



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 31/12/2012 to 31/12/2012

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
2012/12/31	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	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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2012/12/31	2025	07/02/2013			Bond Future	114.4419	114.4419	114.4517	114.4517	0.009	0.0000	0.0000	0
2012/12/31	2025	07/02/2013	110.99	Call	Bond Future	3,451.8800	3.4519	3,461.7000	3.4617	0.284	0	0	0
2012/12/31	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	2025	07/02/2013	111.00	Call	Bond Future	3,441.8800	3.4419	3,451.7000	3.4517	0.285	0	0	0
2012/12/31	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	2025	07/02/2013	111.01	Call	Bond Future	3,431.8800	3.4319	3,441.7000	3.4417	0.286	0	0	0
2012/12/31	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	2038	07/02/2013			Bond Future	114.1356	114.1356	114.1475	114.1475	0.010	0.0000	0.0000	0
2012/12/31	2038	07/02/2013	105.99	Call	Bond Future	8,145.5500	8.1455	8,157.5100	8.1575	0.147	0	0	0
2012/12/31	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	2038	07/02/2013	106.00	Call	Bond Future	8,135.5500	8.1355	8,147.5100	8.1475	0.147	0	0	0
2012/12/31	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	2038	07/02/2013	106.01	Call	Bond Future	8,125.5500	8.1255	8,137.5100	8.1375	0.147	0	0	0
2012/12/31	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	2050	07/02/2013			Bond Future	119.3585	119.3585	119.3719	119.3719	0.011	0.0000	0.0000	122
2012/12/31	2050	07/02/2013	112.99	Call	Bond Future	6,368.5100	6.3685	6,381.8600	6.3819	0.210	0	0	0
2012/12/31	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	2050	07/02/2013	113.00	Call	Bond Future	6,358.5100	6.3585	6,371.8600	6.3719	0.210	0	0	0
2012/12/31	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	2050	07/02/2013	113.01	Call	Bond Future	6,348.5100	6.3485	6,361.8600	6.3619	0.210	0	0	0
2012/12/31	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	AL7T	07/02/2013			Index Future	489.6550	489.6550	489.5550	489.5550	(0.020)	0.0000	0.0000	12
2012/12/31	AL7T	02/05/2013			Index Future	495.8160	495.8160	495.7180	495.7180	(0.020)	0.0000	0.0000	0
2012/12/31	ALBI	07/02/2013			Index Future	436.5310	436.5310	436.4670	436.4670	(0.015)	0.0000	0.0000	1,070
2012/12/31	ALBI	02/05/2013			Index Future	442.0230	442.0230	441.9610	441.9610	(0.014)	0.0000	0.0000	0
2012/12/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	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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2012/12/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/31	EL28	07/02/2013			Bond Future	113.9899	113.9899	114.0025	114.0025	0.011	0.0000	0.0000	0
2012/12/31	EL28	07/02/2013	112.99	Call	Bond Future	999.8700	0.9999	1,012.5300	1.0125	1.266	0	0	0
2012/12/31	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	EL28	07/02/2013	113.00	Call	Bond Future	989.8700	0.9899	1,002.5300	1.0025	1.279	0	0	0
2012/12/31	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	EL28	07/02/2013	113.01	Call	Bond Future	979.8700	0.9799	992.5300	0.9925	1.292	0	0	0
2012/12/31	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	ES33	07/02/2013			Bond Future	8.6933	91.7507	8.6974	91.7152	0.047	0.0000	0.0000	303
2012/12/31	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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2012/12/31	ES33	07/02/2013	8.54	Put	Bond Future	1,345.2000	1.3452	1,380.7500	1.3807	2.643	0	0	0
2012/12/31	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	ES33	07/02/2013	8.55	Put	Bond Future	1,256.5100	1.2565	1,292.0600	1.2921	2.829	0	0	0
2012/12/31	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	ES33	07/02/2013	8.56	Put	Bond Future	1,167.9500	1.1680	1,203.5000	1.2035	3.044	0	0	0
2012/12/31	GOVI	07/02/2013			GOVI	436.6350	436.6350	436.5710	436.5710	(0.015)	0.0000	0.0000	335
2012/12/31	GOVI	07/02/2013	432.99	Call	GOVI	36,450.0000	3.6450	35,810.0000	3.5810	(1.756)	0	0	0
2012/12/31	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	GOVI	07/02/2013	433.00	Call	GOVI	36,350.0000	3.6350	35,710.0000	3.5710	(1.761)	0	0	0
2012/12/31	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	GOVI	07/02/2013	433.01	Call	GOVI	36,250.0000	3.6250	35,610.0000	3.5610	(1.766)	0	0	0
2012/12/31	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	GOVI	02/05/2013			GOVI	442.1280	442.1280	442.0670	442.0670	(0.014)	0.0000	0.0000	0
2012/12/31	GOVI	02/05/2013	432.99	Call	GOVI	91,380.0000	9.1380	90,770.0000	9.0770	(0.668)	0	0	0
2012/12/31	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	GOVI	02/05/2013	433.00	Call	GOVI	91,280.0000	9.1280	90,670.0000	9.0670	(0.668)	0	0	0
2012/12/31	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	GOVI	02/05/2013	433.01	Call	GOVI	91,180.0000	9.1180	90,570.0000	9.0570	(0.669)	0	0	0
2012/12/31	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/31	IGOV	07/02/2013			Index Future	200.3150	200.3150	200.4370	200.4370	0.061	0.0000	0.0000	610
2012/12/31	IGOV	02/05/2013			Index Future	202.8360	202.8360	202.9600	202.9600	0.061	0.0000	0.0000	0
2012/12/31	ILBI	07/02/2013			Index Future	542.5890	542.5890	542.5870	542.5870	0.000	0.0000	0.0000	183
2012/12/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/31	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/31	JBAF	16/01/2013			Jibar Tradeable Future	3.1200	96.8800	5.0700	94.9300	62.500	0.0000	0.0000	0
2012/12/31	JBAF	20/02/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2012/12/31	JBAF	20/03/2013			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	1,000
2012/12/31	JBAF	17/04/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	0
2012/12/31	JBAF	15/05/2013			Jibar Tradeable Future	4.9100	95.0900	4.9200	95.0800	0.204	0.0000	0.0000	0
2012/12/31	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.9000	95.1000	0.000	0.0000	0.0000	500
2012/12/31	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	2,200

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2012/12/31	JBAF	18/12/2013			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	2,000
2012/12/31	JBAF	19/03/2014			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	1,000
2012/12/31	JBAF	18/06/2014			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	800
2012/12/31	JBAF	17/09/2014			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	0
2012/12/31	JBAF	17/12/2014			Jibar Tradeable Future	5.4100	94.5900	5.4100	94.5900	0.000	0.0000	0.0000	0
2012/12/31	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/31	R023	07/02/2013			Bond Future	6.7887	110.4453	6.7983	110.3736	0.141	0.0000	0.0000	1,630
2012/12/31	R023	07/02/2013	7.04	Call	Bond Future	1,866.6200	1.8666	1,794.8300	1.7948	(3.846)	0	0	0
2012/12/31	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R023	07/02/2013	7.05	Call	Bond Future	1,940.0400	1.9400	1,868.2500	1.8682	(3.700)	0	0	0
2012/12/31	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R023	07/02/2013	7.06	Call	Bond Future	2,013.3900	2.0134	1,941.6000	1.9416	(3.566)	0	0	0
2012/12/31	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R023	02/05/2013			Bond Future	6.8373	107.8656	6.8471	107.7938	0.143	0.0000	0.0000	2
2012/12/31	R023	02/05/2013	7.04	Call	Bond Future	1,477.8300	1.4778	1,406.0000	1.4060	(4.861)	0	0	0
2012/12/31	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R023	02/05/2013	7.05	Call	Bond Future	1,550.0500	1.5500	1,478.2200	1.4782	(4.634)	0	0	0
2012/12/31	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R023	02/05/2013	7.06	Call	Bond Future	1,622.2100	1.6222	1,550.3800	1.5504	(4.428)	0	0	0
2012/12/31	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R023	01/08/2013			Bond Future	6.8895	109.2977	6.9000	109.2227	0.152	0.0000	0.0000	0
2012/12/31	R023	01/08/2013	7.29	Call	Bond Future	2,827.8900	2.8279	2,752.9200	2.7529	(2.651)	0	0	0
2012/12/31	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R023	01/08/2013	7.30	Call	Bond Future	2,897.2600	2.8973	2,822.2900	2.8223	(2.588)	0	0	0
2012/12/31	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R023	01/08/2013	7.31	Call	Bond Future	2,966.5700	2.9666	2,891.6000	2.8916	(2.527)	0	0	0
2012/12/31	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R157	07/02/2013			Bond Future	5.3178	125.1065	5.3282	125.0786	0.196	0.0000	0.0000	7,617
2012/12/31	R157	07/02/2013	6.28	Call	Bond Future	2,540.7600	2.5408	2,512.7900	2.5128	(1.101)	0	0	0
2012/12/31	R157	07/02/2013	6.28	Put	Bond Future	0.4300	0.0004	0.3200	0.0003	(25.581)	0	0	0
2012/12/31	R157	07/02/2013	6.50	Call	Bond Future	3,111.3900	3.1114	3,083.5200	3.0835	(0.896)	0	0	0
2012/12/31	R157	07/02/2013	6.50	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2012/12/31	R157	07/02/2013	6.70	Call	Bond Future	3,627.3600	3.6274	3,599.5000	3.5995	(0.768)	0	0	0
2012/12/31	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R157	07/02/2013	6.75	Call	Bond Future	3,755.9000	3.7559	3,728.0400	3.7280	(0.742)	0	0	0
2012/12/31	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R157	07/02/2013	6.80	Call	Bond Future	3,884.2600	3.8843	3,856.4000	3.8564	(0.717)	0	0	0
2012/12/31	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R157	02/05/2013			Bond Future	5.3207	119.8151	5.3319	119.7878	0.210	0.0000	0.0000	13,141
2012/12/31	R157	02/05/2013	5.35	Call	Bond Future	597.8900	0.5979	576.9700	0.5770	(3.499)	0	0	0
2012/12/31	R157	02/05/2013	5.35	Put	Bond Future	526.5900	0.5266	532.9400	0.5329	1.206	0	0	0
2012/12/31	R157	02/05/2013	5.36	Call	Bond Future	610.8500	0.6109	589.7400	0.5897	(3.456)	0	0	0
2012/12/31	R157	02/05/2013	5.36	Put	Bond Future	515.2200	0.5152	521.3800	0.5214	1.196	0	0	0
2012/12/31	R157	02/05/2013	5.34	Call	Bond Future	585.0900	0.5851	564.3600	0.5644	(3.543)	0	0	0
2012/12/31	R157	02/05/2013	5.34	Put	Bond Future	538.1300	0.5381	544.6700	0.5447	1.215	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
2012/12/31	R157	07/11/2013			Bond Future	5.3204	116.3008	5.3355	116.2722	0.284	0.0000	0.0000	0
2012/12/31	R157	07/11/2013	5.60	Call	Bond Future	1,090.9100	1.0909	1,069.9300	1.0699	(1.923)	0	0	0
2012/12/31	R157	07/11/2013	5.60	Put	Bond Future	563.1400	0.5631	570.7300	0.5707	1.348	0	0	0
2012/12/31	R157	07/11/2013	5.61	Call	Bond Future	1,102.6600	1.1027	1,081.5900	1.0816	(1.911)	0	0	0
2012/12/31	R157	07/11/2013	5.61	Put	Bond Future	556.0700	0.5561	563.5700	0.5636	1.349	0	0	0
2012/12/31	R157	07/11/2013	5.59	Call	Bond Future	1,079.2300	1.0792	1,058.3500	1.0583	(1.935)	0	0	0
2012/12/31	R157	07/11/2013	5.59	Put	Bond Future	570.2800	0.5703	577.9700	0.5780	1.348	0	0	0
2012/12/31	R186	07/02/2013			Bond Future	7.2814	129.3021	7.2909	129.2050	0.130	0.0000	0.0000	55,168
2012/12/31	R186	07/02/2013	7.00	Call	Bond Future	990.0000	0.9900	893.4200	0.8934	(9.756)	0	0	10,300
2012/12/31	R186	07/02/2013	7.00	Put	Bond Future	3,923.2700	3.9233	3,923.8100	3.9238	0.014	0	0	0
2012/12/31	R186	07/02/2013	7.25	Call	Bond Future	1,981.9900	1.9820	1,855.8400	1.8558	(6.365)	0	0	670
2012/12/31	R186	07/02/2013	7.25	Put	Bond Future	2,304.5300	2.3045	2,275.5000	2.2755	(1.260)	0	0	0
2012/12/31	R186	07/02/2013	7.29	Call	Bond Future	2,184.6500	2.1847	2,055.2500	2.0553	(5.923)	0	0	0
2012/12/31	R186	07/02/2013	7.29	Put	Bond Future	2,096.2400	2.0962	2,063.9600	2.0640	(1.540)	0	0	100
2012/12/31	R186	07/02/2013	8.50	Call	Bond Future	11,719.7400	11.7197	11,617.0000	11.6170	(0.877)	0	0	0
2012/12/31	R186	07/02/2013	8.50	Put	Bond Future	27.5400	0.0275	21.9200	0.0219	(20.407)	0	0	0
2012/12/31	R186	07/02/2013	8.55	Call	Bond Future	12,160.4500	12.1605	12,058.7100	12.0587	(0.837)	0	0	0
2012/12/31	R186	07/02/2013	8.55	Put	Bond Future	21.3800	0.0214	16.7600	0.0168	(21.609)	0	0	0
2012/12/31	R186	07/02/2013	8.32	Call	Bond Future	10,128.1500	10.1282	10,020.3400	10.0203	(1.064)	0	0	0
2012/12/31	R186	07/02/2013	8.32	Put	Bond Future	65.2100	0.0652	54.5200	0.0545	(16.393)	0	0	2,000
2012/12/31	R186	07/02/2013	8.45	Call	Bond Future	11,278.1200	11.2781	11,174.2100	11.1742	(0.921)	0	0	0
2012/12/31	R186	07/02/2013	8.45	Put	Bond Future	35.2600	0.0353	28.4700	0.0285	(19.257)	0	0	0
2012/12/31	R186	07/02/2013	8.47	Call	Bond Future	11,454.8600	11.4549	11,351.4300	11.3514	(0.903)	0	0	0
2012/12/31	R186	07/02/2013	8.47	Put	Bond Future	31.9700	0.0320	25.6600	0.0257	(19.737)	0	0	0
2012/12/31	R186	07/02/2013	7.50	Call	Bond Future	3,431.7600	3.4318	3,293.5600	3.2936	(4.027)	0	0	575
2012/12/31	R186	07/02/2013	7.50	Put	Bond Future	1,215.8000	1.2158	1,174.7200	1.1747	(3.379)	0	0	0
2012/12/31	R186	07/02/2013	7.75	Call	Bond Future	5,256.0800	5.2561	5,122.3900	5.1224	(2.544)	0	0	1,000
2012/12/31	R186	07/02/2013	7.75	Put	Bond Future	571.5500	0.5716	534.9800	0.5350	(6.398)	0	0	0
2012/12/31	R186	07/02/2013	8.00	Call	Bond Future	7,324.5200	7.3245	7,202.8100	7.2028	(1.662)	0	0	0
2012/12/31	R186	07/02/2013	8.00	Put	Bond Future	239.1600	0.2392	214.5700	0.2146	(10.282)	0	0	150
2012/12/31	R186	02/05/2013			Bond Future	7.3398	130.8631	7.3495	130.7658	0.132	0.0000	0.0000	12
2012/12/31	R186	02/05/2013	7.40	Call	Bond Future	4,133.5100	4.1335	4,035.1000	4.0351	(2.381)	0	0	0
2012/12/31	R186	02/05/2013	7.40	Put	Bond Future	3,529.5000	3.5295	3,528.4500	3.5285	(0.030)	0	0	0
2012/12/31	R186	02/05/2013	7.41	Call	Bond Future	4,185.6900	4.1857	4,086.9000	4.0869	(2.360)	0	0	0
2012/12/31	R186	02/05/2013	7.41	Put	Bond Future	3,481.6700	3.4817	3,480.2400	3.4802	(0.041)	0	0	0
2012/12/31	R186	02/05/2013	7.39	Call	Bond Future	4,081.7000	4.0817	3,983.6700	3.9837	(2.402)	0	0	0
2012/12/31	R186	02/05/2013	7.39	Put	Bond Future	3,577.8100	3.5778	3,577.1400	3.5771	(0.019)	0	0	0
2012/12/31	R186	07/11/2013			Bond Future	7.4768	129.0998	7.4872	128.9992	0.139	0.0000	0.0000	0
2012/12/31	R186	07/11/2013	8.15	Call	Bond Future	10,000.7300	10.0007	9,904.5400	9.9045	(0.962)	0	0	0
2012/12/31	R186	07/11/2013	8.15	Put	Bond Future	3,728.1600	3.7282	3,732.6200	3.7326	0.120	0	0	0
2012/12/31	R186	07/11/2013	8.16	Call	Bond Future	10,059.8700	10.0599	9,963.5400	9.9635	(0.958)	0	0	0
2012/12/31	R186	07/11/2013	8.16	Put	Bond Future	3,697.4800	3.6975	3,701.8000	3.7018	0.117	0	0	0
2012/12/31	R186	07/11/2013	8.75	Call	Bond Future	13,678.9700	13.6790	13,576.7000	13.5767	(0.748)	0	0	0
2012/12/31	R186	07/11/2013	8.75	Put	Bond Future	2,181.7200	2.1817	2,180.1000	2.1801	(0.074)	0	0	130
2012/12/31	R186	07/11/2013	8.14	Call	Bond Future	9,941.7000	9.9417	9,845.6600	9.8457	(0.966)	0	0	0
2012/12/31	R186	07/11/2013	8.14	Put	Bond Future	3,759.0500	3.7590	3,763.6600	3.7637	0.123	0	0	0

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2012/12/31	R189	07/02/2013			Bond Future	217.9586	217.9586	217.8883	217.8883	(0.032)	0.0000	0.0000	154
2012/12/31	R189	07/02/2013	212.99	Call	Bond Future	4,968.6200	4.9686	4,898.2500	4.8982	(1.416)	0	0	0
2012/12/31	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R189	07/02/2013	213.00	Call	Bond Future	4,958.6200	4.9586	4,888.2500	4.8882	(1.419)	0	0	0
2012/12/31	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R189	07/02/2013	213.01	Call	Bond Future	4,948.6200	4.9486	4,878.2500	4.8782	(1.422)	0	0	0
2012/12/31	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R197	07/02/2013			Bond Future	286.9626	286.9626	286.9866	286.9866	0.008	0.0000	0.0000	2,633
2012/12/31	R197	07/02/2013	278.99	Call	Bond Future	7,972.6400	7.9726	7,996.6000	7.9966	0.301	0	0	0
2012/12/31	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R197	07/02/2013	279.00	Call	Bond Future	7,962.6400	7.9626	7,986.6000	7.9866	0.301	0	0	0
2012/12/31	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R197	07/02/2013	279.01	Call	Bond Future	7,952.6400	7.9526	7,976.6000	7.9766	0.301	0	0	0
2012/12/31	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R197	02/05/2013			Bond Future	290.5732	290.5732	290.5993	290.5993	0.009	0.0000	0.0000	40
2012/12/31	R197	02/05/2013	282.39	Call	Bond Future	8,183.1800	8.1832	8,209.2600	8.2093	0.319	0	0	0
2012/12/31	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R197	02/05/2013	282.40	Call	Bond Future	8,173.1800	8.1732	8,199.2600	8.1993	0.319	0	0	0
2012/12/31	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R197	02/05/2013	282.41	Call	Bond Future	8,163.1800	8.1632	8,189.2600	8.1893	0.319	0	0	0
2012/12/31	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R201	07/02/2013			Bond Future	5.0189	107.7917	5.0299	107.7716	0.219	0.0000	0.0000	1,540
2012/12/31	R201	07/02/2013	4.98	Call	Bond Future	165.1500	0.1652	149.1000	0.1491	(9.718)	0	0	0
2012/12/31	R201	07/02/2013	4.98	Put	Bond Future	236.2400	0.2362	240.2800	0.2403	1.710	0	0	0
2012/12/31	R201	07/02/2013	5.60	Call	Bond Future	1,058.4700	1.0585	1,037.8300	1.0378	(1.950)	0	0	0
2012/12/31	R201	07/02/2013	5.60	Put	Bond Future	4.2000	0.0042	3.6500	0.0037	(13.095)	0	0	0
2012/12/31	R201	07/02/2013	6.20	Call	Bond Future	2,128.5200	2.1285	2,108.4300	2.1084	(0.944)	0	0	0
2012/12/31	R201	07/02/2013	6.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R201	07/02/2013	6.25	Call	Bond Future	2,217.3900	2.2174	2,197.3000	2.1973	(0.906)	0	0	0
2012/12/31	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R201	07/02/2013	6.30	Call	Bond Future	2,306.1600	2.3062	2,286.0700	2.2861	(0.871)	0	0	0
2012/12/31	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R201	02/05/2013			Bond Future	4.9807	109.0930	4.9929	109.0735	0.244	0.0000	0.0000	4
2012/12/31	R201	02/05/2013	4.05	Call	Bond Future	5.8000	0.0058	4.9800	0.0050	(14.138)	0	0	0
2012/12/31	R201	02/05/2013	4.05	Put	Bond Future	1,512.0500	1.5121	1,530.7300	1.5307	1.235	0	0	0
2012/12/31	R201	02/05/2013	4.06	Call	Bond Future	6.1900	0.0062	5.3200	0.0053	(14.055)	0	0	0
2012/12/31	R201	02/05/2013	4.06	Put	Bond Future	1,496.1000	1.4961	1,514.7300	1.5147	1.245	0	0	0
2012/12/31	R201	02/05/2013	4.04	Call	Bond Future	5.4400	0.0054	4.6600	0.0047	(14.338)	0	0	0
2012/12/31	R201	02/05/2013	4.04	Put	Bond Future	1,528.0200	1.5280	1,546.7400	1.5467	1.225	0	0	0
2012/12/31	R201	07/11/2013			Bond Future	4.8155	107.6247	4.8342	107.6042	0.388	0.0000	0.0000	0
2012/12/31	R201	07/11/2013	4.80	Call	Bond Future	403.3400	0.4033	391.2700	0.3913	(2.993)	0	0	0
2012/12/31	R201	07/11/2013	4.80	Put	Bond Future	420.3900	0.4204	428.8700	0.4289	2.017	0	0	0
2012/12/31	R201	07/11/2013	4.81	Call	Bond Future	409.1700	0.4092	397.0100	0.3970	(2.972)	0	0	0
2012/12/31	R201	07/11/2013	4.81	Put	Bond Future	415.2200	0.4152	423.6100	0.4236	2.021	0	0	0
2012/12/31	R201	07/11/2013	4.79	Call	Bond Future	397.5600	0.3976	385.5800	0.3856	(3.013)	0	0	0
2012/12/31	R201	07/11/2013	4.79	Put	Bond Future	425.6100	0.4256	434.1800	0.4342	2.014	0	0	0

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2012/12/31	R202	07/02/2013			Bond Future	217.6832	217.6832	217.7057	217.7057	0.010	0.0000	0.0000	51,536
2012/12/31	R202	07/02/2013	204.99	Call	Bond Future	12,693.1700	12.6932	12,715.6900	12.7157	0.177	0	0	0
2012/12/31	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R202	07/02/2013	205.00	Call	Bond Future	12,683.1700	12.6832	12,705.6900	12.7057	0.178	0	0	0
2012/12/31	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R202	07/02/2013	205.01	Call	Bond Future	12,673.1700	12.6732	12,695.6900	12.6957	0.178	0	0	0
2012/12/31	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R202	02/05/2013			Bond Future	220.4221	220.4221	220.4462	220.4462	0.011	0.0000	0.0000	1
2012/12/31	R202	02/05/2013	211.04	Call	Bond Future	9,382.0700	9.3821	9,406.2200	9.4062	0.257	0	0	0
2012/12/31	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R202	02/05/2013	211.05	Call	Bond Future	9,372.0700	9.3721	9,396.2200	9.3962	0.258	0	0	0
2012/12/31	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R202	02/05/2013	211.06	Call	Bond Future	9,362.0700	9.3621	9,386.2200	9.3862	0.258	0	0	0
2012/12/31	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R203	07/02/2013			Bond Future	5.7796	113.2382	5.7844	113.2181	0.082	0.0000	0.0000	19,398
2012/12/31	R203	07/02/2013	5.54	Call	Bond Future	245.0200	0.2450	221.2100	0.2212	(9.718)	0	0	10,000
2012/12/31	R203	07/02/2013	5.54	Put	Bond Future	1,260.1900	1.2602	1,256.4300	1.2564	(0.298)	0	0	0
2012/12/31	R203	07/02/2013	6.11	Call	Bond Future	1,551.4800	1.5515	1,519.0700	1.5191	(2.089)	0	0	12,600
2012/12/31	R203	07/02/2013	6.11	Put	Bond Future	170.1400	0.1701	157.7800	0.1578	(7.265)	0	0	3,254
2012/12/31	R203	07/02/2013	6.45	Call	Bond Future	2,808.9800	2.8090	2,784.4800	2.7845	(0.872)	0	0	0
2012/12/31	R203	07/02/2013	6.45	Put	Bond Future	28.2600	0.0283	23.8100	0.0238	(15.747)	0	0	0
2012/12/31	R203	07/02/2013	6.94	Call	Bond Future	4,759.7900	4.7598	4,739.4400	4.7394	(0.428)	0	0	0
2012/12/31	R203	07/02/2013	6.94	Put	Bond Future	0.9500	0.0010	0.6500	0.0007	(31.579)	0	0	0
2012/12/31	R203	07/02/2013	7.15	Call	Bond Future	5,593.0500	5.5930	5,572.9400	5.5729	(0.360)	0	0	0
2012/12/31	R203	07/02/2013	7.15	Put	Bond Future	0.1500	0.0002	0.0900	0.0001	(40.000)	0	0	0
2012/12/31	R203	07/02/2013	6.50	Call	Bond Future	3,005.5300	3.0055	2,981.8800	2.9819	(0.787)	0	0	0
2012/12/31	R203	07/02/2013	6.50	Put	Bond Future	20.8900	0.0209	17.2900	0.0173	(17.233)	0	0	0
2012/12/31	R203	07/02/2013	6.55	Call	Bond Future	3,203.3400	3.2033	3,180.4300	3.1804	(0.715)	0	0	0
2012/12/31	R203	07/02/2013	6.55	Put	Bond Future	15.2500	0.0152	12.3900	0.0124	(18.754)	0	0	0
2012/12/31	R203	07/02/2013	6.65	Call	Bond Future	3,601.4500	3.6014	3,579.6700	3.5797	(0.605)	0	0	0
2012/12/31	R203	07/02/2013	6.65	Put	Bond Future	7.8800	0.0079	6.1500	0.0062	(21.954)	0	0	30,250
2012/12/31	R203	02/05/2013			Bond Future	5.8100	110.4486	5.8148	110.4292	0.083	0.0000	0.0000	22
2012/12/31	R203	02/05/2013	5.90	Call	Bond Future	1,297.5500	1.2975	1,273.4800	1.2735	(1.855)	0	0	0
2012/12/31	R203	02/05/2013	5.90	Put	Bond Future	937.0300	0.9370	932.4200	0.9324	(0.492)	0	0	0
2012/12/31	R203	02/05/2013	5.91	Call	Bond Future	1,320.0200	1.3200	1,295.8600	1.2959	(1.830)	0	0	0
2012/12/31	R203	02/05/2013	5.91	Put	Bond Future	919.5400	0.9195	914.8400	0.9148	(0.511)	0	0	0
2012/12/31	R203	02/05/2013	5.89	Call	Bond Future	1,275.3000	1.2753	1,251.3200	1.2513	(1.880)	0	0	0
2012/12/31	R203	02/05/2013	5.89	Put	Bond Future	954.7600	0.9548	950.2400	0.9502	(0.473)	0	0	0
2012/12/31	R203	07/11/2013			Bond Future	5.8872	109.3244	5.8930	109.3039	0.098	0.0000	0.0000	0
2012/12/31	R203	07/11/2013	6.00	Call	Bond Future	1,967.8400	1.9678	1,948.2700	1.9483	(0.994)	0	0	0
2012/12/31	R203	07/11/2013	6.00	Put	Bond Future	1,567.4000	1.5674	1,568.3900	1.5684	0.063	0	0	0
2012/12/31	R203	07/11/2013	6.01	Call	Bond Future	1,987.4000	1.9874	1,967.7700	1.9678	(0.988)	0	0	0
2012/12/31	R203	07/11/2013	6.01	Put	Bond Future	1,551.5500	1.5516	1,552.4800	1.5525	0.060	0	0	0
2012/12/31	R203	07/11/2013	5.99	Call	Bond Future	1,948.7800	1.9488	1,929.2800	1.9293	(1.001)	0	0	0
2012/12/31	R203	07/11/2013	5.99	Put	Bond Future	1,583.7700	1.5838	1,584.8300	1.5848	0.067	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
2012/12/31	R204	07/02/2013			Bond Future	6.0214	110.7940	6.0312	110.7434	0.163	0.0000	0.0000	16,672
2012/12/31	R204	07/02/2013	7.29	Call	Bond Future	6,310.4100	6.3104	6,259.4100	6.2594	(0.808)	0	0	0
2012/12/31	R204	07/02/2013	7.29	Put	Bond Future	1.5000	0.0015	1.0700	0.0011	(28.667)	0	0	0
2012/12/31	R204	07/02/2013	7.45	Call	Bond Future	7,073.0200	7.0730	7,022.3000	7.0223	(0.717)	0	0	0
2012/12/31	R204	07/02/2013	7.45	Put	Bond Future	0.4300	0.0004	0.2800	0.0003	(34.884)	0	0	0
2012/12/31	R204	07/02/2013	7.95	Call	Bond Future	9,414.7200	9.4147	9,364.1500	9.3641	(0.537)	0	0	0
2012/12/31	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R204	07/02/2013	8.00	Call	Bond Future	9,645.2800	9.6453	9,594.7100	9.5947	(0.524)	0	0	0
2012/12/31	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R204	07/02/2013	8.05	Call	Bond Future	9,875.2000	9.8752	9,824.6300	9.8246	(0.512)	0	0	0
2012/12/31	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R204	02/05/2013			Bond Future	6.0596	112.1315	6.0697	112.0812	0.167	0.0000	0.0000	24
2012/12/31	R204	02/05/2013	6.30	Call	Bond Future	2,217.8100	2.2178	2,168.4500	2.1684	(2.226)	0	0	0
2012/12/31	R204	02/05/2013	6.30	Put	Bond Future	1,032.0600	1.0321	1,033.0300	1.0330	0.094	0	0	0
2012/12/31	R204	02/05/2013	6.31	Call	Bond Future	2,248.6900	2.2487	2,199.1600	2.1992	(2.203)	0	0	0
2012/12/31	R204	02/05/2013	6.31	Put	Bond Future	1,013.9600	1.0140	1,014.7600	1.0148	0.079	0	0	0
2012/12/31	R204	02/05/2013	6.29	Call	Bond Future	2,187.1400	2.1871	2,137.9600	2.1380	(2.249)	0	0	0
2012/12/31	R204	02/05/2013	6.29	Put	Bond Future	1,050.4000	1.0504	1,051.5500	1.0516	0.109	0	0	0
2012/12/31	R204	07/11/2013			Bond Future	6.1524	111.1297	6.1639	111.0774	0.187	0.0000	0.0000	0
2012/12/31	R204	07/11/2013	6.30	Call	Bond Future	2,821.8900	2.8219	2,781.2700	2.7813	(1.439)	0	0	0
2012/12/31	R204	07/11/2013	6.30	Put	Bond Future	2,155.1800	2.1552	2,166.7800	2.1668	0.538	0	0	0
2012/12/31	R204	07/11/2013	6.31	Call	Bond Future	2,847.1000	2.8471	2,806.3400	2.8063	(1.432)	0	0	0
2012/12/31	R204	07/11/2013	6.31	Put	Bond Future	2,135.3900	2.1354	2,146.8500	2.1469	0.537	0	0	0
2012/12/31	R204	07/11/2013	7.00	Call	Bond Future	4,846.4900	4.8465	4,798.0800	4.7981	(0.999)	0	0	0
2012/12/31	R204	07/11/2013	7.00	Put	Bond Future	1,085.0700	1.0851	1,088.8800	1.0889	0.351	0	0	180
2012/12/31	R204	07/11/2013	6.29	Call	Bond Future	2,796.8000	2.7968	2,756.3200	2.7563	(1.447)	0	0	0
2012/12/31	R204	07/11/2013	6.29	Put	Bond Future	2,175.1100	2.1751	2,186.8500	2.1869	0.540	0	0	0
2012/12/31	R206	07/02/2013			Bond Future	5.0041	102.7975	5.0162	102.7865	0.242	0.0000	0.0000	1,120
2012/12/31	R206	07/02/2013	4.76	Call	Bond Future	15.7800	0.0158	12.5800	0.0126	(20.279)	0	0	0
2012/12/31	R206	07/02/2013	4.76	Put	Bond Future	237.6600	0.2377	245.4500	0.2455	3.278	0	0	0
2012/12/31	R206	07/02/2013	5.00	Call	Bond Future	83.3700	0.0834	74.8900	0.0749	(10.172)	0	0	0
2012/12/31	R206	07/02/2013	5.00	Put	Bond Future	87.1000	0.0871	89.6100	0.0896	2.882	0	0	0
2012/12/31	R206	07/02/2013	5.95	Call	Bond Future	852.7400	0.8527	841.7400	0.8417	(1.290)	0	0	0
2012/12/31	R206	07/02/2013	5.95	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/31	R206	07/02/2013	6.00	Call	Bond Future	897.4900	0.8975	886.5000	0.8865	(1.225)	0	0	0
2012/12/31	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R206	07/02/2013	6.05	Call	Bond Future	942.2300	0.9422	931.2400	0.9312	(1.166)	0	0	0
2012/12/31	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R206	02/05/2013			Bond Future	4.9233	104.0384	4.9385	104.0281	0.309	0.0000	0.0000	23
2012/12/31	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/31	R206	02/05/2013	3.40	Put	Bond Future	1,049.8300	1.0498	1,060.1900	1.0602	0.987	0	0	0
2012/12/31	R206	02/05/2013	3.41	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/31	R206	02/05/2013	3.41	Put	Bond Future	1,042.8800	1.0429	1,053.2400	1.0532	0.993	0	0	0
2012/12/31	R206	02/05/2013	3.39	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/31	R206	02/05/2013	3.39	Put	Bond Future	1,056.7800	1.0568	1,067.1400	1.0671	0.980	0	0	0
2012/12/31	R206	07/11/2013			Bond Future	3.6929	103.0825	3.7549	103.0714	1.678	0.0000	0.0000	0
2012/12/31	R206	07/11/2013	4.30	Call	Bond Future	125.1500	0.1252	116.3000	0.1163	(7.072)	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
2012/12/31	R206	07/11/2013	4.30	Put	Bond Future	16.2400	0.0162	18.5200	0.0185	14.039	0	0	0
2012/12/31	R206	07/11/2013	4.31	Call	Bond Future	126.5600	0.1266	117.6700	0.1177	(7.024)	0	0	0
2012/12/31	R206	07/11/2013	4.31	Put	Bond Future	15.8600	0.0159	18.1000	0.0181	14.124	0	0	0
2012/12/31	R206	07/11/2013	4.29	Call	Bond Future	123.7300	0.1237	114.9300	0.1149	(7.112)	0	0	0
2012/12/31	R206	07/11/2013	4.29	Put	Bond Future	16.6200	0.0166	18.9500	0.0190	14.019	0	0	0
2012/12/31	R207	07/02/2013			Bond Future	6.2794	105.9353	6.2892	105.8797	0.155	0.0000	0.0000	11,309
2012/12/31	R207	07/02/2013	7.66	Call	Bond Future	7,555.9100	7.5559	7,499.9500	7.5000	(0.741)	0	0	0
2012/12/31	R207	07/02/2013	7.66	Put	Bond Future	0.9800	0.0010	0.6700	0.0007	(31.633)	0	0	0
2012/12/31	R207	07/02/2013	7.80	Call	Bond Future	8,283.5300	8.2835	8,227.7700	8.2278	(0.673)	0	0	0
2012/12/31	R207	07/02/2013	7.80	Put	Bond Future	0.3200	0.0003	0.2100	0.0002	(34.375)	0	0	0
2012/12/31	R207	07/02/2013	8.20	Call	Bond Future	10,327.4000	10.3274	10,271.7400	10.2717	(0.539)	0	0	0
2012/12/31	R207	07/02/2013	8.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/31	R207	07/02/2013	8.25	Call	Bond Future	10,579.1600	10.5792	10,523.5000	10.5235	(0.526)	0	0	0
2012/12/31	R207	07/02/2013	8.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/31	R207	07/02/2013	8.30	Call	Bond Future	10,830.0900	10.8301	10,774.4400	10.7744	(0.514)	0	0	0
2012/12/31	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R207	02/05/2013			Bond Future	6.3248	107.2142	6.3348	107.1586	0.158	0.0000	0.0000	0
2012/12/31	R207	02/05/2013	6.45	Call	Bond Future	2,178.4800	2.1785	2,125.3600	2.1254	(2.438)	0	0	0
2012/12/31	R207	02/05/2013	6.45	Put	Bond Future	1,485.9800	1.4860	1,488.4200	1.4884	0.164	0	0	0
2012/12/31	R207	02/05/2013	6.46	Call	Bond Future	2,209.5100	2.2095	2,156.1600	2.1562	(2.415)	0	0	0
2012/12/31	R207	02/05/2013	6.46	Put	Bond Future	1,461.9600	1.4620	1,464.1700	1.4642	0.151	0	0	0
2012/12/31	R207	02/05/2013	6.44	Call	Bond Future	2,147.7000	2.1477	2,094.8100	2.0948	(2.463)	0	0	0
2012/12/31	R207	02/05/2013	6.44	Put	Bond Future	1,510.2900	1.5103	1,512.9600	1.5130	0.177	0	0	0
2012/12/31	R207	07/11/2013			Bond Future	6.4306	106.4727	6.4418	106.4152	0.174	0.0000	0.0000	0
2012/12/31	R207	07/11/2013	6.70	Call	Bond Future	3,683.9300	3.6839	3,636.3100	3.6363	(1.293)	0	0	0
2012/12/31	R207	07/11/2013	6.70	Put	Bond Future	2,305.7600	2.3058	2,315.7300	2.3157	0.432	0	0	0
2012/12/31	R207	07/11/2013	6.71	Call	Bond Future	3,713.9500	3.7139	3,666.1900	3.6662	(1.286)	0	0	0
2012/12/31	R207	07/11/2013	6.71	Put	Bond Future	2,285.0600	2.2851	2,294.8900	2.2949	0.430	0	0	0
2012/12/31	R207	07/11/2013	6.69	Call	Bond Future	3,654.0100	3.6540	3,606.5300	3.6065	(1.299)	0	0	0
2012/12/31	R207	07/11/2013	6.69	Put	Bond Future	2,326.6000	2.3266	2,336.7100	2.3367	0.435	0	0	0
2012/12/31	R208	07/02/2013			Bond Future	6.3788	104.8193	6.3885	104.7577	0.152	0.0000	0.0000	19,911
2012/12/31	R208	07/02/2013	6.00	Call	Bond Future	314.1100	0.3141	273.2500	0.2732	(13.008)	0	0	12,250
2012/12/31	R208	07/02/2013	6.00	Put	Bond Future	2,758.3000	2.7583	2,779.0300	2.7790	0.752	0	0	0
2012/12/31	R208	07/02/2013	7.78	Call	Bond Future	8,450.3300	8.4503	8,388.2400	8.3882	(0.735)	0	0	0
2012/12/31	R208	07/02/2013	7.78	Put	Bond Future	1.6500	0.0017	1.1500	0.0012	(30.303)	0	0	0
2012/12/31	R208	07/02/2013	7.85	Call	Bond Future	8,848.6000	8.8486	8,786.6900	8.7867	(0.700)	0	0	0
2012/12/31	R208	07/02/2013	7.85	Put	Bond Future	1.0000	0.0010	0.6800	0.0007	(32.000)	0	0	0
2012/12/31	R208	07/02/2013	8.83	Call	Bond Future	14,216.4900	14.2165	14,154.9000	14.1549	(0.433)	0	0	0
2012/12/31	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R208	07/02/2013	7.95	Call	Bond Future	9,414.3100	9.4143	9,352.5600	9.3526	(0.656)	0	0	0
2012/12/31	R208	07/02/2013	7.95	Put	Bond Future	0.4700	0.0005	0.3100	0.0003	(34.043)	0	0	0
2012/12/31	R208	07/02/2013	8.00	Call	Bond Future	9,695.6700	9.6957	9,633.9600	9.6340	(0.636)	0	0	0
2012/12/31	R208	07/02/2013	8.00	Put	Bond Future	0.3200	0.0003	0.2000	0.0002	(37.500)	0	0	0
2012/12/31	R208	07/02/2013	8.05	Call	Bond Future	9,976.0200	9.9760	9,914.3400	9.9143	(0.618)	0	0	0
2012/12/31	R208	07/02/2013	8.05	Put	Bond Future	0.2200	0.0002	0.1300	0.0001	(40.909)	0	0	0
2012/12/31	R208	02/05/2013			Bond Future	6.4203	102.6917	6.4302	102.6301	0.155	0.0000	0.0000	47

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
2012/12/31	R208	02/05/2013	6.66	Call	Bond Future	2,907.7700	2.9078	2,845.4000	2.8454	(2.145)	0	0	0
2012/12/31	R208	02/05/2013	6.66	Put	Bond Future	1,435.4900	1.4355	1,434.7000	1.4347	(0.055)	0	0	0
2012/12/31	R208	02/05/2013	6.64	Call	Bond Future	2,833.2800	2.8333	2,771.3100	2.7713	(2.187)	0	0	0
2012/12/31	R208	02/05/2013	6.64	Put	Bond Future	1,482.8400	1.4828	1,482.4500	1.4825	(0.026)	0	0	0
2012/12/31	R208	02/05/2013	6.65	Call	Bond Future	2,870.4100	2.8704	2,808.2400	2.8082	(2.166)	0	0	0
2012/12/31	R208	02/05/2013	6.65	Put	Bond Future	1,459.0200	1.4590	1,458.4300	1.4584	(0.040)	0	0	0
2012/12/31	R208	07/11/2013			Bond Future	6.5201	102.1181	6.5310	102.0543	0.168	0.0000	0.0000	0
2012/12/31	R208	07/11/2013	6.81	Call	Bond Future	4,343.3000	4.3433	4,289.3700	4.2894	(1.242)	0	0	0
2012/12/31	R208	07/11/2013	6.81	Put	Bond Future	2,668.8400	2.6688	2,678.6600	2.6787	0.368	0	0	0
2012/12/31	R208	07/11/2013	7.50	Call	Bond Future	6,929.5800	6.9296	6,868.0900	6.8681	(0.887)	0	0	0
2012/12/31	R208	07/11/2013	7.50	Put	Bond Future	1,404.7900	1.4048	1,407.0500	1.4071	0.161	0	0	230
2012/12/31	R208	07/11/2013	6.79	Call	Bond Future	4,276.5600	4.2766	4,222.9300	4.2229	(1.254)	0	0	0
2012/12/31	R208	07/11/2013	6.79	Put	Bond Future	2,716.5100	2.7165	2,726.6300	2.7266	0.373	0	0	0
2012/12/31	R208	07/11/2013	6.80	Call	Bond Future	4,309.8700	4.3099	4,256.0900	4.2561	(1.248)	0	0	0
2012/12/31	R208	07/11/2013	6.80	Put	Bond Future	2,692.5900	2.6926	2,702.5600	2.7026	0.370	0	0	0
2012/12/31	R209	07/02/2013			Bond Future	8.0827	83.2597	8.0870	83.2211	0.054	0.0000	0.0000	11,314
2012/12/31	R209	07/02/2013	8.63	Call	Bond Future	4,924.7100	4.9247	4,856.7400	4.8567	(1.380)	0	0	0
2012/12/31	R209	07/02/2013	8.63	Put	Bond Future	299.4300	0.2994	270.0000	0.2700	(9.829)	0	0	11,000
2012/12/31	R209	07/02/2013	8.83	Call	Bond Future	6,347.2300	6.3472	6,290.4000	6.2904	(0.895)	0	0	0
2012/12/31	R209	07/02/2013	8.83	Put	Bond Future	134.2300	0.1342	115.9400	0.1159	(13.626)	0	0	14,000
2012/12/31	R209	07/02/2013	8.95	Call	Bond Future	7,220.3100	7.2203	7,168.9200	7.1689	(0.712)	0	0	0
2012/12/31	R209	07/02/2013	8.95	Put	Bond Future	79.5200	0.0795	66.6700	0.0667	(16.159)	0	0	0
2012/12/31	R209	07/02/2013	9.10	Call	Bond Future	8,314.7700	8.3148	8,268.4800	8.2685	(0.557)	0	0	0
2012/12/31	R209	07/02/2013	9.10	Put	Bond Future	39.6400	0.0396	31.8900	0.0319	(19.551)	0	0	0
2012/12/31	R209	07/02/2013	9.00	Call	Bond Future	7,585.3600	7.5854	7,535.8800	7.5359	(0.652)	0	0	0
2012/12/31	R209	07/02/2013	9.00	Put	Bond Future	63.3500	0.0634	52.4100	0.0524	(17.269)	0	0	0
2012/12/31	R209	07/02/2013	9.05	Call	Bond Future	7,950.3500	7.9503	7,902.5700	7.9026	(0.601)	0	0	0
2012/12/31	R209	07/02/2013	9.05	Put	Bond Future	50.2400	0.0502	41.0000	0.0410	(18.392)	0	0	0
2012/12/31	R209	07/02/2013	9.06	Call	Bond Future	8,023.2900	8.0233	7,975.8300	7.9758	(0.592)	0	0	0
2012/12/31	R209	07/02/2013	9.06	Put	Bond Future	47.9300	0.0479	39.0100	0.0390	(18.610)	0	0	0
2012/12/31	R209	02/05/2013			Bond Future	8.1418	81.1231	8.1462	81.0847	0.054	0.0000	0.0000	33
2012/12/31	R209	02/05/2013	8.01	Call	Bond Future	2,830.9800	2.8310	2,772.7900	2.7728	(2.055)	0	0	0
2012/12/31	R209	02/05/2013	8.01	Put	Bond Future	3,995.1300	3.9951	3,975.2700	3.9753	(0.497)	0	0	0
2012/12/31	R209	02/05/2013	7.99	Call	Bond Future	2,753.9800	2.7540	2,696.2200	2.6962	(2.097)	0	0	0
2012/12/31	R209	02/05/2013	7.99	Put	Bond Future	4,097.0400	4.0970	4,077.6100	4.0776	(0.474)	0	0	0
2012/12/31	R209	02/05/2013	8.00	Call	Bond Future	2,792.4200	2.7924	2,734.4400	2.7344	(2.076)	0	0	0
2012/12/31	R209	02/05/2013	8.00	Put	Bond Future	4,045.9500	4.0460	4,026.3000	4.0263	(0.486)	0	0	0
2012/12/31	R209	07/11/2013			Bond Future	8.2789	80.2081	8.2836	80.1682	0.057	0.0000	0.0000	0
2012/12/31	R209	07/11/2013	8.81	Call	Bond Future	8,565.3000	8.5653	8,511.1800	8.5112	(0.632)	0	0	0
2012/12/31	R209	07/11/2013	8.81	Put	Bond Future	4,244.7000	4.2447	4,230.4800	4.2305	(0.335)	0	0	0
2012/12/31	R209	07/11/2013	9.50	Call	Bond Future	11,891.4800	11.8915	11,837.1200	11.8371	(0.457)	0	0	0
2012/12/31	R209	07/11/2013	9.50	Put	Bond Future	2,483.5200	2.4835	2,469.0600	2.4691	(0.582)	0	0	180
2012/12/31	R209	07/11/2013	8.79	Call	Bond Future	8,472.0200	8.4720	8,417.9700	8.4180	(0.638)	0	0	0
2012/12/31	R209	07/11/2013	8.79	Put	Bond Future	4,307.4600	4.3075	4,293.3100	4.2933	(0.328)	0	0	0
2012/12/31	R209	07/11/2013	8.80	Call	Bond Future	8,518.6200	8.5186	8,464.5300	8.4645	(0.635)	0	0	0
2012/12/31	R209	07/11/2013	8.80	Put	Bond Future	4,275.9800	4.2760	4,261.7900	4.2618	(0.332)	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
2012/12/31	R210	07/02/2013			Bond Future	166.2305		166.2305	166.2464	0.010	0.0000	0.0000	1,212
2012/12/31	R210	07/02/2013	156.99	Call	Bond Future	9,240.4600	9.2405	9,256.4200	9.2564	0.173	0	0	0
2012/12/31	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R210	07/02/2013	157.00	Call	Bond Future	9,230.4600	9.2305	9,246.4200	9.2464	0.173	0	0	0
2012/12/31	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R210	07/02/2013	157.01	Call	Bond Future	9,220.4600	9.2205	9,236.4200	9.2364	0.173	0	0	0
2012/12/31	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R210	02/05/2013			Bond Future	166.4646	166.4646	166.4820	166.4820	0.010	0.0000	0.0000	7
2012/12/31	R210	02/05/2013	161.14	Call	Bond Future	5,324.6400	5.3246	5,341.9700	5.3420	0.325	0	0	0
2012/12/31	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R210	02/05/2013	161.15	Call	Bond Future	5,314.6400	5.3146	5,331.9700	5.3320	0.326	0	0	0
2012/12/31	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R210	02/05/2013	161.16	Call	Bond Future	5,304.6400	5.3046	5,321.9700	5.3220	0.327	0	0	0
2012/12/31	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R211	07/02/2013			Bond Future	126.2303	126.2303	126.2373	126.2373	0.006	0.0000	0.0000	522
2012/12/31	R211	07/02/2013	122.99	Call	Bond Future	3,240.2800	3.2403	3,247.3400	3.2473	0.218	0	0	0
2012/12/31	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R211	07/02/2013	123.00	Call	Bond Future	3,230.2800	3.2303	3,237.3400	3.2373	0.219	0	0	0
2012/12/31	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R211	07/02/2013	123.01	Call	Bond Future	3,220.2800	3.2203	3,227.3400	3.2273	0.219	0	0	0
2012/12/31	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R211	02/05/2013			Bond Future	127.8185	127.8185	127.8265	127.8265	0.006	0.0000	0.0000	7
2012/12/31	R211	02/05/2013	125.69	Call	Bond Future	2,128.5500	2.1285	2,136.4800	2.1365	0.373	0	0	0
2012/12/31	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R211	02/05/2013	125.70	Call	Bond Future	2,118.5500	2.1185	2,126.4800	2.1265	0.374	0	0	0
2012/12/31	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R211	02/05/2013	125.71	Call	Bond Future	2,108.5500	2.1085	2,116.4800	2.1165	0.376	0	0	0
2012/12/31	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R212	07/02/2013			Bond Future	132.4454	132.4454	132.2405	132.2405	(0.155)	0.0000	0.0000	7,064
2012/12/31	R212	07/02/2013	128.99	Call	Bond Future	3,455.4100	3.4554	3,250.4600	3.2505	(5.931)	0	0	0
2012/12/31	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R212	07/02/2013	129.00	Call	Bond Future	3,445.4100	3.4454	3,240.4600	3.2405	(5.948)	0	0	0
2012/12/31	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R212	07/02/2013	129.01	Call	Bond Future	3,435.4100	3.4354	3,230.4600	3.2305	(5.966)	0	0	0
2012/12/31	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R212	02/05/2013			Bond Future	134.1119	134.1119	133.9052	133.9052	(0.154)	0.0000	0.0000	11
2012/12/31	R212	02/05/2013	131.09	Call	Bond Future	3,021.8800	3.0219	2,815.2000	2.8152	(6.839)	0	0	0
2012/12/31	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R212	02/05/2013	131.10	Call	Bond Future	3,011.8800	3.0119	2,805.2000	2.8052	(6.862)	0	0	0
2012/12/31	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R212	02/05/2013	131.11	Call	Bond Future	3,001.8800	3.0019	2,795.2000	2.7952	(6.885)	0	0	0
2012/12/31	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/31	R213	07/02/2013			Bond Future	7.7780	95.7066	7.7875	95.6210	0.121	0.0000	0.0000	10,414
2012/12/31	R213	07/02/2013	8.90	Call	Bond Future	9,474.8000	9.4748	9,381.9500	9.3820	(0.980)	0	0	0
2012/12/31	R213	07/02/2013	8.90	Put	Bond Future	40.3100	0.0403	33.0300	0.0330	(18.060)	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
2012/12/31	R213	07/02/2013	8.95	Call	Bond Future	9,853.3500	9.8534	9,761.6900	9.7617	(0.930)	0	0	0
2012/12/31	R213	07/02/2013	8.95	Put	Bond Future	31.8000	0.0318	25.7100	0.0257	(19.151)	0	0	0
2012/12/31	R213	07/02/2013	9.00	Call	Bond Future	10,230.8900	10.2309	10,140.2500	10.1402	(0.886)	0	0	0
2012/12/31	R213	07/02/2013	9.00	Put	Bond Future	24.9500	0.0250	19.8800	0.0199	(20.321)	0	0	0
2012/12/31	R213	07/02/2013	9.05	Call	Bond Future	10,607.1500	10.6071	10,517.4100	10.5174	(0.846)	0	0	0
2012/12/31	R213	07/02/2013	9.05	Put	Bond Future	19.4600	0.0195	15.2900	0.0153	(21.429)	0	0	0
2012/12/31	R213	02/05/2013			Bond Future	7.8354	93.3276	7.8449	93.2418	0.122	0.0000	0.0000	5
2012/12/31	R213	02/05/2013	7.86	Call	Bond Future	3,656.1000	3.6561	3,568.1100	3.5681	(2.407)	0	0	0
2012/12/31	R213	02/05/2013	7.86	Put	Bond Future	3,435.4800	3.4355	3,433.3600	3.4334	(0.062)	0	0	0
2012/12/31	R213	02/05/2013	7.84	Call	Bond Future	3,567.2100	3.5672	3,479.8800	3.4799	(2.448)	0	0	0
2012/12/31	R213	02/05/2013	7.84	Put	Bond Future	3,525.6100	3.5256	3,524.1500	3.5242	(0.041)	0	0	0
2012/12/31	R213	02/05/2013	7.85	Call	Bond Future	3,611.5000	3.6115	3,523.8500	3.5238	(2.427)	0	0	0
2012/12/31	R213	02/05/2013	7.85	Put	Bond Future	3,480.3300	3.4803	3,478.5500	3.4786	(0.051)	0	0	0
2012/12/31	R213	07/11/2013			Bond Future	7.9721	92.3555	7.9823	92.2668	0.128	0.0000	0.0000	0
2012/12/31	R213	07/11/2013	8.61	Call	Bond Future	8,979.2700	8.9793	8,893.2600	8.8933	(0.958)	0	0	0
2012/12/31	R213	07/11/2013	8.61	Put	Bond Future	3,668.8100	3.6688	3,671.4800	3.6715	0.073	0	0	0
2012/12/31	R213	07/11/2013	8.59	Call	Bond Future	8,878.3100	8.8783	8,792.5500	8.7925	(0.966)	0	0	0
2012/12/31	R213	07/11/2013	8.59	Put	Bond Future	3,727.4500	3.7275	3,730.3700	3.7304	0.078	0	0	0
2012/12/31	R213	07/11/2013	8.60	Call	Bond Future	8,928.7500	8.9288	8,842.8600	8.8429	(0.962)	0	0	0
2012/12/31	R213	07/11/2013	8.60	Put	Bond Future	3,698.0300	3.6980	3,700.8200	3.7008	0.075	0	0	0
2012/12/31	R214	07/02/2013			Bond Future	8.1225	85.1239	8.1269	85.0830	0.054	0.0000	0.0000	1,714
2012/12/31	R214	07/02/2013	8.59	Call	Bond Future	4,681.9400	4.6819	4,601.4000	4.6014	(1.720)	0	0	0
2012/12/31	R214	07/02/2013	8.59	Put	Bond Future	484.8900	0.4849	445.3000	0.4453	(8.165)	0	0	0
2012/12/31	R214	07/02/2013	8.60	Call	Bond Future	4,751.6600	4.7517	4,671.7200	4.6717	(1.682)	0	0	0
2012/12/31	R214	07/02/2013	8.60	Put	Bond Future	468.7300	0.4687	429.7400	0.4297	(8.318)	0	0	0
2012/12/31	R214	07/02/2013	8.61	Call	Bond Future	4,821.6600	4.8217	4,742.3400	4.7423	(1.645)	0	0	0
2012/12/31	R214	07/02/2013	8.61	Put	Bond Future	453.0200	0.4530	414.6500	0.4147	(8.470)	0	0	0

Total

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