Future	216.6000		0.2166	232.1700	0.2322	7.188	0	0	10,000
2012/12/11	R203	07/02/2013	5.54	Put	Bond Future	1,888.5200		1.8885	1,805.6600	1.8057	(4.388)	0	0	0
2012/12/11	R203	07/02/2013	6.11	Call	Bond Future	1,211.6500		1.2117	1,269.7800	1.2698	4.798	0	0	12,600
2012/12/11	R203	07/02/2013	6.11	Put	Bond Future	487.0600		0.4871	446.7600	0.4468	(8.274)	0	0	3,254
2012/12/11	R203	07/02/2013	6.45	Call	Bond Future	2,278.5300		2.2785	2,359.4000	2.3594	3.549	0	0	0
2012/12/11	R203	07/02/2013	6.45	Put	Bond Future	154.5600		0.1546	137.0000	0.1370	(11.361)	0	0	0
2012/12/11	R203	07/02/2013	6.55	Call	Bond Future	2,635.9900		2.6360	2,721.4800	2.7215	3.243	0	0	0
2012/12/11	R203	07/02/2013	6.55	Put	Bond Future	104.6500		0.1046	91.7100	0.0917	(12.365)	0	0	0
2012/12/11	R203	07/02/2013	6.65	Call	Bond Future	3,005.9100		3.0059	3,095.0800	3.0951	2.966	0	0	0
2012/12/11	R203	07/02/2013	6.65	Put	Bond Future	69.0900		0.0691	59.8300	0.0598	(13.403)	0	0	30,250
2012/12/11	R203	07/02/2013	6.94	Call	Bond Future	4,120.4100		4.1204	4,215.8100	4.2158	2.315	0	0	0
2012/12/11	R203	07/02/2013	6.94	Put	Bond Future	18.3200		0.0183	15.2900	0.0153	(16.539)	0	0	0
2012/12/11	R203	07/02/2013	7.15	Call	Bond Future	4,941.9800		4.9420	5,039.2900	5.0393	1.969	0	0	0
2012/12/11	R203	07/02/2013	7.15	Put	Bond Future	5.8300		0.0058	4.7100	0.0047	(19.211)	0	0	0
2012/12/11	R203	07/02/2013	6.50	Call	Bond Future	2,455.5300		2.4555	2,538.8300	2.5388	3.392	0	0	0
2012/12/11	R203	07/02/2013	6.50	Put	Bond Future	127.6400		0.1276	112.5100	0.1125	(11.854)	0	0	0
2012/12/11	R203	02/05/2013			Bond Future	5.9655		109.8266	5.9534	109.8749	(0.204)	0.0000	0.0000	22
2012/12/11	R203	02/05/2013	5.90	Call	Bond Future	1,071.9500		1.0719	1,090.7000	1.0907	1.749	0	0	0
2012/12/11	R203	02/05/2013	5.90	Put	Bond Future	1,333.5200		1.3335	1,303.8800	1.3039	(2.223)	0	0	0
2012/12/11	R203	02/05/2013	5.91	Call	Bond Future	1,090.9800		1.0910	1,109.9800	1.1100	1.742	0	0	0
2012/12/11	R203	02/05/2013	5.91	Put	Bond Future	1,312.5900		1.3126	1,283.2000	1.2832	(2.239)	0	0	0
2012/12/11	R203	02/05/2013	5.89	Call	Bond Future	1,053.1200		1.0531	1,071.6200	1.0716	1.757	0	0	0
2012/12/11	R203	02/05/2013	5.89	Put	Bond Future	1,354.6700		1.3547	1,324.7800	1.3248	(2.206)	0	0	0
2012/12/11	R203	07/11/2013			Bond Future	6.0372		108.7923	6.0525	108.7383	0.253	0.0000	0.0000	0
2012/12/11	R203	07/11/2013	6.00	Call	Bond Future	1,761.3100		1.7613	1,731.8600	1.7319	(1.672)	0	0	0
2012/12/11	R203	07/11/2013	6.00	Put	Bond Future	1,893.0400		1.8930	1,917.5800	1.9176	1.296	0	0	0
2012/12/11	R203	07/11/2013	6.01	Call	Bond Future	1,778.7900		1.7788	1,749.1700	1.7492	(1.665)	0	0	0
2012/12/11	R203	07/11/2013	6.01	Put	Bond Future	1,875.1100		1.8751	1,899.4800	1.8995	1.300	0	0	0
2012/12/11	R203	07/11/2013	5.99	Call	Bond Future	1,743.9400		1.7439	1,714.6600	1.7147	(1.679)	0	0	0
2012/12/11	R203	07/11/2013	5.99	Put	Bond Future	1,911.1000		1.9111	1,935.8100	1.9358	1.293	0	0	0
2012/12/11	R204	07/02/2013			Bond Future	6.1510		110.1282	6.1281	110.2455	(0.372)	0.0000	0.0000	16,672
2012/12/11	R204	07/02/2013	7.29	Call	Bond Future	5,662.5000		5.6625	5,776.6500	5.7766	2.016	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
2012/12/11	R204	07/02/2013	7.29	Put	Bond Future	19.3400	0.0193	16.2600	0.0163	(15.926)	0	0	0
2012/12/11	R204	07/02/2013	7.45	Call	Bond Future	6,415.3000	6.4153	6,531.0300	6.5310	1.804	0	0	0
2012/12/11	R204	07/02/2013	7.45	Put	Bond Future	8.4600	0.0085	6.9600	0.0070	(17.730)	0	0	0
2012/12/11	R204	07/02/2013	7.95	Call	Bond Future	8,749.3800	8.7494	8,866.5100	8.8665	1.339	0	0	0
2012/12/11	R204	07/02/2013	7.95	Put	Bond Future	0.4100	0.0004	0.3100	0.0003	(24.390)	0	0	0
2012/12/11	R204	07/02/2013	8.00	Call	Bond Future	8,979.8200	8.9798	9,096.9800	9.0970	1.305	0	0	0
2012/12/11	R204	07/02/2013	8.00	Put	Bond Future	0.2900	0.0003	0.2200	0.0002	(24.138)	0	0	0
2012/12/11	R204	07/02/2013	8.05	Call	Bond Future	9,209.6600	9.2097	9,326.8300	9.3268	1.272	0	0	0
2012/12/11	R204	07/02/2013	8.05	Put	Bond Future	0.2100	0.0002	0.1500	0.0002	(28.571)	0	0	0
2012/12/11	R204	02/05/2013			Bond Future	6.1873	111.4998	6.1735	111.5678	(0.223)	0.0000	0.0000	24
2012/12/11	R204	02/05/2013	6.30	Call	Bond Future	1,987.1400	1.9871	2,019.5200	2.0195	1.629	0	0	0
2012/12/11	R204	02/05/2013	6.30	Put	Bond Future	1,433.0800	1.4331	1,397.4400	1.3974	(2.487)	0	0	0
2012/12/11	R204	02/05/2013	6.31	Call	Bond Future	2,014.7300	2.0147	2,047.4300	2.0474	1.623	0	0	0
2012/12/11	R204	02/05/2013	6.31	Put	Bond Future	1,411.6900	1.4117	1,376.3700	1.3764	(2.502)	0	0	0
2012/12/11	R204	02/05/2013	6.29	Call	Bond Future	1,959.7500	1.9597	1,991.8200	1.9918	1.636	0	0	0
2012/12/11	R204	02/05/2013	6.29	Put	Bond Future	1,454.7000	1.4547	1,418.7500	1.4188	(2.471)	0	0	0
2012/12/11	R204	07/11/2013			Bond Future	6.2724	110.5874	6.2798	110.5539	0.119	0.0000	0.0000	0
2012/12/11	R204	07/11/2013	6.30	Call	Bond Future	2,638.5100	2.6385	2,617.2300	2.6172	(0.807)	0	0	0
2012/12/11	R204	07/11/2013	6.30	Put	Bond Future	2,514.0300	2.5140	2,526.3200	2.5263	0.489	0	0	0
2012/12/11	R204	07/11/2013	6.31	Call	Bond Future	2,661.3100	2.6613	2,639.9400	2.6399	(0.803)	0	0	0
2012/12/11	R204	07/11/2013	6.31	Put	Bond Future	2,491.8300	2.4918	2,504.0300	2.5040	0.490	0	0	0
2012/12/11	R204	07/11/2013	7.00	Call	Bond Future	4,534.4700	4.5345	4,507.5400	4.5075	(0.594)	0	0	0
2012/12/11	R204	07/11/2013	7.00	Put	Bond Future	1,315.2800	1.3153	1,321.9200	1.3219	0.505	0	0	180
2012/12/11	R204	07/11/2013	6.29	Call	Bond Future	2,615.8200	2.6158	2,594.6400	2.5946	(0.810)	0	0	0
2012/12/11	R204	07/11/2013	6.29	Put	Bond Future	2,536.3600	2.5364	2,548.7500	2.5488	0.488	0	0	0
2012/12/11	R206	07/02/2013			Bond Future	5.0601	102.7467	5.0397	102.7652	(0.403)	0.0000	0.0000	1,120
2012/12/11	R206	07/02/2013	4.76	Call	Bond Future	18.9200	0.0189	21.2100	0.0212	12.104	0	0	0
2012/12/11	R206	07/02/2013	4.76	Put	Bond Future	291.5700	0.2916	275.3900	0.2754	(5.549)	0	0	0
2012/12/11	R206	07/02/2013	5.00	Call	Bond Future	78.8700	0.0789	85.9600	0.0860	8.989	0	0	0
2012/12/11	R206	07/02/2013	5.00	Put	Bond Future	133.3700	0.1334	121.9900	0.1220	(8.533)	0	0	0
2012/12/11	R206	07/02/2013	5.95	Call	Bond Future	802.1500	0.8022	820.5700	0.8206	2.296	0	0	0
2012/12/11	R206	07/02/2013	5.95	Put	Bond Future	0.1900	0.0002	0.1400	0.0001	(26.316)	0	0	0
2012/12/11	R206	07/02/2013	6.00	Call	Bond Future	846.8400	0.8468	865.2700	0.8653	2.176	0	0	0
2012/12/11	R206	07/02/2013	6.00	Put	Bond Future	0.1200	0.0001	0.0800	0.0001	(33.333)	0	0	0
2012/12/11	R206	07/02/2013	6.05	Call	Bond Future	891.5300	0.8915	909.9800	0.9100	2.069	0	0	0
2012/12/11	R206	07/02/2013	6.05	Put	Bond Future	0.0700	0.0001	0.0500	0.0001	(28.571)	0	0	0
2012/12/11	R206	02/05/2013			Bond Future	4.9405	104.0267	4.9830	103.9976	0.861	0.0000	0.0000	23
2012/12/11	R206	02/05/2013	3.40	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/11	R206	02/05/2013	3.40	Put	Bond Future	1,061.5800	1.0616	1,090.6100	1.0906	2.735	0	0	0
2012/12/11	R206	02/05/2013	3.41	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/11	R206	02/05/2013	3.41	Put	Bond Future	1,054.6300	1.0546	1,083.6600	1.0837	2.753	0	0	0
2012/12/11	R206	02/05/2013	3.39	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/11	R206	02/05/2013	3.39	Put	Bond Future	1,068.5300	1.0685	1,097.5600	1.0976	2.717	0	0	0
2012/12/11	R206	07/11/2013			Bond Future	3.2032	103.1705	3.9093	103.0437	22.043	0.0000	0.0000	0
2012/12/11	R206	07/11/2013	4.30	Call	Bond Future	203.1600	0.2032	100.2700	0.1003	(50.645)	0	0	0
2012/12/11	R206	07/11/2013	4.30	Put	Bond Future	6.2200	0.0062	30.2000	0.0302	385.531	0	0	0
2012/12/11	R206	07/11/2013	4.31	Call	Bond Future	204.7900	0.2048	101.4900	0.1015	(50.442)	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
2012/12/11	R206	07/11/2013	4.31	Put	Bond Future	6.0600	0.0061	29.6300	0.0296	388.944	0	0	0
2012/12/11	R206	07/11/2013	4.29	Call	Bond Future	201.5300	0.2015	99.0400	0.0990	(50.856)	0	0	0
2012/12/11	R206	07/11/2013	4.29	Put	Bond Future	6.3900	0.0064	30.7700	0.0308	381.534	0	0	0
2012/12/11	R207	07/02/2013			Bond Future	6.4301	105.0768	6.3920	105.2932	(0.593)	0.0000	0.0000	11,310
2012/12/11	R207	07/02/2013	7.66	Call	Bond Future	6,714.4500	6.7145	6,926.8600	6.9269	3.163	0	0	0
2012/12/11	R207	07/02/2013	7.66	Put	Bond Future	18.0500	0.0181	14.0500	0.0141	(22.161)	0	0	0
2012/12/11	R207	07/02/2013	7.80	Call	Bond Future	7,433.6100	7.4336	7,647.8800	7.6479	2.882	0	0	0
2012/12/11	R207	07/02/2013	7.80	Put	Bond Future	8.9300	0.0089	6.7900	0.0068	(23.964)	0	0	0
2012/12/11	R207	07/02/2013	8.20	Call	Bond Future	9,469.7800	9.4698	9,685.9200	9.6859	2.282	0	0	0
2012/12/11	R207	07/02/2013	8.20	Put	Bond Future	0.9200	0.0009	0.6500	0.0007	(29.348)	0	0	0
2012/12/11	R207	07/02/2013	8.25	Call	Bond Future	9,721.2900	9.7213	9,937.5000	9.9375	2.224	0	0	0
2012/12/11	R207	07/02/2013	8.25	Put	Bond Future	0.6700	0.0007	0.4700	0.0005	(29.851)	0	0	0
2012/12/11	R207	07/02/2013	8.30	Call	Bond Future	9,972.0500	9.9721	10,188.3100	10.1883	2.169	0	0	0
2012/12/11	R207	07/02/2013	8.30	Put	Bond Future	0.4900	0.0005	0.3400	0.0003	(30.612)	0	0	0
2012/12/11	R207	02/05/2013			Bond Future	6.4747	106.3858	6.4438	106.5560	(0.478)	0.0000	0.0000	0
2012/12/11	R207	02/05/2013	6.45	Call	Bond Future	1,910.3400	1.9103	1,989.4100	1.9894	4.139	0	0	0
2012/12/11	R207	02/05/2013	6.45	Put	Bond Future	2,046.2500	2.0463	1,955.0900	1.9551	(4.455)	0	0	0
2012/12/11	R207	02/05/2013	6.46	Call	Bond Future	1,937.4100	1.9374	2,017.2300	2.0172	4.120	0	0	0
2012/12/11	R207	02/05/2013	6.46	Put	Bond Future	2,018.2700	2.0183	1,927.8600	1.9279	(4.480)	0	0	0
2012/12/11	R207	02/05/2013	6.44	Call	Bond Future	1,883.5000	1.8835	1,961.8200	1.9618	4.158	0	0	0
2012/12/11	R207	02/05/2013	6.44	Put	Bond Future	2,074.5000	2.0745	1,982.5900	1.9826	(4.430)	0	0	0
2012/12/11	R207	07/11/2013			Bond Future	6.5764	105.7240	6.5616	105.7996	(0.225)	0.0000	0.0000	0
2012/12/11	R207	07/11/2013	6.70	Call	Bond Future	3,397.2100	3.3972	3,434.1000	3.4341	1.086	0	0	0
2012/12/11	R207	07/11/2013	6.70	Put	Bond Future	2,767.7900	2.7678	2,729.0900	2.7291	(1.398)	0	0	0
2012/12/11	R207	07/11/2013	6.71	Call	Bond Future	3,424.3500	3.4244	3,461.4300	3.4614	1.083	0	0	0
2012/12/11	R207	07/11/2013	6.71	Put	Bond Future	2,744.2100	2.7442	2,705.7000	2.7057	(1.403)	0	0	0
2012/12/11	R207	07/11/2013	6.69	Call	Bond Future	3,370.1800	3.3702	3,406.8700	3.4069	1.089	0	0	0
2012/12/11	R207	07/11/2013	6.69	Put	Bond Future	2,791.5200	2.7915	2,752.6200	2.7526	(1.394)	0	0	0
2012/12/11	R208	07/02/2013			Bond Future	6.5290	103.8700	6.4809	104.1728	(0.736)	0.0000	0.0000	18,966
2012/12/11	R208	07/02/2013	8.00	Call	Bond Future	8,754.9800	8.7550	9,055.2900	9.0553	3.430	0	0	0
2012/12/11	R208	07/02/2013	8.00	Put	Bond Future	8.9100	0.0089	6.4600	0.0065	(27.497)	0	0	0
2012/12/11	R208	07/02/2013	8.05	Call	Bond Future	9,033.4400	9.0334	9,334.2500	9.3342	3.330	0	0	0
2012/12/11	R208	07/02/2013	8.05	Put	Bond Future	6.9200	0.0069	4.9700	0.0050	(28.179)	0	0	0
2012/12/11	R208	07/02/2013	8.83	Call	Bond Future	13,267.2800	13.2673	13,570.0100	13.5700	2.282	0	0	0
2012/12/11	R208	07/02/2013	8.83	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2012/12/11	R208	07/02/2013	6.00	Call	Bond Future	315.5400	0.3155	362.9900	0.3630	15.038	0	0	12,250
2012/12/11	R208	07/02/2013	6.00	Put	Bond Future	3,709.0100	3.7090	3,453.7000	3.4537	(6.884)	0	0	0
2012/12/11	R208	07/02/2013	7.78	Call	Bond Future	7,524.7600	7.5248	7,821.2900	7.8213	3.941	0	0	0
2012/12/11	R208	07/02/2013	7.78	Put	Bond Future	25.3600	0.0254	19.1300	0.0191	(24.566)	0	0	0
2012/12/11	R208	07/02/2013	7.85	Call	Bond Future	7,916.7100	7.9167	8,214.7800	8.2148	3.765	0	0	0
2012/12/11	R208	07/02/2013	7.85	Put	Bond Future	18.3900	0.0184	13.7000	0.0137	(25.503)	0	0	0
2012/12/11	R208	07/02/2013	7.95	Call	Bond Future	8,475.9700	8.4760	8,775.6700	8.7757	3.536	0	0	0
2012/12/11	R208	07/02/2013	7.95	Put	Bond Future	11.4100	0.0114	8.3500	0.0084	(26.819)	0	0	0
2012/12/11	R208	02/05/2013			Bond Future	6.5698	101.7704	6.5276	102.0294	(0.642)	0.0000	0.0000	47
2012/12/11	R208	02/05/2013	6.66	Call	Bond Future	2,563.7200	2.5637	2,700.4200	2.7004	5.332	0	0	0
2012/12/11	R208	02/05/2013	6.66	Put	Bond Future	2,012.7100	2.0127	1,890.4900	1.8905	(6.072)	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
2012/12/11	R208	02/05/2013	6.64	Call	Bond Future	2,498.9900	2.4990	2,633.4800	2.6335	5.382	0	0	0
2012/12/11	R208	02/05/2013	6.64	Put	Bond Future	2,069.8200	2.0698	1,945.3900	1.9454	(6.012)	0	0	0
2012/12/11	R208	02/05/2013	6.65	Call	Bond Future	2,531.2400	2.5312	2,666.8400	2.6668	5.357	0	0	0
2012/12/11	R208	02/05/2013	6.65	Put	Bond Future	2,041.1200	2.0411	1,917.8000	1.9178	(6.042)	0	0	0
2012/12/11	R208	07/11/2013			Bond Future	6.6660	101.2709	6.6367	101.4406	(0.440)	0.0000	0.0000	0
2012/12/11	R208	07/11/2013	6.81	Call	Bond Future	4,012.5600	4.0126	4,101.8700	4.1019	2.226	0	0	0
2012/12/11	R208	07/11/2013	6.81	Put	Bond Future	3,185.2400	3.1852	3,104.8800	3.1049	(2.523)	0	0	0
2012/12/11	R208	07/11/2013	7.50	Call	Bond Future	6,422.1600	6.4222	6,538.9500	6.5389	1.819	0	0	0
2012/12/11	R208	07/11/2013	7.50	Put	Bond Future	1,744.5100	1.7445	1,691.6300	1.6916	(3.031)	0	0	230
2012/12/11	R208	07/11/2013	6.79	Call	Bond Future	3,951.9500	3.9519	4,040.4000	4.0404	2.238	0	0	0
2012/12/11	R208	07/11/2013	6.79	Put	Bond Future	3,239.0400	3.2390	3,157.8200	3.1578	(2.508)	0	0	0
2012/12/11	R208	07/11/2013	6.80	Call	Bond Future	3,982.2000	3.9822	4,071.0800	4.0711	2.232	0	0	0
2012/12/11	R208	07/11/2013	6.80	Put	Bond Future	3,212.0600	3.2121	3,131.2700	3.1313	(2.515)	0	0	0
2012/12/11	R209	07/02/2013			Bond Future	8.1897	82.3212	8.1323	82.8227	(0.702)	0.0000	0.0000	11,354
2012/12/11	R209	07/02/2013	8.63	Call	Bond Future	4,408.0300	4.4080	4,789.5900	4.7896	8.656	0	0	0
2012/12/11	R209	07/02/2013	8.63	Put	Bond Future	721.2100	0.7212	601.2400	0.6012	(16.635)	0	0	11,000
2012/12/11	R209	07/02/2013	8.83	Call	Bond Future	5,683.3200	5.6833	6,107.8900	6.1079	7.470	0	0	0
2012/12/11	R209	07/02/2013	8.83	Put	Bond Future	408.7800	0.4088	331.8200	0.3318	(18.827)	0	0	14,000
2012/12/11	R209	07/02/2013	8.95	Call	Bond Future	6,485.8500	6.4859	6,930.2100	6.9302	6.851	0	0	0
2012/12/11	R209	07/02/2013	8.95	Put	Bond Future	283.5200	0.2835	226.3500	0.2264	(20.164)	0	0	0
2012/12/11	R209	07/02/2013	9.06	Call	Bond Future	7,236.2300	7.2362	7,695.0900	7.6951	6.341	0	0	0
2012/12/11	R209	07/02/2013	9.06	Put	Bond Future	199.3300	0.1993	156.6600	0.1567	(21.407)	0	0	0
2012/12/11	R209	07/02/2013	9.10	Call	Bond Future	7,511.3000	7.5113	7,974.6600	7.9747	6.169	0	0	0
2012/12/11	R209	07/02/2013	9.10	Put	Bond Future	174.6300	0.1746	136.4600	0.1365	(21.858)	0	0	0
2012/12/11	R209	07/02/2013	9.00	Call	Bond Future	6,825.6400	6.8256	7,276.9900	7.2770	6.613	0	0	0
2012/12/11	R209	07/02/2013	9.00	Put	Bond Future	242.0900	0.2421	191.9100	0.1919	(20.728)	0	0	0
2012/12/11	R209	07/02/2013	9.05	Call	Bond Future	7,167.6000	7.1676	7,625.2800	7.6253	6.385	0	0	0
2012/12/11	R209	07/02/2013	9.05	Put	Bond Future	205.9500	0.2059	162.1000	0.1621	(21.292)	0	0	0
2012/12/11	R209	02/05/2013			Bond Future	8.2479	80.2045	8.1934	80.6745	(0.661)	0.0000	0.0000	33
2012/12/11	R209	02/05/2013	8.01	Call	Bond Future	2,705.2600	2.7053	2,900.5100	2.9005	7.217	0	0	0
2012/12/11	R209	02/05/2013	8.01	Put	Bond Future	4,787.9100	4.7879	4,513.2100	4.5132	(5.737)	0	0	0
2012/12/11	R209	02/05/2013	7.99	Call	Bond Future	2,634.6800	2.6347	2,826.3800	2.8264	7.276	0	0	0
2012/12/11	R209	02/05/2013	7.99	Put	Bond Future	4,896.2400	4.8962	4,617.9900	4.6180	(5.683)	0	0	0
2012/12/11	R209	02/05/2013	8.00	Call	Bond Future	2,669.9300	2.6699	2,863.4100	2.8634	7.247	0	0	0
2012/12/11	R209	02/05/2013	8.00	Put	Bond Future	4,841.9600	4.8420	4,565.4900	4.5655	(5.710)	0	0	0
2012/12/11	R209	07/11/2013			Bond Future	8.3816	79.3427	8.3331	79.7497	(0.579)	0.0000	0.0000	0
2012/12/11	R209	07/11/2013	8.81	Call	Bond Future	8,193.3100	8.1933	8,440.5400	8.4405	3.017	0	0	0
2012/12/11	R209	07/11/2013	8.81	Put	Bond Future	4,738.0800	4.7381	4,578.4000	4.5784	(3.370)	0	0	0
2012/12/11	R209	07/11/2013	9.50	Call	Bond Future	11,439.1300	11.4391	11,734.4400	11.7344	2.582	0	0	0
2012/12/11	R209	07/11/2013	9.50	Put	Bond Future	2,896.5400	2.8965	2,784.9400	2.7849	(3.853)	0	0	180
2012/12/11	R209	07/11/2013	8.79	Call	Bond Future	8,103.8100	8.1038	8,349.4900	8.3495	3.032	0	0	0
2012/12/11	R209	07/11/2013	8.79	Put	Bond Future	4,804.6200	4.8046	4,643.3900	4.6434	(3.356)	0	0	0
2012/12/11	R209	07/11/2013	8.80	Call	Bond Future	8,148.5200	8.1485	8,394.9800	8.3950	3.025	0	0	0
2012/12/11	R209	07/11/2013	8.80	Put	Bond Future	4,771.2500	4.7713	4,610.8000	4.6108	(3.363)	0	0	0
2012/12/11	R210	07/02/2013			Bond Future	165.8886	165.8886	165.8897	165.8897	0.001	0.0000	0.0000	1,212
2012/12/11	R210	07/02/2013	156.99	Call	Bond Future	8,898.6100	8.8986	8,899.6900	8.8997	0.012	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
2012/12/11	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R210	07/02/2013	157.00	Call	Bond Future	8,888.6100	8.8886	8,889.6900	8.8897	0.012	0	0	0
2012/12/11	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R210	07/02/2013	157.01	Call	Bond Future	8,878.6100	8.8786	8,879.6900	8.8797	0.012	0	0	0
2012/12/11	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R210	02/05/2013			Bond Future	166.2796	166.2796	166.1109	166.1109	(0.101)	0.0000	0.0000	7
2012/12/11	R210	02/05/2013	161.14	Call	Bond Future	5,139.6400	5.1396	4,970.9200	4.9709	(3.283)	0	0	0
2012/12/11	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R210	02/05/2013	161.15	Call	Bond Future	5,129.6400	5.1296	4,960.9200	4.9609	(3.289)	0	0	0
2012/12/11	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R210	02/05/2013	161.16	Call	Bond Future	5,119.6400	5.1196	4,950.9200	4.9509	(3.296)	0	0	0
2012/12/11	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R211	07/02/2013			Bond Future	125.7634	125.7634	125.7592	125.7592	(0.003)	0.0000	0.0000	522
2012/12/11	R211	07/02/2013	122.99	Call	Bond Future	2,773.4200	2.7734	2,769.2400	2.7692	(0.151)	0	0	0
2012/12/11	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R211	07/02/2013	123.00	Call	Bond Future	2,763.4200	2.7634	2,759.2400	2.7592	(0.151)	0	0	0
2012/12/11	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R211	07/02/2013	123.01	Call	Bond Future	2,753.4200	2.7534	2,749.2400	2.7492	(0.152)	0	0	0
2012/12/11	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R211	02/05/2013			Bond Future	127.4649	127.4649	127.3349	127.3349	(0.102)	0.0000	0.0000	7
2012/12/11	R211	02/05/2013	125.69	Call	Bond Future	1,774.8700	1.7749	1,644.9300	1.6449	(7.321)	0	0	0
2012/12/11	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R211	02/05/2013	125.70	Call	Bond Future	1,764.8700	1.7649	1,634.9300	1.6349	(7.363)	0	0	0
2012/12/11	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R211	02/05/2013	125.71	Call	Bond Future	1,754.8700	1.7549	1,624.9300	1.6249	(7.405)	0	0	0
2012/12/11	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R212	07/02/2013			Bond Future	132.6906	132.6906	133.7855	133.7855	0.825	0.0000	0.0000	3,064
2012/12/11	R212	07/02/2013	128.99	Call	Bond Future	3,700.6300	3.7006	4,795.5300	4.7955	29.587	0	0	0
2012/12/11	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R212	07/02/2013	129.00	Call	Bond Future	3,690.6300	3.6906	4,785.5300	4.7855	29.667	0	0	0
2012/12/11	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R212	07/02/2013	129.01	Call	Bond Future	3,680.6300	3.6806	4,775.5300	4.7755	29.748	0	0	0
2012/12/11	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R212	02/05/2013			Bond Future	134.4858	134.4858	135.4617	135.4617	0.726	0.0000	0.0000	11
2012/12/11	R212	02/05/2013	131.09	Call	Bond Future	3,395.8300	3.3958	4,371.7500	4.3718	28.739	0	0	0
2012/12/11	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R212	02/05/2013	131.10	Call	Bond Future	3,385.8300	3.3858	4,361.7500	4.3618	28.824	0	0	0
2012/12/11	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R212	02/05/2013	131.11	Call	Bond Future	3,375.8300	3.3758	4,351.7500	4.3518	28.909	0	0	0
2012/12/11	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/11	R213	07/02/2013			Bond Future	7.9059	94.5548	7.8585	94.9797	(0.600)	0.0000	0.0000	9,399
2012/12/11	R213	07/02/2013	8.90	Call	Bond Future	8,487.4600	8.4875	8,876.7400	8.8767	4.587	0	0	0
2012/12/11	R213	07/02/2013	8.90	Put	Bond Future	204.7300	0.2047	169.1000	0.1691	(17.403)	0	0	0
2012/12/11	R213	07/02/2013	8.95	Call	Bond Future	8,845.6500	8.8457	9,239.1700	9.2392	4.449	0	0	0
2012/12/11	R213	07/02/2013	8.95	Put	Bond Future	175.8600	0.1759	144.4700	0.1445	(17.849)	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
2012/12/11	R213	07/02/2013	9.00	Call	Bond Future	9,204.8400	9.2048	9,602.1900	9.6022	4.317	0	0	0
2012/12/11	R213	07/02/2013	9.00	Put	Bond Future	150.6600	0.1507	123.1000	0.1231	(18.293)	0	0	0
2012/12/11	R213	07/02/2013	9.05	Call	Bond Future	9,564.6600	9.5647	9,965.4400	9.9654	4.190	0	0	0
2012/12/11	R213	07/02/2013	9.05	Put	Bond Future	128.7300	0.1287	104.6000	0.1046	(18.745)	0	0	0
2012/12/11	R213	02/05/2013			Bond Future	7.9625	92.1976	7.9187	92.5848	(0.550)	0.0000	0.0000	5
2012/12/11	R213	02/05/2013	7.86	Call	Bond Future	3,448.1400	3.4481	3,624.9300	3.6249	5.127	0	0	0
2012/12/11	R213	02/05/2013	7.86	Put	Bond Future	4,357.5900	4.3576	4,147.1900	4.1472	(4.828)	0	0	0
2012/12/11	R213	02/05/2013	7.84	Call	Bond Future	3,367.8200	3.3678	3,541.7800	3.5418	5.165	0	0	0
2012/12/11	R213	02/05/2013	7.84	Put	Bond Future	4,456.2900	4.4563	4,243.0600	4.2431	(4.785)	0	0	0
2012/12/11	R213	02/05/2013	7.85	Call	Bond Future	3,407.8500	3.4079	3,583.2200	3.5832	5.146	0	0	0
2012/12/11	R213	02/05/2013	7.85	Put	Bond Future	4,406.7500	4.4068	4,194.9300	4.1949	(4.807)	0	0	0
2012/12/11	R213	07/11/2013			Bond Future	8.0964	91.2840	8.0601	91.5950	(0.448)	0.0000	0.0000	0
2012/12/11	R213	07/11/2013	8.61	Call	Bond Future	8,543.1100	8.5431	8,734.5500	8.7346	2.241	0	0	0
2012/12/11	R213	07/11/2013	8.61	Put	Bond Future	4,304.1900	4.3042	4,184.5700	4.1846	(2.779)	0	0	0
2012/12/11	R213	07/11/2013	8.59	Call	Bond Future	8,447.3200	8.4473	8,637.5300	8.6375	2.252	0	0	0
2012/12/11	R213	07/11/2013	8.59	Put	Bond Future	4,368.0000	4.3680	4,247.1500	4.2471	(2.767)	0	0	0
2012/12/11	R213	07/11/2013	8.60	Call	Bond Future	8,495.1700	8.4952	8,686.0000	8.6860	2.246	0	0	0
2012/12/11	R213	07/11/2013	8.60	Put	Bond Future	4,335.9900	4.3360	4,215.7600	4.2158	(2.773)	0	0	0
2012/12/11	R214	07/02/2013			Bond Future	8.2244	84.1780	8.1669	84.7091	(0.698)	0.0000	0.0000	1,714
2012/12/11	R214	07/02/2013	8.59	Call	Bond Future	4,288.7300	4.2887	4,665.5500	4.6656	8.786	0	0	0
2012/12/11	R214	07/02/2013	8.59	Put	Bond Future	1,037.6300	1.0376	883.3400	0.8833	(14.869)	0	0	0
2012/12/11	R214	07/02/2013	8.60	Call	Bond Future	4,349.7100	4.3497	4,729.2500	4.7293	8.726	0	0	0
2012/12/11	R214	07/02/2013	8.60	Put	Bond Future	1,012.7300	1.0127	861.1600	0.8612	(14.966)	0	0	0
2012/12/11	R214	07/02/2013	8.61	Call	Bond Future	4,410.9900	4.4110	4,793.2400	4.7932	8.666	0	0	0
2012/12/11	R214	07/02/2013	8.61	Put	Bond Future	988.3000	0.9883	839.4400	0.8394	(15.062)	0	0	0
Total													328527