



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/12/2012 to 14/12/2012

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
2012/12/14	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	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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2012/12/14	2025	07/02/2013			Bond Future	114.3009	114.3009	114.0715	114.0715	(0.201)	0.0000	0.0000	0
2012/12/14	2025	07/02/2013	110.99	Call	Bond Future	3,310.8700	3.3109	3,081.5000	3.0815	(6.928)	0	0	0
2012/12/14	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	2025	07/02/2013	111.00	Call	Bond Future	3,300.8700	3.3009	3,071.5000	3.0715	(6.949)	0	0	0
2012/12/14	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	2025	07/02/2013	111.01	Call	Bond Future	3,290.8700	3.2909	3,061.5000	3.0615	(6.970)	0	0	0
2012/12/14	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	2038	07/02/2013			Bond Future	113.8376	113.8376	113.4145	113.4145	(0.372)	0.0000	0.0000	0
2012/12/14	2038	07/02/2013	105.99	Call	Bond Future	7,847.5800	7.8476	7,424.5400	7.4245	(5.391)	0	0	0
2012/12/14	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	2038	07/02/2013	106.00	Call	Bond Future	7,837.5800	7.8376	7,414.5400	7.4145	(5.398)	0	0	0
2012/12/14	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	2038	07/02/2013	106.01	Call	Bond Future	7,827.5800	7.8276	7,404.5400	7.4045	(5.404)	0	0	0
2012/12/14	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	2050	07/02/2013			Bond Future	119.0374	119.0374	118.4526	118.4526	(0.491)	0.0000	0.0000	122
2012/12/14	2050	07/02/2013	112.99	Call	Bond Future	6,047.4100	6.0474	5,462.6100	5.4626	(9.670)	0	0	0
2012/12/14	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	2050	07/02/2013	113.00	Call	Bond Future	6,037.4100	6.0374	5,452.6100	5.4526	(9.686)	0	0	0
2012/12/14	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	2050	07/02/2013	113.01	Call	Bond Future	6,027.4100	6.0274	5,442.6100	5.4426	(9.702)	0	0	0
2012/12/14	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	AL7T	07/02/2013			Index Future	487.3130	487.3130	486.4470	486.4470	(0.178)	0.0000	0.0000	12
2012/12/14	AL7T	02/05/2013			Index Future	493.4200	493.4200	492.5450	492.5450	(0.177)	0.0000	0.0000	0
2012/12/14	ALBI	07/02/2013			Index Future	434.9020	434.9020	433.9950	433.9950	(0.209)	0.0000	0.0000	1,076
2012/12/14	ALBI	02/05/2013			Index Future	440.3530	440.3530	439.4360	439.4360	(0.208)	0.0000	0.0000	0
2012/12/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	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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2012/12/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/14	EL28	07/02/2013			Bond Future	113.6848	113.6848	113.4163	113.4163	(0.236)	0.0000	0.0000	0
2012/12/14	EL28	07/02/2013	113.01	Call	Bond Future	674.7800	0.6748	406.2500	0.4063	(39.795)	0	0	0
2012/12/14	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	EL28	07/02/2013	112.99	Call	Bond Future	694.7800	0.6948	426.2500	0.4263	(38.650)	0	0	0
2012/12/14	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	EL28	07/02/2013	113.00	Call	Bond Future	684.7800	0.6848	416.2500	0.4163	(39.214)	0	0	0
2012/12/14	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	ES33	07/02/2013			Bond Future	8.7333	91.4053	8.7730	91.0636	0.455	0.0000	0.0000	303
2012/12/14	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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2012/12/14	ES33	07/02/2013	8.54	Put	Bond Future	1,690.5900	1.6906	2,032.2900	2.0323	20.212	0	0	0
2012/12/14	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	ES33	07/02/2013	8.55	Put	Bond Future	1,601.9000	1.6019	1,943.6000	1.9436	21.331	0	0	0
2012/12/14	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	ES33	07/02/2013	8.56	Put	Bond Future	1,513.3400	1.5133	1,855.0400	1.8550	22.579	0	0	0
2012/12/14	GOVI	07/02/2013			GOVI	435.0670	435.0670	434.1720	434.1720	(0.206)	0.0000	0.0000	335
2012/12/14	GOVI	07/02/2013	432.99	Call	GOVI	20,770.0000	2.0770	11,820.0000	1.1820	(43.091)	0	0	0
2012/12/14	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	GOVI	07/02/2013	433.00	Call	GOVI	20,670.0000	2.0670	11,720.0000	1.1720	(43.299)	0	0	0
2012/12/14	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	GOVI	07/02/2013	433.01	Call	GOVI	20,570.0000	2.0570	11,620.0000	1.1620	(43.510)	0	0	0
2012/12/14	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	GOVI	02/05/2013			GOVI	440.5200	440.5200	439.6150	439.6150	(0.205)	0.0000	0.0000	0
2012/12/14	GOVI	02/05/2013	432.99	Call	GOVI	75,300.0000	7.5300	66,250.0000	6.6250	(12.019)	0	0	0
2012/12/14	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	GOVI	02/05/2013	433.00	Call	GOVI	75,200.0000	7.5200	66,150.0000	6.6150	(12.035)	0	0	0
2012/12/14	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	GOVI	02/05/2013	433.01	Call	GOVI	75,100.0000	7.5100	66,050.0000	6.6050	(12.051)	0	0	0
2012/12/14	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/14	IGOV	07/02/2013			Index Future	200.1290	200.1290	200.0100	200.0100	(0.059)	0.0000	0.0000	610
2012/12/14	IGOV	02/05/2013			Index Future	202.6380	202.6380	202.5180	202.5180	(0.059)	0.0000	0.0000	0
2012/12/14	ILBI	07/02/2013			Index Future	534.8720	534.8720	534.7550	534.7550	(0.022)	0.0000	0.0000	183
2012/12/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/14	JBAF	19/12/2012			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/12/14	JBAF	16/01/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	0
2012/12/14	JBAF	20/02/2013			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	0
2012/12/14	JBAF	20/03/2013			Jibar Tradeable Future	4.9700	95.0300	4.9800	95.0200	0.201	0.0000	0.0000	1,000
2012/12/14	JBAF	17/04/2013			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	0
2012/12/14	JBAF	15/05/2013			Jibar Tradeable Future	4.9000	95.1000	4.9100	95.0900	0.204	0.0000	0.0000	0
2012/12/14	JBAF	19/06/2013			Jibar Tradeable Future	4.8900	95.1100	4.9000	95.1000	0.204	0.0000	0.0000	500

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2012/12/14	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	2,200
2012/12/14	JBAF	18/12/2013			Jibar Tradeable Future	4.9500	95.0500	4.9700	95.0300	0.404	0.0000	0.0000	2,000
2012/12/14	JBAF	19/03/2014			Jibar Tradeable Future	5.0500	94.9500	5.0800	94.9200	0.594	0.0000	0.0000	1,000
2012/12/14	JBAF	18/06/2014			Jibar Tradeable Future	5.1700	94.8300	5.2000	94.8000	0.580	0.0000	0.0000	800
2012/12/14	JBAF	17/09/2014			Jibar Tradeable Future	5.3000	94.7000	5.3300	94.6700	0.566	0.0000	0.0000	0
2012/12/14	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/14	R023	07/02/2013			Bond Future	6.8693	109.8421	6.8993	109.6184	0.437	0.0000	0.0000	1,630
2012/12/14	R023	07/02/2013	7.04	Call	Bond Future	1,263.3300	1.2633	1,039.6400	1.0396	(17.706)	0	0	0
2012/12/14	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R023	07/02/2013	7.05	Call	Bond Future	1,336.7500	1.3368	1,113.0600	1.1131	(16.734)	0	0	0
2012/12/14	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R023	07/02/2013	7.06	Call	Bond Future	1,410.1000	1.4101	1,186.4100	1.1864	(15.863)	0	0	0
2012/12/14	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R023	02/05/2013			Bond Future	6.9216	107.2479	6.9525	107.0221	0.447	0.0000	0.0000	2
2012/12/14	R023	02/05/2013	7.06	Call	Bond Future	1,004.4900	1.0045	778.6800	0.7787	(22.480)	0	0	0
2012/12/14	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R023	02/05/2013	7.04	Call	Bond Future	860.1100	0.8601	634.3000	0.6343	(26.254)	0	0	0
2012/12/14	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R023	02/05/2013	7.05	Call	Bond Future	932.3300	0.9323	706.5200	0.7065	(24.220)	0	0	0
2012/12/14	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R023	01/08/2013			Bond Future	6.9751	108.6849	7.0074	108.4550	0.463	0.0000	0.0000	0
2012/12/14	R023	01/08/2013	7.29	Call	Bond Future	2,215.0300	2.2150	1,985.2200	1.9852	(10.375)	0	0	0
2012/12/14	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R023	01/08/2013	7.30	Call	Bond Future	2,284.4000	2.2844	2,054.5900	2.0546	(10.060)	0	0	0
2012/12/14	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R023	01/08/2013	7.31	Call	Bond Future	2,353.7100	2.3537	2,123.9000	2.1239	(9.764)	0	0	0
2012/12/14	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R157	07/02/2013			Bond Future	5.4048	124.8739	5.4259	124.8175	0.391	0.0000	0.0000	7,617
2012/12/14	R157	07/02/2013	6.28	Call	Bond Future	2,312.1200	2.3121	2,256.0800	2.2561	(2.424)	0	0	0
2012/12/14	R157	07/02/2013	6.28	Put	Bond Future	4.3200	0.0043	4.7300	0.0047	9.491	0	0	0
2012/12/14	R157	07/02/2013	6.50	Call	Bond Future	2,879.7000	2.8797	2,823.3300	2.8233	(1.957)	0	0	0
2012/12/14	R157	07/02/2013	6.50	Put	Bond Future	0.8800	0.0009	0.9600	0.0010	9.091	0	0	0
2012/12/14	R157	07/02/2013	6.70	Call	Bond Future	3,394.9800	3.3950	3,338.5400	3.3385	(1.662)	0	0	0
2012/12/14	R157	07/02/2013	6.70	Put	Bond Future	0.1500	0.0002	0.1600	0.0002	6.667	0	0	0
2012/12/14	R157	07/02/2013	6.75	Call	Bond Future	3,523.4600	3.5235	3,467.0200	3.4670	(1.602)	0	0	0
2012/12/14	R157	07/02/2013	6.75	Put	Bond Future	0.0900	0.0001	0.1000	0.0001	11.111	0	0	0
2012/12/14	R157	07/02/2013	6.80	Call	Bond Future	3,651.7800	3.6518	3,595.3400	3.5953	(1.546)	0	0	0
2012/12/14	R157	07/02/2013	6.80	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2012/12/14	R157	02/05/2013			Bond Future	5.4208	119.5717	5.4441	119.5151	0.430	0.0000	0.0000	182
2012/12/14	R157	02/05/2013	5.35	Call	Bond Future	517.4300	0.5174	489.8800	0.4899	(5.324)	0	0	0
2012/12/14	R157	02/05/2013	5.35	Put	Bond Future	689.5500	0.6895	718.5700	0.7186	4.209	0	0	0
2012/12/14	R157	02/05/2013	5.36	Call	Bond Future	528.8000	0.5288	500.8800	0.5009	(5.280)	0	0	0
2012/12/14	R157	02/05/2013	5.36	Put	Bond Future	676.5900	0.6766	705.2400	0.7052	4.234	0	0	0
2012/12/14	R157	02/05/2013	5.34	Call	Bond Future	506.2100	0.5062	479.0400	0.4790	(5.367)	0	0	0
2012/12/14	R157	02/05/2013	5.34	Put	Bond Future	702.6700	0.7027	732.0700	0.7321	4.184	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
2012/12/14	R157	07/11/2013			Bond Future	5.4513	116.0534	5.4822	115.9951	0.567	0.0000	0.0000	0
2012/12/14	R157	07/11/2013	5.61	Call	Bond Future	1,002.2200	1.0022	968.5900	0.9686	(3.356)	0	0	0
2012/12/14	R157	07/11/2013	5.61	Put	Bond Future	702.9800	0.7030	727.7100	0.7277	3.518	0	0	0
2012/12/14	R157	07/11/2013	5.59	Call	Bond Future	980.6800	0.9807	947.4600	0.9475	(3.387)	0	0	0
2012/12/14	R157	07/11/2013	5.59	Put	Bond Future	719.0800	0.7191	744.2200	0.7442	3.496	0	0	0
2012/12/14	R157	07/11/2013	5.60	Call	Bond Future	991.4200	0.9914	957.9900	0.9580	(3.372)	0	0	0
2012/12/14	R157	07/11/2013	5.60	Put	Bond Future	711.0000	0.7110	735.9300	0.7359	3.506	0	0	0
2012/12/14	R186	07/02/2013			Bond Future	7.3270	128.8348	7.3672	128.4263	0.547	0.0000	0.0000	49,121
2012/12/14	R186	07/02/2013	7.00	Call	Bond Future	1,173.4700	1.1735	1,035.4400	1.0354	(11.763)	0	0	10,300
2012/12/14	R186	07/02/2013	7.00	Put	Bond Future	4,574.0500	4.5740	4,844.5600	4.8446	5.914	0	0	0
2012/12/14	R186	07/02/2013	7.25	Call	Bond Future	2,136.6700	2.1367	1,932.0400	1.9320	(9.577)	0	0	670
2012/12/14	R186	07/02/2013	7.25	Put	Bond Future	2,926.5200	2.9265	3,130.4300	3.1304	6.968	0	0	0
2012/12/14	R186	07/02/2013	7.50	Call	Bond Future	3,487.5300	3.4875	3,217.8200	3.2178	(7.734)	0	0	575
2012/12/14	R186	07/02/2013	7.50	Put	Bond Future	1,738.8800	1.7389	1,877.7100	1.8777	7.984	0	0	0
2012/12/14	R186	07/02/2013	8.32	Call	Bond Future	9,774.7200	9.7747	9,385.1800	9.3852	(3.985)	0	0	0
2012/12/14	R186	07/02/2013	8.32	Put	Bond Future	179.0900	0.1791	198.0900	0.1981	10.609	0	0	2,000
2012/12/14	R186	07/02/2013	8.50	Call	Bond Future	11,318.1400	11.3181	10,919.9400	10.9199	(3.518)	0	0	0
2012/12/14	R186	07/02/2013	8.50	Put	Bond Future	93.2500	0.0932	103.5900	0.1036	11.088	0	0	0
2012/12/14	R186	07/02/2013	7.75	Call	Bond Future	5,172.1600	5.1722	4,848.8600	4.8489	(6.251)	0	0	1,000
2012/12/14	R186	07/02/2013	7.75	Put	Bond Future	954.9400	0.9549	1,040.1800	1.0402	8.926	0	0	0
2012/12/14	R186	07/02/2013	8.00	Call	Bond Future	7,102.5900	7.1026	6,741.2500	6.7413	(5.087)	0	0	0
2012/12/14	R186	07/02/2013	8.00	Put	Bond Future	484.5400	0.4845	531.7400	0.5317	9.741	0	0	150
2012/12/14	R186	07/02/2013	8.55	Call	Bond Future	11,748.8100	11.7488	11,348.9100	11.3489	(3.404)	0	0	0
2012/12/14	R186	07/02/2013	8.55	Put	Bond Future	77.0500	0.0771	85.6900	0.0857	11.213	0	0	0
2012/12/14	R186	07/02/2013	8.45	Call	Bond Future	10,887.9300	10.8879	10,491.7200	10.4917	(3.639)	0	0	0
2012/12/14	R186	07/02/2013	8.45	Put	Bond Future	112.3800	0.1124	124.7100	0.1247	10.972	0	0	0
2012/12/14	R186	07/02/2013	8.47	Call	Bond Future	11,059.9300	11.0599	10,662.8900	10.6629	(3.590)	0	0	0
2012/12/14	R186	07/02/2013	8.47	Put	Bond Future	104.3500	0.1044	115.8500	0.1159	11.021	0	0	0
2012/12/14	R186	02/05/2013			Bond Future	7.3878	130.3816	7.4291	129.9688	0.559	0.0000	0.0000	12
2012/12/14	R186	02/05/2013	7.41	Call	Bond Future	4,155.4400	4.1554	3,927.9400	3.9279	(5.475)	0	0	0
2012/12/14	R186	02/05/2013	7.41	Put	Bond Future	3,932.9600	3.9330	4,118.2500	4.1182	4.711	0	0	0
2012/12/14	R186	02/05/2013	7.39	Call	Bond Future	4,055.5800	4.0556	3,831.3400	3.8313	(5.529)	0	0	0
2012/12/14	R186	02/05/2013	7.39	Put	Bond Future	4,033.2300	4.0332	4,221.7800	4.2218	4.675	0	0	0
2012/12/14	R186	02/05/2013	7.40	Call	Bond Future	4,105.3400	4.1053	3,879.4700	3.8795	(5.502)	0	0	0
2012/12/14	R186	02/05/2013	7.40	Put	Bond Future	3,982.8700	3.9829	4,169.7900	4.1698	4.693	0	0	0
2012/12/14	R186	07/11/2013			Bond Future	7.5278	128.6081	7.5721	128.1837	0.588	0.0000	0.0000	0
2012/12/14	R186	07/11/2013	8.14	Call	Bond Future	9,758.7000	9.7587	9,471.1000	9.4711	(2.947)	0	0	0
2012/12/14	R186	07/11/2013	8.14	Put	Bond Future	4,067.7400	4.0677	4,204.5600	4.2046	3.364	0	0	0
2012/12/14	R186	07/11/2013	8.15	Call	Bond Future	9,816.4500	9.8164	9,528.0100	9.5280	(2.938)	0	0	0
2012/12/14	R186	07/11/2013	8.15	Put	Bond Future	4,035.5700	4.0356	4,171.5500	4.1715	3.370	0	0	0
2012/12/14	R186	07/11/2013	8.16	Call	Bond Future	9,874.3100	9.8743	9,585.0300	9.5850	(2.930)	0	0	0
2012/12/14	R186	07/11/2013	8.16	Put	Bond Future	4,003.6100	4.0036	4,138.7500	4.1388	3.375	0	0	0
2012/12/14	R186	07/11/2013	8.75	Call	Bond Future	13,416.9800	13.4170	13,083.3200	13.0833	(2.487)	0	0	0
2012/12/14	R186	07/11/2013	8.75	Put	Bond Future	2,411.4200	2.4114	2,502.1800	2.5022	3.764	0	0	130
2012/12/14	R189	07/02/2013			Bond Future	217.6353	217.6353	217.6592	217.6592	0.011	0.0000	0.0000	154
2012/12/14	R189	07/02/2013	212.99	Call	Bond Future	4,645.3300	4.6453	4,669.2500	4.6693	0.515	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
2012/12/14	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R189	07/02/2013	213.00	Call	Bond Future	4,635.3300	4.6353	4,659.2500	4.6593	0.516	0	0	0
2012/12/14	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R189	07/02/2013	213.01	Call	Bond Future	4,625.3300	4.6253	4,649.2500	4.6493	0.517	0	0	0
2012/12/14	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R197	07/02/2013			Bond Future	287.5825	287.5825	287.6288	287.6288	0.016	0.0000	0.0000	2,543
2012/12/14	R197	07/02/2013	278.99	Call	Bond Future	8,592.4900	8.5925	8,638.8000	8.6388	0.539	0	0	0
2012/12/14	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R197	07/02/2013	279.00	Call	Bond Future	8,582.4900	8.5825	8,628.8000	8.6288	0.540	0	0	0
2012/12/14	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R197	07/02/2013	279.01	Call	Bond Future	8,572.4900	8.5725	8,618.8000	8.6188	0.540	0	0	0
2012/12/14	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R197	02/05/2013			Bond Future	291.1873	291.1873	291.2351	291.2351	0.016	0.0000	0.0000	40
2012/12/14	R197	02/05/2013	282.39	Call	Bond Future	8,797.2800	8.7973	8,845.1400	8.8451	0.544	0	0	0
2012/12/14	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R197	02/05/2013	282.40	Call	Bond Future	8,787.2800	8.7873	8,835.1400	8.8351	0.545	0	0	0
2012/12/14	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R197	02/05/2013	282.41	Call	Bond Future	8,777.2800	8.7773	8,825.1400	8.8251	0.545	0	0	0
2012/12/14	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R201	07/02/2013			Bond Future	5.0459	107.7425	5.0680	107.7022	0.437	0.0000	0.0000	1,540
2012/12/14	R201	07/02/2013	4.98	Call	Bond Future	178.5500	0.1786	160.1700	0.1602	(10.294)	0	0	0
2012/12/14	R201	07/02/2013	4.98	Put	Bond Future	298.9100	0.2989	320.8000	0.3208	7.323	0	0	0
2012/12/14	R201	07/02/2013	5.60	Call	Bond Future	1,018.0900	1.0181	979.3700	0.9794	(3.803)	0	0	0
2012/12/14	R201	07/02/2013	5.60	Put	Bond Future	13.0900	0.0131	14.6400	0.0146	11.841	0	0	0
2012/12/14	R201	07/02/2013	6.20	Call	Bond Future	2,079.3300	2.0793	2,039.0700	2.0391	(1.936)	0	0	0
2012/12/14	R201	07/02/2013	6.20	Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0	0	0
2012/12/14	R201	07/02/2013	6.25	Call	Bond Future	2,168.1700	2.1682	2,127.9000	2.1279	(1.857)	0	0	0
2012/12/14	R201	07/02/2013	6.25	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2012/12/14	R201	07/02/2013	6.30	Call	Bond Future	2,256.9200	2.2569	2,216.6500	2.2166	(1.784)	0	0	0
2012/12/14	R201	07/02/2013	6.30	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2012/12/14	R201	02/05/2013			Bond Future	5.0163	109.0360	5.0414	108.9958	0.501	0.0000	0.0000	4
2012/12/14	R201	02/05/2013	4.05	Call	Bond Future	7.1900	0.0072	6.1300	0.0061	(14.743)	0	0	0
2012/12/14	R201	02/05/2013	4.05	Put	Bond Future	1,570.4000	1.5704	1,609.5900	1.6096	2.496	0	0	0
2012/12/14	R201	02/05/2013	4.06	Call	Bond Future	7.6300	0.0076	6.5100	0.0065	(14.679)	0	0	0
2012/12/14	R201	02/05/2013	4.06	Put	Bond Future	1,554.5000	1.5545	1,593.6300	1.5936	2.517	0	0	0
2012/12/14	R201	02/05/2013	4.04	Call	Bond Future	6.7700	0.0068	5.7600	0.0058	(14.919)	0	0	0
2012/12/14	R201	02/05/2013	4.04	Put	Bond Future	1,586.3100	1.5863	1,625.5500	1.6256	2.474	0	0	0
2012/12/14	R201	07/11/2013			Bond Future	4.8665	107.5687	4.9043	107.5272	0.777	0.0000	0.0000	0
2012/12/14	R201	07/11/2013	4.80	Call	Bond Future	393.2000	0.3932	373.1400	0.3731	(5.102)	0	0	0
2012/12/14	R201	07/11/2013	4.80	Put	Bond Future	466.2900	0.4663	487.7700	0.4878	4.607	0	0	0
2012/12/14	R201	07/11/2013	4.81	Call	Bond Future	398.4000	0.3984	378.1800	0.3782	(5.075)	0	0	0
2012/12/14	R201	07/11/2013	4.81	Put	Bond Future	460.4900	0.4605	481.8100	0.4818	4.630	0	0	0
2012/12/14	R201	07/11/2013	4.79	Call	Bond Future	388.0400	0.3880	368.1600	0.3682	(5.123)	0	0	0
2012/12/14	R201	07/11/2013	4.79	Put	Bond Future	472.1300	0.4721	493.7900	0.4938	4.588	0	0	0
2012/12/14	R202	07/02/2013			Bond Future	216.7829	216.7829	216.8226	216.8226	0.018	0.0000	0.0000	51,506

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2012/12/14	R202	07/02/2013	204.99	Call	Bond Future	11,792.8700	11.7929	11,832.5800	11.8326	0.337	0	0	0
2012/12/14	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R202	07/02/2013	205.00	Call	Bond Future	11,782.8700	11.7829	11,822.5800	11.8226	0.337	0	0	0
2012/12/14	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R202	07/02/2013	205.01	Call	Bond Future	11,772.8700	11.7729	11,812.5800	11.8126	0.337	0	0	0
2012/12/14	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R202	02/05/2013			Bond Future	219.5003	219.5003	219.5409	219.5409	0.019	0.0000	0.0000	1
2012/12/14	R202	02/05/2013	211.04	Call	Bond Future	8,460.2900	8.4603	8,500.9000	8.5009	0.480	0	0	0
2012/12/14	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R202	02/05/2013	211.05	Call	Bond Future	8,450.2900	8.4503	8,490.9000	8.4909	0.481	0	0	0
2012/12/14	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R202	02/05/2013	211.06	Call	Bond Future	8,440.2900	8.4403	8,480.9000	8.4809	0.481	0	0	0
2012/12/14	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R203	07/02/2013			Bond Future	5.8685	112.8644	5.8940	112.7573	0.435	0.0000	0.0000	19,048
2012/12/14	R203	07/02/2013	5.54	Call	Bond Future	240.8400	0.2408	212.5900	0.2126	(11.730)	0	0	10,000
2012/12/14	R203	07/02/2013	5.54	Put	Bond Future	1,629.7400	1.6297	1,708.5900	1.7086	4.838	0	0	0
2012/12/14	R203	07/02/2013	6.11	Call	Bond Future	1,358.1600	1.3582	1,277.5100	1.2775	(5.938)	0	0	12,600
2012/12/14	R203	07/02/2013	6.11	Put	Bond Future	350.5500	0.3505	377.0000	0.3770	7.545	0	0	3,254
2012/12/14	R203	07/02/2013	6.45	Call	Bond Future	2,500.6900	2.5007	2,401.7500	2.4018	(3.957)	0	0	0
2012/12/14	R203	07/02/2013	6.45	Put	Bond Future	93.7000	0.0937	101.8600	0.1019	8.709	0	0	0
2012/12/14	R203	07/02/2013	6.55	Call	Bond Future	2,874.2000	2.8742	2,772.4600	2.7725	(3.540)	0	0	0
2012/12/14	R203	07/02/2013	6.55	Put	Bond Future	59.8400	0.0598	65.2000	0.0652	8.957	0	0	0
2012/12/14	R203	07/02/2013	6.65	Call	Bond Future	3,256.9600	3.2570	3,153.2500	3.1532	(3.184)	0	0	0
2012/12/14	R203	07/02/2013	6.65	Put	Bond Future	37.1200	0.0371	40.5100	0.0405	9.133	0	0	30,250
2012/12/14	R203	07/02/2013	6.94	Call	Bond Future	4,393.1800	4.3932	4,286.8300	4.2868	(2.421)	0	0	0
2012/12/14	R203	07/02/2013	6.94	Put	Bond Future	8.0700	0.0081	8.8200	0.0088	9.294	0	0	0
2012/12/14	R203	07/02/2013	7.15	Call	Bond Future	5,221.3200	5.2213	5,114.4200	5.1144	(2.047)	0	0	0
2012/12/14	R203	07/02/2013	7.15	Put	Bond Future	2.1500	0.0022	2.3500	0.0024	9.302	0	0	0
2012/12/14	R203	07/02/2013	6.50	Call	Bond Future	2,686.1100	2.6861	2,585.6600	2.5857	(3.740)	0	0	0
2012/12/14	R203	07/02/2013	6.50	Put	Bond Future	75.2000	0.0752	81.8500	0.0819	8.843	0	0	0
2012/12/14	R203	02/05/2013			Bond Future	5.9063	110.0630	5.9333	109.9552	0.457	0.0000	0.0000	22
2012/12/14	R203	02/05/2013	5.90	Call	Bond Future	1,163.4600	1.1635	1,105.9000	1.1059	(4.947)	0	0	0
2012/12/14	R203	02/05/2013	5.90	Put	Bond Future	1,188.5600	1.1886	1,238.8600	1.2389	4.232	0	0	0
2012/12/14	R203	02/05/2013	5.91	Call	Bond Future	1,183.7400	1.1837	1,125.5900	1.1256	(4.912)	0	0	0
2012/12/14	R203	02/05/2013	5.91	Put	Bond Future	1,168.8800	1.1689	1,218.5900	1.2186	4.253	0	0	0
2012/12/14	R203	02/05/2013	5.89	Call	Bond Future	1,143.3800	1.1434	1,086.4100	1.0864	(4.983)	0	0	0
2012/12/14	R203	02/05/2013	5.89	Put	Bond Future	1,208.4600	1.2085	1,259.3500	1.2594	4.211	0	0	0
2012/12/14	R203	07/11/2013			Bond Future	5.9981	108.9307	6.0295	108.8197	0.523	0.0000	0.0000	0
2012/12/14	R203	07/11/2013	6.00	Call	Bond Future	1,818.5600	1.8186	1,759.8400	1.7598	(3.229)	0	0	0
2012/12/14	R203	07/11/2013	6.00	Put	Bond Future	1,811.8300	1.8118	1,864.1300	1.8641	2.887	0	0	0
2012/12/14	R203	07/11/2013	6.01	Call	Bond Future	1,836.8700	1.8369	1,777.8000	1.7778	(3.216)	0	0	0
2012/12/14	R203	07/11/2013	6.01	Put	Bond Future	1,794.7300	1.7947	1,846.6800	1.8467	2.895	0	0	0
2012/12/14	R203	07/11/2013	5.99	Call	Bond Future	1,800.7600	1.8008	1,742.3800	1.7424	(3.242)	0	0	0
2012/12/14	R203	07/11/2013	5.99	Put	Bond Future	1,829.4600	1.8295	1,882.1000	1.8821	2.877	0	0	0
2012/12/14	R204	07/02/2013			Bond Future	6.1051	110.3635	6.1304	110.2336	0.415	0.0000	0.0000	16,672
2012/12/14	R204	07/02/2013	7.29	Call	Bond Future	5,888.9300	5.8889	5,759.8400	5.7598	(2.192)	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
2012/12/14	R204	07/02/2013	7.29	Put	Bond Future	10.5300	0.0105	11.3300	0.0113	7.597	0	0	0
2012/12/14	R204	07/02/2013	7.45	Call	Bond Future	6,646.2600	6.6463	6,516.6900	6.5167	(1.950)	0	0	0
2012/12/14	R204	07/02/2013	7.45	Put	Bond Future	4.1800	0.0042	4.5000	0.0045	7.656	0	0	0
2012/12/14	R204	07/02/2013	7.95	Call	Bond Future	8,984.3500	8.9843	8,854.4700	8.8545	(1.446)	0	0	0
2012/12/14	R204	07/02/2013	7.95	Put	Bond Future	0.1400	0.0001	0.1500	0.0002	7.143	0	0	0
2012/12/14	R204	07/02/2013	8.00	Call	Bond Future	9,214.8700	9.2149	9,084.9800	9.0850	(1.410)	0	0	0
2012/12/14	R204	07/02/2013	8.00	Put	Bond Future	0.1000	0.0001	0.1000	0.0001	0.000	0	0	0
2012/12/14	R204	07/02/2013	8.05	Call	Bond Future	9,444.7600	9.4448	9,314.8700	9.3149	(1.375)	0	0	0
2012/12/14	R204	07/02/2013	8.05	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2012/12/14	R204	02/05/2013			Bond Future	6.1490	111.6885	6.1756	111.5576	0.431	0.0000	0.0000	24
2012/12/14	R204	02/05/2013	6.30	Call	Bond Future	2,044.2300	2.0442	1,963.4500	1.9634	(3.952)	0	0	0
2012/12/14	R204	02/05/2013	6.30	Put	Bond Future	1,301.4800	1.3015	1,351.6400	1.3516	3.854	0	0	0
2012/12/14	R204	02/05/2013	6.31	Call	Bond Future	2,072.7900	2.0728	1,991.4100	1.9914	(3.926)	0	0	0
2012/12/14	R204	02/05/2013	6.31	Put	Bond Future	1,281.0600	1.2811	1,330.6200	1.3306	3.869	0	0	0
2012/12/14	R204	02/05/2013	6.29	Call	Bond Future	2,015.8900	2.0159	1,935.7000	1.9357	(3.978)	0	0	0
2012/12/14	R204	02/05/2013	6.29	Put	Bond Future	1,322.1500	1.3222	1,372.9000	1.3729	3.838	0	0	0
2012/12/14	R204	07/11/2013			Bond Future	6.2525	110.6770	6.2824	110.5423	0.478	0.0000	0.0000	0
2012/12/14	R204	07/11/2013	6.30	Call	Bond Future	2,644.3400	2.6443	2,570.3600	2.5704	(2.798)	0	0	0
2012/12/14	R204	07/11/2013	6.30	Put	Bond Future	2,430.2600	2.4303	2,490.9800	2.4910	2.498	0	0	0
2012/12/14	R204	07/11/2013	6.31	Call	Bond Future	2,668.2500	2.6682	2,593.8800	2.5939	(2.787)	0	0	0
2012/12/14	R204	07/11/2013	6.31	Put	Bond Future	2,409.1700	2.4092	2,469.5000	2.4695	2.504	0	0	0
2012/12/14	R204	07/11/2013	7.00	Call	Bond Future	4,579.6200	4.5796	4,481.6600	4.4817	(2.139)	0	0	0
2012/12/14	R204	07/11/2013	7.00	Put	Bond Future	1,270.8300	1.2708	1,307.5700	1.3076	2.891	0	0	180
2012/12/14	R204	07/11/2013	6.29	Call	Bond Future	2,620.5500	2.6206	2,546.9500	2.5469	(2.809)	0	0	0
2012/12/14	R204	07/11/2013	6.29	Put	Bond Future	2,451.4900	2.4515	2,512.5900	2.5126	2.492	0	0	0
2012/12/14	R206	07/02/2013			Bond Future	5.0431	102.7621	5.0613	102.7456	0.362	0.0000	0.0000	1,120
2012/12/14	R206	07/02/2013	4.76	Call	Bond Future	18.8300	0.0188	16.0300	0.0160	(14.870)	0	0	0
2012/12/14	R206	07/02/2013	4.76	Put	Bond Future	276.0800	0.2761	289.8200	0.2898	4.977	0	0	0
2012/12/14	R206	07/02/2013	5.00	Call	Bond Future	82.8300	0.0828	74.9000	0.0749	(9.574)	0	0	0
2012/12/14	R206	07/02/2013	5.00	Put	Bond Future	121.9300	0.1219	130.5400	0.1305	7.061	0	0	0
2012/12/14	R206	07/02/2013	5.95	Call	Bond Future	817.4800	0.8175	800.9500	0.8009	(2.022)	0	0	0
2012/12/14	R206	07/02/2013	5.95	Put	Bond Future	0.1200	0.0001	0.1300	0.0001	8.333	0	0	0
2012/12/14	R206	07/02/2013	6.00	Call	Bond Future	862.1900	0.8622	845.6600	0.8457	(1.917)	0	0	0
2012/12/14	R206	07/02/2013	6.00	Put	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2012/12/14	R206	07/02/2013	6.05	Call	Bond Future	906.9000	0.9069	890.3600	0.8904	(1.824)	0	0	0
2012/12/14	R206	07/02/2013	6.05	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2012/12/14	R206	02/05/2013			Bond Future	4.9858	103.9958	5.0096	103.9795	0.478	0.0000	0.0000	23
2012/12/14	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/14	R206	02/05/2013	3.40	Put	Bond Future	1,092.5100	1.0925	1,108.7600	1.1088	1.487	0	0	0
2012/12/14	R206	02/05/2013	3.41	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/14	R206	02/05/2013	3.41	Put	Bond Future	1,085.5700	1.0856	1,101.8100	1.1018	1.496	0	0	0
2012/12/14	R206	02/05/2013	3.39	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/14	R206	02/05/2013	3.39	Put	Bond Future	1,099.4600	1.0995	1,115.7100	1.1157	1.478	0	0	0
2012/12/14	R206	07/11/2013			Bond Future	3.9243	103.0410	4.0184	103.0241	2.399	0.0000	0.0000	0
2012/12/14	R206	07/11/2013	4.30	Call	Bond Future	98.2800	0.0983	87.1100	0.0871	(11.365)	0	0	0
2012/12/14	R206	07/11/2013	4.30	Put	Bond Future	30.9000	0.0309	36.6200	0.0366	18.511	0	0	0
2012/12/14	R206	07/11/2013	4.31	Call	Bond Future	99.4900	0.0995	88.2500	0.0882	(11.298)	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
2012/12/14	R206	07/11/2013	4.31	Put	Bond Future	30.3200	0.0303	35.9700	0.0360	18.635	0	0	0
2012/12/14	R206	07/11/2013	4.29	Call	Bond Future	97.0700	0.0971	85.9700	0.0860	(11.435)	0	0	0
2012/12/14	R206	07/11/2013	4.29	Put	Bond Future	31.4900	0.0315	37.2800	0.0373	18.387	0	0	0
2012/12/14	R207	07/02/2013			Bond Future	6.3687	105.4254	6.3990	105.2531	0.476	0.0000	0.0000	11,310
2012/12/14	R207	07/02/2013	7.66	Call	Bond Future	7,053.2000	7.0532	6,881.7100	6.8817	(2.431)	0	0	0
2012/12/14	R207	07/02/2013	7.66	Put	Bond Future	8.1900	0.0082	9.0200	0.0090	10.134	0	0	0
2012/12/14	R207	07/02/2013	7.80	Call	Bond Future	7,776.9500	7.7770	7,605.0000	7.6050	(2.211)	0	0	0
2012/12/14	R207	07/02/2013	7.80	Put	Bond Future	3.6600	0.0037	4.0300	0.0040	10.109	0	0	0
2012/12/14	R207	07/02/2013	8.20	Call	Bond Future	9,817.7400	9.8177	9,645.4500	9.6454	(1.755)	0	0	0
2012/12/14	R207	07/02/2013	8.20	Put	Bond Future	0.2700	0.0003	0.3000	0.0003	11.111	0	0	0
2012/12/14	R207	07/02/2013	8.25	Call	Bond Future	10,069.4200	10.0694	9,897.1200	9.8971	(1.711)	0	0	0
2012/12/14	R207	07/02/2013	8.25	Put	Bond Future	0.1900	0.0002	0.2100	0.0002	10.526	0	0	0
2012/12/14	R207	07/02/2013	8.30	Call	Bond Future	10,320.3000	10.3203	10,147.9900	10.1480	(1.670)	0	0	0
2012/12/14	R207	07/02/2013	8.30	Put	Bond Future	0.1300	0.0001	0.1400	0.0001	7.692	0	0	0
2012/12/14	R207	02/05/2013			Bond Future	6.4193	106.6910	6.4508	106.5171	0.491	0.0000	0.0000	0
2012/12/14	R207	02/05/2013	6.45	Call	Bond Future	2,003.2300	2.0032	1,906.6800	1.9067	(4.820)	0	0	0
2012/12/14	R207	02/05/2013	6.45	Put	Bond Future	1,833.8900	1.8339	1,911.2500	1.9113	4.218	0	0	0
2012/12/14	R207	02/05/2013	6.46	Call	Bond Future	2,031.6800	2.0317	1,934.3400	1.9343	(4.791)	0	0	0
2012/12/14	R207	02/05/2013	6.46	Put	Bond Future	1,807.2900	1.8073	1,883.8600	1.8839	4.237	0	0	0
2012/12/14	R207	02/05/2013	6.44	Call	Bond Future	1,975.0100	1.9750	1,879.2500	1.8793	(4.849)	0	0	0
2012/12/14	R207	02/05/2013	6.44	Put	Bond Future	1,860.7600	1.8608	1,938.9100	1.9389	4.200	0	0	0
2012/12/14	R207	07/11/2013			Bond Future	6.5347	105.9376	6.5696	105.7587	0.535	0.0000	0.0000	0
2012/12/14	R207	07/11/2013	6.70	Call	Bond Future	3,453.7600	3.4538	3,350.1100	3.3501	(3.001)	0	0	0
2012/12/14	R207	07/11/2013	6.70	Put	Bond Future	2,610.7400	2.6107	2,685.9700	2.6860	2.882	0	0	0
2012/12/14	R207	07/11/2013	6.71	Call	Bond Future	3,482.3000	3.4823	3,378.1900	3.3782	(2.990)	0	0	0
2012/12/14	R207	07/11/2013	6.71	Put	Bond Future	2,588.5600	2.5886	2,663.3300	2.6633	2.888	0	0	0
2012/12/14	R207	07/11/2013	6.69	Call	Bond Future	3,425.3200	3.4253	3,322.1500	3.3221	(3.012)	0	0	0
2012/12/14	R207	07/11/2013	6.69	Put	Bond Future	2,633.0600	2.6331	2,708.7700	2.7088	2.875	0	0	0
2012/12/14	R208	07/02/2013			Bond Future	6.4578	104.3190	6.4880	104.1283	0.468	0.0000	0.0000	19,166
2012/12/14	R208	07/02/2013	8.00	Call	Bond Future	9,198.6600	9.1987	9,008.2800	9.0083	(2.070)	0	0	0
2012/12/14	R208	07/02/2013	8.00	Put	Bond Future	3.5900	0.0036	3.9100	0.0039	8.914	0	0	0
2012/12/14	R208	07/02/2013	8.05	Call	Bond Future	9,478.2100	9.4782	9,287.7500	9.2877	(2.009)	0	0	0
2012/12/14	R208	07/02/2013	8.05	Put	Bond Future	2.6900	0.0027	2.9300	0.0029	8.922	0	0	0
2012/12/14	R208	07/02/2013	8.83	Call	Bond Future	13,716.2200	13.7162	13,525.5200	13.5255	(1.390)	0	0	0
2012/12/14	R208	07/02/2013	8.83	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/14	R208	07/02/2013	6.00	Call	Bond Future	351.2800	0.3513	307.9600	0.3080	(12.332)	0	0	12,250
2012/12/14	R208	07/02/2013	6.00	Put	Bond Future	3,295.7500	3.2957	3,443.1300	3.4431	4.472	0	0	0
2012/12/14	R208	07/02/2013	7.78	Call	Bond Future	7,960.2100	7.9602	7,770.5800	7.7706	(2.382)	0	0	0
2012/12/14	R208	07/02/2013	7.78	Put	Bond Future	11.8100	0.0118	12.8800	0.0129	9.060	0	0	0
2012/12/14	R208	07/02/2013	7.85	Call	Bond Future	8,355.5100	8.3555	8,165.5600	8.1656	(2.273)	0	0	0
2012/12/14	R208	07/02/2013	7.85	Put	Bond Future	8.1900	0.0082	8.9400	0.0089	9.158	0	0	0
2012/12/14	R208	07/02/2013	7.95	Call	Bond Future	8,918.3100	8.9183	8,728.0400	8.7280	(2.133)	0	0	0
2012/12/14	R208	07/02/2013	7.95	Put	Bond Future	4.7500	0.0048	5.1800	0.0052	9.053	0	0	0
2012/12/14	R208	02/05/2013			Bond Future	6.5034	102.1785	6.5347	101.9860	0.481	0.0000	0.0000	47
2012/12/14	R208	02/05/2013	6.66	Call	Bond Future	2,723.4800	2.7235	2,605.4300	2.6054	(4.335)	0	0	0
2012/12/14	R208	02/05/2013	6.66	Put	Bond Future	1,764.3800	1.7644	1,838.8300	1.8388	4.220	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
2012/12/14	R208	02/05/2013	6.64	Call	Bond Future	2,654.0400	2.6540	2,537.6300	2.5376	(4.386)	0	0	0
2012/12/14	R208	02/05/2013	6.64	Put	Bond Future	1,816.7800	1.8168	1,892.8700	1.8929	4.188	0	0	0
2012/12/14	R208	02/05/2013	6.65	Call	Bond Future	2,688.6400	2.6886	2,571.4100	2.5714	(4.360)	0	0	0
2012/12/14	R208	02/05/2013	6.65	Put	Bond Future	1,790.4300	1.7904	1,865.7000	1.8657	4.204	0	0	0
2012/12/14	R208	07/11/2013			Bond Future	6.6103	101.5931	6.6445	101.3951	0.517	0.0000	0.0000	0
2012/12/14	R208	07/11/2013	6.81	Call	Bond Future	4,084.0600	4.0841	3,966.9500	3.9669	(2.867)	0	0	0
2012/12/14	R208	07/11/2013	6.81	Put	Bond Future	2,934.5700	2.9346	3,015.4400	3.0154	2.756	0	0	0
2012/12/14	R208	07/11/2013	7.50	Call	Bond Future	6,578.8100	6.5788	6,430.6000	6.4306	(2.253)	0	0	0
2012/12/14	R208	07/11/2013	7.50	Put	Bond Future	1,578.9900	1.5790	1,628.7600	1.6288	3.152	0	0	230
2012/12/14	R208	07/11/2013	6.79	Call	Bond Future	4,020.0800	4.0201	3,903.9900	3.9040	(2.888)	0	0	0
2012/12/14	R208	07/11/2013	6.79	Put	Bond Future	2,985.0000	2.9850	3,066.8900	3.0669	2.743	0	0	0
2012/12/14	R208	07/11/2013	6.80	Call	Bond Future	4,052.0100	4.0520	3,935.4100	3.9354	(2.878)	0	0	0
2012/12/14	R208	07/11/2013	6.80	Put	Bond Future	2,959.7000	2.9597	3,041.0800	3.0411	2.750	0	0	0
2012/12/14	R209	07/02/2013			Bond Future	8.1185	82.9434	8.1585	82.5935	0.492	0.0000	0.0000	11,354
2012/12/14	R209	07/02/2013	8.63	Call	Bond Future	4,837.3300	4.8373	4,542.4300	4.5424	(6.096)	0	0	0
2012/12/14	R209	07/02/2013	8.63	Put	Bond Future	528.3300	0.5283	583.2800	0.5833	10.401	0	0	11,000
2012/12/14	R209	07/02/2013	8.83	Call	Bond Future	6,178.5000	6.1785	5,860.3400	5.8603	(5.149)	0	0	0
2012/12/14	R209	07/02/2013	8.83	Put	Bond Future	281.7800	0.2818	313.4700	0.3135	11.246	0	0	14,000
2012/12/14	R209	07/02/2013	8.95	Call	Bond Future	7,012.4000	7.0124	6,684.5300	6.6845	(4.676)	0	0	0
2012/12/14	R209	07/02/2013	8.95	Put	Bond Future	187.8900	0.1879	209.8700	0.2099	11.698	0	0	0
2012/12/14	R209	07/02/2013	9.06	Call	Bond Future	7,786.2500	7.7863	7,451.7600	7.4518	(4.296)	0	0	0
2012/12/14	R209	07/02/2013	9.06	Put	Bond Future	127.1700	0.1272	142.5300	0.1425	12.078	0	0	0
2012/12/14	R209	07/02/2013	9.10	Call	Bond Future	8,068.6900	8.0687	7,732.2500	7.7323	(4.170)	0	0	0
2012/12/14	R209	07/02/2013	9.10	Put	Bond Future	109.8400	0.1098	123.2500	0.1232	12.209	0	0	0
2012/12/14	R209	07/02/2013	9.00	Call	Bond Future	7,363.4600	7.3635	7,032.3400	7.0323	(4.497)	0	0	0
2012/12/14	R209	07/02/2013	9.00	Put	Bond Future	157.7300	0.1577	176.4600	0.1765	11.875	0	0	0
2012/12/14	R209	07/02/2013	9.05	Call	Bond Future	7,715.6900	7.7157	7,381.7200	7.3817	(4.328)	0	0	0
2012/12/14	R209	07/02/2013	9.05	Put	Bond Future	131.8600	0.1319	147.7400	0.1477	12.043	0	0	0
2012/12/14	R209	02/05/2013			Bond Future	8.1792	80.7975	8.2200	80.4440	0.500	0.0000	0.0000	33
2012/12/14	R209	02/05/2013	8.01	Call	Bond Future	2,875.6800	2.8757	2,704.8900	2.7049	(5.939)	0	0	0
2012/12/14	R209	02/05/2013	8.01	Put	Bond Future	4,365.3400	4.3653	4,548.1400	4.5481	4.188	0	0	0
2012/12/14	R209	02/05/2013	7.99	Call	Bond Future	2,800.7900	2.8008	2,632.8400	2.6328	(5.997)	0	0	0
2012/12/14	R209	02/05/2013	7.99	Put	Bond Future	4,469.3600	4.4694	4,655.0000	4.6550	4.154	0	0	0
2012/12/14	R209	02/05/2013	8.00	Call	Bond Future	2,837.9900	2.8380	2,668.6200	2.6686	(5.968)	0	0	0
2012/12/14	R209	02/05/2013	8.00	Put	Bond Future	4,417.0300	4.4170	4,601.2500	4.6013	4.171	0	0	0
2012/12/14	R209	07/11/2013			Bond Future	8.3182	79.8755	8.3614	79.5120	0.520	0.0000	0.0000	0
2012/12/14	R209	07/11/2013	8.81	Call	Bond Future	8,492.2100	8.4922	8,252.4600	8.2525	(2.823)	0	0	0
2012/12/14	R209	07/11/2013	8.81	Put	Bond Future	4,504.2300	4.5042	4,628.0000	4.6280	2.748	0	0	0
2012/12/14	R209	07/11/2013	9.50	Call	Bond Future	11,760.2500	11.7603	11,479.4600	11.4795	(2.388)	0	0	0
2012/12/14	R209	07/11/2013	9.50	Put	Bond Future	2,684.9100	2.6849	2,767.6400	2.7676	3.081	0	0	180
2012/12/14	R209	07/11/2013	8.79	Call	Bond Future	8,400.0300	8.4000	8,161.6200	8.1616	(2.838)	0	0	0
2012/12/14	R209	07/11/2013	8.79	Put	Bond Future	4,568.0900	4.5681	4,693.2000	4.6932	2.739	0	0	0
2012/12/14	R209	07/11/2013	8.80	Call	Bond Future	8,446.0800	8.4461	8,207.0000	8.2070	(2.831)	0	0	0
2012/12/14	R209	07/11/2013	8.80	Put	Bond Future	4,536.0600	4.5361	4,660.5000	4.6605	2.743	0	0	0
2012/12/14	R210	07/02/2013			Bond Future	166.0350	166.0350	165.4281	165.4281	(0.366)	0.0000	0.0000	1,212
2012/12/14	R210	07/02/2013	156.99	Call	Bond Future	9,045.0100	9.0450	8,438.1100	8.4381	(6.710)	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
2012/12/14	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R210	07/02/2013	157.00	Call	Bond Future	9,035.0100	9.0350	8,428.1100	8.4281	(6.717)	0	0	0
2012/12/14	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R210	07/02/2013	157.01	Call	Bond Future	9,025.0100	9.0250	8,418.1100	8.4181	(6.725)	0	0	0
2012/12/14	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R210	02/05/2013			Bond Future	166.2591	166.2591	165.6451	165.6451	(0.369)	0.0000	0.0000	7
2012/12/14	R210	02/05/2013	161.14	Call	Bond Future	5,119.1000	5.1191	4,505.0600	4.5051	(11.995)	0	0	0
2012/12/14	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R210	02/05/2013	161.15	Call	Bond Future	5,109.1000	5.1091	4,495.0600	4.4951	(12.019)	0	0	0
2012/12/14	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R210	02/05/2013	161.16	Call	Bond Future	5,099.1000	5.0991	4,485.0600	4.4851	(12.042)	0	0	0
2012/12/14	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R211	07/02/2013			Bond Future	125.9452	125.9452	125.9624	125.9624	0.014	0.0000	0.0000	522
2012/12/14	R211	07/02/2013	122.99	Call	Bond Future	2,955.2500	2.9552	2,972.3500	2.9724	0.579	0	0	0
2012/12/14	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R211	07/02/2013	123.00	Call	Bond Future	2,945.2500	2.9452	2,962.3500	2.9624	0.581	0	0	0
2012/12/14	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R211	07/02/2013	123.01	Call	Bond Future	2,935.2500	2.9352	2,952.3500	2.9524	0.583	0	0	0
2012/12/14	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R211	02/05/2013			Bond Future	127.5239	127.5239	127.5417	127.5417	0.014	0.0000	0.0000	7
2012/12/14	R211	02/05/2013	125.69	Call	Bond Future	1,833.9400	1.8339	1,851.6800	1.8517	0.967	0	0	0
2012/12/14	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R211	02/05/2013	125.70	Call	Bond Future	1,823.9400	1.8239	1,841.6800	1.8417	0.973	0	0	0
2012/12/14	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R211	02/05/2013	125.71	Call	Bond Future	1,813.9400	1.8139	1,831.6800	1.8317	0.978	0	0	0
2012/12/14	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R212	07/02/2013			Bond Future	132.6335	132.6335	132.6550	132.6550	0.016	0.0000	0.0000	3,064
2012/12/14	R212	07/02/2013	128.99	Call	Bond Future	3,643.5300	3.6435	3,665.0000	3.6650	0.589	0	0	0
2012/12/14	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R212	07/02/2013	129.00	Call	Bond Future	3,633.5300	3.6335	3,655.0000	3.6550	0.591	0	0	0
2012/12/14	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R212	07/02/2013	129.01	Call	Bond Future	3,623.5300	3.6235	3,645.0000	3.6450	0.593	0	0	0
2012/12/14	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R212	02/05/2013			Bond Future	134.2961	134.2961	134.3183	134.3183	0.017	0.0000	0.0000	11
2012/12/14	R212	02/05/2013	131.09	Call	Bond Future	3,206.1300	3.2061	3,228.2900	3.2283	0.691	0	0	0
2012/12/14	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R212	02/05/2013	131.10	Call	Bond Future	3,196.1300	3.1961	3,218.2900	3.2183	0.693	0	0	0
2012/12/14	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R212	02/05/2013	131.11	Call	Bond Future	3,186.1300	3.1861	3,208.2900	3.2083	0.696	0	0	0
2012/12/14	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/14	R213	07/02/2013			Bond Future	7.8243	95.2878	7.8642	94.9280	0.511	0.0000	0.0000	9,399
2012/12/14	R213	07/02/2013	8.90	Call	Bond Future	9,134.3300	9.1343	8,787.2900	8.7873	(3.799)	0	0	0
2012/12/14	R213	07/02/2013	8.90	Put	Bond Future	118.6000	0.1186	131.3900	0.1314	10.784	0	0	0
2012/12/14	R213	07/02/2013	8.95	Call	Bond Future	9,501.8000	9.5018	9,152.7800	9.1528	(3.673)	0	0	0
2012/12/14	R213	07/02/2013	8.95	Put	Bond Future	99.0100	0.0990	109.8200	0.1098	10.918	0	0	0

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2012/12/14	R213	07/02/2013	9.00	Call	Bond Future	9,869.5200	9.8695	9,518.7800	9.5188	(3.554)	0	0	0
2012/12/14	R213	07/02/2013	9.00	Put	Bond Future	82.3400	0.0823	91.4300	0.0914	11.040	0	0	0
2012/12/14	R213	07/02/2013	9.05	Call	Bond Future	10,237.1400	10.2371	9,884.9200	9.8849	(3.441)	0	0	0
2012/12/14	R213	07/02/2013	9.05	Put	Bond Future	68.2100	0.0682	75.8200	0.0758	11.157	0	0	0
2012/12/14	R213	02/05/2013			Bond Future	7.8835	92.8977	7.9244	92.5339	0.519	0.0000	0.0000	5
2012/12/14	R213	02/05/2013	7.86	Call	Bond Future	3,645.6800	3.6457	3,449.1400	3.4491	(5.391)	0	0	0
2012/12/14	R213	02/05/2013	7.86	Put	Bond Future	3,855.0300	3.8550	4,022.2600	4.0223	4.338	0	0	0
2012/12/14	R213	02/05/2013	7.84	Call	Bond Future	3,560.2000	3.5602	3,366.4400	3.3664	(5.442)	0	0	0
2012/12/14	R213	02/05/2013	7.84	Put	Bond Future	3,948.5700	3.9486	4,118.5800	4.1186	4.306	0	0	0
2012/12/14	R213	02/05/2013	7.85	Call	Bond Future	3,602.8000	3.6028	3,407.6500	3.4076	(5.417)	0	0	0
2012/12/14	R213	02/05/2013	7.85	Put	Bond Future	3,901.6000	3.9016	4,070.2200	4.0702	4.322	0	0	0
2012/12/14	R213	07/11/2013			Bond Future	8.0228	91.9158	8.0663	91.5419	0.542	0.0000	0.0000	0
2012/12/14	R213	07/11/2013	8.61	Call	Bond Future	8,832.6500	8.8326	8,579.8100	8.5798	(2.863)	0	0	0
2012/12/14	R213	07/11/2013	8.61	Put	Bond Future	3,961.8600	3.9619	4,082.9700	4.0830	3.057	0	0	0
2012/12/14	R213	07/11/2013	8.59	Call	Bond Future	8,733.9600	8.7340	8,482.5400	8.4825	(2.879)	0	0	0
2012/12/14	R213	07/11/2013	8.59	Put	Bond Future	4,022.7700	4.0228	4,145.3000	4.1453	3.046	0	0	0
2012/12/14	R213	07/11/2013	8.60	Call	Bond Future	8,783.2600	8.7833	8,531.1300	8.5311	(2.871)	0	0	0
2012/12/14	R213	07/11/2013	8.60	Put	Bond Future	3,992.2100	3.9922	4,114.0300	4.1140	3.051	0	0	0
2012/12/14	R214	07/02/2013			Bond Future	8.1532	84.8367	8.1983	84.4189	0.552	0.0000	0.0000	1,714
2012/12/14	R214	07/02/2013	8.59	Call	Bond Future	4,685.2100	4.6852	4,351.7800	4.3518	(7.117)	0	0	0
2012/12/14	R214	07/02/2013	8.59	Put	Bond Future	775.3900	0.7754	859.7800	0.8598	10.884	0	0	0
2012/12/14	R214	07/02/2013	8.60	Call	Bond Future	4,750.3800	4.7504	4,415.0700	4.4151	(7.059)	0	0	0
2012/12/14	R214	07/02/2013	8.60	Put	Bond Future	754.6800	0.7547	837.1900	0.8372	10.933	0	0	0
2012/12/14	R214	07/02/2013	8.61	Call	Bond Future	4,815.8300	4.8158	4,478.6700	4.4787	(7.001)	0	0	0
2012/12/14	R214	07/02/2013	8.61	Put	Bond Future	734.4200	0.7344	815.0800	0.8151	10.983	0	0	0
Total													328862