



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 20/12/2012 to 20/12/2012

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
2012/12/20	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	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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2012/12/20	2025	07/02/2013			Bond Future	114.1472	114.1472	114.2039	114.2039	0.050	0.0000	0.0000	0
2012/12/20	2025	07/02/2013	110.99	Call	Bond Future	3,157.2100	3.1572	3,213.8700	3.2139	1.795	0	0	0
2012/12/20	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	2025	07/02/2013	111.00	Call	Bond Future	3,147.2100	3.1472	3,203.8700	3.2039	1.800	0	0	0
2012/12/20	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	2025	07/02/2013	111.01	Call	Bond Future	3,137.2100	3.1372	3,193.8700	3.1939	1.806	0	0	0
2012/12/20	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	2038	07/02/2013			Bond Future	113.9431	113.9431	114.0063	114.0063	0.055	0.0000	0.0000	0
2012/12/20	2038	07/02/2013	105.99	Call	Bond Future	7,953.1300	7.9531	8,016.3400	8.0163	0.795	0	0	0
2012/12/20	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	2038	07/02/2013	106.00	Call	Bond Future	7,943.1300	7.9431	8,006.3400	8.0063	0.796	0	0	0
2012/12/20	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	2038	07/02/2013	106.01	Call	Bond Future	7,933.1300	7.9331	7,996.3400	7.9963	0.797	0	0	0
2012/12/20	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	2050	07/02/2013			Bond Future	119.1527	119.1527	119.2199	119.2199	0.056	0.0000	0.0000	122
2012/12/20	2050	07/02/2013	112.99	Call	Bond Future	6,162.6900	6.1627	6,229.9400	6.2299	1.091	0	0	0
2012/12/20	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	2050	07/02/2013	113.00	Call	Bond Future	6,152.6900	6.1527	6,219.9400	6.2199	1.093	0	0	0
2012/12/20	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	2050	07/02/2013	113.01	Call	Bond Future	6,142.6900	6.1427	6,209.9400	6.2099	1.095	0	0	0
2012/12/20	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	AL7T	07/02/2013			Index Future	488.8320	488.8320	490.4400	490.4400	0.329	0.0000	0.0000	12
2012/12/20	AL7T	02/05/2013			Index Future	494.9690	494.9690	496.5980	496.5980	0.329	0.0000	0.0000	0
2012/12/20	ALBI	07/02/2013			Index Future	436.3870	436.3870	437.8060	437.8060	0.325	0.0000	0.0000	1,082
2012/12/20	ALBI	02/05/2013			Index Future	441.8650	441.8650	443.3030	443.3030	0.325	0.0000	0.0000	0
2012/12/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	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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2012/12/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/20	EL28	07/02/2013			Bond Future	113.7924	113.7924	113.8570	113.8570	0.057	0.0000	0.0000	0
2012/12/20	EL28	07/02/2013	112.99	Call	Bond Future	802.4000	0.8024	867.0300	0.8670	8.055	0	0	0
2012/12/20	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	EL28	07/02/2013	113.00	Call	Bond Future	792.4000	0.7924	857.0300	0.8570	8.156	0	0	0
2012/12/20	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	EL28	07/02/2013	113.01	Call	Bond Future	782.4000	0.7824	847.0300	0.8470	8.260	0	0	0
2012/12/20	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	ES33	07/02/2013			Bond Future	8.6775	91.8877	8.6239	92.3560	(0.618)	0.0000	0.0000	303
2012/12/20	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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2012/12/20	ES33	07/02/2013	8.54	Put	Bond Future	1,208.2600	1.2083	739.9300	0.7399	(38.761)	0	0	0
2012/12/20	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	ES33	07/02/2013	8.55	Put	Bond Future	1,119.5700	1.1196	651.2400	0.6512	(41.831)	0	0	0
2012/12/20	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	ES33	07/02/2013	8.56	Put	Bond Future	1,031.0100	1.0310	562.6800	0.5627	(45.424)	0	0	0
2012/12/20	GOVI	07/02/2013			GOVI	436.5360	436.5360	437.9270	437.9270	0.319	0.0000	0.0000	335
2012/12/20	GOVI	07/02/2013	432.99	Call	GOVI	35,460.0000	3.5460	49,370.0000	4.9370	39.227	0	0	0
2012/12/20	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	GOVI	07/02/2013	433.00	Call	GOVI	35,360.0000	3.5360	49,270.0000	4.9270	39.338	0	0	0
2012/12/20	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	GOVI	07/02/2013	433.01	Call	GOVI	35,260.0000	3.5260	49,170.0000	4.9170	39.450	0	0	0
2012/12/20	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	GOVI	02/05/2013			GOVI	442.0160	442.0160	443.4260	443.4260	0.319	0.0000	0.0000	0
2012/12/20	GOVI	02/05/2013	432.99	Call	GOVI	90,260.0000	9.0260	104,360.0000	10.4360	15.622	0	0	0
2012/12/20	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	GOVI	02/05/2013	433.00	Call	GOVI	90,160.0000	9.0160	104,260.0000	10.4260	15.639	0	0	0
2012/12/20	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	GOVI	02/05/2013	433.01	Call	GOVI	90,060.0000	9.0060	104,160.0000	10.4160	15.656	0	0	0
2012/12/20	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/20	IGOV	07/02/2013			Index Future	200.2790	200.2790	200.2560	200.2560	(0.011)	0.0000	0.0000	610
2012/12/20	IGOV	02/05/2013			Index Future	202.7930	202.7930	202.7700	202.7700	(0.011)	0.0000	0.0000	0
2012/12/20	ILBI	07/02/2013			Index Future	534.6880	534.6880	542.8400	542.8400	1.525	0.0000	0.0000	183
2012/12/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/20	JBAF	16/01/2013			Jibar Tradeable Future	4.3400	95.6600	4.3100	95.6900	(0.691)	0.0000	0.0000	0
2012/12/20	JBAF	20/02/2013			Jibar Tradeable Future	5.0000	95.0000	4.9900	95.0100	(0.200)	0.0000	0.0000	0
2012/12/20	JBAF	20/03/2013			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	1,000
2012/12/20	JBAF	17/04/2013			Jibar Tradeable Future	4.9300	95.0700	4.9200	95.0800	(0.203)	0.0000	0.0000	0
2012/12/20	JBAF	15/05/2013			Jibar Tradeable Future	4.9100	95.0900	4.8800	95.1200	(0.611)	0.0000	0.0000	0
2012/12/20	JBAF	19/06/2013			Jibar Tradeable Future	4.8900	95.1100	4.8700	95.1300	(0.409)	0.0000	0.0000	500
2012/12/20	JBAF	18/09/2013			Jibar Tradeable Future	4.9000	95.1000	4.8800	95.1200	(0.408)	0.0000	0.0000	2,200

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2012/12/20	JBAF	18/12/2013			Jibar Tradeable Future	4.9500	95.0500	4.9200	95.0800	(0.606)	0.0000	0.0000	2,000
2012/12/20	JBAF	19/03/2014			Jibar Tradeable Future	5.0500	94.9500	5.0100	94.9900	(0.792)	0.0000	0.0000	1,000
2012/12/20	JBAF	18/06/2014			Jibar Tradeable Future	5.1700	94.8300	5.1300	94.8700	(0.774)	0.0000	0.0000	800
2012/12/20	JBAF	17/09/2014			Jibar Tradeable Future	5.3000	94.7000	5.2600	94.7400	(0.755)	0.0000	0.0000	0
2012/12/20	JBAF	17/12/2014			Jibar Tradeable Future	5.3000	5.3000	5.3800	94.6200	1.509	0.0000	0.0000	0
2012/12/20	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/20	R023	07/02/2013			Bond Future	6.8151	110.2472	6.7573	110.6821	(0.849)	0.0000	0.0000	1,630
2012/12/20	R023	07/02/2013	7.04	Call	Bond Future	1,668.4400	1.6684	2,103.4000	2.1034	26.070	0	0	0
2012/12/20	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R023	07/02/2013	7.05	Call	Bond Future	1,741.8600	1.7419	2,176.8200	2.1768	24.971	0	0	0
2012/12/20	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R023	07/02/2013	7.06	Call	Bond Future	1,815.2100	1.8152	2,250.1700	2.2502	23.962	0	0	0
2012/12/20	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R023	02/05/2013			Bond Future	6.8652	107.6607	6.8052	108.1017	(0.873)	0.0000	0.0000	2
2012/12/20	R023	02/05/2013	7.04	Call	Bond Future	1,272.9300	1.2729	1,713.9200	1.7139	34.644	0	0	0
2012/12/20	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R023	02/05/2013	7.05	Call	Bond Future	1,345.1500	1.3451	1,786.1400	1.7861	32.784	0	0	0
2012/12/20	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R023	02/05/2013	7.06	Call	Bond Future	1,417.3100	1.4173	1,858.3000	1.8583	31.115	0	0	0
2012/12/20	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R023	01/08/2013			Bond Future	6.9174	109.0976	6.8553	109.5436	(0.897)	0.0000	0.0000	0
2012/12/20	R023	01/08/2013	7.29	Call	Bond Future	2,627.8300	2.6278	3,073.8100	3.0738	16.971	0	0	0
2012/12/20	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R023	01/08/2013	7.30	Call	Bond Future	2,697.2000	2.6972	3,143.1800	3.1432	16.535	0	0	0
2012/12/20	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R023	01/08/2013	7.31	Call	Bond Future	2,766.5100	2.7665	3,212.4900	3.2125	16.121	0	0	0
2012/12/20	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R157	07/02/2013			Bond Future	5.3400	125.0471	5.2866	125.1898	(0.999)	0.0000	0.0000	7,617
2012/12/20	R157	07/02/2013	6.28	Call	Bond Future	2,482.4200	2.4824	2,624.5100	2.6245	5.724	0	0	0
2012/12/20	R157	07/02/2013	6.28	Put	Bond Future	1.4700	0.0015	0.8200	0.0008	(44.218)	0	0	0
2012/12/20	R157	07/02/2013	6.50	Call	Bond Future	3,052.1900	3.0522	3,194.8200	3.1948	4.673	0	0	0
2012/12/20	R157	07/02/2013	6.50	Put	Bond Future	0.2200	0.0002	0.1100	0.0001	(50.000)	0	0	0
2012/12/20	R157	07/02/2013	6.70	Call	Bond Future	3,568.0100	3.5680	3,710.7300	3.7107	4.000	0	0	0
2012/12/20	R157	07/02/2013	6.70	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2012/12/20	R157	07/02/2013	6.75	Call	Bond Future	3,696.5300	3.6965	3,839.2700	3.8393	3.861	0	0	0
2012/12/20	R157	07/02/2013	6.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/20	R157	07/02/2013	6.80	Call	Bond Future	3,824.8900	3.8249	3,967.6200	3.9676	3.732	0	0	0
2012/12/20	R157	07/02/2013	6.80	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/20	R157	02/05/2013			Bond Future	5.3474	119.7501	5.2877	119.8955	(1.116)	0.0000	0.0000	13,141
2012/12/20	R157	02/05/2013	5.35	Call	Bond Future	584.3800	0.5844	658.3900	0.6584	12.665	0	0	0
2012/12/20	R157	02/05/2013	5.35	Put	Bond Future	578.0800	0.5781	506.7200	0.5067	(12.344)	0	0	0
2012/12/20	R157	02/05/2013	5.36	Call	Bond Future	596.9000	0.5969	671.8800	0.6719	12.562	0	0	0
2012/12/20	R157	02/05/2013	5.36	Put	Bond Future	566.2700	0.5663	495.8800	0.4959	(12.430)	0	0	0
2012/12/20	R157	02/05/2013	5.34	Call	Bond Future	572.0200	0.5720	645.0600	0.6451	12.769	0	0	0
2012/12/20	R157	02/05/2013	5.34	Put	Bond Future	590.0600	0.5901	517.7300	0.5177	(12.258)	0	0	0

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2012/12/20	R157	07/11/2013			Bond Future	5.3550	116.2353	5.2761	116.3849	(1.475)	0.0000	0.0000	0
2012/12/20	R157	07/11/2013	5.60	Call	Bond Future	1,062.6600	1.0627	1,152.3100	1.1523	8.436	0	0	0
2012/12/20	R157	07/11/2013	5.60	Put	Bond Future	600.3500	0.6003	540.4500	0.5405	(9.978)	0	0	0
2012/12/20	R157	07/11/2013	5.61	Call	Bond Future	1,074.1500	1.0742	1,164.3400	1.1643	8.396	0	0	0
2012/12/20	R157	07/11/2013	5.61	Put	Bond Future	593.0200	0.5930	533.6600	0.5337	(10.010)	0	0	0
2012/12/20	R157	07/11/2013	5.59	Call	Bond Future	1,051.2300	1.0512	1,140.3500	1.1403	8.478	0	0	0
2012/12/20	R157	07/11/2013	5.59	Put	Bond Future	607.7400	0.6077	547.3100	0.5473	(9.943)	0	0	0
2012/12/20	R186	07/02/2013			Bond Future	7.2728	129.3904	7.2200	129.9345	(0.726)	0.0000	0.0000	53,454
2012/12/20	R186	07/02/2013	7.00	Call	Bond Future	1,213.9200	1.2139	1,377.3100	1.3773	13.460	0	0	10,300
2012/12/20	R186	07/02/2013	7.00	Put	Bond Future	4,058.9100	4.0589	3,678.1900	3.6782	(9.380)	0	0	0
2012/12/20	R186	07/02/2013	7.25	Call	Bond Future	2,248.0500	2.2481	2,502.6800	2.5027	11.327	0	0	670
2012/12/20	R186	07/02/2013	7.25	Put	Bond Future	2,482.3100	2.4823	2,192.8300	2.1928	(11.662)	0	0	0
2012/12/20	R186	07/02/2013	7.50	Call	Bond Future	3,696.8100	3.6968	4,043.3600	4.0434	9.374	0	0	575
2012/12/20	R186	07/02/2013	7.50	Put	Bond Future	1,392.5700	1.3926	1,195.0100	1.1950	(14.187)	0	0	0
2012/12/20	R186	07/02/2013	8.55	Call	Bond Future	12,268.8800	12.2689	12,801.8500	12.8018	4.344	0	0	0
2012/12/20	R186	07/02/2013	8.55	Put	Bond Future	41.5300	0.0415	30.3900	0.0304	(26.824)	0	0	0
2012/12/20	R186	07/02/2013	8.45	Call	Bond Future	11,394.8700	11.3949	11,922.7700	11.9228	4.633	0	0	0
2012/12/20	R186	07/02/2013	8.45	Put	Bond Future	63.7300	0.0637	47.5200	0.0475	(25.435)	0	0	0
2012/12/20	R186	07/02/2013	8.47	Call	Bond Future	11,569.7600	11.5698	12,098.8000	12.0988	4.573	0	0	0
2012/12/20	R186	07/02/2013	8.47	Put	Bond Future	58.5900	0.0586	43.5200	0.0435	(25.721)	0	0	0
2012/12/20	R186	07/02/2013	8.50	Call	Bond Future	11,832.0500	11.8320	12,362.6900	12.3627	4.485	0	0	0
2012/12/20	R186	07/02/2013	8.50	Put	Bond Future	51.5700	0.0516	38.1000	0.0381	(26.120)	0	0	0
2012/12/20	R186	07/02/2013	7.75	Call	Bond Future	5,485.2600	5.4853	5,908.8300	5.9088	7.722	0	0	1,000
2012/12/20	R186	07/02/2013	7.75	Put	Bond Future	712.4500	0.7125	591.9100	0.5919	(16.919)	0	0	0
2012/12/20	R186	07/02/2013	8.00	Call	Bond Future	7,505.9900	7.5060	7,984.3300	7.9843	6.373	0	0	0
2012/12/20	R186	07/02/2013	8.00	Put	Bond Future	332.3500	0.3323	266.5800	0.2666	(19.789)	0	0	150
2012/12/20	R186	07/02/2013	8.32	Call	Bond Future	10,259.2800	10.2593	10,777.8000	10.7778	5.054	0	0	0
2012/12/20	R186	07/02/2013	8.32	Put	Bond Future	108.0600	0.1081	82.4700	0.0825	(23.681)	0	0	2,000
2012/12/20	R186	02/05/2013			Bond Future	7.3315	130.9473	7.2769	131.4989	(0.744)	0.0000	0.0000	12
2012/12/20	R186	02/05/2013	7.41	Call	Bond Future	4,366.3800	4.3664	4,659.3300	4.6593	6.709	0	0	0
2012/12/20	R186	02/05/2013	7.41	Put	Bond Future	3,578.2100	3.5782	3,319.4900	3.3195	(7.230)	0	0	0
2012/12/20	R186	02/05/2013	7.39	Call	Bond Future	4,261.9400	4.2619	4,550.4400	4.5504	6.769	0	0	0
2012/12/20	R186	02/05/2013	7.39	Put	Bond Future	3,673.9000	3.6739	3,410.7300	3.4107	(7.163)	0	0	0
2012/12/20	R186	02/05/2013	7.40	Call	Bond Future	4,313.9900	4.3140	4,604.7200	4.6047	6.739	0	0	0
2012/12/20	R186	02/05/2013	7.40	Put	Bond Future	3,625.8300	3.6258	3,364.8900	3.3649	(7.197)	0	0	0
2012/12/20	R186	07/11/2013			Bond Future	7.4676	129.1878	7.4092	129.7548	(0.783)	0.0000	0.0000	0
2012/12/20	R186	07/11/2013	8.16	Call	Bond Future	10,203.3100	10.2033	10,581.9000	10.5819	3.710	0	0	0
2012/12/20	R186	07/11/2013	8.16	Put	Bond Future	3,752.9100	3.7529	3,564.5800	3.5646	(5.018)	0	0	0
2012/12/20	R186	07/11/2013	8.75	Call	Bond Future	13,817.4400	13.8174	14,256.7700	14.2568	3.180	0	0	0
2012/12/20	R186	07/11/2013	8.75	Put	Bond Future	2,232.1800	2.2322	2,104.5900	2.1046	(5.716)	0	0	130
2012/12/20	R186	07/11/2013	8.14	Call	Bond Future	10,085.1400	10.0851	10,461.4500	10.4614	3.731	0	0	0
2012/12/20	R186	07/11/2013	8.14	Put	Bond Future	3,814.4800	3.8145	3,623.8700	3.6239	(4.997)	0	0	0
2012/12/20	R186	07/11/2013	8.15	Call	Bond Future	10,144.1700	10.1442	10,521.6200	10.5216	3.721	0	0	0
2012/12/20	R186	07/11/2013	8.15	Put	Bond Future	3,783.5900	3.7836	3,594.1200	3.5941	(5.008)	0	0	0
2012/12/20	R189	07/02/2013			Bond Future	217.7548	217.7548	217.8262	217.8262	0.033	0.0000	0.0000	154
2012/12/20	R189	07/02/2013	212.99	Call	Bond Future	4,764.7900	4.7648	4,836.2400	4.8362	1.500	0	0	0

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2012/12/20	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R189	07/02/2013	213.00	Call	Bond Future	4,754.7900	4.7548	4,826.2400	4.8262	1.503	0	0	0
2012/12/20	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R189	07/02/2013	213.01	Call	Bond Future	4,744.7900	4.7448	4,816.2400	4.8162	1.506	0	0	0
2012/12/20	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R197	07/02/2013			Bond Future	287.8136	287.8136	287.9522	287.9522	0.048	0.0000	0.0000	2,633
2012/12/20	R197	07/02/2013	278.99	Call	Bond Future	8,823.6000	8.8236	8,962.1700	8.9622	1.570	0	0	0
2012/12/20	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R197	07/02/2013	279.00	Call	Bond Future	8,813.6000	8.8136	8,952.1700	8.9522	1.572	0	0	0
2012/12/20	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R197	07/02/2013	279.01	Call	Bond Future	8,803.6000	8.8036	8,942.1700	8.9422	1.574	0	0	0
2012/12/20	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R197	02/05/2013			Bond Future	291.4271	291.4271	291.5684	291.5684	0.048	0.0000	0.0000	40
2012/12/20	R197	02/05/2013	282.39	Call	Bond Future	9,037.1400	9.0371	9,178.4000	9.1784	1.563	0	0	0
2012/12/20	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R197	02/05/2013	282.40	Call	Bond Future	9,027.1400	9.0271	9,168.4000	9.1684	1.565	0	0	0
2012/12/20	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R197	02/05/2013	282.41	Call	Bond Future	9,017.1400	9.0171	9,158.4000	9.1584	1.567	0	0	0
2012/12/20	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R201	07/02/2013			Bond Future	4.9882	107.8478	4.9357	107.9438	(1.052)	0.0000	0.0000	1,540
2012/12/20	R201	07/02/2013	4.98	Call	Bond Future	212.0200	0.2120	260.2100	0.2602	22.729	0	0	0
2012/12/20	R201	07/02/2013	4.98	Put	Bond Future	227.0500	0.2270	179.2600	0.1793	(21.048)	0	0	0
2012/12/20	R201	07/02/2013	5.60	Call	Bond Future	1,116.2900	1.1163	1,209.8800	1.2099	8.384	0	0	0
2012/12/20	R201	07/02/2013	5.60	Put	Bond Future	5.9600	0.0060	3.5700	0.0036	(40.101)	0	0	0
2012/12/20	R201	07/02/2013	6.20	Call	Bond Future	2,184.6000	2.1846	2,280.5700	2.2806	4.393	0	0	0
2012/12/20	R201	07/02/2013	6.20	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/20	R201	07/02/2013	6.25	Call	Bond Future	2,273.4600	2.2735	2,369.4300	2.3694	4.221	0	0	0
2012/12/20	R201	07/02/2013	6.25	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/20	R201	07/02/2013	6.30	Call	Bond Future	2,362.2200	2.3622	2,458.2000	2.4582	4.063	0	0	0
2012/12/20	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R201	02/05/2013			Bond Future	4.9480	109.1455	4.8870	109.2434	(1.233)	0.0000	0.0000	4
2012/12/20	R201	02/05/2013	4.05	Call	Bond Future	8.6600	0.0087	11.7600	0.0118	35.797	0	0	0
2012/12/20	R201	02/05/2013	4.05	Put	Bond Future	1,462.4600	1.4625	1,367.6300	1.3676	(6.484)	0	0	0
2012/12/20	R201	02/05/2013	4.06	Call	Bond Future	9.1900	0.0092	12.4600	0.0125	35.582	0	0	0
2012/12/20	R201	02/05/2013	4.06	Put	Bond Future	1,446.6500	1.4466	1,351.9900	1.3520	(6.543)	0	0	0
2012/12/20	R201	02/05/2013	4.04	Call	Bond Future	8.1600	0.0082	11.1000	0.0111	36.029	0	0	0
2012/12/20	R201	02/05/2013	4.04	Put	Bond Future	1,478.2900	1.4783	1,383.3000	1.3833	(6.426)	0	0	0
2012/12/20	R201	07/11/2013			Bond Future	4.7654	107.6798	4.6739	107.7806	(1.920)	0.0000	0.0000	0
2012/12/20	R201	07/11/2013	4.80	Call	Bond Future	437.0700	0.4371	490.3900	0.4904	12.199	0	0	0
2012/12/20	R201	07/11/2013	4.80	Put	Bond Future	399.0300	0.3990	351.5800	0.3516	(11.891)	0	0	0
2012/12/20	R201	07/11/2013	4.81	Call	Bond Future	443.1300	0.4431	496.8800	0.4969	12.130	0	0	0
2012/12/20	R201	07/11/2013	4.81	Put	Bond Future	394.0900	0.3941	347.0700	0.3471	(11.931)	0	0	0
2012/12/20	R201	07/11/2013	4.79	Call	Bond Future	431.0500	0.4310	483.9600	0.4840	12.275	0	0	0
2012/12/20	R201	07/11/2013	4.79	Put	Bond Future	404.0100	0.4040	356.1500	0.3562	(11.846)	0	0	0
2012/12/20	R202	07/02/2013			Bond Future	216.9802	216.9802	217.0981	217.0981	0.054	0.0000	0.0000	51,506

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2012/12/20	R202	07/02/2013	204.99	Call	Bond Future	11,990.1700	11.9902	12,108.1100	12.1081	0.984	0	0	0
2012/12/20	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R202	07/02/2013	205.00	Call	Bond Future	11,980.1700	11.9802	12,098.1100	12.0981	0.984	0	0	0
2012/12/20	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R202	07/02/2013	205.01	Call	Bond Future	11,970.1700	11.9702	12,088.1100	12.0881	0.985	0	0	0
2012/12/20	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R202	02/05/2013			Bond Future	219.7041	219.7041	219.8248	219.8248	0.055	0.0000	0.0000	1
2012/12/20	R202	02/05/2013	211.04	Call	Bond Future	8,664.1200	8.6641	8,784.7600	8.7848	1.392	0	0	0
2012/12/20	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R202	02/05/2013	211.05	Call	Bond Future	8,654.1200	8.6541	8,774.7600	8.7748	1.394	0	0	0
2012/12/20	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R202	02/05/2013	211.06	Call	Bond Future	8,644.1200	8.6441	8,764.7600	8.7648	1.396	0	0	0
2012/12/20	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R203	07/02/2013			Bond Future	5.8041	113.1349	5.7512	113.3578	(0.911)	0.0000	0.0000	19,298
2012/12/20	R203	07/02/2013	5.54	Call	Bond Future	271.0200	0.2710	328.0800	0.3281	21.054	0	0	10,000
2012/12/20	R203	07/02/2013	5.54	Put	Bond Future	1,389.4000	1.3894	1,223.6000	1.2236	(11.933)	0	0	0
2012/12/20	R203	07/02/2013	6.11	Call	Bond Future	1,518.4800	1.5185	1,689.0100	1.6890	11.230	0	0	12,600
2012/12/20	R203	07/02/2013	6.11	Put	Bond Future	240.3500	0.2404	188.0200	0.1880	(21.772)	0	0	3,254
2012/12/20	R203	07/02/2013	6.45	Call	Bond Future	2,729.9200	2.7299	2,937.8600	2.9379	7.617	0	0	0
2012/12/20	R203	07/02/2013	6.45	Put	Bond Future	52.4100	0.0524	37.4900	0.0375	(28.468)	0	0	0
2012/12/20	R203	07/02/2013	6.94	Call	Bond Future	4,658.7000	4.6587	4,880.3900	4.8804	4.759	0	0	0
2012/12/20	R203	07/02/2013	6.94	Put	Bond Future	3.0700	0.0031	1.9000	0.0019	(38.111)	0	0	0
2012/12/20	R203	07/02/2013	7.15	Call	Bond Future	5,490.3500	5.4903	5,712.9300	5.7129	4.054	0	0	0
2012/12/20	R203	07/02/2013	7.15	Put	Bond Future	0.6600	0.0007	0.3800	0.0004	(42.424)	0	0	0
2012/12/20	R203	07/02/2013	6.50	Call	Bond Future	2,922.0800	2.9221	3,132.9600	3.1330	7.217	0	0	0
2012/12/20	R203	07/02/2013	6.50	Put	Bond Future	40.6500	0.0407	28.6700	0.0287	(29.471)	0	0	0
2012/12/20	R203	07/02/2013	6.55	Call	Bond Future	3,116.0900	3.1161	3,329.4400	3.3294	6.847	0	0	0
2012/12/20	R203	07/02/2013	6.55	Put	Bond Future	31.2100	0.0312	21.7000	0.0217	(30.471)	0	0	0
2012/12/20	R203	07/02/2013	6.65	Call	Bond Future	3,508.3100	3.5083	3,725.3400	3.7253	6.186	0	0	0
2012/12/20	R203	07/02/2013	6.65	Put	Bond Future	17.9500	0.0180	12.1200	0.0121	(32.479)	0	0	30,250
2012/12/20	R203	02/05/2013			Bond Future	5.8371	110.3397	5.7807	110.5661	(0.966)	0.0000	0.0000	22
2012/12/20	R203	02/05/2013	5.90	Call	Bond Future	1,276.7800	1.2768	1,398.3400	1.3983	9.521	0	0	0
2012/12/20	R203	02/05/2013	5.90	Put	Bond Future	1,025.1900	1.0252	920.3600	0.9204	(10.225)	0	0	0
2012/12/20	R203	02/05/2013	5.91	Call	Bond Future	1,298.5900	1.2986	1,421.3900	1.4214	9.456	0	0	0
2012/12/20	R203	02/05/2013	5.91	Put	Bond Future	1,007.0400	1.0070	903.4500	0.9034	(10.287)	0	0	0
2012/12/20	R203	02/05/2013	5.89	Call	Bond Future	1,255.1900	1.2552	1,375.4900	1.3755	9.584	0	0	0
2012/12/20	R203	02/05/2013	5.89	Put	Bond Future	1,043.5800	1.0436	937.4900	0.9375	(10.166)	0	0	0
2012/12/20	R203	07/11/2013			Bond Future	5.9183	109.2137	5.8529	109.4465	(1.105)	0.0000	0.0000	0
2012/12/20	R203	07/11/2013	6.00	Call	Bond Future	1,933.1200	1.9331	2,057.0500	2.0571	6.411	0	0	0
2012/12/20	R203	07/11/2013	6.00	Put	Bond Future	1,643.4100	1.6434	1,534.5900	1.5346	(6.622)	0	0	0
2012/12/20	R203	07/11/2013	6.01	Call	Bond Future	1,952.3200	1.9523	2,076.9800	2.0770	6.385	0	0	0
2012/12/20	R203	07/11/2013	6.01	Put	Bond Future	1,627.2000	1.6272	1,519.1100	1.5191	(6.643)	0	0	0
2012/12/20	R203	07/11/2013	5.99	Call	Bond Future	1,914.4200	1.9144	2,037.6200	2.0376	6.435	0	0	0
2012/12/20	R203	07/11/2013	5.99	Put	Bond Future	1,660.1400	1.6601	1,550.5900	1.5506	(6.599)	0	0	0
2012/12/20	R204	07/02/2013			Bond Future	6.0462	110.6662	5.9936	110.9378	(0.871)	0.0000	0.0000	16,672
2012/12/20	R204	07/02/2013	7.29	Call	Bond Future	6,185.7900	6.1858	6,455.7700	6.4558	4.365	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/20	R204	07/02/2013	7.29	Put	Bond Future	4.6700		0.0047	3.0300	0.0030	(35.118)	0	0	0
2012/12/20	R204	07/02/2013	7.45	Call	Bond Future	6,946.4400		6.9464	7,217.4300	7.2174	3.901	0	0	0
2012/12/20	R204	07/02/2013	7.45	Put	Bond Future	1.6400		0.0016	1.0100	0.0010	(38.415)	0	0	0
2012/12/20	R204	07/02/2013	7.95	Call	Bond Future	9,286.9600		9.2870	9,558.5700	9.5586	2.925	0	0	0
2012/12/20	R204	07/02/2013	7.95	Put	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/20	R204	07/02/2013	8.00	Call	Bond Future	9,517.5100		9.5175	9,789.1200	9.7891	2.854	0	0	0
2012/12/20	R204	07/02/2013	8.00	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/20	R204	07/02/2013	8.05	Call	Bond Future	9,747.4200		9.7474	10,019.0400	10.0190	2.787	0	0	0
2012/12/20	R204	07/02/2013	8.05	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/20	R204	02/05/2013			Bond Future	6.0865		111.9978	6.0310	112.2734	(0.912)	0.0000	0.0000	24
2012/12/20	R204	02/05/2013	6.30	Call	Bond Future	2,187.9500		2.1879	2,353.9500	2.3540	7.587	0	0	0
2012/12/20	R204	02/05/2013	6.30	Put	Bond Future	1,135.9100		1.1359	1,026.2700	1.0263	(9.652)	0	0	0
2012/12/20	R204	02/05/2013	6.31	Call	Bond Future	2,218.0400		2.2180	2,385.3200	2.3853	7.542	0	0	0
2012/12/20	R204	02/05/2013	6.31	Put	Bond Future	1,117.0200		1.1170	1,008.6600	1.0087	(9.701)	0	0	0
2012/12/20	R204	02/05/2013	6.29	Call	Bond Future	2,158.0700		2.1581	2,322.7900	2.3228	7.633	0	0	0
2012/12/20	R204	02/05/2013	6.29	Put	Bond Future	1,155.0400		1.1550	1,044.1200	1.0441	(9.603)	0	0	0
2012/12/20	R204	07/11/2013			Bond Future	6.1825		110.9935	6.1200	111.2769	(1.011)	0.0000	0.0000	0
2012/12/20	R204	07/11/2013	6.30	Call	Bond Future	2,782.1200		2.7821	2,935.1900	2.9352	5.502	0	0	0
2012/12/20	R204	07/11/2013	6.30	Put	Bond Future	2,251.5700		2.2516	2,121.2500	2.1213	(5.788)	0	0	0
2012/12/20	R204	07/11/2013	6.31	Call	Bond Future	2,806.9300		2.8069	2,960.8000	2.9608	5.482	0	0	0
2012/12/20	R204	07/11/2013	6.31	Put	Bond Future	2,231.3800		2.2314	2,101.8600	2.1019	(5.804)	0	0	0
2012/12/20	R204	07/11/2013	7.00	Call	Bond Future	4,777.8700		4.7779	4,981.5500	4.9815	4.263	0	0	0
2012/12/20	R204	07/11/2013	7.00	Put	Bond Future	1,152.6100		1.1526	1,072.9000	1.0729	(6.916)	0	0	180
2012/12/20	R204	07/11/2013	6.29	Call	Bond Future	2,757.4200		2.7574	2,909.7000	2.9097	5.523	0	0	0
2012/12/20	R204	07/11/2013	6.29	Put	Bond Future	2,271.8900		2.2719	2,140.7800	2.1408	(5.771)	0	0	0
2012/12/20	R206	07/02/2013			Bond Future	4.9777		102.8215	4.9290	102.8657	(0.977)	0.0000	0.0000	1,120
2012/12/20	R206	07/02/2013	4.76	Call	Bond Future	25.4800		0.0255	34.6900	0.0347	36.146	0	0	0
2012/12/20	R206	07/02/2013	4.76	Put	Bond Future	223.3500		0.2234	188.3900	0.1884	(15.653)	0	0	0
2012/12/20	R206	07/02/2013	5.00	Call	Bond Future	104.6100		0.1046	128.9400	0.1289	23.258	0	0	0
2012/12/20	R206	07/02/2013	5.00	Put	Bond Future	84.3300		0.0843	64.4900	0.0645	(23.527)	0	0	0
2012/12/20	R206	07/02/2013	5.95	Call	Bond Future	876.7600		0.8768	920.9200	0.9209	5.037	0	0	0
2012/12/20	R206	07/02/2013	5.95	Put	Bond Future	0.0200		0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/20	R206	07/02/2013	6.00	Call	Bond Future	921.5100		0.9215	965.6700	0.9657	4.792	0	0	0
2012/12/20	R206	07/02/2013	6.00	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/20	R206	07/02/2013	6.05	Call	Bond Future	966.2500		0.9663	1,010.4100	1.0104	4.570	0	0	0
2012/12/20	R206	07/02/2013	6.05	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/20	R206	02/05/2013			Bond Future	4.8938		104.0586	4.8273	104.1040	(1.359)	0.0000	0.0000	23
2012/12/20	R206	02/05/2013	3.40	Call	Bond Future	0.0400		0.0000	0.0600	0.0001	50.000	0	0	0
2012/12/20	R206	02/05/2013	3.40	Put	Bond Future	1,029.7200		1.0297	984.2700	0.9843	(4.414)	0	0	0
2012/12/20	R206	02/05/2013	3.41	Call	Bond Future	0.0400		0.0000	0.0700	0.0001	75.000	0	0	0
2012/12/20	R206	02/05/2013	3.41	Put	Bond Future	1,022.7700		1.0228	977.3300	0.9773	(4.443)	0	0	0
2012/12/20	R206	02/05/2013	3.39	Call	Bond Future	0.0300		0.0000	0.0600	0.0001	100.000	0	0	0
2012/12/20	R206	02/05/2013	3.39	Put	Bond Future	1,036.6600		1.0367	991.2200	0.9912	(4.383)	0	0	0
2012/12/20	R206	07/11/2013			Bond Future	3.5716		103.1043	3.3108	103.1512	(7.303)	0.0000	0.0000	0
2012/12/20	R206	07/11/2013	4.30	Call	Bond Future	143.3100		0.1433	183.9500	0.1839	28.358	0	0	0
2012/12/20	R206	07/11/2013	4.30	Put	Bond Future	12.6100		0.0126	6.3700	0.0064	(49.485)	0	0	0
2012/12/20	R206	07/11/2013	4.31	Call	Bond Future	144.8000		0.1448	185.5600	0.1856	28.149	0	0	0

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2012/12/20	R206	07/11/2013	4.31	Put	Bond Future	12.3100	0.0123	6.1900	0.0062	(49.716)	0	0	0
2012/12/20	R206	07/11/2013	4.29	Call	Bond Future	141.8200	0.1418	182.3300	0.1823	28.564	0	0	0
2012/12/20	R206	07/11/2013	4.29	Put	Bond Future	12.9200	0.0129	6.5500	0.0066	(49.303)	0	0	0
2012/12/20	R207	07/02/2013			Bond Future	6.3149	105.7325	6.2571	106.0632	(0.915)	0.0000	0.0000	11,309
2012/12/20	R207	07/02/2013	7.66	Call	Bond Future	7,355.6400	7.3556	7,685.0000	7.6850	4.478	0	0	0
2012/12/20	R207	07/02/2013	7.66	Put	Bond Future	3.5600	0.0036	2.2100	0.0022	(37.921)	0	0	0
2012/12/20	R207	07/02/2013	7.80	Call	Bond Future	8,081.7900	8.0818	8,411.9200	8.4119	4.085	0	0	0
2012/12/20	R207	07/02/2013	7.80	Put	Bond Future	1.4300	0.0014	0.8500	0.0009	(40.559)	0	0	0
2012/12/20	R207	07/02/2013	8.20	Call	Bond Future	10,124.6100	10.1246	10,455.2900	10.4553	3.266	0	0	0
2012/12/20	R207	07/02/2013	8.20	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2012/12/20	R207	07/02/2013	8.25	Call	Bond Future	10,376.3500	10.3763	10,707.0400	10.7070	3.187	0	0	0
2012/12/20	R207	07/02/2013	8.25	Put	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2012/12/20	R207	07/02/2013	8.30	Call	Bond Future	10,627.2700	10.6273	10,957.9700	10.9580	3.112	0	0	0
2012/12/20	R207	07/02/2013	8.30	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/20	R207	02/05/2013			Bond Future	6.3626	107.0046	6.3021	107.3400	(0.950)	0.0000	0.0000	0
2012/12/20	R207	02/05/2013	6.45	Call	Bond Future	2,124.7800	2.1248	2,306.9900	2.3070	8.575	0	0	0
2012/12/20	R207	02/05/2013	6.45	Put	Bond Future	1,641.8800	1.6419	1,488.6000	1.4886	(9.336)	0	0	0
2012/12/20	R207	02/05/2013	6.46	Call	Bond Future	2,154.7200	2.1547	2,338.4900	2.3385	8.529	0	0	0
2012/12/20	R207	02/05/2013	6.46	Put	Bond Future	1,616.7700	1.6168	1,465.0500	1.4650	(9.384)	0	0	0
2012/12/20	R207	02/05/2013	6.44	Call	Bond Future	2,095.0700	2.0951	2,275.7200	2.2757	8.623	0	0	0
2012/12/20	R207	02/05/2013	6.44	Put	Bond Future	1,667.2600	1.6673	1,512.4200	1.5124	(9.287)	0	0	0
2012/12/20	R207	07/11/2013			Bond Future	6.4722	106.2585	6.4053	106.6034	(1.034)	0.0000	0.0000	0
2012/12/20	R207	07/11/2013	6.70	Call	Bond Future	3,600.5500	3.6006	3,797.6500	3.7976	5.474	0	0	0
2012/12/20	R207	07/11/2013	6.70	Put	Bond Future	2,436.6100	2.4366	2,288.8500	2.2888	(6.064)	0	0	0
2012/12/20	R207	07/11/2013	6.71	Call	Bond Future	3,629.9700	3.6300	3,827.9900	3.8280	5.455	0	0	0
2012/12/20	R207	07/11/2013	6.71	Put	Bond Future	2,415.3100	2.4153	2,268.4700	2.2685	(6.080)	0	0	0
2012/12/20	R207	07/11/2013	6.69	Call	Bond Future	3,571.2400	3.5712	3,767.4300	3.7674	5.494	0	0	0
2012/12/20	R207	07/11/2013	6.69	Put	Bond Future	2,458.0600	2.4581	2,309.3900	2.3094	(6.048)	0	0	0
2012/12/20	R208	07/02/2013			Bond Future	6.4041	104.6590	6.3465	105.0255	(0.900)	0.0000	0.0000	19,911
2012/12/20	R208	07/02/2013	6.00	Call	Bond Future	365.2200	0.3652	438.5100	0.4385	20.067	0	0	12,250
2012/12/20	R208	07/02/2013	6.00	Put	Bond Future	2,969.7400	2.9697	2,676.5000	2.6765	(9.874)	0	0	0
2012/12/20	R208	07/02/2013	7.78	Call	Bond Future	8,293.5700	8.2936	8,658.2200	8.6582	4.397	0	0	0
2012/12/20	R208	07/02/2013	7.78	Put	Bond Future	5.2200	0.0052	3.3400	0.0033	(36.015)	0	0	0
2012/12/20	R208	07/02/2013	7.85	Call	Bond Future	8,690.7100	8.6907	9,055.9600	9.0560	4.203	0	0	0
2012/12/20	R208	07/02/2013	7.85	Put	Bond Future	3.4400	0.0034	2.1600	0.0022	(37.209)	0	0	0
2012/12/20	R208	07/02/2013	8.83	Call	Bond Future	14,056.1600	14.0562	14,422.6900	14.4227	2.608	0	0	0
2012/12/20	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R208	07/02/2013	7.95	Call	Bond Future	9,255.3600	9.2554	9,621.1700	9.6212	3.952	0	0	0
2012/12/20	R208	07/02/2013	7.95	Put	Bond Future	1.8500	0.0019	1.1300	0.0011	(38.919)	0	0	0
2012/12/20	R208	07/02/2013	8.00	Call	Bond Future	9,536.3600	9.5364	9,902.3600	9.9024	3.838	0	0	0
2012/12/20	R208	07/02/2013	8.00	Put	Bond Future	1.3400	0.0013	0.8100	0.0008	(39.552)	0	0	0
2012/12/20	R208	07/02/2013	8.05	Call	Bond Future	9,816.4400	9.8164	10,182.5700	10.1826	3.730	0	0	0
2012/12/20	R208	07/02/2013	8.05	Put	Bond Future	0.9700	0.0010	0.5700	0.0006	(41.237)	0	0	0
2012/12/20	R208	02/05/2013			Bond Future	6.4472	102.5253	6.3872	102.8970	(0.930)	0.0000	0.0000	47
2012/12/20	R208	02/05/2013	6.66	Call	Bond Future	2,877.2100	2.8772	3,099.3500	3.0994	7.721	0	0	0
2012/12/20	R208	02/05/2013	6.66	Put	Bond Future	1,571.2900	1.5713	1,421.8000	1.4218	(9.514)	0	0	0

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2012/12/20	R208	02/05/2013	6.64	Call	Bond Future	2,804.5600	2.8046	3,023.4600	3.0235	7.805	0	0	0
2012/12/20	R208	02/05/2013	6.64	Put	Bond Future	1,620.4800	1.6205	1,467.7500	1.4678	(9.425)	0	0	0
2012/12/20	R208	02/05/2013	6.65	Call	Bond Future	2,840.7700	2.8408	3,061.2900	3.0613	7.763	0	0	0
2012/12/20	R208	02/05/2013	6.65	Put	Bond Future	1,595.7400	1.5957	1,444.6300	1.4446	(9.470)	0	0	0
2012/12/20	R208	07/11/2013			Bond Future	6.5492	101.9482	6.4838	102.3302	(1.000)	0.0000	0.0000	0
2012/12/20	R208	07/11/2013	6.81	Call	Bond Future	4,291.3000	4.2913	4,512.8100	4.5128	5.162	0	0	0
2012/12/20	R208	07/11/2013	6.81	Put	Bond Future	2,786.6900	2.7867	2,626.1700	2.6262	(5.760)	0	0	0
2012/12/20	R208	07/11/2013	7.50	Call	Bond Future	6,843.9800	6.8440	7,125.3400	7.1253	4.111	0	0	0
2012/12/20	R208	07/11/2013	7.50	Put	Bond Future	1,489.0400	1.4890	1,388.3700	1.3884	(6.761)	0	0	230
2012/12/20	R208	07/11/2013	6.79	Call	Bond Future	4,225.5300	4.2255	4,445.0800	4.4451	5.196	0	0	0
2012/12/20	R208	07/11/2013	6.79	Put	Bond Future	2,835.3300	2.8353	2,672.8500	2.6729	(5.731)	0	0	0
2012/12/20	R208	07/11/2013	6.80	Call	Bond Future	4,258.3600	4.2584	4,478.8900	4.4789	5.179	0	0	0
2012/12/20	R208	07/11/2013	6.80	Put	Bond Future	2,810.9300	2.8109	2,649.4300	2.6494	(5.745)	0	0	0
2012/12/20	R209	07/02/2013			Bond Future	8.0643	83.4226	8.0115	83.8926	(0.654)	0.0000	0.0000	11,354
2012/12/20	R209	07/02/2013	8.63	Call	Bond Future	5,166.6300	5.1666	5,562.3300	5.5623	7.659	0	0	0
2012/12/20	R209	07/02/2013	8.63	Put	Bond Future	378.4500	0.3784	304.0800	0.3041	(19.651)	0	0	11,000
2012/12/20	R209	07/02/2013	8.83	Call	Bond Future	6,563.0700	6.5631	6,991.3000	6.9913	6.525	0	0	0
2012/12/20	R209	07/02/2013	8.83	Put	Bond Future	187.1700	0.1872	145.3300	0.1453	(22.354)	0	0	14,000
2012/12/20	R209	07/02/2013	8.95	Call	Bond Future	7,422.3300	7.4223	7,863.9200	7.8639	5.949	0	0	0
2012/12/20	R209	07/02/2013	8.95	Put	Bond Future	118.6400	0.1186	90.1600	0.0902	(24.005)	0	0	0
2012/12/20	R209	07/02/2013	9.10	Call	Bond Future	8,502.9600	8.5030	8,956.1000	8.9561	5.329	0	0	0
2012/12/20	R209	07/02/2013	9.10	Put	Bond Future	64.9300	0.0649	48.0000	0.0480	(26.074)	0	0	0
2012/12/20	R209	07/02/2013	9.00	Call	Bond Future	7,782.3100	7.7823	8,228.3300	8.2283	5.731	0	0	0
2012/12/20	R209	07/02/2013	9.00	Put	Bond Future	97.4000	0.0974	73.3500	0.0734	(24.692)	0	0	0
2012/12/20	R209	07/02/2013	9.05	Call	Bond Future	8,142.7000	8.1427	8,592.5400	8.5925	5.524	0	0	0
2012/12/20	R209	07/02/2013	9.05	Put	Bond Future	79.6900	0.0797	59.4600	0.0595	(25.386)	0	0	0
2012/12/20	R209	07/02/2013	9.06	Call	Bond Future	8,214.7700	8.2148	8,665.3100	8.6653	5.485	0	0	0
2012/12/20	R209	07/02/2013	9.06	Put	Bond Future	76.5100	0.0765	56.9800	0.0570	(25.526)	0	0	0
2012/12/20	R209	02/05/2013			Bond Future	8.1233	81.2847	8.0692	81.7610	(0.666)	0.0000	0.0000	33
2012/12/20	R209	02/05/2013	8.01	Call	Bond Future	3,025.7000	3.0257	3,244.5000	3.2445	7.231	0	0	0
2012/12/20	R209	02/05/2013	8.01	Put	Bond Future	4,028.2500	4.0282	3,770.6700	3.7707	(6.394)	0	0	0
2012/12/20	R209	02/05/2013	7.99	Call	Bond Future	2,947.1200	2.9471	3,162.0700	3.1621	7.294	0	0	0
2012/12/20	R209	02/05/2013	7.99	Put	Bond Future	4,128.5800	4.1286	3,867.1500	3.8671	(6.332)	0	0	0
2012/12/20	R209	02/05/2013	8.00	Call	Bond Future	2,986.3600	2.9864	3,203.2400	3.2032	7.262	0	0	0
2012/12/20	R209	02/05/2013	8.00	Put	Bond Future	4,078.2900	4.0783	3,818.7900	3.8188	(6.363)	0	0	0
2012/12/20	R209	07/11/2013			Bond Future	8.2593	80.3750	8.2021	80.8646	(0.692)	0.0000	0.0000	0
2012/12/20	R209	07/11/2013	8.81	Call	Bond Future	8,757.6600	8.7577	9,069.5600	9.0696	3.561	0	0	0
2012/12/20	R209	07/11/2013	8.81	Put	Bond Future	4,270.1500	4.2701	4,092.4500	4.0925	(4.161)	0	0	0
2012/12/20	R209	07/11/2013	9.50	Call	Bond Future	12,090.0200	12.0900	12,459.0000	12.4590	3.052	0	0	0
2012/12/20	R209	07/11/2013	9.50	Put	Bond Future	2,515.1500	2.5151	2,394.5300	2.3945	(4.796)	0	0	180
2012/12/20	R209	07/11/2013	8.79	Call	Bond Future	8,664.0100	8.6640	8,974.0600	8.9741	3.579	0	0	0
2012/12/20	R209	07/11/2013	8.79	Put	Bond Future	4,332.5400	4.3325	4,152.9900	4.1530	(4.144)	0	0	0
2012/12/20	R209	07/11/2013	8.80	Call	Bond Future	8,710.8000	8.7108	9,021.7700	9.0218	3.570	0	0	0
2012/12/20	R209	07/11/2013	8.80	Put	Bond Future	4,301.2500	4.3013	4,122.6200	4.1226	(4.153)	0	0	0
2012/12/20	R210	07/02/2013			Bond Future	165.5439	165.5439	165.6307	165.6307	0.052	0.0000	0.0000	1,212
2012/12/20	R210	07/02/2013	156.99	Call	Bond Future	8,553.8900	8.5539	8,640.6800	8.6407	1.015	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
2012/12/20	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R210	07/02/2013	157.00	Call	Bond Future	8,543.8900	8.5439	8,630.6800	8.6307	1.016	0	0	0
2012/12/20	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R210	07/02/2013	157.01	Call	Bond Future	8,533.8900	8.5339	8,620.6800	8.6207	1.017	0	0	0
2012/12/20	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R210	02/05/2013			Bond Future	165.7651	165.7651	165.8535	165.8535	0.053	0.0000	0.0000	7
2012/12/20	R210	02/05/2013	161.14	Call	Bond Future	4,625.1200	4.6251	4,713.4700	4.7135	1.910	0	0	0
2012/12/20	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R210	02/05/2013	161.15	Call	Bond Future	4,615.1200	4.6151	4,703.4700	4.7035	1.914	0	0	0
2012/12/20	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R210	02/05/2013	161.16	Call	Bond Future	4,605.1200	4.6051	4,693.4700	4.6935	1.919	0	0	0
2012/12/20	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R211	07/02/2013			Bond Future	126.0306	126.0306	126.0817	126.0817	0.041	0.0000	0.0000	522
2012/12/20	R211	07/02/2013	122.99	Call	Bond Future	3,040.6100	3.0406	3,091.6900	3.0917	1.680	0	0	0
2012/12/20	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R211	07/02/2013	123.00	Call	Bond Future	3,030.6100	3.0306	3,081.6900	3.0817	1.685	0	0	0
2012/12/20	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R211	07/02/2013	123.01	Call	Bond Future	3,020.6100	3.0206	3,071.6900	3.0717	1.691	0	0	0
2012/12/20	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R211	02/05/2013			Bond Future	127.6129	127.6129	127.6651	127.6651	0.041	0.0000	0.0000	7
2012/12/20	R211	02/05/2013	125.69	Call	Bond Future	1,922.8800	1.9229	1,975.0700	1.9751	2.714	0	0	0
2012/12/20	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R211	02/05/2013	125.70	Call	Bond Future	1,912.8800	1.9129	1,965.0700	1.9651	2.728	0	0	0
2012/12/20	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R211	02/05/2013	125.71	Call	Bond Future	1,902.8800	1.9029	1,955.0700	1.9551	2.743	0	0	0
2012/12/20	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R212	07/02/2013			Bond Future	133.1218	133.1218	132.8590	132.8590	(0.197)	0.0000	0.0000	5,064
2012/12/20	R212	07/02/2013	128.99	Call	Bond Future	4,131.8300	4.1318	3,868.9700	3.8690	(6.362)	0	0	0
2012/12/20	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R212	07/02/2013	129.00	Call	Bond Future	4,121.8300	4.1218	3,858.9700	3.8590	(6.377)	0	0	0
2012/12/20	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R212	07/02/2013	129.01	Call	Bond Future	4,111.8300	4.1118	3,848.9700	3.8490	(6.393)	0	0	0
2012/12/20	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R212	02/05/2013			Bond Future	134.7931	134.7931	134.5275	134.5275	(0.197)	0.0000	0.0000	11
2012/12/20	R212	02/05/2013	131.09	Call	Bond Future	3,703.1200	3.7031	3,437.4800	3.4375	(7.173)	0	0	0
2012/12/20	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R212	02/05/2013	131.10	Call	Bond Future	3,693.1200	3.6931	3,427.4800	3.4275	(7.193)	0	0	0
2012/12/20	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R212	02/05/2013	131.11	Call	Bond Future	3,683.1200	3.6831	3,417.4800	3.4175	(7.212)	0	0	0
2012/12/20	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/20	R213	07/02/2013			Bond Future	7.7648	95.8270	7.7120	96.3100	(0.681)	0.0000	0.0000	10,414
2012/12/20	R213	07/02/2013	8.90	Call	Bond Future	9,623.7800	9.6238	10,089.7600	10.0898	4.842	0	0	0
2012/12/20	R213	07/02/2013	8.90	Put	Bond Future	68.8300	0.0688	51.7900	0.0518	(24.757)	0	0	0
2012/12/20	R213	07/02/2013	8.95	Call	Bond Future	9,998.1400	9.9981	10,466.8900	10.4669	4.688	0	0	0
2012/12/20	R213	07/02/2013	8.95	Put	Bond Future	56.1300	0.0561	41.8600	0.0419	(25.423)	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
2012/12/20	R213	07/02/2013	9.00	Call	Bond Future	10,371.9700	10.3720	10,843.0900	10.8431	4.542	0	0	0
2012/12/20	R213	07/02/2013	9.00	Put	Bond Future	45.5700	0.0456	33.6700	0.0337	(26.114)	0	0	0
2012/12/20	R213	07/02/2013	9.05	Call	Bond Future	10,744.9800	10.7450	11,218.1300	11.2181	4.403	0	0	0
2012/12/20	R213	07/02/2013	9.05	Put	Bond Future	36.8300	0.0368	26.9600	0.0270	(26.799)	0	0	0
2012/12/20	R213	02/05/2013			Bond Future	7.8222	93.4458	7.7679	93.9353	(0.694)	0.0000	0.0000	5
2012/12/20	R213	02/05/2013	7.86	Call	Bond Future	3,844.1800	3.8442	4,097.1800	4.0972	6.581	0	0	0
2012/12/20	R213	02/05/2013	7.86	Put	Bond Future	3,505.4100	3.5054	3,268.9000	3.2689	(6.747)	0	0	0
2012/12/20	R213	02/05/2013	7.84	Call	Bond Future	3,754.4700	3.7545	4,003.6500	4.0037	6.637	0	0	0
2012/12/20	R213	02/05/2013	7.84	Put	Bond Future	3,594.7200	3.5947	3,354.3900	3.3544	(6.686)	0	0	0
2012/12/20	R213	02/05/2013	7.85	Call	Bond Future	3,799.1800	3.7992	4,050.2700	4.0503	6.609	0	0	0
2012/12/20	R213	02/05/2013	7.85	Put	Bond Future	3,549.8600	3.5499	3,311.4400	3.3114	(6.716)	0	0	0
2012/12/20	R213	07/11/2013			Bond Future	7.9580	92.4779	7.9005	92.9810	(0.723)	0.0000	0.0000	0
2012/12/20	R213	07/11/2013	8.61	Call	Bond Future	9,140.6100	9.1406	9,472.4700	9.4725	3.631	0	0	0
2012/12/20	R213	07/11/2013	8.61	Put	Bond Future	3,707.7300	3.7077	3,536.5000	3.5365	(4.618)	0	0	0
2012/12/20	R213	07/11/2013	8.59	Call	Bond Future	9,039.4900	9.0395	9,369.3900	9.3694	3.650	0	0	0
2012/12/20	R213	07/11/2013	8.59	Put	Bond Future	3,766.2100	3.7662	3,593.0200	3.5930	(4.599)	0	0	0
2012/12/20	R213	07/11/2013	8.60	Call	Bond Future	9,090.0100	9.0900	9,420.8900	9.4209	3.640	0	0	0
2012/12/20	R213	07/11/2013	8.60	Put	Bond Future	3,736.8700	3.7369	3,564.6600	3.5647	(4.608)	0	0	0
2012/12/20	R214	07/02/2013			Bond Future	8.1041	85.2970	8.0513	85.7956	(0.651)	0.0000	0.0000	1,714
2012/12/20	R214	07/02/2013	8.59	Call	Bond Future	4,958.5100	4.9585	5,353.5600	5.3536	7.967	0	0	0
2012/12/20	R214	07/02/2013	8.59	Put	Bond Future	588.3100	0.5883	484.8200	0.4848	(17.591)	0	0	0
2012/12/20	R214	07/02/2013	8.60	Call	Bond Future	5,026.9600	5.0270	5,424.3800	5.4244	7.906	0	0	0
2012/12/20	R214	07/02/2013	8.60	Put	Bond Future	570.8800	0.5709	469.7600	0.4698	(17.713)	0	0	0
2012/12/20	R214	07/02/2013	8.61	Call	Bond Future	5,095.6700	5.0957	5,495.4400	5.4954	7.845	0	0	0
2012/12/20	R214	07/02/2013	8.61	Put	Bond Future	553.8800	0.5539	455.1100	0.4551	(17.832)	0	0	0
<b>Total</b>													<b>349419</b>