



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 07/12/2012 to 07/12/2012

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
2012/12/07	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	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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2012/12/07	2025	07/02/2013			Bond Future	111.4465	111.4465	112.9510	112.9510	1.350	0.0000	0.0000	0
2012/12/07	2025	07/02/2013	110.99	Call	Bond Future	456.4900	0.4565	1,960.9700	1.9610	329.576	0	0	0
2012/12/07	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	2025	07/02/2013	111.00	Call	Bond Future	446.4900	0.4465	1,950.9700	1.9510	336.957	0	0	0
2012/12/07	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	2025	07/02/2013	111.01	Call	Bond Future	436.4900	0.4365	1,940.9700	1.9410	344.677	0	0	0
2012/12/07	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	2038	07/02/2013			Bond Future	111.4665	111.4665	112.6025	112.6025	1.019	0.0000	0.0000	0
2012/12/07	2038	07/02/2013	105.99	Call	Bond Future	5,476.5100	5.4765	6,612.4700	6.6125	20.742	0	0	0
2012/12/07	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	2038	07/02/2013	106.00	Call	Bond Future	5,466.5100	5.4665	6,602.4700	6.6025	20.780	0	0	0
2012/12/07	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	2038	07/02/2013	106.01	Call	Bond Future	5,456.5100	5.4565	6,592.4700	6.5925	20.818	0	0	0
2012/12/07	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	2050	07/02/2013			Bond Future	117.3430	117.3430	118.4424	118.4424	0.937	0.0000	0.0000	0
2012/12/07	2050	07/02/2013	112.99	Call	Bond Future	4,353.0200	4.3530	5,452.3500	5.4524	25.254	0	0	0
2012/12/07	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	2050	07/02/2013	113.00	Call	Bond Future	4,343.0200	4.3430	5,442.3500	5.4424	25.313	0	0	0
2012/12/07	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	2050	07/02/2013	113.01	Call	Bond Future	4,333.0200	4.3330	5,432.3500	5.4324	25.371	0	0	0
2012/12/07	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	AL7T	07/02/2013			Index Future	483.9470	483.9470	485.2800	485.2800	0.275	0.0000	0.0000	12
2012/12/07	AL7T	02/05/2013			Index Future	490.0110	490.0110	491.8570	491.8570	0.377	0.0000	0.0000	0
2012/12/07	ALBI	07/02/2013			Index Future	431.5810	431.5810	433.0660	433.0660	0.344	0.0000	0.0000	1,077
2012/12/07	ALBI	02/05/2013			Index Future	436.9890	436.9890	438.9360	438.9360	0.446	0.0000	0.0000	0
2012/12/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	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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2012/12/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/07	EL28	07/02/2013			Bond Future	112.7861	112.7861	113.3350	113.3350	0.487	0.0000	0.0000	0
2012/12/07	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	324.9600	0.3250	100.000	0	0	0
2012/12/07	EL28	07/02/2013	113.01	Put	Bond Future	223.9000	0.2239	0.0000	0.0000	(100.000)	0	0	0
2012/12/07	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	344.9600	0.3450	100.000	0	0	0
2012/12/07	EL28	07/02/2013	112.99	Put	Bond Future	203.9000	0.2039	0.0000	0.0000	(100.000)	0	0	0
2012/12/07	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	334.9600	0.3350	100.000	0	0	0
2012/12/07	EL28	07/02/2013	113.00	Put	Bond Future	213.9000	0.2139	0.0000	0.0000	(100.000)	0	0	0
2012/12/07	ES33	07/02/2013			Bond Future	8.8893	90.0752	8.8226	90.6397	(0.750)	0.0000	0.0000	303
2012/12/07	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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2012/12/07	ES33	07/02/2013	8.54	Put	Bond Future	3,020.7500		3.0207	2,456.2400	2.4562	(18.688)	0	0	0
2012/12/07	ES33	07/02/2013	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	ES33	07/02/2013	8.55	Put	Bond Future	2,932.0600		2.9321	2,367.5500	2.3675	(19.253)	0	0	0
2012/12/07	ES33	07/02/2013	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	ES33	07/02/2013	8.56	Put	Bond Future	2,843.5000		2.8435	2,278.9900	2.2790	(19.853)	0	0	0
2012/12/07	GOVI	07/02/2013			GOVI	431.7840		431.7840	433.2430	433.2430	0.338	0.0000	0.0000	334
2012/12/07	GOVI	07/02/2013	432.99	Call	GOVI	0.0000		0.0000	2,530.0000	0.2530	100.000	0	0	0
2012/12/07	GOVI	07/02/2013	432.99	Put	GOVI	12,060.0000		1.2060	0.0000	0.0000	(100.000)	0	0	0
2012/12/07	GOVI	07/02/2013	433.00	Call	GOVI	0.0000		0.0000	2,430.0000	0.2430	100.000	0	0	0
2012/12/07	GOVI	07/02/2013	433.00	Put	GOVI	12,160.0000		1.2160	0.0000	0.0000	(100.000)	0	0	0
2012/12/07	GOVI	07/02/2013	433.01	Call	GOVI	0.0000		0.0000	2,330.0000	0.2330	100.000	0	0	0
2012/12/07	GOVI	07/02/2013	433.01	Put	GOVI	12,260.0000		1.2260	0.0000	0.0000	(100.000)	0	0	0
2012/12/07	GOVI	02/05/2013			GOVI	437.1940		437.1940	439.1160	439.1160	0.440	0.0000	0.0000	0
2012/12/07	GOVI	02/05/2013	432.99	Call	GOVI	42,040.0000		4.2040	61,260.0000	6.1260	45.718	0	0	0
2012/12/07	GOVI	02/05/2013	432.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	GOVI	02/05/2013	433.00	Call	GOVI	41,940.0000		4.1940	61,160.0000	6.1160	45.827	0	0	0
2012/12/07	GOVI	02/05/2013	433.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	GOVI	02/05/2013	433.01	Call	GOVI	41,840.0000		4.1840	61,060.0000	6.1060	45.937	0	0	0
2012/12/07	GOVI	02/05/2013	433.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/07	IGOV	07/02/2013			Index Future	197.4860		197.4860	199.4620	199.4620	1.001	0.0000	0.0000	608
2012/12/07	IGOV	02/05/2013			Index Future	199.9610		199.9610	202.1660	202.1660	1.103	0.0000	0.0000	0
2012/12/07	ILBI	07/02/2013			Index Future	526.4880		526.4880	527.6820	527.6820	0.227	0.0000	0.0000	169
2012/12/07	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/07	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/07	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/07	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/07	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/07	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/07	JBAF	19/12/2012			Jibar Tradeable Future	5.1200		94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/12/07	JBAF	16/01/2013			Jibar Tradeable Future	5.1100		94.8900	5.1100	94.8900	0.000	0.0000	0.0000	0
2012/12/07	JBAF	20/02/2013			Jibar Tradeable Future	5.0600		94.9400	5.0600	94.9400	0.000	0.0000	0.0000	0
2012/12/07	JBAF	20/03/2013			Jibar Tradeable Future	5.0400		94.9600	5.0400	94.9600	0.000	0.0000	0.0000	1,000
2012/12/07	JBAF	17/04/2013			Jibar Tradeable Future	5.0200		94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2012/12/07	JBAF	15/05/2013			Jibar Tradeable Future	5.0100		94.9900	5.0100	94.9900	0.000	0.0000	0.0000	0
2012/12/07	JBAF	19/06/2013			Jibar Tradeable Future	4.9900		95.0100	4.9900	95.0100	0.000	0.0000	0.0000	500

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2012/12/07	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	2,200
2012/12/07	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	2,000
2012/12/07	JBAF	19/03/2014			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,000
2012/12/07	JBAF	18/06/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	800
2012/12/07	JBAF	17/09/2014			Jibar Tradeable Future	5.4700	94.5300	5.4700	94.5300	0.000	0.0000	0.0000	0
2012/12/07	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/07	R023	07/02/2013			Bond Future	6.9824	109.0032	6.9314	109.3804	(0.730)	0.0000	0.0000	1,640
2012/12/07	R023	07/02/2013	7.04	Call	Bond Future	424.4700	0.4245	801.6500	0.8017	88.859	0	0	0
2012/12/07	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R023	07/02/2013	7.05	Call	Bond Future	497.8900	0.4979	875.0700	0.8751	75.756	0	0	0
2012/12/07	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R023	07/02/2013	7.06	Call	Bond Future	571.2400	0.5712	948.4200	0.9484	66.028	0	0	0
2012/12/07	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R023	02/05/2013			Bond Future	7.0387	106.3975	6.9790	106.8294	(0.847)	0.0000	0.0000	2
2012/12/07	R023	02/05/2013	7.06	Call	Bond Future	154.0600	0.1541	585.9500	0.5859	280.339	0	0	0
2012/12/07	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R023	02/05/2013	7.04	Call	Bond Future	9.6800	0.0097	441.5700	0.4416	4461.674	0	0	0
2012/12/07	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R023	02/05/2013	7.05	Call	Bond Future	81.9000	0.0819	513.7900	0.5138	527.338	0	0	0
2012/12/07	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R023	01/08/2013			Bond Future	7.0957	107.8295	7.0254	108.3269	(0.990)	0.0000	0.0000	0
2012/12/07	R023	01/08/2013	7.29	Call	Bond Future	1,359.6700	1.3597	1,857.1000	1.8571	36.585	0	0	0
2012/12/07	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R023	01/08/2013	7.30	Call	Bond Future	1,429.0400	1.4290	1,926.4700	1.9265	34.809	0	0	0
2012/12/07	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R023	01/08/2013	7.31	Call	Bond Future	1,498.3500	1.4984	1,995.7800	1.9958	33.199	0	0	0
2012/12/07	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R157	07/02/2013			Bond Future	5.4882	124.6513	5.4802	124.6727	(0.146)	0.0000	0.0000	7,617
2012/12/07	R157	07/02/2013	6.28	Call	Bond Future	2,098.2900	2.0983	2,118.4300	2.1184	0.960	0	0	0
2012/12/07	R157	07/02/2013	6.28	Put	Bond Future	13.0900	0.0131	11.8900	0.0119	(9.167)	0	0	0
2012/12/07	R157	07/02/2013	6.50	Call	Bond Future	2,659.7100	2.6597	2,680.6500	2.6806	0.787	0	0	0
2012/12/07	R157	07/02/2013	6.50	Put	Bond Future	3.4900	0.0035	3.0900	0.0031	(11.461)	0	0	0
2012/12/07	R157	07/02/2013	6.70	Call	Bond Future	3,173.0300	3.1730	3,194.2600	3.1943	0.669	0	0	0
2012/12/07	R157	07/02/2013	6.70	Put	Bond Future	0.8000	0.0008	0.6900	0.0007	(13.750)	0	0	0
2012/12/07	R157	07/02/2013	6.75	Call	Bond Future	3,301.3100	3.3013	3,322.5700	3.3226	0.644	0	0	0
2012/12/07	R157	07/02/2013	6.75	Put	Bond Future	0.5400	0.0005	0.4600	0.0005	(14.815)	0	0	0
2012/12/07	R157	07/02/2013	6.80	Call	Bond Future	3,429.4900	3.4295	3,450.7700	3.4508	0.621	0	0	0
2012/12/07	R157	07/02/2013	6.80	Put	Bond Future	0.3600	0.0004	0.3000	0.0003	(16.667)	0	0	0
2012/12/07	R157	02/05/2013			Bond Future	5.5144	119.3447	5.4820	119.4233	(0.588)	0.0000	0.0000	141
2012/12/07	R157	02/05/2013	5.35	Call	Bond Future	428.9200	0.4289	459.0300	0.4590	7.020	0	0	0
2012/12/07	R157	02/05/2013	5.35	Put	Bond Future	828.0100	0.8280	779.5900	0.7796	(5.848)	0	0	0
2012/12/07	R157	02/05/2013	5.36	Call	Bond Future	438.8800	0.4389	469.4700	0.4695	6.970	0	0	0
2012/12/07	R157	02/05/2013	5.36	Put	Bond Future	813.6400	0.8136	765.7000	0.7657	(5.892)	0	0	0
2012/12/07	R157	02/05/2013	5.34	Call	Bond Future	419.1100	0.4191	448.7300	0.4487	7.067	0	0	0
2012/12/07	R157	02/05/2013	5.34	Put	Bond Future	842.5400	0.8425	793.6300	0.7936	(5.805)	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
2012/12/07	R157	07/11/2013			Bond Future	5.5714	115.8268	5.4720	116.0142	(1.785)	0.0000	0.0000	0
2012/12/07	R157	07/11/2013	5.61	Call	Bond Future	867.3600	0.8674	966.5000	0.9665	11.430	0	0	0
2012/12/07	R157	07/11/2013	5.61	Put	Bond Future	794.7700	0.7948	706.4300	0.7064	(11.115)	0	0	0
2012/12/07	R157	07/11/2013	5.59	Call	Bond Future	848.2900	0.8483	946.0800	0.9461	11.528	0	0	0
2012/12/07	R157	07/11/2013	5.59	Put	Bond Future	813.3400	0.8133	723.6500	0.7236	(11.027)	0	0	0
2012/12/07	R157	07/11/2013	5.60	Call	Bond Future	857.7900	0.8578	956.2600	0.9563	11.479	0	0	0
2012/12/07	R157	07/11/2013	5.60	Put	Bond Future	804.0200	0.8040	715.0100	0.7150	(11.071)	0	0	0
2012/12/07	R186	07/02/2013			Bond Future	7.4656	127.4317	7.3941	128.1526	(0.957)	0.0000	0.0000	44,663
2012/12/07	R186	07/02/2013	7.00	Call	Bond Future	964.4800	0.9645	1,138.1500	1.1381	18.007	0	0	10,300
2012/12/07	R186	07/02/2013	7.00	Put	Bond Future	5,768.2100	5.7682	5,220.9400	5.2209	(9.488)	0	0	0
2012/12/07	R186	07/02/2013	7.25	Call	Bond Future	1,752.8500	1.7528	2,022.9900	2.0230	15.411	0	0	670
2012/12/07	R186	07/02/2013	7.25	Put	Bond Future	3,945.8500	3.9458	3,495.0500	3.4950	(11.425)	0	0	0
2012/12/07	R186	07/02/2013	7.50	Call	Bond Future	2,879.9700	2.8800	3,256.5400	3.2565	13.075	0	0	575
2012/12/07	R186	07/02/2013	7.50	Put	Bond Future	2,534.4700	2.5345	2,190.1000	2.1901	(13.587)	0	0	0
2012/12/07	R186	07/02/2013	8.32	Call	Bond Future	8,566.7600	8.5668	9,207.0900	9.2071	7.475	0	0	0
2012/12/07	R186	07/02/2013	8.32	Put	Bond Future	374.2800	0.3743	293.6700	0.2937	(21.537)	0	0	2,000
2012/12/07	R186	07/02/2013	8.50	Call	Bond Future	10,046.4200	10.0464	10,714.9400	10.7149	6.654	0	0	0
2012/12/07	R186	07/02/2013	8.50	Put	Bond Future	224.6800	0.2247	172.2600	0.1723	(23.331)	0	0	0
2012/12/07	R186	07/02/2013	7.75	Call	Bond Future	4,333.6100	4.3336	4,812.2100	4.8122	11.044	0	0	1,000
2012/12/07	R186	07/02/2013	7.75	Put	Bond Future	1,519.5400	1.5195	1,277.2000	1.2772	(15.948)	0	0	0
2012/12/07	R186	07/02/2013	8.00	Call	Bond Future	6,072.4600	6.0725	6,635.9900	6.6360	9.280	0	0	0
2012/12/07	R186	07/02/2013	8.00	Put	Bond Future	857.5600	0.8576	700.1500	0.7002	(18.356)	0	0	150
2012/12/07	R186	07/02/2013	8.55	Call	Bond Future	10,462.3900	10.4624	11,137.1400	11.1371	6.449	0	0	0
2012/12/07	R186	07/02/2013	8.55	Put	Bond Future	193.7800	0.1938	147.5900	0.1476	(23.836)	0	0	0
2012/12/07	R186	07/02/2013	8.45	Call	Bond Future	9,632.1200	9.6321	10,293.7600	10.2938	6.869	0	0	0
2012/12/07	R186	07/02/2013	8.45	Put	Bond Future	259.7200	0.2597	200.4200	0.2004	(22.832)	0	0	0
2012/12/07	R186	07/02/2013	8.47	Call	Bond Future	9,797.5900	9.7976	10,462.0600	10.4621	6.782	0	0	0
2012/12/07	R186	07/02/2013	8.47	Put	Bond Future	245.1600	0.2452	188.6900	0.1887	(23.034)	0	0	0
2012/12/07	R186	02/05/2013			Bond Future	7.5308	128.9599	7.4511	129.7490	(1.058)	0.0000	0.0000	12
2012/12/07	R186	02/05/2013	7.41	Call	Bond Future	3,657.8800	3.6579	4,027.0800	4.0271	10.093	0	0	0
2012/12/07	R186	02/05/2013	7.41	Put	Bond Future	4,857.1300	4.8571	4,437.1600	4.4372	(8.646)	0	0	0
2012/12/07	R186	02/05/2013	7.39	Call	Bond Future	3,568.8500	3.5688	3,932.1300	3.9321	10.179	0	0	0
2012/12/07	R186	02/05/2013	7.39	Put	Bond Future	4,968.2300	4.9682	4,542.3400	4.5423	(8.572)	0	0	0
2012/12/07	R186	02/05/2013	7.40	Call	Bond Future	3,613.2000	3.6132	3,979.4500	3.9794	10.136	0	0	0
2012/12/07	R186	02/05/2013	7.40	Put	Bond Future	4,912.4600	4.9125	4,489.5400	4.4895	(8.609)	0	0	0
2012/12/07	R186	07/11/2013			Bond Future	7.6805	127.1542	7.5831	128.0791	(1.268)	0.0000	0.0000	0
2012/12/07	R186	07/11/2013	8.14	Call	Bond Future	8,959.7500	8.9598	9,538.8700	9.5389	6.464	0	0	0
2012/12/07	R186	07/11/2013	8.14	Put	Bond Future	4,722.7400	4.7227	4,376.9300	4.3769	(7.322)	0	0	0
2012/12/07	R186	07/11/2013	8.15	Call	Bond Future	9,014.3000	9.0143	9,595.3100	9.5953	6.445	0	0	0
2012/12/07	R186	07/11/2013	8.15	Put	Bond Future	4,687.3700	4.6874	4,343.4500	4.3435	(7.337)	0	0	0
2012/12/07	R186	07/11/2013	8.16	Call	Bond Future	9,068.5100	9.0685	9,651.4100	9.6514	6.428	0	0	0
2012/12/07	R186	07/11/2013	8.16	Put	Bond Future	4,651.7600	4.6518	4,309.7300	4.3097	(7.353)	0	0	0
2012/12/07	R186	07/11/2013	8.75	Call	Bond Future	12,486.7400	12.4867	13,170.2100	13.1702	5.474	0	0	0
2012/12/07	R186	07/11/2013	8.75	Put	Bond Future	2,935.1300	2.9351	2,693.6700	2.6937	(8.227)	0	0	130
2012/12/07	R189	07/02/2013			Bond Future	217.4392	217.4392	217.5038	217.5038	0.030	0.0000	0.0000	154
2012/12/07	R189	07/02/2013	212.99	Call	Bond Future	4,449.1600	4.4492	4,513.8400	4.5138	1.454	0	0	0

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2012/12/07	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R189	07/02/2013	213.00	Call	Bond Future	4,439.1600	4.4392	4,503.8400	4.5038	1.457	0	0	0
2012/12/07	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R189	07/02/2013	213.01	Call	Bond Future	4,429.1600	4.4292	4,493.8400	4.4938	1.460	0	0	0
2012/12/07	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R197	07/02/2013			Bond Future	284.4161	284.4161	287.0509	287.0509	0.926	0.0000	0.0000	2,543
2012/12/07	R197	07/02/2013	278.99	Call	Bond Future	5,426.0600	5.4261	8,060.9000	8.0609	48.559	0	0	0
2012/12/07	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R197	07/02/2013	279.00	Call	Bond Future	5,416.0600	5.4161	8,050.9000	8.0509	48.649	0	0	0
2012/12/07	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R197	07/02/2013	279.01	Call	Bond Future	5,406.0600	5.4061	8,040.9000	8.0409	48.739	0	0	0
2012/12/07	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R197	02/05/2013			Bond Future	287.9801	287.9801	290.9352	290.9352	1.026	0.0000	0.0000	40
2012/12/07	R197	02/05/2013	282.39	Call	Bond Future	5,590.0500	5.5900	8,545.1800	8.5452	52.864	0	0	0
2012/12/07	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R197	02/05/2013	282.40	Call	Bond Future	5,580.0500	5.5800	8,535.1800	8.5352	52.959	0	0	0
2012/12/07	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R197	02/05/2013	282.41	Call	Bond Future	5,570.0500	5.5700	8,525.1800	8.5252	53.054	0	0	0
2012/12/07	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R201	07/02/2013			Bond Future	5.0826	107.6754	5.0758	107.6878	(0.134)	0.0000	0.0000	1,540
2012/12/07	R201	07/02/2013	4.98	Call	Bond Future	165.4100	0.1654	168.3000	0.1683	1.747	0	0	0
2012/12/07	R201	07/02/2013	4.98	Put	Bond Future	352.8200	0.3528	343.3100	0.3433	(2.695)	0	0	0
2012/12/07	R201	07/02/2013	5.60	Call	Bond Future	959.1500	0.9592	969.9700	0.9700	1.128	0	0	0
2012/12/07	R201	07/02/2013	5.60	Put	Bond Future	21.2000	0.0212	19.6200	0.0196	(7.453)	0	0	0
2012/12/07	R201	07/02/2013	6.20	Call	Bond Future	2,012.4600	2.0125	2,024.8200	2.0248	0.614	0	0	0
2012/12/07	R201	07/02/2013	6.20	Put	Bond Future	0.2600	0.0003	0.2200	0.0002	(15.385)	0	0	0
2012/12/07	R201	07/02/2013	6.25	Call	Bond Future	2,101.2400	2.1012	2,113.6100	2.1136	0.589	0	0	0
2012/12/07	R201	07/02/2013	6.25	Put	Bond Future	0.1700	0.0002	0.1400	0.0001	(17.647)	0	0	0
2012/12/07	R201	07/02/2013	6.30	Call	Bond Future	2,189.9400	2.1899	2,202.3300	2.2023	0.566	0	0	0
2012/12/07	R201	07/02/2013	6.30	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2012/12/07	R201	02/05/2013			Bond Future	5.0596	108.9667	5.0205	109.0293	(0.773)	0.0000	0.0000	4
2012/12/07	R201	02/05/2013	4.05	Call	Bond Future	5.5400	0.0055	6.7300	0.0067	21.480	0	0	0
2012/12/07	R201	02/05/2013	4.05	Put	Bond Future	1,638.1100	1.6381	1,576.6900	1.5767	(3.749)	0	0	0
2012/12/07	R201	02/05/2013	4.06	Call	Bond Future	5.8600	0.0059	7.1100	0.0071	21.331	0	0	0
2012/12/07	R201	02/05/2013	4.06	Put	Bond Future	1,622.0900	1.6221	1,560.7300	1.5607	(3.783)	0	0	0
2012/12/07	R201	02/05/2013	4.04	Call	Bond Future	5.2400	0.0052	6.3700	0.0064	21.565	0	0	0
2012/12/07	R201	02/05/2013	4.04	Put	Bond Future	1,654.1400	1.6541	1,592.6600	1.5927	(3.717)	0	0	0
2012/12/07	R201	07/11/2013			Bond Future	4.9260	107.5033	4.7803	107.6634	(2.958)	0.0000	0.0000	0
2012/12/07	R201	07/11/2013	4.80	Call	Bond Future	359.2700	0.3593	435.5200	0.4355	21.224	0	0	0
2012/12/07	R201	07/11/2013	4.80	Put	Bond Future	497.7500	0.4977	413.8700	0.4139	(16.852)	0	0	0
2012/12/07	R201	07/11/2013	4.81	Call	Bond Future	364.2000	0.3642	441.1100	0.4411	21.118	0	0	0
2012/12/07	R201	07/11/2013	4.81	Put	Bond Future	491.6800	0.4917	408.4600	0.4085	(16.926)	0	0	0
2012/12/07	R201	07/11/2013	4.79	Call	Bond Future	354.3800	0.3544	429.9800	0.4300	21.333	0	0	0
2012/12/07	R201	07/11/2013	4.79	Put	Bond Future	503.8600	0.5039	419.3300	0.4193	(16.776)	0	0	0
2012/12/07	R202	07/02/2013			Bond Future	212.3938	212.3938	215.8578	215.8578	1.631	0.0000	0.0000	51,724

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2012/12/07	R202	07/02/2013	204.99	Call	Bond Future	7,403.8200	7.4038	10,867.7600	10.8678	46.786	0	0	0
2012/12/07	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R202	07/02/2013	205.00	Call	Bond Future	7,393.8200	7.3938	10,857.7600	10.8578	46.849	0	0	0
2012/12/07	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R202	07/02/2013	205.01	Call	Bond Future	7,383.8200	7.3838	10,847.7600	10.8478	46.913	0	0	0
2012/12/07	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R202	02/05/2013			Bond Future	215.0551	215.0551	218.7787	218.7787	1.731	0.0000	0.0000	1
2012/12/07	R202	02/05/2013	211.04	Call	Bond Future	4,015.0800	4.0151	7,738.7000	7.7387	92.741	0	0	0
2012/12/07	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R202	02/05/2013	211.05	Call	Bond Future	4,005.0800	4.0051	7,728.7000	7.7287	92.972	0	0	0
2012/12/07	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R202	02/05/2013	211.06	Call	Bond Future	3,995.0800	3.9951	7,718.7000	7.7187	93.205	0	0	0
2012/12/07	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R203	07/02/2013			Bond Future	5.9614	112.4753	5.9313	112.6011	(0.505)	0.0000	0.0000	19,048
2012/12/07	R203	07/02/2013	5.54	Call	Bond Future	213.7800	0.2138	234.5400	0.2345	9.711	0	0	10,000
2012/12/07	R203	07/02/2013	5.54	Put	Bond Future	1,991.7900	1.9918	1,886.8000	1.8868	(5.271)	0	0	0
2012/12/07	R203	07/02/2013	6.11	Call	Bond Future	1,169.6700	1.1697	1,243.0800	1.2431	6.276	0	0	12,600
2012/12/07	R203	07/02/2013	6.11	Put	Bond Future	551.1700	0.5512	498.8300	0.4988	(9.496)	0	0	3,254
2012/12/07	R203	07/02/2013	6.45	Call	Bond Future	2,205.2300	2.2052	2,307.1400	2.3071	4.621	0	0	0
2012/12/07	R203	07/02/2013	6.45	Put	Bond Future	187.3500	0.1873	163.5100	0.1635	(12.725)	0	0	0
2012/12/07	R203	07/02/2013	6.55	Call	Bond Future	2,555.2200	2.5552	2,663.0900	2.6631	4.222	0	0	0
2012/12/07	R203	07/02/2013	6.55	Put	Bond Future	129.9700	0.1300	112.0900	0.1121	(13.757)	0	0	0
2012/12/07	R203	07/02/2013	6.65	Call	Bond Future	2,918.8100	2.9188	3,031.5100	3.0315	3.861	0	0	0
2012/12/07	R203	07/02/2013	6.65	Put	Bond Future	88.0800	0.0881	75.0300	0.0750	(14.816)	0	0	30,250
2012/12/07	R203	07/02/2013	6.94	Call	Bond Future	4,021.4200	4.0214	4,142.6000	4.1426	3.013	0	0	0
2012/12/07	R203	07/02/2013	6.94	Put	Bond Future	25.4200	0.0254	20.8500	0.0208	(17.978)	0	0	0
2012/12/07	R203	07/02/2013	7.15	Call	Bond Future	4,838.7800	4.8388	4,962.7400	4.9627	2.562	0	0	0
2012/12/07	R203	07/02/2013	7.15	Put	Bond Future	8.7200	0.0087	6.9300	0.0069	(20.528)	0	0	0
2012/12/07	R203	07/02/2013	6.50	Call	Bond Future	2,378.3700	2.3784	2,483.4100	2.4834	4.416	0	0	0
2012/12/07	R203	07/02/2013	6.50	Put	Bond Future	156.5700	0.1566	135.8600	0.1359	(13.227)	0	0	0
2012/12/07	R203	02/05/2013			Bond Future	6.0054	109.6677	5.9605	109.8467	(0.749)	0.0000	0.0000	22
2012/12/07	R203	02/05/2013	5.90	Call	Bond Future	1,015.3100	1.0153	1,093.9300	1.0939	7.743	0	0	0
2012/12/07	R203	02/05/2013	5.90	Put	Bond Future	1,435.7400	1.4357	1,335.3300	1.3353	(6.994)	0	0	0
2012/12/07	R203	02/05/2013	5.91	Call	Bond Future	1,033.5300	1.0335	1,113.0900	1.1131	7.698	0	0	0
2012/12/07	R203	02/05/2013	5.91	Put	Bond Future	1,414.0000	1.4140	1,314.5300	1.3145	(7.035)	0	0	0
2012/12/07	R203	02/05/2013	5.89	Call	Bond Future	997.2900	0.9973	1,074.9800	1.0750	7.790	0	0	0
2012/12/07	R203	02/05/2013	5.89	Put	Bond Future	1,457.7000	1.4577	1,356.3600	1.3564	(6.952)	0	0	0
2012/12/07	R203	07/11/2013			Bond Future	6.1113	108.5306	6.0314	108.8130	(1.309)	0.0000	0.0000	0
2012/12/07	R203	07/11/2013	6.00	Call	Bond Future	1,645.1600	1.6452	1,779.8600	1.7799	8.188	0	0	0
2012/12/07	R203	07/11/2013	6.00	Put	Bond Future	2,038.6000	2.0386	1,890.8700	1.8909	(7.247)	0	0	0
2012/12/07	R203	07/11/2013	6.01	Call	Bond Future	1,661.8300	1.6618	1,797.4000	1.7974	8.158	0	0	0
2012/12/07	R203	07/11/2013	6.01	Put	Bond Future	2,019.8600	2.0199	1,873.0000	1.8730	(7.271)	0	0	0
2012/12/07	R203	07/11/2013	5.99	Call	Bond Future	1,628.5900	1.6286	1,762.4200	1.7624	8.218	0	0	0
2012/12/07	R203	07/11/2013	5.99	Put	Bond Future	2,057.4600	2.0575	1,908.8600	1.9089	(7.222)	0	0	0
2012/12/07	R204	07/02/2013			Bond Future	6.1817	109.9714	6.1619	110.0726	(0.320)	0.0000	0.0000	11,672
2012/12/07	R204	07/02/2013	7.29	Call	Bond Future	5,514.0000	5.5140	5,611.4900	5.6115	1.768	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
2012/12/07	R204	07/02/2013	7.29	Put	Bond Future	27.6300	0.0276	23.9500	0.0240	(13.319)	0	0	0
2012/12/07	R204	07/02/2013	7.45	Call	Bond Future	6,262.8300	6.2628	6,362.1000	6.3621	1.585	0	0	0
2012/12/07	R204	07/02/2013	7.45	Put	Bond Future	12.7800	0.0128	10.8800	0.0109	(14.867)	0	0	0
2012/12/07	R204	07/02/2013	7.95	Call	Bond Future	8,592.9400	8.5929	8,693.9600	8.6940	1.176	0	0	0
2012/12/07	R204	07/02/2013	7.95	Put	Bond Future	0.7600	0.0008	0.6100	0.0006	(19.737)	0	0	0
2012/12/07	R204	07/02/2013	8.00	Call	Bond Future	8,823.2900	8.8233	8,924.3500	8.9243	1.145	0	0	0
2012/12/07	R204	07/02/2013	8.00	Put	Bond Future	0.5500	0.0006	0.4400	0.0004	(20.000)	0	0	0
2012/12/07	R204	07/02/2013	8.05	Call	Bond Future	9,053.0600	9.0531	9,154.1400	9.1541	1.117	0	0	0
2012/12/07	R204	07/02/2013	8.05	Put	Bond Future	0.4000	0.0004	0.3100	0.0003	(22.500)	0	0	0
2012/12/07	R204	02/05/2013			Bond Future	6.2298	111.2902	6.1986	111.4438	(0.501)	0.0000	0.0000	24
2012/12/07	R204	02/05/2013	6.30	Call	Bond Future	1,895.3800	1.8954	1,973.5300	1.9735	4.123	0	0	0
2012/12/07	R204	02/05/2013	6.30	Put	Bond Future	1,550.9100	1.5509	1,475.4600	1.4755	(4.865)	0	0	0
2012/12/07	R204	02/05/2013	6.31	Call	Bond Future	1,922.0100	1.9220	2,000.8500	2.0009	4.102	0	0	0
2012/12/07	R204	02/05/2013	6.31	Put	Bond Future	1,528.5600	1.5286	1,453.8000	1.4538	(4.891)	0	0	0
2012/12/07	R204	02/05/2013	6.29	Call	Bond Future	1,868.9600	1.8690	1,946.4100	1.9464	4.144	0	0	0
2012/12/07	R204	02/05/2013	6.29	Put	Bond Future	1,573.5000	1.5735	1,497.3500	1.4974	(4.840)	0	0	0
2012/12/07	R204	07/11/2013			Bond Future	6.3421	110.2738	6.2851	110.5299	(0.898)	0.0000	0.0000	0
2012/12/07	R204	07/11/2013	6.30	Call	Bond Future	2,494.1100	2.4941	2,620.3200	2.6203	5.060	0	0	0
2012/12/07	R204	07/11/2013	6.30	Put	Bond Future	2,683.2500	2.6832	2,553.4200	2.5534	(4.839)	0	0	0
2012/12/07	R204	07/11/2013	6.31	Call	Bond Future	2,516.0400	2.5160	2,642.9600	2.6430	5.044	0	0	0
2012/12/07	R204	07/11/2013	6.31	Put	Bond Future	2,660.1800	2.6602	2,531.0600	2.5311	(4.854)	0	0	0
2012/12/07	R204	07/11/2013	7.00	Call	Bond Future	4,332.1300	4.3321	4,504.8200	4.5048	3.986	0	0	0
2012/12/07	R204	07/11/2013	7.00	Put	Bond Future	1,426.5600	1.4266	1,343.2100	1.3432	(5.843)	0	0	180
2012/12/07	R204	07/11/2013	6.29	Call	Bond Future	2,472.2900	2.4723	2,597.7900	2.5978	5.076	0	0	0
2012/12/07	R204	07/11/2013	6.29	Put	Bond Future	2,706.4500	2.7064	2,575.9100	2.5759	(4.823)	0	0	0
2012/12/07	R206	07/02/2013			Bond Future	5.0632	102.7439	5.0595	102.7472	(0.072)	0.0000	0.0000	1,120
2012/12/07	R206	07/02/2013	4.76	Call	Bond Future	20.4700	0.0205	20.4700	0.0205	0.000	0	0	0
2012/12/07	R206	07/02/2013	4.76	Put	Bond Future	295.9200	0.2959	292.6300	0.2926	(1.112)	0	0	0
2012/12/07	R206	07/02/2013	5.00	Call	Bond Future	81.0900	0.0811	81.6300	0.0816	0.666	0	0	0
2012/12/07	R206	07/02/2013	5.00	Put	Bond Future	138.3900	0.1384	135.6400	0.1356	(1.987)	0	0	0
2012/12/07	R206	07/02/2013	5.95	Call	Bond Future	799.4400	0.7994	802.7000	0.8027	0.408	0	0	0
2012/12/07	R206	07/02/2013	5.95	Put	Bond Future	0.2800	0.0003	0.2500	0.0003	(10.714)	0	0	0
2012/12/07	R206	07/02/2013	6.00	Call	Bond Future	844.0900	0.8441	847.3600	0.8474	0.387	0	0	0
2012/12/07	R206	07/02/2013	6.00	Put	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	0
2012/12/07	R206	07/02/2013	6.05	Call	Bond Future	888.7600	0.8888	892.0400	0.8920	0.369	0	0	0
2012/12/07	R206	07/02/2013	6.05	Put	Bond Future	0.1000	0.0001	0.0900	0.0001	(10.000)	0	0	0
2012/12/07	R206	02/05/2013			Bond Future	5.0149	103.9758	4.9394	104.0274	(1.506)	0.0000	0.0000	23
2012/12/07	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2012/12/07	R206	02/05/2013	3.40	Put	Bond Future	1,112.4100	1.1124	1,060.8400	1.0608	(4.636)	0	0	0
2012/12/07	R206	02/05/2013	3.41	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2012/12/07	R206	02/05/2013	3.41	Put	Bond Future	1,105.4600	1.1055	1,053.9000	1.0539	(4.664)	0	0	0
2012/12/07	R206	02/05/2013	3.39	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2012/12/07	R206	02/05/2013	3.39	Put	Bond Future	1,119.3600	1.1194	1,067.7900	1.0678	(4.607)	0	0	0
2012/12/07	R206	07/11/2013			Bond Future	4.0070	103.0261	3.1990	103.1713	(20.164)	0.0000	0.0000	0
2012/12/07	R206	07/11/2013	4.30	Call	Bond Future	89.0800	0.0891	203.9500	0.2039	128.952	0	0	0
2012/12/07	R206	07/11/2013	4.30	Put	Bond Future	36.5400	0.0365	6.2600	0.0063	(82.868)	0	0	0
2012/12/07	R206	07/11/2013	4.31	Call	Bond Future	90.2300	0.0902	205.5800	0.2056	127.840	0	0	0

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2012/12/07	R206	07/11/2013	4.31	Put	Bond Future	35.9000	0.0359	6.1000	0.0061	(83.008)	0	0	0
2012/12/07	R206	07/11/2013	4.29	Call	Bond Future	87.9400	0.0879	202.3200	0.2023	130.066	0	0	0
2012/12/07	R206	07/11/2013	4.29	Put	Bond Future	37.2000	0.0372	6.4300	0.0064	(82.715)	0	0	0
2012/12/07	R207	07/02/2013			Bond Future	6.4867	104.7563	6.4462	104.9858	(0.626)	0.0000	0.0000	6,643
2012/12/07	R207	07/02/2013	7.66	Call	Bond Future	6,405.0800	6.4051	6,628.5000	6.6285	3.488	0	0	0
2012/12/07	R207	07/02/2013	7.66	Put	Bond Future	29.2200	0.0292	23.0600	0.0231	(21.081)	0	0	0
2012/12/07	R207	07/02/2013	7.80	Call	Bond Future	7,119.4300	7.1194	7,345.5200	7.3455	3.176	0	0	0
2012/12/07	R207	07/02/2013	7.80	Put	Bond Future	15.2900	0.0153	11.8000	0.0118	(22.825)	0	0	0
2012/12/07	R207	07/02/2013	8.20	Call	Bond Future	9,150.2000	9.1502	9,379.2500	9.3792	2.503	0	0	0
2012/12/07	R207	07/02/2013	8.20	Put	Bond Future	1.8800	0.0019	1.3500	0.0014	(28.191)	0	0	0
2012/12/07	R207	07/02/2013	8.25	Call	Bond Future	9,401.4900	9.4015	9,630.6600	9.6307	2.438	0	0	0
2012/12/07	R207	07/02/2013	8.25	Put	Bond Future	1.4100	0.0014	1.0000	0.0010	(29.078)	0	0	0
2012/12/07	R207	07/02/2013	8.30	Call	Bond Future	9,652.0700	9.6521	9,881.3400	9.8813	2.375	0	0	0
2012/12/07	R207	07/02/2013	8.30	Put	Bond Future	1.0500	0.0011	0.7400	0.0007	(29.524)	0	0	0
2012/12/07	R207	02/05/2013			Bond Future	6.5428	106.0123	6.4914	106.2939	(0.785)	0.0000	0.0000	0
2012/12/07	R207	02/05/2013	6.45	Call	Bond Future	1,757.1100	1.7571	1,885.5100	1.8855	7.307	0	0	0
2012/12/07	R207	02/05/2013	6.45	Put	Bond Future	2,266.4600	2.2665	2,113.2500	2.1132	(6.760)	0	0	0
2012/12/07	R207	02/05/2013	6.46	Call	Bond Future	1,782.5500	1.7825	1,912.1800	1.9122	7.272	0	0	0
2012/12/07	R207	02/05/2013	6.46	Put	Bond Future	2,236.8500	2.2369	2,084.8700	2.0849	(6.794)	0	0	0
2012/12/07	R207	02/05/2013	6.44	Call	Bond Future	1,731.9000	1.7319	1,859.0700	1.8591	7.343	0	0	0
2012/12/07	R207	02/05/2013	6.44	Put	Bond Future	2,296.3400	2.2963	2,141.9000	2.1419	(6.725)	0	0	0
2012/12/07	R207	07/11/2013			Bond Future	6.6702	105.2460	6.5949	105.6296	(1.129)	0.0000	0.0000	0
2012/12/07	R207	07/11/2013	6.70	Call	Bond Future	3,159.9900	3.1600	3,359.5900	3.3596	6.316	0	0	0
2012/12/07	R207	07/11/2013	6.70	Put	Bond Future	3,008.5900	3.0086	2,824.5900	2.8246	(6.116)	0	0	0
2012/12/07	R207	07/11/2013	6.71	Call	Bond Future	3,185.8700	3.1859	3,386.4700	3.3865	6.297	0	0	0
2012/12/07	R207	07/11/2013	6.71	Put	Bond Future	2,983.7500	2.9838	2,800.7500	2.8007	(6.133)	0	0	0
2012/12/07	R207	07/11/2013	6.69	Call	Bond Future	3,134.2200	3.1342	3,332.8200	3.3328	6.337	0	0	0
2012/12/07	R207	07/11/2013	6.69	Put	Bond Future	3,033.5800	3.0336	2,848.5800	2.8486	(6.098)	0	0	0
2012/12/07	R208	07/02/2013			Bond Future	6.5856	103.5152	6.5450	103.7696	(0.616)	0.0000	0.0000	18,998
2012/12/07	R208	07/02/2013	8.00	Call	Bond Future	8,406.4200	8.4064	8,657.4300	8.6574	2.986	0	0	0
2012/12/07	R208	07/02/2013	8.00	Put	Bond Future	15.2200	0.0152	11.8100	0.0118	(22.405)	0	0	0
2012/12/07	R208	07/02/2013	8.05	Call	Bond Future	8,683.7100	8.6837	8,935.3500	8.9353	2.898	0	0	0
2012/12/07	R208	07/02/2013	8.05	Put	Bond Future	12.0600	0.0121	9.2800	0.0093	(23.051)	0	0	0
2012/12/07	R208	07/02/2013	8.83	Call	Bond Future	12,912.5000	12.9125	13,166.8700	13.1669	1.970	0	0	0
2012/12/07	R208	07/02/2013	8.83	Put	Bond Future	0.1600	0.0002	0.1100	0.0001	(31.250)	0	0	0
2012/12/07	R208	07/02/2013	6.00	Call	Bond Future	285.9800	0.2860	320.4800	0.3205	12.064	0	0	12,250
2012/12/07	R208	07/02/2013	6.00	Put	Bond Future	4,034.3200	4.0343	3,814.4000	3.8144	(5.451)	0	0	0
2012/12/07	R208	07/02/2013	7.78	Call	Bond Future	7,184.4700	7.1845	7,430.9300	7.4309	3.430	0	0	0
2012/12/07	R208	07/02/2013	7.78	Put	Bond Future	39.9400	0.0399	31.9800	0.0320	(19.930)	0	0	0
2012/12/07	R208	07/02/2013	7.85	Call	Bond Future	7,573.1400	7.5731	7,821.4100	7.8214	3.278	0	0	0
2012/12/07	R208	07/02/2013	7.85	Put	Bond Future	29.6900	0.0297	23.5400	0.0235	(20.714)	0	0	0
2012/12/07	R208	07/02/2013	7.95	Call	Bond Future	8,128.8000	8.1288	8,379.0500	8.3790	3.079	0	0	0
2012/12/07	R208	07/02/2013	7.95	Put	Bond Future	19.1100	0.0191	14.9400	0.0149	(21.821)	0	0	0
2012/12/07	R208	02/05/2013			Bond Future	6.6363	101.3636	6.5863	101.6690	(0.753)	0.0000	0.0000	47
2012/12/07	R208	02/05/2013	6.66	Call	Bond Future	2,377.4300	2.3774	2,532.0100	2.5320	6.502	0	0	0
2012/12/07	R208	02/05/2013	6.66	Put	Bond Future	2,233.2700	2.2333	2,082.4300	2.0824	(6.754)	0	0	0

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2012/12/07	R208	02/05/2013	6.64	Call	Bond Future	2,316.1700	2.3162	2,468.1700	2.4682	6.563	0	0	0
2012/12/07	R208	02/05/2013	6.64	Put	Bond Future	2,293.8500	2.2938	2,140.4300	2.1404	(6.688)	0	0	0
2012/12/07	R208	02/05/2013	6.65	Call	Bond Future	2,346.6800	2.3467	2,499.9800	2.5000	6.533	0	0	0
2012/12/07	R208	02/05/2013	6.65	Put	Bond Future	2,263.4100	2.2634	2,111.2900	2.1113	(6.721)	0	0	0
2012/12/07	R208	07/11/2013			Bond Future	6.7545	100.7614	6.6841	101.1666	(1.043)	0.0000	0.0000	0
2012/12/07	R208	07/11/2013	6.81	Call	Bond Future	3,757.2600	3.7573	3,971.0700	3.9711	5.691	0	0	0
2012/12/07	R208	07/11/2013	6.81	Put	Bond Future	3,439.4900	3.4395	3,248.0400	3.2480	(5.566)	0	0	0
2012/12/07	R208	07/11/2013	7.50	Call	Bond Future	6,083.1000	6.0831	6,362.3100	6.3623	4.590	0	0	0
2012/12/07	R208	07/11/2013	7.50	Put	Bond Future	1,915.0000	1.9150	1,788.9500	1.7890	(6.582)	0	0	230
2012/12/07	R208	07/11/2013	6.79	Call	Bond Future	3,699.2500	3.6993	3,911.0100	3.9110	5.724	0	0	0
2012/12/07	R208	07/11/2013	6.79	Put	Bond Future	3,495.8900	3.4959	3,302.3900	3.3024	(5.535)	0	0	0
2012/12/07	R208	07/11/2013	6.80	Call	Bond Future	3,728.2000	3.7282	3,940.9800	3.9410	5.707	0	0	0
2012/12/07	R208	07/11/2013	6.80	Put	Bond Future	3,467.6100	3.4676	3,275.1300	3.2751	(5.551)	0	0	0
2012/12/07	R209	07/02/2013			Bond Future	8.2772	81.5673	8.2108	82.1383	(0.801)	0.0000	0.0000	11,374
2012/12/07	R209	07/02/2013	8.63	Call	Bond Future	3,901.2700	3.9013	4,309.0200	4.3090	10.452	0	0	0
2012/12/07	R209	07/02/2013	8.63	Put	Bond Future	968.3400	0.9683	805.1500	0.8052	(16.853)	0	0	11,000
2012/12/07	R209	07/02/2013	8.83	Call	Bond Future	5,098.4900	5.0985	5,559.5600	5.5596	9.043	0	0	0
2012/12/07	R209	07/02/2013	8.83	Put	Bond Future	577.8400	0.5778	467.9700	0.4680	(19.014)	0	0	14,000
2012/12/07	R209	07/02/2013	8.95	Call	Bond Future	5,862.6700	5.8627	6,349.3900	6.3494	8.302	0	0	0
2012/12/07	R209	07/02/2013	8.95	Put	Bond Future	414.2300	0.4142	330.0100	0.3300	(20.332)	0	0	0
2012/12/07	R209	07/02/2013	9.06	Call	Bond Future	6,583.6000	6.5836	7,089.7600	7.0898	7.688	0	0	0
2012/12/07	R209	07/02/2013	9.06	Put	Bond Future	300.5900	0.3006	235.8100	0.2358	(21.551)	0	0	0
2012/12/07	R209	07/02/2013	9.10	Call	Bond Future	6,849.2800	6.8493	7,361.5900	7.3616	7.480	0	0	0
2012/12/07	R209	07/02/2013	9.10	Put	Bond Future	266.5000	0.2665	207.8700	0.2079	(22.000)	0	0	0
2012/12/07	R209	07/02/2013	9.00	Call	Bond Future	6,188.4200	6.1884	6,684.4300	6.6844	8.015	0	0	0
2012/12/07	R209	07/02/2013	9.00	Put	Bond Future	358.7600	0.3588	283.8300	0.2838	(20.886)	0	0	0
2012/12/07	R209	07/02/2013	9.05	Call	Bond Future	6,517.4300	6.5174	7,021.9700	7.0220	7.741	0	0	0
2012/12/07	R209	07/02/2013	9.05	Put	Bond Future	309.6700	0.3097	243.2700	0.2433	(21.442)	0	0	0
2012/12/07	R209	02/05/2013			Bond Future	8.3419	79.4039	8.2695	80.0194	(0.868)	0.0000	0.0000	33
2012/12/07	R209	02/05/2013	8.01	Call	Bond Future	2,421.1600	2.4212	2,662.9000	2.6629	9.984	0	0	0
2012/12/07	R209	02/05/2013	8.01	Put	Bond Future	5,304.5000	5.3045	4,930.6700	4.9307	(7.047)	0	0	0
2012/12/07	R209	02/05/2013	7.99	Call	Bond Future	2,356.3600	2.3564	2,593.5600	2.5936	10.066	0	0	0
2012/12/07	R209	02/05/2013	7.99	Put	Bond Future	5,418.6100	5.4186	5,040.2400	5.0402	(6.983)	0	0	0
2012/12/07	R209	02/05/2013	8.00	Call	Bond Future	2,388.7300	2.3887	2,628.1900	2.6282	10.025	0	0	0
2012/12/07	R209	02/05/2013	8.00	Put	Bond Future	5,361.4500	5.3614	4,985.3400	4.9853	(7.015)	0	0	0
2012/12/07	R209	07/11/2013			Bond Future	8.4898	78.4478	8.4045	79.1523	(1.004)	0.0000	0.0000	0
2012/12/07	R209	07/11/2013	8.81	Call	Bond Future	7,680.0400	7.6800	8,102.3800	8.1024	5.499	0	0	0
2012/12/07	R209	07/11/2013	8.81	Put	Bond Future	5,119.7400	5.1197	4,837.5400	4.8375	(5.512)	0	0	0
2012/12/07	R209	07/11/2013	9.50	Call	Bond Future	10,816.5000	10.8165	11,322.7000	11.3227	4.680	0	0	0
2012/12/07	R209	07/11/2013	9.50	Put	Bond Future	3,168.8400	3.1688	2,970.5000	2.9705	(6.259)	0	0	180
2012/12/07	R209	07/11/2013	8.79	Call	Bond Future	7,594.0400	7.5940	8,013.6700	8.0137	5.526	0	0	0
2012/12/07	R209	07/11/2013	8.79	Put	Bond Future	5,189.7800	5.1898	4,904.8700	4.9049	(5.490)	0	0	0
2012/12/07	R209	07/11/2013	8.80	Call	Bond Future	7,637.0000	7.6370	8,057.9800	8.0580	5.512	0	0	0
2012/12/07	R209	07/11/2013	8.80	Put	Bond Future	5,154.6600	5.1547	4,871.1000	4.8711	(5.501)	0	0	0
2012/12/07	R210	07/02/2013			Bond Future	163.5859	163.5859	164.6957	164.6957	0.678	0.0000	0.0000	1,212
2012/12/07	R210	07/02/2013	156.99	Call	Bond Future	6,595.9000	6.5959	7,705.6900	7.7057	16.825	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
2012/12/07	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R210	07/02/2013	157.00	Call	Bond Future	6,585.9000	6.5859	7,695.6900	7.6957	16.851	0	0	0
2012/12/07	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R210	07/02/2013	157.01	Call	Bond Future	6,575.9000	6.5759	7,685.6900	7.6857	16.877	0	0	0
2012/12/07	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R210	02/05/2013			Bond Future	163.7834	163.7834	165.0715	165.0715	0.786	0.0000	0.0000	7
2012/12/07	R210	02/05/2013	161.14	Call	Bond Future	2,643.3800	2.6434	3,931.4900	3.9315	48.730	0	0	0
2012/12/07	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R210	02/05/2013	161.15	Call	Bond Future	2,633.3800	2.6334	3,921.4900	3.9215	48.915	0	0	0
2012/12/07	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R210	02/05/2013	161.16	Call	Bond Future	2,623.3800	2.6234	3,911.4900	3.9115	49.101	0	0	0
2012/12/07	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R211	07/02/2013			Bond Future	125.7056	125.7056	125.7465	125.7465	0.033	0.0000	0.0000	522
2012/12/07	R211	07/02/2013	122.99	Call	Bond Future	2,715.6100	2.7156	2,756.5300	2.7565	1.507	0	0	0
2012/12/07	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R211	07/02/2013	123.00	Call	Bond Future	2,705.6100	2.7056	2,746.5300	2.7465	1.512	0	0	0
2012/12/07	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R211	07/02/2013	123.01	Call	Bond Future	2,695.6100	2.6956	2,736.5300	2.7365	1.518	0	0	0
2012/12/07	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R211	02/05/2013			Bond Future	127.2808	127.2808	127.4484	127.4484	0.132	0.0000	0.0000	7
2012/12/07	R211	02/05/2013	125.69	Call	Bond Future	1,590.7700	1.5908	1,758.3600	1.7584	10.535	0	0	0
2012/12/07	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R211	02/05/2013	125.70	Call	Bond Future	1,580.7700	1.5808	1,748.3600	1.7484	10.602	0	0	0
2012/12/07	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R211	02/05/2013	125.71	Call	Bond Future	1,570.7700	1.5708	1,738.3600	1.7384	10.669	0	0	0
2012/12/07	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R212	07/02/2013			Bond Future	131.5365	131.5365	132.6695	132.6695	0.861	0.0000	0.0000	3,064
2012/12/07	R212	07/02/2013	128.99	Call	Bond Future	2,546.5400	2.5465	3,679.4800	3.6795	44.489	0	0	0
2012/12/07	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R212	07/02/2013	129.00	Call	Bond Future	2,536.5400	2.5365	3,669.4800	3.6695	44.665	0	0	0
2012/12/07	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R212	07/02/2013	129.01	Call	Bond Future	2,526.5400	2.5265	3,659.4800	3.6595	44.842	0	0	0
2012/12/07	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R212	02/05/2013			Bond Future	133.1848	133.1848	134.4650	134.4650	0.961	0.0000	0.0000	11
2012/12/07	R212	02/05/2013	131.09	Call	Bond Future	2,094.7800	2.0948	3,375.0000	3.3750	61.115	0	0	0
2012/12/07	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R212	02/05/2013	131.10	Call	Bond Future	2,084.7800	2.0848	3,365.0000	3.3650	61.408	0	0	0
2012/12/07	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R212	02/05/2013	131.11	Call	Bond Future	2,074.7800	2.0748	3,355.0000	3.3550	61.704	0	0	0
2012/12/07	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/07	R213	07/02/2013			Bond Future	7.9985	93.7335	7.9169	94.4570	(1.021)	0.0000	0.0000	9,399
2012/12/07	R213	07/02/2013	8.90	Call	Bond Future	7,769.2800	7.7693	8,419.3000	8.4193	8.367	0	0	0
2012/12/07	R213	07/02/2013	8.90	Put	Bond Future	307.8700	0.3079	234.3300	0.2343	(23.887)	0	0	0
2012/12/07	R213	07/02/2013	8.95	Call	Bond Future	8,116.4700	8.1165	8,774.5800	8.7746	8.108	0	0	0
2012/12/07	R213	07/02/2013	8.95	Put	Bond Future	268.0000	0.2680	202.5500	0.2025	(24.422)	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
2012/12/07	R213	07/02/2013	9.00	Call	Bond Future	8,465.5900	8.4656	9,131.0600	9.1311	7.861	0	0	0
2012/12/07	R213	07/02/2013	9.00	Put	Bond Future	232.7300	0.2327	174.6400	0.1746	(24.960)	0	0	0
2012/12/07	R213	07/02/2013	9.05	Call	Bond Future	8,816.2100	8.8162	9,488.3700	9.4884	7.624	0	0	0
2012/12/07	R213	07/02/2013	9.05	Put	Bond Future	201.6000	0.2016	150.2000	0.1502	(25.496)	0	0	0
2012/12/07	R213	02/05/2013			Bond Future	8.0624	91.3233	7.9737	92.0989	(1.100)	0.0000	0.0000	5
2012/12/07	R213	02/05/2013	7.86	Call	Bond Future	3,093.7200	3.0937	3,440.8800	3.4409	11.221	0	0	0
2012/12/07	R213	02/05/2013	7.86	Put	Bond Future	4,877.4300	4.8774	4,449.0200	4.4490	(8.784)	0	0	0
2012/12/07	R213	02/05/2013	7.84	Call	Bond Future	3,019.6200	3.0196	3,361.2100	3.3612	11.312	0	0	0
2012/12/07	R213	02/05/2013	7.84	Put	Bond Future	4,982.3500	4.9824	4,548.3700	4.5484	(8.710)	0	0	0
2012/12/07	R213	02/05/2013	7.85	Call	Bond Future	3,056.5300	3.0565	3,400.9100	3.4009	11.267	0	0	0
2012/12/07	R213	02/05/2013	7.85	Put	Bond Future	4,929.6900	4.9297	4,498.5000	4.4985	(8.747)	0	0	0
2012/12/07	R213	07/11/2013			Bond Future	8.2121	90.3032	8.1083	91.1824	(1.264)	0.0000	0.0000	0
2012/12/07	R213	07/11/2013	8.61	Call	Bond Future	7,962.4200	7.9624	8,505.0200	8.5050	6.815	0	0	0
2012/12/07	R213	07/11/2013	8.61	Put	Bond Future	4,704.2700	4.7043	4,367.7000	4.3677	(7.155)	0	0	0
2012/12/07	R213	07/11/2013	8.59	Call	Bond Future	7,870.5700	7.8706	8,409.7100	8.4097	6.850	0	0	0
2012/12/07	R213	07/11/2013	8.59	Put	Bond Future	4,772.0200	4.7720	4,431.9900	4.4320	(7.125)	0	0	0
2012/12/07	R213	07/11/2013	8.60	Call	Bond Future	7,916.4500	7.9164	8,457.3200	8.4573	6.832	0	0	0
2012/12/07	R213	07/11/2013	8.60	Put	Bond Future	4,738.0400	4.7380	4,399.7400	4.3997	(7.140)	0	0	0
2012/12/07	R214	07/02/2013			Bond Future	8.3118	83.3801	8.2455	83.9843	(0.798)	0.0000	0.0000	1,714
2012/12/07	R214	07/02/2013	8.59	Call	Bond Future	3,799.1700	3.7992	4,199.9200	4.1999	10.548	0	0	0
2012/12/07	R214	07/02/2013	8.59	Put	Bond Future	1,345.9300	1.3459	1,142.5000	1.1425	(15.114)	0	0	0
2012/12/07	R214	07/02/2013	8.60	Call	Bond Future	3,855.5500	3.8556	4,259.5100	4.2595	10.477	0	0	0
2012/12/07	R214	07/02/2013	8.60	Put	Bond Future	1,316.4300	1.3164	1,116.2100	1.1162	(15.209)	0	0	0
2012/12/07	R214	07/02/2013	8.61	Call	Bond Future	3,912.2700	3.9123	4,319.4200	4.3194	10.407	0	0	0
2012/12/07	R214	07/02/2013	8.61	Put	Bond Future	1,287.4400	1.2874	1,090.4100	1.0904	(15.304)	0	0	0
<b>Total</b>													<b>314638</b>