



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 24/12/2012 to 24/12/2012

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
2012/12/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	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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2012/12/24	2025	07/02/2013			Bond Future	114.3467	114.3467	114.4032	114.4032	0.049	0.0000	0.0000	0
2012/12/24	2025	07/02/2013	110.99	Call	Bond Future	3,356.7100	3.3567	3,413.2400	3.4132	1.684	0	0	0
2012/12/24	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	2025	07/02/2013	111.00	Call	Bond Future	3,346.7100	3.3467	3,403.2400	3.4032	1.689	0	0	0
2012/12/24	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	2025	07/02/2013	111.01	Call	Bond Future	3,336.7100	3.3367	3,393.2400	3.3932	1.694	0	0	0
2012/12/24	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	2038	07/02/2013			Bond Future	114.0274	114.0274	114.0904	114.0904	0.055	0.0000	0.0000	0
2012/12/24	2038	07/02/2013	105.99	Call	Bond Future	8,037.3500	8.0374	8,100.4000	8.1004	0.784	0	0	0
2012/12/24	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	2038	07/02/2013	106.00	Call	Bond Future	8,027.3500	8.0274	8,090.4000	8.0904	0.785	0	0	0
2012/12/24	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	2038	07/02/2013	106.01	Call	Bond Future	8,017.3500	8.0174	8,080.4000	8.0804	0.786	0	0	0
2012/12/24	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	2050	07/02/2013			Bond Future	119.2424	119.2424	119.3097	119.3097	0.056	0.0000	0.0000	122
2012/12/24	2050	07/02/2013	112.99	Call	Bond Future	6,252.3600	6.2524	6,319.6600	6.3197	1.076	0	0	0
2012/12/24	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	2050	07/02/2013	113.00	Call	Bond Future	6,242.3600	6.2424	6,309.6600	6.3097	1.078	0	0	0
2012/12/24	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	2050	07/02/2013	113.01	Call	Bond Future	6,232.3600	6.2324	6,299.6600	6.2997	1.080	0	0	0
2012/12/24	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	AL7T	07/02/2013			Index Future	490.4210	490.4210	490.6090	490.6090	0.038	0.0000	0.0000	12
2012/12/24	AL7T	02/05/2013			Index Future	496.5810	496.5810	496.7760	496.7760	0.039	0.0000	0.0000	0
2012/12/24	ALBI	07/02/2013			Index Future	437.4950	437.4950	437.6650	437.6650	0.039	0.0000	0.0000	1,070
2012/12/24	ALBI	02/05/2013			Index Future	442.9900	442.9900	443.1670	443.1670	0.040	0.0000	0.0000	0
2012/12/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	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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2012/12/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/24	EL28	07/02/2013			Bond Future	113.8786	113.8786	113.9430	113.9430	0.057	0.0000	0.0000	0
2012/12/24	EL28	07/02/2013	112.99	Call	Bond Future	888.5800	0.8886	952.9800	0.9530	7.248	0	0	0
2012/12/24	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	EL28	07/02/2013	113.00	Call	Bond Future	878.5800	0.8786	942.9800	0.9430	7.330	0	0	0
2012/12/24	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	EL28	07/02/2013	113.01	Call	Bond Future	868.5800	0.8686	932.9800	0.9330	7.414	0	0	0
2012/12/24	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	ES33	07/02/2013			Bond Future	8.6433	92.1866	8.6404	92.2114	(0.033)	0.0000	0.0000	303
2012/12/24	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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2012/12/24	ES33	07/02/2013	8.54	Put	Bond Future	909.3600	0.9094	884.5400	0.8845	(2.729)	0	0	0
2012/12/24	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	ES33	07/02/2013	8.55	Put	Bond Future	820.6700	0.8207	795.8500	0.7958	(3.024)	0	0	0
2012/12/24	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	ES33	07/02/2013	8.56	Put	Bond Future	732.1100	0.7321	707.2900	0.7073	(3.390)	0	0	0
2012/12/24	GOVI	07/02/2013			GOVI	437.6060	437.6060	437.7710	437.7710	0.038	0.0000	0.0000	335
2012/12/24	GOVI	07/02/2013	432.99	Call	GOVI	46,160.0000	4.6160	47,810.0000	4.7810	3.575	0	0	0
2012/12/24	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	GOVI	07/02/2013	433.00	Call	GOVI	46,060.0000	4.6060	47,710.0000	4.7710	3.582	0	0	0
2012/12/24	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	GOVI	07/02/2013	433.01	Call	GOVI	45,960.0000	4.5960	47,610.0000	4.7610	3.590	0	0	0
2012/12/24	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	GOVI	02/05/2013			GOVI	443.1020	443.1020	443.2740	443.2740	0.039	0.0000	0.0000	0
2012/12/24	GOVI	02/05/2013	432.99	Call	GOVI	101,120.0000	10.1120	102,840.0000	10.2840	1.701	0	0	0
2012/12/24	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	GOVI	02/05/2013	433.00	Call	GOVI	101,020.0000	10.1020	102,740.0000	10.2740	1.703	0	0	0
2012/12/24	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	GOVI	02/05/2013	433.01	Call	GOVI	100,920.0000	10.0920	102,640.0000	10.2640	1.704	0	0	0
2012/12/24	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/24	IGOV	07/02/2013			Index Future	200.0620	200.0620	200.2220	200.2220	0.080	0.0000	0.0000	610
2012/12/24	IGOV	02/05/2013			Index Future	202.5750	202.5750	202.7390	202.7390	0.081	0.0000	0.0000	0
2012/12/24	ILBI	07/02/2013			Index Future	542.7770	542.7770	542.3000	542.3000	(0.088)	0.0000	0.0000	183
2012/12/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/24	JBAF	16/01/2013			Jibar Tradeable Future	4.2800	95.7200	3.8000	96.2000	(11.215)	0.0000	0.0000	0
2012/12/24	JBAF	20/02/2013			Jibar Tradeable Future	4.9900	95.0100	5.0000	95.0000	0.200	0.0000	0.0000	0
2012/12/24	JBAF	20/03/2013			Jibar Tradeable Future	4.9500	95.0500	4.9600	95.0400	0.202	0.0000	0.0000	1,000
2012/12/24	JBAF	17/04/2013			Jibar Tradeable Future	4.9300	95.0700	4.9300	95.0700	0.000	0.0000	0.0000	0
2012/12/24	JBAF	15/05/2013			Jibar Tradeable Future	4.8900	95.1100	4.8900	95.1100	0.000	0.0000	0.0000	0
2012/12/24	JBAF	19/06/2013			Jibar Tradeable Future	4.8800	95.1200	4.8800	95.1200	0.000	0.0000	0.0000	500
2012/12/24	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.8900	95.1100	0.000	0.0000	0.0000	2,200

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2012/12/24	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	2,000
2012/12/24	JBAF	19/03/2014			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	1,000
2012/12/24	JBAF	18/06/2014			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	800
2012/12/24	JBAF	17/09/2014			Jibar Tradeable Future	5.2800	94.7200	5.2700	94.7300	(0.189)	0.0000	0.0000	0
2012/12/24	JBAF	17/12/2014			Jibar Tradeable Future	5.4100	94.5900	5.4000	94.6000	(0.185)	0.0000	0.0000	0
2012/12/24	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/24	R023	07/02/2013			Bond Future	6.7618	110.6482	6.7600	110.6614	(0.026)	0.0000	0.0000	1,630
2012/12/24	R023	07/02/2013	7.04	Call	Bond Future	2,069.4300	2.0694	2,082.6800	2.0827	0.640	0	0	0
2012/12/24	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R023	07/02/2013	7.05	Call	Bond Future	2,142.8500	2.1428	2,156.1000	2.1561	0.618	0	0	0
2012/12/24	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R023	07/02/2013	7.06	Call	Bond Future	2,216.2000	2.2162	2,229.4500	2.2294	0.598	0	0	0
2012/12/24	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R023	02/05/2013			Bond Future	6.8098	108.0678	6.8078	108.0827	(0.030)	0.0000	0.0000	2
2012/12/24	R023	02/05/2013	7.04	Call	Bond Future	1,680.0000	1.6800	1,694.8900	1.6949	0.886	0	0	0
2012/12/24	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R023	02/05/2013	7.05	Call	Bond Future	1,752.2200	1.7522	1,767.1100	1.7671	0.850	0	0	0
2012/12/24	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R023	02/05/2013	7.06	Call	Bond Future	1,824.3800	1.8244	1,839.2700	1.8393	0.816	0	0	0
2012/12/24	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R023	01/08/2013			Bond Future	6.8602	109.5084	6.8585	109.5209	(0.025)	0.0000	0.0000	0
2012/12/24	R023	01/08/2013	7.29	Call	Bond Future	3,038.5800	3.0386	3,051.1200	3.0511	0.413	0	0	0
2012/12/24	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R023	01/08/2013	7.30	Call	Bond Future	3,107.9500	3.1080	3,120.4900	3.1205	0.403	0	0	0
2012/12/24	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R023	01/08/2013	7.31	Call	Bond Future	3,177.2600	3.1773	3,189.8000	3.1898	0.395	0	0	0
2012/12/24	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R157	07/02/2013			Bond Future	5.2919	125.1758	5.2917	125.1763	(0.003)	0.0000	0.0000	7,617
2012/12/24	R157	07/02/2013	6.28	Call	Bond Future	2,610.4600	2.6105	2,610.7100	2.6107	0.010	0	0	0
2012/12/24	R157	07/02/2013	6.28	Put	Bond Future	0.7800	0.0008	0.5500	0.0006	(29.487)	0	0	0
2012/12/24	R157	07/02/2013	6.50	Call	Bond Future	3,180.8000	3.1808	3,181.2400	3.1812	0.014	0	0	0
2012/12/24	R157	07/02/2013	6.50	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2012/12/24	R157	07/02/2013	6.70	Call	Bond Future	3,696.7200	3.6967	3,697.2000	3.6972	0.013	0	0	0
2012/12/24	R157	07/02/2013	6.70	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/24	R157	07/02/2013	6.75	Call	Bond Future	3,825.2600	3.8253	3,825.7300	3.8257	0.012	0	0	0
2012/12/24	R157	07/02/2013	6.75	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/24	R157	07/02/2013	6.80	Call	Bond Future	3,953.6100	3.9536	3,954.0900	3.9541	0.012	0	0	0
2012/12/24	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R157	02/05/2013			Bond Future	5.2933	119.8818	5.2925	119.8839	(0.016)	0.0000	0.0000	13,141
2012/12/24	R157	02/05/2013	5.35	Call	Bond Future	648.8200	0.6488	643.3800	0.6434	(0.838)	0	0	0
2012/12/24	R157	02/05/2013	5.35	Put	Bond Future	510.7900	0.5108	503.2800	0.5033	(1.470)	0	0	0
2012/12/24	R157	02/05/2013	5.36	Call	Bond Future	662.2200	0.6622	656.8000	0.6568	(0.818)	0	0	0
2012/12/24	R157	02/05/2013	5.36	Put	Bond Future	499.8600	0.4999	492.3700	0.4924	(1.498)	0	0	0
2012/12/24	R157	02/05/2013	5.34	Call	Bond Future	635.5800	0.6356	630.1200	0.6301	(0.859)	0	0	0
2012/12/24	R157	02/05/2013	5.34	Put	Bond Future	521.8900	0.5219	514.3600	0.5144	(1.443)	0	0	0

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2012/12/24	R157	07/11/2013			Bond Future	5.2836	116.3707	5.2827	116.3723	(0.016)	0.0000	0.0000	0
2012/12/24	R157	07/11/2013	5.60	Call	Bond Future	1,142.3000	1.1423	1,139.6800	1.1397	(0.229)	0	0	0
2012/12/24	R157	07/11/2013	5.60	Put	Bond Future	544.6400	0.5446	540.4000	0.5404	(0.778)	0	0	0
2012/12/24	R157	07/11/2013	5.61	Call	Bond Future	1,154.2800	1.1543	1,151.6700	1.1517	(0.226)	0	0	0
2012/12/24	R157	07/11/2013	5.61	Put	Bond Future	537.8000	0.5378	533.5700	0.5336	(0.787)	0	0	0
2012/12/24	R157	07/11/2013	5.59	Call	Bond Future	1,130.3900	1.1304	1,127.7500	1.1278	(0.234)	0	0	0
2012/12/24	R157	07/11/2013	5.59	Put	Bond Future	551.5500	0.5516	547.2900	0.5473	(0.772)	0	0	0
2012/12/24	R186	07/02/2013			Bond Future	7.2396	129.7314	7.2377	129.7515	(0.027)	0.0000	0.0000	53,414
2012/12/24	R186	07/02/2013	7.00	Call	Bond Future	1,284.2400	1.2842	1,223.9200	1.2239	(4.697)	0	0	10,300
2012/12/24	R186	07/02/2013	7.00	Put	Bond Future	3,788.2300	3.7882	3,707.8000	3.7078	(2.123)	0	0	0
2012/12/24	R186	07/02/2013	7.25	Call	Bond Future	2,372.4100	2.3724	2,309.2000	2.3092	(2.664)	0	0	670
2012/12/24	R186	07/02/2013	7.25	Put	Bond Future	2,265.6700	2.2657	2,182.3500	2.1824	(3.677)	0	0	0
2012/12/24	R186	07/02/2013	7.50	Call	Bond Future	3,881.9400	3.8819	3,829.4700	3.8295	(1.352)	0	0	575
2012/12/24	R186	07/02/2013	7.50	Put	Bond Future	1,236.7000	1.2367	1,164.1200	1.1641	(5.869)	0	0	0
2012/12/24	R186	07/02/2013	8.55	Call	Bond Future	12,599.3300	12.5993	12,612.7200	12.6127	0.106	0	0	0
2012/12/24	R186	07/02/2013	8.55	Put	Bond Future	30.9800	0.0310	24.2600	0.0243	(21.691)	0	0	0
2012/12/24	R186	07/02/2013	8.45	Call	Bond Future	11,720.7200	11.7207	11,731.2400	11.7312	0.090	0	0	0
2012/12/24	R186	07/02/2013	8.45	Put	Bond Future	48.5800	0.0486	38.9900	0.0390	(19.741)	0	0	0
2012/12/24	R186	07/02/2013	8.47	Call	Bond Future	11,896.6400	11.8966	11,907.8000	11.9078	0.094	0	0	0
2012/12/24	R186	07/02/2013	8.47	Put	Bond Future	44.4700	0.0445	35.5200	0.0355	(20.126)	0	0	0
2012/12/24	R186	07/02/2013	8.50	Call	Bond Future	12,160.3700	12.1604	12,172.4300	12.1724	0.099	0	0	0
2012/12/24	R186	07/02/2013	8.50	Put	Bond Future	38.8900	0.0389	30.8400	0.0308	(20.699)	0	0	0
2012/12/24	R186	07/02/2013	7.75	Call	Bond Future	5,726.2200	5.7262	5,693.0400	5.6930	(0.579)	0	0	1,000
2012/12/24	R186	07/02/2013	7.75	Put	Bond Future	612.4100	0.6124	559.1200	0.5591	(8.702)	0	0	0
2012/12/24	R186	07/02/2013	8.00	Call	Bond Future	7,789.8000	7.7898	7,776.5300	7.7765	(0.170)	0	0	0
2012/12/24	R186	07/02/2013	8.00	Put	Bond Future	275.1600	0.2752	241.7800	0.2418	(12.131)	0	0	150
2012/12/24	R186	07/02/2013	8.32	Call	Bond Future	10,576.8300	10.5768	10,582.2800	10.5823	0.052	0	0	0
2012/12/24	R186	07/02/2013	8.32	Put	Bond Future	84.6100	0.0846	69.9500	0.0700	(17.327)	0	0	2,000
2012/12/24	R186	02/05/2013			Bond Future	7.2972	131.2939	7.2950	131.3159	(0.030)	0.0000	0.0000	12
2012/12/24	R186	02/05/2013	7.41	Call	Bond Future	4,528.7600	4.5288	4,496.5000	4.4965	(0.712)	0	0	0
2012/12/24	R186	02/05/2013	7.41	Put	Bond Future	3,394.0000	3.3940	3,339.6700	3.3397	(1.601)	0	0	0
2012/12/24	R186	02/05/2013	7.39	Call	Bond Future	4,421.4700	4.4215	4,388.9200	4.3889	(0.736)	0	0	0
2012/12/24	R186	02/05/2013	7.39	Put	Bond Future	3,486.8400	3.4868	3,432.2200	3.4322	(1.566)	0	0	0
2012/12/24	R186	02/05/2013	7.40	Call	Bond Future	4,474.9500	4.4750	4,442.5400	4.4425	(0.724)	0	0	0
2012/12/24	R186	02/05/2013	7.40	Put	Bond Future	3,440.2000	3.4402	3,385.7200	3.3857	(1.584)	0	0	0
2012/12/24	R186	07/11/2013			Bond Future	7.4309	129.5439	7.4286	129.5660	(0.031)	0.0000	0.0000	0
2012/12/24	R186	07/11/2013	8.16	Call	Bond Future	10,427.6800	10.4277	10,415.1500	10.4152	(0.120)	0	0	0
2012/12/24	R186	07/11/2013	8.16	Put	Bond Future	3,621.1700	3.6212	3,586.6100	3.5866	(0.954)	0	0	0
2012/12/24	R186	07/11/2013	8.75	Call	Bond Future	14,082.3300	14.0823	14,076.9800	14.0770	(0.038)	0	0	0
2012/12/24	R186	07/11/2013	8.75	Put	Bond Future	2,140.9600	2.1410	2,113.5800	2.1136	(1.279)	0	0	130
2012/12/24	R186	07/11/2013	8.14	Call	Bond Future	10,308.0200	10.3080	10,295.2800	10.2953	(0.124)	0	0	0
2012/12/24	R186	07/11/2013	8.14	Put	Bond Future	3,681.2500	3.6813	3,646.4800	3.6465	(0.945)	0	0	0
2012/12/24	R186	07/11/2013	8.15	Call	Bond Future	10,367.7900	10.3678	10,355.1600	10.3552	(0.122)	0	0	0
2012/12/24	R186	07/11/2013	8.15	Put	Bond Future	3,651.1000	3.6511	3,616.4400	3.6164	(0.949)	0	0	0
2012/12/24	R189	07/02/2013			Bond Future	217.8500	217.8500	217.9212	217.9212	0.033	0.0000	0.0000	154
2012/12/24	R189	07/02/2013	212.99	Call	Bond Future	4,860.0100	4.8600	4,931.2200	4.9312	1.465	0	0	0

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2012/12/24	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R189	07/02/2013	213.00	Call	Bond Future	4,850.0100	4.8500	4,921.2200	4.9212	1.468	0	0	0
2012/12/24	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R189	07/02/2013	213.01	Call	Bond Future	4,840.0100	4.8400	4,911.2200	4.9112	1.471	0	0	0
2012/12/24	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R197	07/02/2013			Bond Future	286.7294	286.7294	286.8683	286.8683	0.048	0.0000	0.0000	2,633
2012/12/24	R197	07/02/2013	278.99	Call	Bond Future	7,739.3500	7.7393	7,878.3000	7.8783	1.795	0	0	0
2012/12/24	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R197	07/02/2013	279.00	Call	Bond Future	7,729.3500	7.7293	7,868.3000	7.8683	1.798	0	0	0
2012/12/24	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R197	07/02/2013	279.01	Call	Bond Future	7,719.3500	7.7193	7,858.3000	7.8583	1.800	0	0	0
2012/12/24	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R197	02/05/2013			Bond Future	290.3312	290.3312	290.4743	290.4743	0.049	0.0000	0.0000	40
2012/12/24	R197	02/05/2013	282.39	Call	Bond Future	7,941.2200	7.9412	8,084.3000	8.0843	1.802	0	0	0
2012/12/24	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R197	02/05/2013	282.40	Call	Bond Future	7,931.2200	7.9312	8,074.3000	8.0743	1.804	0	0	0
2012/12/24	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R197	02/05/2013	282.41	Call	Bond Future	7,921.2200	7.9212	8,064.3000	8.0643	1.806	0	0	0
2012/12/24	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R201	07/02/2013			Bond Future	4.9899	107.8448	4.9911	107.8425	0.025	0.0000	0.0000	1,540
2012/12/24	R201	07/02/2013	4.98	Call	Bond Future	206.1400	0.2061	198.2100	0.1982	(3.847)	0	0	0
2012/12/24	R201	07/02/2013	4.98	Put	Bond Future	224.1400	0.2241	218.4800	0.2185	(2.525)	0	0	0
2012/12/24	R201	07/02/2013	5.60	Call	Bond Future	1,112.6900	1.1127	1,109.4900	1.1095	(0.288)	0	0	0
2012/12/24	R201	07/02/2013	5.60	Put	Bond Future	5.3300	0.0053	4.4000	0.0044	(17.448)	0	0	0
2012/12/24	R201	07/02/2013	6.20	Call	Bond Future	2,181.6200	2.1816	2,179.3500	2.1794	(0.104)	0	0	0
2012/12/24	R201	07/02/2013	6.20	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/24	R201	07/02/2013	6.25	Call	Bond Future	2,270.4900	2.2705	2,268.2100	2.2682	(0.100)	0	0	0
2012/12/24	R201	07/02/2013	6.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/24	R201	07/02/2013	6.30	Call	Bond Future	2,359.2500	2.3593	2,356.9800	2.3570	(0.096)	0	0	0
2012/12/24	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R201	02/05/2013			Bond Future	4.9491	109.1437	4.9497	109.1428	0.011	0.0000	0.0000	4
2012/12/24	R201	02/05/2013	4.05	Call	Bond Future	8.2300	0.0082	7.6600	0.0077	(6.926)	0	0	0
2012/12/24	R201	02/05/2013	4.05	Put	Bond Future	1,463.7700	1.4638	1,464.1000	1.4641	0.023	0	0	0
2012/12/24	R201	02/05/2013	4.06	Call	Bond Future	8.7500	0.0088	8.1400	0.0081	(6.971)	0	0	0
2012/12/24	R201	02/05/2013	4.06	Put	Bond Future	1,447.9500	1.4479	1,448.2400	1.4482	0.020	0	0	0
2012/12/24	R201	02/05/2013	4.04	Call	Bond Future	7.7500	0.0078	7.2000	0.0072	(7.097)	0	0	0
2012/12/24	R201	02/05/2013	4.04	Put	Bond Future	1,479.6200	1.4796	1,479.9700	1.4800	0.024	0	0	0
2012/12/24	R201	07/11/2013			Bond Future	4.7671	107.6780	4.7683	107.6766	0.026	0.0000	0.0000	0
2012/12/24	R201	07/11/2013	4.80	Call	Bond Future	434.8500	0.4348	432.1800	0.4322	(0.614)	0	0	0
2012/12/24	R201	07/11/2013	4.80	Put	Bond Future	398.6100	0.3986	397.3300	0.3973	(0.321)	0	0	0
2012/12/24	R201	07/11/2013	4.81	Call	Bond Future	440.9000	0.4409	438.2300	0.4382	(0.606)	0	0	0
2012/12/24	R201	07/11/2013	4.81	Put	Bond Future	393.6600	0.3937	392.3800	0.3924	(0.325)	0	0	0
2012/12/24	R201	07/11/2013	4.79	Call	Bond Future	428.8400	0.4288	426.1800	0.4262	(0.620)	0	0	0
2012/12/24	R201	07/11/2013	4.79	Put	Bond Future	403.6000	0.4036	402.3300	0.4023	(0.315)	0	0	0
2012/12/24	R202	07/02/2013			Bond Future	217.4810	217.4810	217.5989	217.5989	0.054	0.0000	0.0000	51,536

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2012/12/24	R202	07/02/2013	204.99	Call	Bond Future	12,491.0100	12.4910	12,608.9400	12.6089	0.944	0	0	0
2012/12/24	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R202	07/02/2013	205.00	Call	Bond Future	12,481.0100	12.4810	12,598.9400	12.5989	0.945	0	0	0
2012/12/24	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R202	07/02/2013	205.01	Call	Bond Future	12,471.0100	12.4710	12,588.9400	12.5889	0.946	0	0	0
2012/12/24	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R202	02/05/2013			Bond Future	220.2130	220.2130	220.3343	220.3343	0.055	0.0000	0.0000	1
2012/12/24	R202	02/05/2013	211.04	Call	Bond Future	9,173.0100	9.1730	9,294.3300	9.2943	1.323	0	0	0
2012/12/24	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R202	02/05/2013	211.05	Call	Bond Future	9,163.0100	9.1630	9,284.3300	9.2843	1.324	0	0	0
2012/12/24	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R202	02/05/2013	211.06	Call	Bond Future	9,153.0100	9.1530	9,274.3300	9.2743	1.325	0	0	0
2012/12/24	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R203	07/02/2013			Bond Future	5.7560	113.3375	5.7550	113.3421	(0.019)	0.0000	0.0000	19,398
2012/12/24	R203	07/02/2013	5.54	Call	Bond Future	315.8800	0.3159	298.6900	0.2987	(5.442)	0	0	10,000
2012/12/24	R203	07/02/2013	5.54	Put	Bond Future	1,231.6900	1.2317	1,209.9400	1.2099	(1.766)	0	0	0
2012/12/24	R203	07/02/2013	6.11	Call	Bond Future	1,667.7100	1.6677	1,656.4800	1.6565	(0.673)	0	0	12,600
2012/12/24	R203	07/02/2013	6.11	Put	Bond Future	187.0100	0.1870	171.2200	0.1712	(8.443)	0	0	3,254
2012/12/24	R203	07/02/2013	6.45	Call	Bond Future	2,916.6900	2.9167	2,915.5600	2.9156	(0.039)	0	0	0
2012/12/24	R203	07/02/2013	6.45	Put	Bond Future	36.6100	0.0366	30.9200	0.0309	(15.542)	0	0	0
2012/12/24	R203	07/02/2013	6.94	Call	Bond Future	4,859.9800	4.8600	4,864.0300	4.8640	0.083	0	0	0
2012/12/24	R203	07/02/2013	6.94	Put	Bond Future	1.7800	0.0018	1.2700	0.0013	(28.652)	0	0	0
2012/12/24	R203	07/02/2013	7.15	Call	Bond Future	5,692.6100	5.6926	5,697.0500	5.6971	0.078	0	0	0
2012/12/24	R203	07/02/2013	7.15	Put	Bond Future	0.3500	0.0004	0.2300	0.0002	(34.286)	0	0	0
2012/12/24	R203	07/02/2013	6.50	Call	Bond Future	3,111.9100	3.1119	3,111.7900	3.1118	(0.004)	0	0	0
2012/12/24	R203	07/02/2013	6.50	Put	Bond Future	27.9100	0.0279	23.2300	0.0232	(16.768)	0	0	0
2012/12/24	R203	07/02/2013	6.55	Call	Bond Future	3,308.4900	3.3085	3,309.2600	3.3093	0.023	0	0	0
2012/12/24	R203	07/02/2013	6.55	Put	Bond Future	21.0400	0.0210	17.2500	0.0173	(18.013)	0	0	0
2012/12/24	R203	07/02/2013	6.65	Call	Bond Future	3,704.5900	3.7046	3,706.7500	3.7068	0.058	0	0	0
2012/12/24	R203	07/02/2013	6.65	Put	Bond Future	11.6600	0.0117	9.2600	0.0093	(20.583)	0	0	30,250
2012/12/24	R203	02/05/2013			Bond Future	5.7857	110.5460	5.7842	110.5521	(0.026)	0.0000	0.0000	22
2012/12/24	R203	02/05/2013	5.90	Call	Bond Future	1,382.6600	1.3827	1,373.2600	1.3733	(0.680)	0	0	0
2012/12/24	R203	02/05/2013	5.90	Put	Bond Future	924.7300	0.9247	909.2700	0.9093	(1.672)	0	0	0
2012/12/24	R203	02/05/2013	5.91	Call	Bond Future	1,405.6100	1.4056	1,396.2800	1.3963	(0.664)	0	0	0
2012/12/24	R203	02/05/2013	5.91	Put	Bond Future	907.7200	0.9077	892.3300	0.8923	(1.695)	0	0	0
2012/12/24	R203	02/05/2013	5.89	Call	Bond Future	1,359.9100	1.3599	1,350.4600	1.3505	(0.695)	0	0	0
2012/12/24	R203	02/05/2013	5.89	Put	Bond Future	941.9600	0.9420	926.4500	0.9264	(1.647)	0	0	0
2012/12/24	R203	07/11/2013			Bond Future	5.8588	109.4257	5.8571	109.4315	(0.027)	0.0000	0.0000	0
2012/12/24	R203	07/11/2013	6.00	Call	Bond Future	2,042.8100	2.0428	2,037.7000	2.0377	(0.250)	0	0	0
2012/12/24	R203	07/11/2013	6.00	Put	Bond Future	1,541.0800	1.5411	1,530.2400	1.5302	(0.703)	0	0	0
2012/12/24	R203	07/11/2013	6.01	Call	Bond Future	2,062.6800	2.0627	2,057.5900	2.0576	(0.247)	0	0	0
2012/12/24	R203	07/11/2013	6.01	Put	Bond Future	1,525.5400	1.5255	1,514.7200	1.5147	(0.709)	0	0	0
2012/12/24	R203	07/11/2013	5.99	Call	Bond Future	2,023.4500	2.0234	2,018.3100	2.0183	(0.254)	0	0	0
2012/12/24	R203	07/11/2013	5.99	Put	Bond Future	1,557.1500	1.5572	1,546.2800	1.5463	(0.698)	0	0	0
2012/12/24	R204	07/02/2013			Bond Future	5.9983	110.9134	5.9971	110.9197	(0.020)	0.0000	0.0000	16,672
2012/12/24	R204	07/02/2013	7.29	Call	Bond Future	6,431.1400	6.4311	6,436.6500	6.4366	0.086	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
2012/12/24	R204	07/02/2013	7.29	Put	Bond Future	2.8300	0.0028	2.0400	0.0020	(27.915)	0	0	0
2012/12/24	R204	07/02/2013	7.45	Call	Bond Future	7,192.9200	7.1929	7,198.9200	7.1989	0.083	0	0	0
2012/12/24	R204	07/02/2013	7.45	Put	Bond Future	0.9300	0.0009	0.6300	0.0006	(32.258)	0	0	0
2012/12/24	R204	07/02/2013	7.95	Call	Bond Future	9,534.1400	9.5341	9,540.4300	9.5404	0.066	0	0	0
2012/12/24	R204	07/02/2013	7.95	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/24	R204	07/02/2013	8.00	Call	Bond Future	9,764.6900	9.7647	9,770.9900	9.7710	0.065	0	0	0
2012/12/24	R204	07/02/2013	8.00	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/24	R204	07/02/2013	8.05	Call	Bond Future	9,994.6100	9.9946	10,000.9000	10.0009	0.063	0	0	0
2012/12/24	R204	07/02/2013	8.05	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/24	R204	02/05/2013			Bond Future	6.0359	112.2492	6.0343	112.2570	(0.026)	0.0000	0.0000	24
2012/12/24	R204	02/05/2013	6.30	Call	Bond Future	2,332.8400	2.3328	2,320.5100	2.3205	(0.529)	0	0	0
2012/12/24	R204	02/05/2013	6.30	Put	Bond Future	1,029.3800	1.0294	1,009.2400	1.0092	(1.957)	0	0	0
2012/12/24	R204	02/05/2013	6.31	Call	Bond Future	2,364.1200	2.3641	2,351.8900	2.3519	(0.517)	0	0	0
2012/12/24	R204	02/05/2013	6.31	Put	Bond Future	1,011.6800	1.0117	991.6400	0.9916	(1.981)	0	0	0
2012/12/24	R204	02/05/2013	6.29	Call	Bond Future	2,301.7700	2.3018	2,289.3400	2.2893	(0.540)	0	0	0
2012/12/24	R204	02/05/2013	6.29	Put	Bond Future	1,047.3200	1.0473	1,027.0800	1.0271	(1.933)	0	0	0
2012/12/24	R204	07/11/2013			Bond Future	6.1255	111.2519	6.1238	111.2594	(0.027)	0.0000	0.0000	0
2012/12/24	R204	07/11/2013	6.30	Call	Bond Future	2,917.2700	2.9173	2,909.8700	2.9099	(0.254)	0	0	0
2012/12/24	R204	07/11/2013	6.30	Put	Bond Future	2,128.3500	2.1284	2,113.4200	2.1134	(0.701)	0	0	0
2012/12/24	R204	07/11/2013	6.31	Call	Bond Future	2,942.8100	2.9428	2,935.4400	2.9354	(0.250)	0	0	0
2012/12/24	R204	07/11/2013	6.31	Put	Bond Future	2,108.8900	2.1089	2,093.9900	2.0940	(0.707)	0	0	0
2012/12/24	R204	07/11/2013	7.00	Call	Bond Future	4,959.7800	4.9598	4,955.3500	4.9554	(0.089)	0	0	0
2012/12/24	R204	07/11/2013	7.00	Put	Bond Future	1,076.1500	1.0761	1,064.1900	1.0642	(1.111)	0	0	180
2012/12/24	R204	07/11/2013	6.29	Call	Bond Future	2,891.8400	2.8918	2,884.4200	2.8844	(0.257)	0	0	0
2012/12/24	R204	07/11/2013	6.29	Put	Bond Future	2,147.9400	2.1479	2,132.9900	2.1330	(0.696)	0	0	0
2012/12/24	R206	07/02/2013			Bond Future	4.9758	102.8232	4.9787	102.8206	0.059	0.0000	0.0000	1,120
2012/12/24	R206	07/02/2013	4.76	Call	Bond Future	24.5200	0.0245	22.0600	0.0221	(10.033)	0	0	0
2012/12/24	R206	07/02/2013	4.76	Put	Bond Future	220.6700	0.2207	220.8700	0.2209	0.091	0	0	0
2012/12/24	R206	07/02/2013	5.00	Call	Bond Future	103.6400	0.1036	99.2900	0.0993	(4.197)	0	0	0
2012/12/24	R206	07/02/2013	5.00	Put	Bond Future	81.6400	0.0816	79.9500	0.0800	(2.070)	0	0	0
2012/12/24	R206	07/02/2013	5.95	Call	Bond Future	878.4800	0.8785	875.8100	0.8758	(0.304)	0	0	0
2012/12/24	R206	07/02/2013	5.95	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/24	R206	07/02/2013	6.00	Call	Bond Future	923.2300	0.9232	920.5600	0.9206	(0.289)	0	0	0
2012/12/24	R206	07/02/2013	6.00	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/24	R206	07/02/2013	6.05	Call	Bond Future	967.9600	0.9680	965.3000	0.9653	(0.275)	0	0	0
2012/12/24	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R206	02/05/2013			Bond Future	4.8895	104.0615	4.8914	104.0602	0.040	0.0000	0.0000	23
2012/12/24	R206	02/05/2013	3.40	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2012/12/24	R206	02/05/2013	3.40	Put	Bond Future	1,026.7500	1.0267	1,028.0900	1.0281	0.131	0	0	0
2012/12/24	R206	02/05/2013	3.41	Call	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2012/12/24	R206	02/05/2013	3.41	Put	Bond Future	1,019.8100	1.0198	1,021.1400	1.0211	0.130	0	0	0
2012/12/24	R206	02/05/2013	3.39	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2012/12/24	R206	02/05/2013	3.39	Put	Bond Future	1,033.7000	1.0337	1,035.0400	1.0350	0.130	0	0	0
2012/12/24	R206	07/11/2013			Bond Future	3.5546	103.1074	3.5647	103.1055	0.284	0.0000	0.0000	0
2012/12/24	R206	07/11/2013	4.30	Call	Bond Future	145.7500	0.1457	144.0700	0.1441	(1.153)	0	0	0
2012/12/24	R206	07/11/2013	4.30	Put	Bond Future	11.9900	0.0120	12.1300	0.0121	1.168	0	0	0
2012/12/24	R206	07/11/2013	4.31	Call	Bond Future	147.2500	0.1472	145.5700	0.1456	(1.141)	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
2012/12/24	R206	07/11/2013	4.31	Put	Bond Future	11.7000	0.0117	11.8400	0.0118	1.197	0	0	0
2012/12/24	R206	07/11/2013	4.29	Call	Bond Future	144.2500	0.1443	142.5800	0.1426	(1.158)	0	0	0
2012/12/24	R206	07/11/2013	4.29	Put	Bond Future	12.2900	0.0123	12.4400	0.0124	1.221	0	0	0
2012/12/24	R207	07/02/2013			Bond Future	6.2516	106.0951	6.2502	106.1030	(0.022)	0.0000	0.0000	11,309
2012/12/24	R207	07/02/2013	7.66	Call	Bond Future	7,716.6600	7.7167	7,723.9400	7.7239	0.094	0	0	0
2012/12/24	R207	07/02/2013	7.66	Put	Bond Future	1.9100	0.0019	1.3300	0.0013	(30.366)	0	0	0
2012/12/24	R207	07/02/2013	7.80	Call	Bond Future	8,443.7500	8.4438	8,451.3600	8.4514	0.090	0	0	0
2012/12/24	R207	07/02/2013	7.80	Put	Bond Future	0.7200	0.0007	0.4700	0.0005	(34.722)	0	0	0
2012/12/24	R207	07/02/2013	8.20	Call	Bond Future	10,487.2400	10.4872	10,495.0900	10.4951	0.075	0	0	0
2012/12/24	R207	07/02/2013	8.20	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/24	R207	07/02/2013	8.25	Call	Bond Future	10,738.9900	10.7390	10,746.8400	10.7468	0.073	0	0	0
2012/12/24	R207	07/02/2013	8.25	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/24	R207	07/02/2013	8.30	Call	Bond Future	10,989.9200	10.9899	10,997.7800	10.9978	0.072	0	0	0
2012/12/24	R207	07/02/2013	8.30	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/24	R207	02/05/2013			Bond Future	6.2962	107.3729	6.2945	107.3822	(0.027)	0.0000	0.0000	0
2012/12/24	R207	02/05/2013	6.45	Call	Bond Future	2,319.0700	2.3191	2,303.5800	2.3036	(0.668)	0	0	0
2012/12/24	R207	02/05/2013	6.45	Put	Bond Future	1,467.8700	1.4679	1,443.0300	1.4430	(1.692)	0	0	0
2012/12/24	R207	02/05/2013	6.46	Call	Bond Future	2,350.7300	2.3507	2,335.3400	2.3353	(0.655)	0	0	0
2012/12/24	R207	02/05/2013	6.46	Put	Bond Future	1,444.4800	1.4445	1,419.7400	1.4197	(1.713)	0	0	0
2012/12/24	R207	02/05/2013	6.44	Call	Bond Future	2,287.6300	2.2876	2,272.0600	2.2721	(0.681)	0	0	0
2012/12/24	R207	02/05/2013	6.44	Put	Bond Future	1,491.5200	1.4915	1,466.6000	1.4666	(1.671)	0	0	0
2012/12/24	R207	07/11/2013			Bond Future	6.3988	106.6370	6.3970	106.6461	(0.028)	0.0000	0.0000	0
2012/12/24	R207	07/11/2013	6.70	Call	Bond Future	3,813.0800	3.8131	3,804.8900	3.8049	(0.215)	0	0	0
2012/12/24	R207	07/11/2013	6.70	Put	Bond Future	2,270.7000	2.2707	2,253.3600	2.2534	(0.764)	0	0	0
2012/12/24	R207	07/11/2013	6.71	Call	Bond Future	3,843.5100	3.8435	3,835.3500	3.8354	(0.212)	0	0	0
2012/12/24	R207	07/11/2013	6.71	Put	Bond Future	2,250.4100	2.2504	2,233.1000	2.2331	(0.769)	0	0	0
2012/12/24	R207	07/11/2013	6.69	Call	Bond Future	3,782.7700	3.7828	3,774.5300	3.7745	(0.218)	0	0	0
2012/12/24	R207	07/11/2013	6.69	Put	Bond Future	2,291.1500	2.2912	2,273.7600	2.2738	(0.759)	0	0	0
2012/12/24	R208	07/02/2013			Bond Future	6.3511	104.9959	6.3497	105.0049	(0.022)	0.0000	0.0000	19,911
2012/12/24	R208	07/02/2013	6.00	Call	Bond Future	421.5200	0.4215	393.7000	0.3937	(6.600)	0	0	12,250
2012/12/24	R208	07/02/2013	6.00	Put	Bond Future	2,689.0800	2.6891	2,652.3400	2.6523	(1.366)	0	0	0
2012/12/24	R208	07/02/2013	7.78	Call	Bond Future	8,628.4200	8.6284	8,636.4400	8.6364	0.093	0	0	0
2012/12/24	R208	07/02/2013	7.78	Put	Bond Future	3.1100	0.0031	2.2100	0.0022	(28.939)	0	0	0
2012/12/24	R208	07/02/2013	7.85	Call	Bond Future	9,026.2300	9.0262	9,034.5400	9.0345	0.092	0	0	0
2012/12/24	R208	07/02/2013	7.85	Put	Bond Future	2.0000	0.0020	1.3900	0.0014	(30.500)	0	0	0
2012/12/24	R208	07/02/2013	8.83	Call	Bond Future	14,393.1200	14.3931	14,402.0400	14.4020	0.062	0	0	0
2012/12/24	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R208	07/02/2013	7.95	Call	Bond Future	9,591.5000	9.5915	9,600.0800	9.6001	0.089	0	0	0
2012/12/24	R208	07/02/2013	7.95	Put	Bond Future	1.0300	0.0010	0.6900	0.0007	(33.010)	0	0	0
2012/12/24	R208	07/02/2013	8.00	Call	Bond Future	9,872.7100	9.8727	9,881.3800	9.8814	0.088	0	0	0
2012/12/24	R208	07/02/2013	8.00	Put	Bond Future	0.7300	0.0007	0.4800	0.0005	(34.247)	0	0	0
2012/12/24	R208	07/02/2013	8.05	Call	Bond Future	10,152.9500	10.1529	10,161.6800	10.1617	0.086	0	0	0
2012/12/24	R208	07/02/2013	8.05	Put	Bond Future	0.5200	0.0005	0.3300	0.0003	(36.538)	0	0	0
2012/12/24	R208	02/05/2013			Bond Future	6.3920	102.8675	6.3903	102.8779	(0.026)	0.0000	0.0000	47
2012/12/24	R208	02/05/2013	6.66	Call	Bond Future	3,072.9800	3.0730	3,056.1500	3.0562	(0.548)	0	0	0
2012/12/24	R208	02/05/2013	6.66	Put	Bond Future	1,424.9300	1.4249	1,397.6700	1.3977	(1.913)	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
2012/12/24	R208	02/05/2013	6.64	Call	Bond Future	2,997.3000	2.9973	2,980.2300	2.9802	(0.570)	0	0	0
2012/12/24	R208	02/05/2013	6.64	Put	Bond Future	1,471.0900	1.4711	1,443.5900	1.4436	(1.869)	0	0	0
2012/12/24	R208	02/05/2013	6.65	Call	Bond Future	3,035.0300	3.0350	3,018.0800	3.0181	(0.558)	0	0	0
2012/12/24	R208	02/05/2013	6.65	Put	Bond Future	1,447.8700	1.4479	1,420.4900	1.4205	(1.891)	0	0	0
2012/12/24	R208	07/11/2013			Bond Future	6.4889	102.2998	6.4872	102.3100	(0.027)	0.0000	0.0000	0
2012/12/24	R208	07/11/2013	6.81	Call	Bond Future	4,489.2200	4.4892	4,479.4000	4.4794	(0.219)	0	0	0
2012/12/24	R208	07/11/2013	6.81	Put	Bond Future	2,632.9900	2.6330	2,613.0000	2.6130	(0.759)	0	0	0
2012/12/24	R208	07/11/2013	7.50	Call	Bond Future	7,097.9200	7.0979	7,092.1600	7.0922	(0.081)	0	0	0
2012/12/24	R208	07/11/2013	7.50	Put	Bond Future	1,391.3600	1.3914	1,375.4300	1.3754	(1.145)	0	0	230
2012/12/24	R208	07/11/2013	6.79	Call	Bond Future	4,421.6400	4.4216	4,411.7300	4.4117	(0.224)	0	0	0
2012/12/24	R208	07/11/2013	6.79	Put	Bond Future	2,679.8200	2.6798	2,659.7400	2.6597	(0.749)	0	0	0
2012/12/24	R208	07/11/2013	6.80	Call	Bond Future	4,455.3700	4.4554	4,445.5100	4.4455	(0.221)	0	0	0
2012/12/24	R208	07/11/2013	6.80	Put	Bond Future	2,656.3200	2.6563	2,636.2900	2.6363	(0.754)	0	0	0
2012/12/24	R209	07/02/2013			Bond Future	8.0311	83.7176	8.0291	83.7358	(0.025)	0.0000	0.0000	11,314
2012/12/24	R209	07/02/2013	8.63	Call	Bond Future	5,399.1900	5.3992	5,383.9100	5.3839	(0.283)	0	0	0
2012/12/24	R209	07/02/2013	8.63	Put	Bond Future	316.0000	0.3160	282.5200	0.2825	(10.595)	0	0	11,000
2012/12/24	R209	07/02/2013	8.83	Call	Bond Future	6,821.6300	6.8216	6,819.0200	6.8190	(0.038)	0	0	0
2012/12/24	R209	07/02/2013	8.83	Put	Bond Future	150.7200	0.1507	129.9100	0.1299	(13.807)	0	0	14,000
2012/12/24	R209	07/02/2013	8.95	Call	Bond Future	7,692.0100	7.6920	7,695.3700	7.6954	0.044	0	0	0
2012/12/24	R209	07/02/2013	8.95	Put	Bond Future	93.3100	0.0933	78.4700	0.0785	(15.904)	0	0	0
2012/12/24	R209	07/02/2013	9.10	Call	Bond Future	8,782.5500	8.7825	8,791.4900	8.7915	0.102	0	0	0
2012/12/24	R209	07/02/2013	9.10	Put	Bond Future	49.5100	0.0495	40.2500	0.0403	(18.703)	0	0	0
2012/12/24	R209	07/02/2013	9.00	Call	Bond Future	8,055.7600	8.0558	8,061.2000	8.0612	0.068	0	0	0
2012/12/24	R209	07/02/2013	9.00	Put	Bond Future	75.8400	0.0758	63.0800	0.0631	(16.825)	0	0	0
2012/12/24	R209	07/02/2013	9.05	Call	Bond Future	8,419.4300	8.4194	8,426.7300	8.4267	0.087	0	0	0
2012/12/24	R209	07/02/2013	9.05	Put	Bond Future	61.4100	0.0614	50.5100	0.0505	(17.750)	0	0	0
2012/12/24	R209	07/02/2013	9.06	Call	Bond Future	8,492.1100	8.4921	8,499.7500	8.4998	0.090	0	0	0
2012/12/24	R209	07/02/2013	9.06	Put	Bond Future	58.8400	0.0588	48.2800	0.0483	(17.947)	0	0	0
2012/12/24	R209	02/05/2013			Bond Future	8.0892	81.5842	8.0870	81.6038	(0.027)	0.0000	0.0000	33
2012/12/24	R209	02/05/2013	8.01	Call	Bond Future	3,144.1400	3.1441	3,114.0600	3.1141	(0.957)	0	0	0
2012/12/24	R209	02/05/2013	8.01	Put	Bond Future	3,847.1200	3.8471	3,797.4700	3.7975	(1.291)	0	0	0
2012/12/24	R209	02/05/2013	7.99	Call	Bond Future	3,063.1600	3.0632	3,032.9700	3.0330	(0.986)	0	0	0
2012/12/24	R209	02/05/2013	7.99	Put	Bond Future	3,945.0500	3.9450	3,895.2900	3.8953	(1.261)	0	0	0
2012/12/24	R209	02/05/2013	8.00	Call	Bond Future	3,103.6000	3.1036	3,073.4600	3.0735	(0.971)	0	0	0
2012/12/24	R209	02/05/2013	8.00	Put	Bond Future	3,895.9600	3.8960	3,846.2500	3.8463	(1.276)	0	0	0
2012/12/24	R209	07/11/2013			Bond Future	8.2233	80.6828	8.2210	80.7025	(0.028)	0.0000	0.0000	0
2012/12/24	R209	07/11/2013	8.81	Call	Bond Future	8,940.4300	8.9404	8,925.5000	8.9255	(0.167)	0	0	0
2012/12/24	R209	07/11/2013	8.81	Put	Bond Future	4,145.0900	4.1451	4,110.5300	4.1105	(0.834)	0	0	0
2012/12/24	R209	07/11/2013	9.50	Call	Bond Future	12,310.8300	12.3108	12,302.6500	12.3027	(0.066)	0	0	0
2012/12/24	R209	07/11/2013	9.50	Put	Bond Future	2,428.1300	2.4281	2,400.3200	2.4003	(1.145)	0	0	180
2012/12/24	R209	07/11/2013	8.79	Call	Bond Future	8,845.5700	8.8456	8,830.4800	8.8305	(0.171)	0	0	0
2012/12/24	R209	07/11/2013	8.79	Put	Bond Future	4,206.2700	4.2063	4,171.5500	4.1715	(0.825)	0	0	0
2012/12/24	R209	07/11/2013	8.80	Call	Bond Future	8,892.9600	8.8930	8,877.9500	8.8779	(0.169)	0	0	0
2012/12/24	R209	07/11/2013	8.80	Put	Bond Future	4,175.5800	4.1756	4,140.9400	4.1409	(0.830)	0	0	0
2012/12/24	R210	07/02/2013			Bond Future	165.8713	165.8713	165.9578	165.9578	0.052	0.0000	0.0000	1,212
2012/12/24	R210	07/02/2013	156.99	Call	Bond Future	8,881.2500	8.8813	8,967.8200	8.9678	0.975	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
2012/12/24	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R210	07/02/2013	157.00	Call	Bond Future	8,871.2500	8.8713	8,957.8200	8.9578	0.976	0	0	0
2012/12/24	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R210	07/02/2013	157.01	Call	Bond Future	8,861.2500	8.8613	8,947.8200	8.9478	0.977	0	0	0
2012/12/24	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R210	02/05/2013			Bond Future	166.0976	166.0976	166.1868	166.1868	0.054	0.0000	0.0000	7
2012/12/24	R210	02/05/2013	161.14	Call	Bond Future	4,957.5900	4.9576	5,046.7600	5.0468	1.799	0	0	0
2012/12/24	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R210	02/05/2013	161.15	Call	Bond Future	4,947.5900	4.9476	5,036.7600	5.0368	1.802	0	0	0
2012/12/24	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R210	02/05/2013	161.16	Call	Bond Future	4,937.5900	4.9376	5,026.7600	5.0268	1.806	0	0	0
2012/12/24	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R211	07/02/2013			Bond Future	126.1484	126.1484	126.1992	126.1992	0.040	0.0000	0.0000	522
2012/12/24	R211	07/02/2013	122.99	Call	Bond Future	3,158.3600	3.1584	3,209.2200	3.2092	1.610	0	0	0
2012/12/24	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R211	07/02/2013	123.00	Call	Bond Future	3,148.3600	3.1484	3,199.2200	3.1992	1.615	0	0	0
2012/12/24	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R211	07/02/2013	123.01	Call	Bond Future	3,138.3600	3.1384	3,189.2200	3.1892	1.621	0	0	0
2012/12/24	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R211	02/05/2013			Bond Future	127.7330	127.7330	127.7856	127.7856	0.041	0.0000	0.0000	7
2012/12/24	R211	02/05/2013	125.69	Call	Bond Future	2,042.9700	2.0430	2,095.6300	2.0956	2.578	0	0	0
2012/12/24	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R211	02/05/2013	125.70	Call	Bond Future	2,032.9700	2.0330	2,085.6300	2.0856	2.590	0	0	0
2012/12/24	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R211	02/05/2013	125.71	Call	Bond Future	2,022.9700	2.0230	2,075.6300	2.0756	2.603	0	0	0
2012/12/24	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R212	07/02/2013			Bond Future	132.4462	132.4462	132.5103	132.5103	0.048	0.0000	0.0000	5,064
2012/12/24	R212	07/02/2013	128.99	Call	Bond Future	3,456.1600	3.4562	3,520.2600	3.5203	1.855	0	0	0
2012/12/24	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R212	07/02/2013	129.00	Call	Bond Future	3,446.1600	3.4462	3,510.2600	3.5103	1.860	0	0	0
2012/12/24	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R212	07/02/2013	129.01	Call	Bond Future	3,436.1600	3.4362	3,500.2600	3.5003	1.865	0	0	0
2012/12/24	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R212	02/05/2013			Bond Future	134.1099	134.1099	134.1759	134.1759	0.049	0.0000	0.0000	11
2012/12/24	R212	02/05/2013	131.09	Call	Bond Future	3,019.8800	3.0199	3,085.9500	3.0860	2.188	0	0	0
2012/12/24	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R212	02/05/2013	131.10	Call	Bond Future	3,009.8800	3.0099	3,075.9500	3.0760	2.195	0	0	0
2012/12/24	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R212	02/05/2013	131.11	Call	Bond Future	2,999.8800	2.9999	3,065.9500	3.0660	2.202	0	0	0
2012/12/24	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/24	R213	07/02/2013			Bond Future	7.7316	96.1305	7.7295	96.1494	(0.027)	0.0000	0.0000	10,414
2012/12/24	R213	07/02/2013	8.90	Call	Bond Future	9,911.3800	9.9114	9,920.3400	9.9203	0.090	0	0	0
2012/12/24	R213	07/02/2013	8.90	Put	Bond Future	53.0000	0.0530	43.0200	0.0430	(18.830)	0	0	0
2012/12/24	R213	07/02/2013	8.95	Call	Bond Future	10,288.2200	10.2882	10,298.7000	10.2987	0.102	0	0	0
2012/12/24	R213	07/02/2013	8.95	Put	Bond Future	42.7800	0.0428	34.3200	0.0343	(19.776)	0	0	0

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2012/12/24	R213	07/02/2013	9.00	Call	Bond Future	10,664.1900	10.6642	10,676.0100	10.6760	0.111	0	0	0
2012/12/24	R213	07/02/2013	9.00	Put	Bond Future	34.3600	0.0344	27.2400	0.0272	(20.722)	0	0	0
2012/12/24	R213	07/02/2013	9.05	Call	Bond Future	11,039.0600	11.0391	11,052.0400	11.0520	0.118	0	0	0
2012/12/24	R213	07/02/2013	9.05	Put	Bond Future	27.4800	0.0275	21.5200	0.0215	(21.689)	0	0	0
2012/12/24	R213	02/05/2013			Bond Future	7.7880	93.7539	7.7857	93.7744	(0.029)	0.0000	0.0000	5
2012/12/24	R213	02/05/2013	7.86	Call	Bond Future	3,983.4000	3.9834	3,953.0500	3.9531	(0.762)	0	0	0
2012/12/24	R213	02/05/2013	7.86	Put	Bond Future	3,336.4900	3.3365	3,285.6400	3.2856	(1.524)	0	0	0
2012/12/24	R213	02/05/2013	7.84	Call	Bond Future	3,891.2600	3.8913	3,860.6800	3.8607	(0.786)	0	0	0
2012/12/24	R213	02/05/2013	7.84	Put	Bond Future	3,423.3700	3.4234	3,372.2900	3.3723	(1.492)	0	0	0
2012/12/24	R213	02/05/2013	7.85	Call	Bond Future	3,937.1900	3.9372	3,906.7200	3.9067	(0.774)	0	0	0
2012/12/24	R213	02/05/2013	7.85	Put	Bond Future	3,379.7300	3.3797	3,328.7600	3.3288	(1.508)	0	0	0
2012/12/24	R213	07/11/2013			Bond Future	7.9217	92.7946	7.9194	92.8152	(0.030)	0.0000	0.0000	0
2012/12/24	R213	07/11/2013	8.61	Call	Bond Future	9,336.8600	9.3369	9,324.6200	9.3246	(0.131)	0	0	0
2012/12/24	R213	07/11/2013	8.61	Put	Bond Future	3,587.3300	3.5873	3,554.5200	3.5545	(0.915)	0	0	0
2012/12/24	R213	07/11/2013	8.59	Call	Bond Future	9,234.4500	9.2345	9,222.0300	9.2220	(0.134)	0	0	0
2012/12/24	R213	07/11/2013	8.59	Put	Bond Future	3,644.5200	3.6445	3,611.5300	3.6115	(0.905)	0	0	0
2012/12/24	R213	07/11/2013	8.60	Call	Bond Future	9,285.6100	9.2856	9,273.2800	9.2733	(0.133)	0	0	0
2012/12/24	R213	07/11/2013	8.60	Put	Bond Future	3,615.8200	3.6158	3,582.9200	3.5829	(0.910)	0	0	0
2012/12/24	R214	07/02/2013			Bond Future	8.0709	85.6098	8.0689	85.6291	(0.025)	0.0000	0.0000	1,714
2012/12/24	R214	07/02/2013	8.59	Call	Bond Future	5,185.4400	5.1854	5,159.2900	5.1593	(0.504)	0	0	0
2012/12/24	R214	07/02/2013	8.59	Put	Bond Future	502.4600	0.5025	457.0900	0.4571	(9.030)	0	0	0
2012/12/24	R214	07/02/2013	8.60	Call	Bond Future	5,255.7000	5.2557	5,230.3100	5.2303	(0.483)	0	0	0
2012/12/24	R214	07/02/2013	8.60	Put	Bond Future	486.8400	0.4868	442.2300	0.4422	(9.163)	0	0	0
2012/12/24	R214	07/02/2013	8.61	Call	Bond Future	5,326.2000	5.3262	5,301.5800	5.3016	(0.462)	0	0	0
2012/12/24	R214	07/02/2013	8.61	Put	Bond Future	471.6300	0.4716	427.7900	0.4278	(9.295)	0	0	0
Total													349457