



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 21/12/2012 to 21/12/2012

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
2012/12/21	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	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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2012/12/21	2025	07/02/2013			Bond Future	114.2039	114.2039	114.3467	114.3467	0.125	0.0000	0.0000	0
2012/12/21	2025	07/02/2013	110.99	Call	Bond Future	3,213.8700	3.2139	3,356.7100	3.3567	4.444	0	0	0
2012/12/21	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	2025	07/02/2013	111.00	Call	Bond Future	3,203.8700	3.2039	3,346.7100	3.3467	4.458	0	0	0
2012/12/21	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	2025	07/02/2013	111.01	Call	Bond Future	3,193.8700	3.1939	3,336.7100	3.3367	4.472	0	0	0
2012/12/21	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	2038	07/02/2013			Bond Future	114.0063	114.0063	114.0274	114.0274	0.018	0.0000	0.0000	0
2012/12/21	2038	07/02/2013	105.99	Call	Bond Future	8,016.3400	8.0163	8,037.3500	8.0374	0.262	0	0	0
2012/12/21	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	2038	07/02/2013	106.00	Call	Bond Future	8,006.3400	8.0063	8,027.3500	8.0274	0.262	0	0	0
2012/12/21	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	2038	07/02/2013	106.01	Call	Bond Future	7,996.3400	7.9963	8,017.3500	8.0174	0.263	0	0	0
2012/12/21	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	2050	07/02/2013			Bond Future	119.2199	119.2199	119.2424	119.2424	0.019	0.0000	0.0000	122
2012/12/21	2050	07/02/2013	112.99	Call	Bond Future	6,229.9400	6.2299	6,252.3600	6.2524	0.360	0	0	0
2012/12/21	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	2050	07/02/2013	113.00	Call	Bond Future	6,219.9400	6.2199	6,242.3600	6.2424	0.360	0	0	0
2012/12/21	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	2050	07/02/2013	113.01	Call	Bond Future	6,209.9400	6.2099	6,232.3600	6.2324	0.361	0	0	0
2012/12/21	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	AL7T	07/02/2013			Index Future	490.4400	490.4400	490.4210	490.4210	(0.004)	0.0000	0.0000	12
2012/12/21	AL7T	02/05/2013			Index Future	496.5980	496.5980	496.5810	496.5810	(0.003)	0.0000	0.0000	0
2012/12/21	ALBI	07/02/2013			Index Future	437.8060	437.8060	437.4950	437.4950	(0.071)	0.0000	0.0000	1,070
2012/12/21	ALBI	02/05/2013			Index Future	443.3030	443.3030	442.9900	442.9900	(0.071)	0.0000	0.0000	0
2012/12/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	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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2012/12/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/21	EL28	07/02/2013			Bond Future	113.8570	113.8570	113.8786	113.8786	0.019	0.0000	0.0000	0
2012/12/21	EL28	07/02/2013	112.99	Call	Bond Future	867.0300	0.8670	888.5800	0.8886	2.485	0	0	0
2012/12/21	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	EL28	07/02/2013	113.00	Call	Bond Future	857.0300	0.8570	878.5800	0.8786	2.514	0	0	0
2012/12/21	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	EL28	07/02/2013	113.01	Call	Bond Future	847.0300	0.8470	868.5800	0.8686	2.544	0	0	0
2012/12/21	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	ES33	07/02/2013			Bond Future	8.6239	92.3560	8.6433	92.1866	0.224	0.0000	0.0000	303
2012/12/21	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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2012/12/21	ES33	07/02/2013	8.54	Put	Bond Future	739.9300	0.7399	909.3600	0.9094	22.898	0	0	0
2012/12/21	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	ES33	07/02/2013	8.55	Put	Bond Future	651.2400	0.6512	820.6700	0.8207	26.017	0	0	0
2012/12/21	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	ES33	07/02/2013	8.56	Put	Bond Future	562.6800	0.5627	732.1100	0.7321	30.111	0	0	0
2012/12/21	GOVI	07/02/2013			GOVI	437.9270	437.9270	437.6060	437.6060	(0.073)	0.0000	0.0000	335
2012/12/21	GOVI	07/02/2013	432.99	Call	GOVI	49,370.0000	4.9370	46,160.0000	4.6160	(6.502)	0	0	0
2012/12/21	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	GOVI	07/02/2013	433.00	Call	GOVI	49,270.0000	4.9270	46,060.0000	4.6060	(6.515)	0	0	0
2012/12/21	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	GOVI	07/02/2013	433.01	Call	GOVI	49,170.0000	4.9170	45,960.0000	4.5960	(6.528)	0	0	0
2012/12/21	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	GOVI	02/05/2013			GOVI	443.4260	443.4260	443.1020	443.1020	(0.073)	0.0000	0.0000	0
2012/12/21	GOVI	02/05/2013	432.99	Call	GOVI	104,360.0000	10.4360	101,120.0000	10.1120	(3.105)	0	0	0
2012/12/21	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	GOVI	02/05/2013	433.00	Call	GOVI	104,260.0000	10.4260	101,020.0000	10.1020	(3.108)	0	0	0
2012/12/21	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	GOVI	02/05/2013	433.01	Call	GOVI	104,160.0000	10.4160	100,920.0000	10.0920	(3.111)	0	0	0
2012/12/21	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/21	IGOV	07/02/2013			Index Future	200.2560	200.2560	200.0620	200.0620	(0.097)	0.0000	0.0000	610
2012/12/21	IGOV	02/05/2013			Index Future	202.7700	202.7700	202.5750	202.5750	(0.096)	0.0000	0.0000	0
2012/12/21	ILBI	07/02/2013			Index Future	542.8400	542.8400	542.7770	542.7770	(0.012)	0.0000	0.0000	183
2012/12/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/21	JBAF	16/01/2013			Jibar Tradeable Future	4.3100	95.6900	4.2800	95.7200	(0.696)	0.0000	0.0000	0
2012/12/21	JBAF	20/02/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2012/12/21	JBAF	20/03/2013			Jibar Tradeable Future	4.9700	95.0300	4.9500	95.0500	(0.402)	0.0000	0.0000	1,000
2012/12/21	JBAF	17/04/2013			Jibar Tradeable Future	4.9200	95.0800	4.9300	95.0700	0.203	0.0000	0.0000	0
2012/12/21	JBAF	15/05/2013			Jibar Tradeable Future	4.8800	95.1200	4.8900	95.1100	0.205	0.0000	0.0000	0
2012/12/21	JBAF	19/06/2013			Jibar Tradeable Future	4.8700	95.1300	4.8800	95.1200	0.205	0.0000	0.0000	500
2012/12/21	JBAF	18/09/2013			Jibar Tradeable Future	4.8800	95.1200	4.8900	95.1100	0.205	0.0000	0.0000	2,200

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2012/12/21	JBAF	18/12/2013			Jibar Tradeable Future	4.9200	95.0800	4.9400	95.0600	0.407	0.0000	0.0000	2,000
2012/12/21	JBAF	19/03/2014			Jibar Tradeable Future	5.0100	94.9900	5.0300	94.9700	0.399	0.0000	0.0000	1,000
2012/12/21	JBAF	18/06/2014			Jibar Tradeable Future	5.1300	94.8700	5.1500	94.8500	0.390	0.0000	0.0000	800
2012/12/21	JBAF	17/09/2014			Jibar Tradeable Future	5.2600	94.7400	5.2800	94.7200	0.380	0.0000	0.0000	0
2012/12/21	JBAF	17/12/2014			Jibar Tradeable Future	5.3800	94.6200	5.4100	94.5900	0.558	0.0000	0.0000	0
2012/12/21	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/21	R023	07/02/2013			Bond Future	6.7573	110.6821	6.7618	110.6482	0.067	0.0000	0.0000	1,630
2012/12/21	R023	07/02/2013	7.04	Call	Bond Future	2,103.4000	2.1034	2,069.4300	2.0694	(1.615)	0	0	0
2012/12/21	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R023	07/02/2013	7.05	Call	Bond Future	2,176.8200	2.1768	2,142.8500	2.1428	(1.561)	0	0	0
2012/12/21	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R023	07/02/2013	7.06	Call	Bond Future	2,250.1700	2.2502	2,216.2000	2.2162	(1.510)	0	0	0
2012/12/21	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R023	02/05/2013			Bond Future	6.8052	108.1017	6.8098	108.0678	0.068	0.0000	0.0000	2
2012/12/21	R023	02/05/2013	7.04	Call	Bond Future	1,713.9200	1.7139	1,680.0000	1.6800	(1.979)	0	0	0
2012/12/21	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R023	02/05/2013	7.05	Call	Bond Future	1,786.1400	1.7861	1,752.2200	1.7522	(1.899)	0	0	0
2012/12/21	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R023	02/05/2013	7.06	Call	Bond Future	1,858.3000	1.8583	1,824.3800	1.8244	(1.825)	0	0	0
2012/12/21	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R023	01/08/2013			Bond Future	6.8553	109.5436	6.8602	109.5084	0.071	0.0000	0.0000	0
2012/12/21	R023	01/08/2013	7.29	Call	Bond Future	3,073.8100	3.0738	3,038.5800	3.0386	(1.146)	0	0	0
2012/12/21	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R023	01/08/2013	7.30	Call	Bond Future	3,143.1800	3.1432	3,107.9500	3.1080	(1.121)	0	0	0
2012/12/21	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R023	01/08/2013	7.31	Call	Bond Future	3,212.4900	3.2125	3,177.2600	3.1773	(1.097)	0	0	0
2012/12/21	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R157	07/02/2013			Bond Future	5.2866	125.1898	5.2919	125.1758	0.099	0.0000	0.0000	7,617
2012/12/21	R157	07/02/2013	6.28	Call	Bond Future	2,624.5100	2.6245	2,610.4600	2.6105	(0.535)	0	0	0
2012/12/21	R157	07/02/2013	6.28	Put	Bond Future	0.8200	0.0008	0.7800	0.0008	(4.878)	0	0	0
2012/12/21	R157	07/02/2013	6.50	Call	Bond Future	3,194.8200	3.1948	3,180.8000	3.1808	(0.439)	0	0	0
2012/12/21	R157	07/02/2013	6.50	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2012/12/21	R157	07/02/2013	6.70	Call	Bond Future	3,710.7300	3.7107	3,696.7200	3.6967	(0.378)	0	0	0
2012/12/21	R157	07/02/2013	6.70	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/21	R157	07/02/2013	6.75	Call	Bond Future	3,839.2700	3.8393	3,825.2600	3.8253	(0.365)	0	0	0
2012/12/21	R157	07/02/2013	6.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/21	R157	07/02/2013	6.80	Call	Bond Future	3,967.6200	3.9676	3,953.6100	3.9536	(0.353)	0	0	0
2012/12/21	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R157	02/05/2013			Bond Future	5.2877	119.8955	5.2933	119.8818	0.106	0.0000	0.0000	13,141
2012/12/21	R157	02/05/2013	5.35	Call	Bond Future	658.3900	0.6584	648.8200	0.6488	(1.454)	0	0	0
2012/12/21	R157	02/05/2013	5.35	Put	Bond Future	506.7200	0.5067	510.7900	0.5108	0.803	0	0	0
2012/12/21	R157	02/05/2013	5.36	Call	Bond Future	671.8800	0.6719	662.2200	0.6622	(1.438)	0	0	0
2012/12/21	R157	02/05/2013	5.36	Put	Bond Future	495.8800	0.4959	499.8600	0.4999	0.803	0	0	0
2012/12/21	R157	02/05/2013	5.34	Call	Bond Future	645.0600	0.6451	635.5800	0.6356	(1.470)	0	0	0
2012/12/21	R157	02/05/2013	5.34	Put	Bond Future	517.7300	0.5177	521.8900	0.5219	0.804	0	0	0

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2012/12/21	R157	07/11/2013			Bond Future	5.2761	116.3849	5.2836	116.3707	0.142	0.0000	0.0000	0
2012/12/21	R157	07/11/2013	5.60	Call	Bond Future	1,152.3100	1.1523	1,142.3000	1.1423	(0.869)	0	0	0
2012/12/21	R157	07/11/2013	5.60	Put	Bond Future	540.4500	0.5405	544.6400	0.5446	0.775	0	0	0
2012/12/21	R157	07/11/2013	5.61	Call	Bond Future	1,164.3400	1.1643	1,154.2800	1.1543	(0.864)	0	0	0
2012/12/21	R157	07/11/2013	5.61	Put	Bond Future	533.6600	0.5337	537.8000	0.5378	0.776	0	0	0
2012/12/21	R157	07/11/2013	5.59	Call	Bond Future	1,140.3500	1.1403	1,130.3900	1.1304	(0.873)	0	0	0
2012/12/21	R157	07/11/2013	5.59	Put	Bond Future	547.3100	0.5473	551.5500	0.5516	0.775	0	0	0
2012/12/21	R186	07/02/2013			Bond Future	7.2200	129.9345	7.2396	129.7314	0.273	0.0000	0.0000	53,454
2012/12/21	R186	07/02/2013	7.00	Call	Bond Future	1,377.3100	1.3773	1,284.2400	1.2842	(6.757)	0	0	10,300
2012/12/21	R186	07/02/2013	7.00	Put	Bond Future	3,678.1900	3.6782	3,788.2300	3.7882	2.992	0	0	0
2012/12/21	R186	07/02/2013	7.25	Call	Bond Future	2,502.6800	2.5027	2,372.4100	2.3724	(5.205)	0	0	670
2012/12/21	R186	07/02/2013	7.25	Put	Bond Future	2,192.8300	2.1928	2,265.6700	2.2657	3.322	0	0	0
2012/12/21	R186	07/02/2013	7.50	Call	Bond Future	4,043.3600	4.0434	3,881.9400	3.8819	(3.992)	0	0	575
2012/12/21	R186	07/02/2013	7.50	Put	Bond Future	1,195.0100	1.1950	1,236.7000	1.2367	3.489	0	0	0
2012/12/21	R186	07/02/2013	8.55	Call	Bond Future	12,801.8500	12.8018	12,599.3300	12.5993	(1.582)	0	0	0
2012/12/21	R186	07/02/2013	8.55	Put	Bond Future	30.3900	0.0304	30.9800	0.0310	1.941	0	0	0
2012/12/21	R186	07/02/2013	8.45	Call	Bond Future	11,922.7700	11.9228	11,720.7200	11.7207	(1.695)	0	0	0
2012/12/21	R186	07/02/2013	8.45	Put	Bond Future	47.5200	0.0475	48.5800	0.0486	2.231	0	0	0
2012/12/21	R186	07/02/2013	8.47	Call	Bond Future	12,098.8000	12.0988	11,896.6400	11.8966	(1.671)	0	0	0
2012/12/21	R186	07/02/2013	8.47	Put	Bond Future	43.5200	0.0435	44.4700	0.0445	2.183	0	0	0
2012/12/21	R186	07/02/2013	8.50	Call	Bond Future	12,362.6900	12.3627	12,160.3700	12.1604	(1.637)	0	0	0
2012/12/21	R186	07/02/2013	8.50	Put	Bond Future	38.1000	0.0381	38.8900	0.0389	2.073	0	0	0
2012/12/21	R186	07/02/2013	7.75	Call	Bond Future	5,908.8300	5.9088	5,726.2200	5.7262	(3.090)	0	0	1,000
2012/12/21	R186	07/02/2013	7.75	Put	Bond Future	591.9100	0.5919	612.4100	0.6124	3.463	0	0	0
2012/12/21	R186	07/02/2013	8.00	Call	Bond Future	7,984.3300	7.9843	7,789.8000	7.7898	(2.436)	0	0	0
2012/12/21	R186	07/02/2013	8.00	Put	Bond Future	266.5800	0.2666	275.1600	0.2752	3.219	0	0	150
2012/12/21	R186	07/02/2013	8.32	Call	Bond Future	10,777.8000	10.7778	10,576.8300	10.5768	(1.865)	0	0	0
2012/12/21	R186	07/02/2013	8.32	Put	Bond Future	82.4700	0.0825	84.6100	0.0846	2.595	0	0	2,000
2012/12/21	R186	02/05/2013			Bond Future	7.2769	131.4989	7.2972	131.2939	0.278	0.0000	0.0000	12
2012/12/21	R186	02/05/2013	7.41	Call	Bond Future	4,659.3300	4.6593	4,528.7600	4.5288	(2.802)	0	0	0
2012/12/21	R186	02/05/2013	7.41	Put	Bond Future	3,319.4900	3.3195	3,394.0000	3.3940	2.245	0	0	0
2012/12/21	R186	02/05/2013	7.39	Call	Bond Future	4,550.4400	4.5504	4,421.4700	4.4215	(2.834)	0	0	0
2012/12/21	R186	02/05/2013	7.39	Put	Bond Future	3,410.7300	3.4107	3,486.8400	3.4868	2.231	0	0	0
2012/12/21	R186	02/05/2013	7.40	Call	Bond Future	4,604.7200	4.6047	4,474.9500	4.4750	(2.818)	0	0	0
2012/12/21	R186	02/05/2013	7.40	Put	Bond Future	3,364.8900	3.3649	3,440.2000	3.4402	2.238	0	0	0
2012/12/21	R186	07/11/2013			Bond Future	7.4092	129.7548	7.4309	129.5439	0.293	0.0000	0.0000	0
2012/12/21	R186	07/11/2013	8.16	Call	Bond Future	10,581.9000	10.5819	10,427.6800	10.4277	(1.457)	0	0	0
2012/12/21	R186	07/11/2013	8.16	Put	Bond Future	3,564.5800	3.5646	3,621.1700	3.6212	1.588	0	0	0
2012/12/21	R186	07/11/2013	8.75	Call	Bond Future	14,256.7700	14.2568	14,082.3300	14.0823	(1.224)	0	0	0
2012/12/21	R186	07/11/2013	8.75	Put	Bond Future	2,104.5900	2.1046	2,140.9600	2.1410	1.728	0	0	130
2012/12/21	R186	07/11/2013	8.14	Call	Bond Future	10,461.4500	10.4614	10,308.0200	10.3080	(1.467)	0	0	0
2012/12/21	R186	07/11/2013	8.14	Put	Bond Future	3,623.8700	3.6239	3,681.2500	3.6813	1.583	0	0	0
2012/12/21	R186	07/11/2013	8.15	Call	Bond Future	10,521.6200	10.5216	10,367.7900	10.3678	(1.462)	0	0	0
2012/12/21	R186	07/11/2013	8.15	Put	Bond Future	3,594.1200	3.5941	3,651.1000	3.6511	1.585	0	0	0
2012/12/21	R189	07/02/2013			Bond Future	217.8262	217.8262	217.8500	217.8500	0.011	0.0000	0.0000	154
2012/12/21	R189	07/02/2013	212.99	Call	Bond Future	4,836.2400	4.8362	4,860.0100	4.8600	0.491	0	0	0

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2012/12/21	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R189	07/02/2013	213.00	Call	Bond Future	4,826.2400	4.8262	4,850.0100	4.8500	0.493	0	0	0
2012/12/21	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R189	07/02/2013	213.01	Call	Bond Future	4,816.2400	4.8162	4,840.0100	4.8400	0.494	0	0	0
2012/12/21	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R197	07/02/2013			Bond Future	287.9522	287.9522	286.7294	286.7294	(0.425)	0.0000	0.0000	2,633
2012/12/21	R197	07/02/2013	278.99	Call	Bond Future	8,962.1700	8.9622	7,739.3500	7.7393	(13.644)	0	0	0
2012/12/21	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R197	07/02/2013	279.00	Call	Bond Future	8,952.1700	8.9522	7,729.3500	7.7293	(13.659)	0	0	0
2012/12/21	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R197	07/02/2013	279.01	Call	Bond Future	8,942.1700	8.9422	7,719.3500	7.7193	(13.675)	0	0	0
2012/12/21	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R197	02/05/2013			Bond Future	291.5684	291.5684	290.3312	290.3312	(0.424)	0.0000	0.0000	40
2012/12/21	R197	02/05/2013	282.39	Call	Bond Future	9,178.4000	9.1784	7,941.2200	7.9412	(13.479)	0	0	0
2012/12/21	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R197	02/05/2013	282.40	Call	Bond Future	9,168.4000	9.1684	7,931.2200	7.9312	(13.494)	0	0	0
2012/12/21	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R197	02/05/2013	282.41	Call	Bond Future	9,158.4000	9.1584	7,921.2200	7.9212	(13.509)	0	0	0
2012/12/21	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R201	07/02/2013			Bond Future	4.9357	107.9438	4.9899	107.8448	1.096	0.0000	0.0000	1,540
2012/12/21	R201	07/02/2013	4.98	Call	Bond Future	260.2100	0.2602	206.1400	0.2061	(20.779)	0	0	0
2012/12/21	R201	07/02/2013	4.98	Put	Bond Future	179.2600	0.1793	224.1400	0.2241	25.036	0	0	0
2012/12/21	R201	07/02/2013	5.60	Call	Bond Future	1,209.8800	1.2099	1,112.6900	1.1127	(8.033)	0	0	0
2012/12/21	R201	07/02/2013	5.60	Put	Bond Future	3.5700	0.0036	5.3300	0.0053	49.300	0	0	0
2012/12/21	R201	07/02/2013	6.20	Call	Bond Future	2,280.5700	2.2806	2,181.6200	2.1816	(4.339)	0	0	0
2012/12/21	R201	07/02/2013	6.20	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/21	R201	07/02/2013	6.25	Call	Bond Future	2,369.4300	2.3694	2,270.4900	2.2705	(4.176)	0	0	0
2012/12/21	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2012/12/21	R201	07/02/2013	6.30	Call	Bond Future	2,458.2000	2.4582	2,359.2500	2.3593	(4.025)	0	0	0
2012/12/21	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R201	02/05/2013			Bond Future	4.8870	109.2434	4.9491	109.1437	1.271	0.0000	0.0000	4
2012/12/21	R201	02/05/2013	4.05	Call	Bond Future	11.7600	0.0118	8.2300	0.0082	(30.017)	0	0	0
2012/12/21	R201	02/05/2013	4.05	Put	Bond Future	1,367.6300	1.3676	1,463.7700	1.4638	7.030	0	0	0
2012/12/21	R201	02/05/2013	4.06	Call	Bond Future	12.4600	0.0125	8.7500	0.0088	(29.775)	0	0	0
2012/12/21	R201	02/05/2013	4.06	Put	Bond Future	1,351.9900	1.3520	1,447.9500	1.4479	7.098	0	0	0
2012/12/21	R201	02/05/2013	4.04	Call	Bond Future	11.1000	0.0111	7.7500	0.0078	(30.180)	0	0	0
2012/12/21	R201	02/05/2013	4.04	Put	Bond Future	1,383.3000	1.3833	1,479.6200	1.4796	6.963	0	0	0
2012/12/21	R201	07/11/2013			Bond Future	4.6739	107.7806	4.7671	107.6780	1.993	0.0000	0.0000	0
2012/12/21	R201	07/11/2013	4.80	Call	Bond Future	490.3900	0.4904	434.8500	0.4348	(11.326)	0	0	0
2012/12/21	R201	07/11/2013	4.80	Put	Bond Future	351.5800	0.3516	398.6100	0.3986	13.377	0	0	0
2012/12/21	R201	07/11/2013	4.81	Call	Bond Future	496.8800	0.4969	440.9000	0.4409	(11.266)	0	0	0
2012/12/21	R201	07/11/2013	4.81	Put	Bond Future	347.0700	0.3471	393.6600	0.3937	13.424	0	0	0
2012/12/21	R201	07/11/2013	4.79	Call	Bond Future	483.9600	0.4840	428.8400	0.4288	(11.389)	0	0	0
2012/12/21	R201	07/11/2013	4.79	Put	Bond Future	356.1500	0.3562	403.6000	0.4036	13.323	0	0	0
2012/12/21	R202	07/02/2013			Bond Future	217.0981	217.0981	217.4810	217.4810	0.176	0.0000	0.0000	51,536

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2012/12/21	R202	07/02/2013	204.99	Call	Bond Future	12,108.1100	12.1081	12,491.0100	12.4910	3.162	0	0	0
2012/12/21	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R202	07/02/2013	205.00	Call	Bond Future	12,098.1100	12.0981	12,481.0100	12.4810	3.165	0	0	0
2012/12/21	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R202	07/02/2013	205.01	Call	Bond Future	12,088.1100	12.0881	12,471.0100	12.4710	3.168	0	0	0
2012/12/21	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R202	02/05/2013			Bond Future	219.8248	219.8248	220.2130	220.2130	0.177	0.0000	0.0000	1
2012/12/21	R202	02/05/2013	211.04	Call	Bond Future	8,784.7600	8.7848	9,173.0100	9.1730	4.420	0	0	0
2012/12/21	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R202	02/05/2013	211.05	Call	Bond Future	8,774.7600	8.7748	9,163.0100	9.1630	4.425	0	0	0
2012/12/21	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R202	02/05/2013	211.06	Call	Bond Future	8,764.7600	8.7648	9,153.0100	9.1530	4.430	0	0	0
2012/12/21	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R203	07/02/2013			Bond Future	5.7512	113.3578	5.7560	113.3375	0.084	0.0000	0.0000	19,398
2012/12/21	R203	07/02/2013	5.54	Call	Bond Future	328.0800	0.3281	315.8800	0.3159	(3.719)	0	0	10,000
2012/12/21	R203	07/02/2013	5.54	Put	Bond Future	1,223.6000	1.2236	1,231.6900	1.2317	0.661	0	0	0
2012/12/21	R203	07/02/2013	6.11	Call	Bond Future	1,689.0100	1.6890	1,667.7100	1.6677	(1.261)	0	0	12,600
2012/12/21	R203	07/02/2013	6.11	Put	Bond Future	188.0200	0.1880	187.0100	0.1870	(0.537)	0	0	3,254
2012/12/21	R203	07/02/2013	6.45	Call	Bond Future	2,937.8600	2.9379	2,916.6900	2.9167	(0.721)	0	0	0
2012/12/21	R203	07/02/2013	6.45	Put	Bond Future	37.4900	0.0375	36.6100	0.0366	(2.347)	0	0	0
2012/12/21	R203	07/02/2013	6.94	Call	Bond Future	4,880.3900	4.8804	4,859.9800	4.8600	(0.418)	0	0	0
2012/12/21	R203	07/02/2013	6.94	Put	Bond Future	1.9000	0.0019	1.7800	0.0018	(6.316)	0	0	0
2012/12/21	R203	07/02/2013	7.15	Call	Bond Future	5,712.9300	5.7129	5,692.6100	5.6926	(0.356)	0	0	0
2012/12/21	R203	07/02/2013	7.15	Put	Bond Future	0.3800	0.0004	0.3500	0.0004	(7.895)	0	0	0
2012/12/21	R203	07/02/2013	6.50	Call	Bond Future	3,132.9600	3.1330	3,111.9100	3.1119	(0.672)	0	0	0
2012/12/21	R203	07/02/2013	6.50	Put	Bond Future	28.6700	0.0287	27.9100	0.0279	(2.651)	0	0	0
2012/12/21	R203	07/02/2013	6.55	Call	Bond Future	3,329.4400	3.3294	3,308.4900	3.3085	(0.629)	0	0	0
2012/12/21	R203	07/02/2013	6.55	Put	Bond Future	21.7000	0.0217	21.0400	0.0210	(3.041)	0	0	0
2012/12/21	R203	07/02/2013	6.65	Call	Bond Future	3,725.3400	3.7253	3,704.5900	3.7046	(0.557)	0	0	0
2012/12/21	R203	07/02/2013	6.65	Put	Bond Future	12.1200	0.0121	11.6600	0.0117	(3.795)	0	0	30,250
2012/12/21	R203	02/05/2013			Bond Future	5.7807	110.5661	5.7857	110.5460	0.086	0.0000	0.0000	22
2012/12/21	R203	02/05/2013	5.90	Call	Bond Future	1,398.3400	1.3983	1,382.6600	1.3827	(1.121)	0	0	0
2012/12/21	R203	02/05/2013	5.90	Put	Bond Future	920.3600	0.9204	924.7300	0.9247	0.475	0	0	0
2012/12/21	R203	02/05/2013	5.91	Call	Bond Future	1,421.3900	1.4214	1,405.6100	1.4056	(1.110)	0	0	0
2012/12/21	R203	02/05/2013	5.91	Put	Bond Future	903.4500	0.9034	907.7200	0.9077	0.473	0	0	0
2012/12/21	R203	02/05/2013	5.89	Call	Bond Future	1,375.4900	1.3755	1,359.9100	1.3599	(1.133)	0	0	0
2012/12/21	R203	02/05/2013	5.89	Put	Bond Future	937.4900	0.9375	941.9600	0.9420	0.477	0	0	0
2012/12/21	R203	07/11/2013			Bond Future	5.8529	109.4465	5.8588	109.4257	0.099	0.0000	0.0000	0
2012/12/21	R203	07/11/2013	6.00	Call	Bond Future	2,057.0500	2.0571	2,042.8100	2.0428	(0.692)	0	0	0
2012/12/21	R203	07/11/2013	6.00	Put	Bond Future	1,534.5900	1.5346	1,541.0800	1.5411	0.423	0	0	0
2012/12/21	R203	07/11/2013	6.01	Call	Bond Future	2,076.9800	2.0770	2,062.6800	2.0627	(0.688)	0	0	0
2012/12/21	R203	07/11/2013	6.01	Put	Bond Future	1,519.1100	1.5191	1,525.5400	1.5255	0.423	0	0	0
2012/12/21	R203	07/11/2013	5.99	Call	Bond Future	2,037.6200	2.0376	2,023.4500	2.0234	(0.695)	0	0	0
2012/12/21	R203	07/11/2013	5.99	Put	Bond Future	1,550.5900	1.5506	1,557.1500	1.5572	0.423	0	0	0
2012/12/21	R204	07/02/2013			Bond Future	5.9936	110.9378	5.9983	110.9134	0.079	0.0000	0.0000	16,672
2012/12/21	R204	07/02/2013	7.29	Call	Bond Future	6,455.7700	6.4558	6,431.1400	6.4311	(0.382)	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
2012/12/21	R204	07/02/2013	7.29	Put	Bond Future	3.0300	0.0030	2.8300	0.0028	(6.601)	0	0	0
2012/12/21	R204	07/02/2013	7.45	Call	Bond Future	7,217.4300	7.2174	7,192.9200	7.1929	(0.340)	0	0	0
2012/12/21	R204	07/02/2013	7.45	Put	Bond Future	1.0100	0.0010	0.9300	0.0009	(7.921)	0	0	0
2012/12/21	R204	07/02/2013	7.95	Call	Bond Future	9,558.5700	9.5586	9,534.1400	9.5341	(0.256)	0	0	0
2012/12/21	R204	07/02/2013	7.95	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/21	R204	07/02/2013	8.00	Call	Bond Future	9,789.1200	9.7891	9,764.6900	9.7647	(0.250)	0	0	0
2012/12/21	R204	07/02/2013	8.00	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/21	R204	07/02/2013	8.05	Call	Bond Future	10,019.0400	10.0190	9,994.6100	9.9946	(0.244)	0	0	0
2012/12/21	R204	07/02/2013	8.05	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/21	R204	02/05/2013			Bond Future	6.0310	112.2734	6.0359	112.2492	0.081	0.0000	0.0000	24
2012/12/21	R204	02/05/2013	6.30	Call	Bond Future	2,353.9500	2.3540	2,332.8400	2.3328	(0.897)	0	0	0
2012/12/21	R204	02/05/2013	6.30	Put	Bond Future	1,026.2700	1.0263	1,029.3800	1.0294	0.303	0	0	0
2012/12/21	R204	02/05/2013	6.31	Call	Bond Future	2,385.3200	2.3853	2,364.1200	2.3641	(0.889)	0	0	0
2012/12/21	R204	02/05/2013	6.31	Put	Bond Future	1,008.6600	1.0087	1,011.6800	1.0117	0.299	0	0	0
2012/12/21	R204	02/05/2013	6.29	Call	Bond Future	2,322.7900	2.3228	2,301.7700	2.3018	(0.905)	0	0	0
2012/12/21	R204	02/05/2013	6.29	Put	Bond Future	1,044.1200	1.0441	1,047.3200	1.0473	0.306	0	0	0
2012/12/21	R204	07/11/2013			Bond Future	6.1200	111.2769	6.1255	111.2519	0.090	0.0000	0.0000	0
2012/12/21	R204	07/11/2013	6.30	Call	Bond Future	2,935.1900	2.9352	2,917.2700	2.9173	(0.611)	0	0	0
2012/12/21	R204	07/11/2013	6.30	Put	Bond Future	2,121.2500	2.1213	2,128.3500	2.1284	0.335	0	0	0
2012/12/21	R204	07/11/2013	6.31	Call	Bond Future	2,960.8000	2.9608	2,942.8100	2.9428	(0.608)	0	0	0
2012/12/21	R204	07/11/2013	6.31	Put	Bond Future	2,101.8600	2.1019	2,108.8900	2.1089	0.334	0	0	0
2012/12/21	R204	07/11/2013	7.00	Call	Bond Future	4,981.5500	4.9815	4,959.7800	4.9598	(0.437)	0	0	0
2012/12/21	R204	07/11/2013	7.00	Put	Bond Future	1,072.9000	1.0729	1,076.1500	1.0761	0.303	0	0	180
2012/12/21	R204	07/11/2013	6.29	Call	Bond Future	2,909.7000	2.9097	2,891.8400	2.8918	(0.614)	0	0	0
2012/12/21	R204	07/11/2013	6.29	Put	Bond Future	2,140.7800	2.1408	2,147.9400	2.1479	0.334	0	0	0
2012/12/21	R206	07/02/2013			Bond Future	4.9290	102.8657	4.9758	102.8232	0.948	0.0000	0.0000	1,120
2012/12/21	R206	07/02/2013	4.76	Call	Bond Future	34.6900	0.0347	24.5200	0.0245	(29.317)	0	0	0
2012/12/21	R206	07/02/2013	4.76	Put	Bond Future	188.3900	0.1884	220.6700	0.2207	17.135	0	0	0
2012/12/21	R206	07/02/2013	5.00	Call	Bond Future	128.9400	0.1289	103.6400	0.1036	(19.622)	0	0	0
2012/12/21	R206	07/02/2013	5.00	Put	Bond Future	64.4900	0.0645	81.6400	0.0816	26.593	0	0	0
2012/12/21	R206	07/02/2013	5.95	Call	Bond Future	920.9200	0.9209	878.4800	0.8785	(4.608)	0	0	0
2012/12/21	R206	07/02/2013	5.95	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2012/12/21	R206	07/02/2013	6.00	Call	Bond Future	965.6700	0.9657	923.2300	0.9232	(4.395)	0	0	0
2012/12/21	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2012/12/21	R206	07/02/2013	6.05	Call	Bond Future	1,010.4100	1.0104	967.9600	0.9680	(4.201)	0	0	0
2012/12/21	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R206	02/05/2013			Bond Future	4.8273	104.1040	4.8895	104.0615	1.288	0.0000	0.0000	23
2012/12/21	R206	02/05/2013	3.40	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2012/12/21	R206	02/05/2013	3.40	Put	Bond Future	984.2700	0.9843	1,026.7500	1.0267	4.316	0	0	0
2012/12/21	R206	02/05/2013	3.41	Call	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2012/12/21	R206	02/05/2013	3.41	Put	Bond Future	977.3300	0.9773	1,019.8100	1.0198	4.347	0	0	0
2012/12/21	R206	02/05/2013	3.39	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2012/12/21	R206	02/05/2013	3.39	Put	Bond Future	991.2200	0.9912	1,033.7000	1.0337	4.286	0	0	0
2012/12/21	R206	07/11/2013			Bond Future	3.3108	103.1512	3.5546	103.1074	7.365	0.0000	0.0000	0
2012/12/21	R206	07/11/2013	4.30	Call	Bond Future	183.9500	0.1839	145.7500	0.1457	(20.767)	0	0	0
2012/12/21	R206	07/11/2013	4.30	Put	Bond Future	6.3700	0.0064	11.9900	0.0120	88.226	0	0	0
2012/12/21	R206	07/11/2013	4.31	Call	Bond Future	185.5600	0.1856	147.2500	0.1472	(20.646)	0	0	0

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2012/12/21	R206	07/11/2013	4.31	Put	Bond Future	6.1900	0.0062	11.7000	0.0117	89.015	0	0	0
2012/12/21	R206	07/11/2013	4.29	Call	Bond Future	182.3300	0.1823	144.2500	0.1443	(20.885)	0	0	0
2012/12/21	R206	07/11/2013	4.29	Put	Bond Future	6.5500	0.0066	12.2900	0.0123	87.634	0	0	0
2012/12/21	R207	07/02/2013			Bond Future	6.2571	106.0632	6.2516	106.0951	(0.089)	0.0000	0.0000	11,309
2012/12/21	R207	07/02/2013	7.66	Call	Bond Future	7,685.0000	7.6850	7,716.6600	7.7167	0.412	0	0	0
2012/12/21	R207	07/02/2013	7.66	Put	Bond Future	2.2100	0.0022	1.9100	0.0019	(13.575)	0	0	0
2012/12/21	R207	07/02/2013	7.80	Call	Bond Future	8,411.9200	8.4119	8,443.7500	8.4438	0.378	0	0	0
2012/12/21	R207	07/02/2013	7.80	Put	Bond Future	0.8500	0.0009	0.7200	0.0007	(15.294)	0	0	0
2012/12/21	R207	07/02/2013	8.20	Call	Bond Future	10,455.2900	10.4553	10,487.2400	10.4872	0.306	0	0	0
2012/12/21	R207	07/02/2013	8.20	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2012/12/21	R207	07/02/2013	8.25	Call	Bond Future	10,707.0400	10.7070	10,738.9900	10.7390	0.298	0	0	0
2012/12/21	R207	07/02/2013	8.25	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/21	R207	07/02/2013	8.30	Call	Bond Future	10,957.9700	10.9580	10,989.9200	10.9899	0.292	0	0	0
2012/12/21	R207	07/02/2013	8.30	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/21	R207	02/05/2013			Bond Future	6.3021	107.3400	6.2962	107.3729	(0.094)	0.0000	0.0000	0
2012/12/21	R207	02/05/2013	6.45	Call	Bond Future	2,306.9900	2.3070	2,319.0700	2.3191	0.524	0	0	0
2012/12/21	R207	02/05/2013	6.45	Put	Bond Future	1,488.6000	1.4886	1,467.8700	1.4679	(1.393)	0	0	0
2012/12/21	R207	02/05/2013	6.46	Call	Bond Future	2,338.4900	2.3385	2,350.7300	2.3507	0.523	0	0	0
2012/12/21	R207	02/05/2013	6.46	Put	Bond Future	1,465.0500	1.4650	1,444.4800	1.4445	(1.404)	0	0	0
2012/12/21	R207	02/05/2013	6.44	Call	Bond Future	2,275.7200	2.2757	2,287.6300	2.2876	0.523	0	0	0
2012/12/21	R207	02/05/2013	6.44	Put	Bond Future	1,512.4200	1.5124	1,491.5200	1.4915	(1.382)	0	0	0
2012/12/21	R207	07/11/2013			Bond Future	6.4053	106.6034	6.3988	106.6370	(0.101)	0.0000	0.0000	0
2012/12/21	R207	07/11/2013	6.70	Call	Bond Future	3,797.6500	3.7976	3,813.0800	3.8131	0.406	0	0	0
2012/12/21	R207	07/11/2013	6.70	Put	Bond Future	2,288.8500	2.2888	2,270.7000	2.2707	(0.793)	0	0	0
2012/12/21	R207	07/11/2013	6.71	Call	Bond Future	3,827.9900	3.8280	3,843.5100	3.8435	0.405	0	0	0
2012/12/21	R207	07/11/2013	6.71	Put	Bond Future	2,268.4700	2.2685	2,250.4100	2.2504	(0.796)	0	0	0
2012/12/21	R207	07/11/2013	6.69	Call	Bond Future	3,767.4300	3.7674	3,782.7700	3.7828	0.407	0	0	0
2012/12/21	R207	07/11/2013	6.69	Put	Bond Future	2,309.3900	2.3094	2,291.1500	2.2912	(0.790)	0	0	0
2012/12/21	R208	07/02/2013			Bond Future	6.3465	105.0255	6.3511	104.9959	0.073	0.0000	0.0000	19,911
2012/12/21	R208	07/02/2013	6.00	Call	Bond Future	438.5100	0.4385	421.5200	0.4215	(3.874)	0	0	12,250
2012/12/21	R208	07/02/2013	6.00	Put	Bond Future	2,676.5000	2.6765	2,689.0800	2.6891	0.470	0	0	0
2012/12/21	R208	07/02/2013	7.78	Call	Bond Future	8,658.2200	8.6582	8,628.4200	8.6284	(0.344)	0	0	0
2012/12/21	R208	07/02/2013	7.78	Put	Bond Future	3.3400	0.0033	3.1100	0.0031	(6.886)	0	0	0
2012/12/21	R208	07/02/2013	7.85	Call	Bond Future	9,055.9600	9.0560	9,026.2300	9.0262	(0.328)	0	0	0
2012/12/21	R208	07/02/2013	7.85	Put	Bond Future	2.1600	0.0022	2.0000	0.0020	(7.407)	0	0	0
2012/12/21	R208	07/02/2013	8.83	Call	Bond Future	14,422.6900	14.4227	14,393.1200	14.3931	(0.205)	0	0	0
2012/12/21	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R208	07/02/2013	7.95	Call	Bond Future	9,621.1700	9.6212	9,591.5000	9.5915	(0.308)	0	0	0
2012/12/21	R208	07/02/2013	7.95	Put	Bond Future	1.1300	0.0011	1.0300	0.0010	(8.850)	0	0	0
2012/12/21	R208	07/02/2013	8.00	Call	Bond Future	9,902.3600	9.9024	9,872.7100	9.8727	(0.299)	0	0	0
2012/12/21	R208	07/02/2013	8.00	Put	Bond Future	0.8100	0.0008	0.7300	0.0007	(9.877)	0	0	0
2012/12/21	R208	07/02/2013	8.05	Call	Bond Future	10,182.5700	10.1826	10,152.9500	10.1529	(0.291)	0	0	0
2012/12/21	R208	07/02/2013	8.05	Put	Bond Future	0.5700	0.0006	0.5200	0.0005	(8.772)	0	0	0
2012/12/21	R208	02/05/2013			Bond Future	6.3872	102.8970	6.3920	102.8675	0.074	0.0000	0.0000	47
2012/12/21	R208	02/05/2013	6.66	Call	Bond Future	3,099.3500	3.0994	3,072.9800	3.0730	(0.851)	0	0	0
2012/12/21	R208	02/05/2013	6.66	Put	Bond Future	1,421.8000	1.4218	1,424.9300	1.4249	0.220	0	0	0

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2012/12/21	R208	02/05/2013	6.64	Call	Bond Future	3,023.4600	3.0235	2,997.3000	2.9973	(0.865)	0	0	0
2012/12/21	R208	02/05/2013	6.64	Put	Bond Future	1,467.7500	1.4678	1,471.0900	1.4711	0.228	0	0	0
2012/12/21	R208	02/05/2013	6.65	Call	Bond Future	3,061.2900	3.0613	3,035.0300	3.0350	(0.858)	0	0	0
2012/12/21	R208	02/05/2013	6.65	Put	Bond Future	1,444.6300	1.4446	1,447.8700	1.4479	0.224	0	0	0
2012/12/21	R208	07/11/2013			Bond Future	6.4838	102.3302	6.4889	102.2998	0.080	0.0000	0.0000	0
2012/12/21	R208	07/11/2013	6.81	Call	Bond Future	4,512.8100	4.5128	4,489.2200	4.4892	(0.523)	0	0	0
2012/12/21	R208	07/11/2013	6.81	Put	Bond Future	2,626.1700	2.6262	2,632.9900	2.6330	0.260	0	0	0
2012/12/21	R208	07/11/2013	7.50	Call	Bond Future	7,125.3400	7.1253	7,097.9200	7.0979	(0.385)	0	0	0
2012/12/21	R208	07/11/2013	7.50	Put	Bond Future	1,388.3700	1.3884	1,391.3600	1.3914	0.215	0	0	230
2012/12/21	R208	07/11/2013	6.79	Call	Bond Future	4,445.0800	4.4451	4,421.6400	4.4216	(0.527)	0	0	0
2012/12/21	R208	07/11/2013	6.79	Put	Bond Future	2,672.8500	2.6729	2,679.8200	2.6798	0.261	0	0	0
2012/12/21	R208	07/11/2013	6.80	Call	Bond Future	4,478.8900	4.4789	4,455.3700	4.4554	(0.525)	0	0	0
2012/12/21	R208	07/11/2013	6.80	Put	Bond Future	2,649.4300	2.6494	2,656.3200	2.6563	0.260	0	0	0
2012/12/21	R209	07/02/2013			Bond Future	8.0115	83.8926	8.0311	83.7176	0.245	0.0000	0.0000	11,354
2012/12/21	R209	07/02/2013	8.63	Call	Bond Future	5,562.3300	5.5623	5,399.1900	5.3992	(2.933)	0	0	0
2012/12/21	R209	07/02/2013	8.63	Put	Bond Future	304.0800	0.3041	316.0000	0.3160	3.920	0	0	11,000
2012/12/21	R209	07/02/2013	8.83	Call	Bond Future	6,991.3000	6.9913	6,821.6300	6.8216	(2.427)	0	0	0
2012/12/21	R209	07/02/2013	8.83	Put	Bond Future	145.3300	0.1453	150.7200	0.1507	3.709	0	0	14,000
2012/12/21	R209	07/02/2013	8.95	Call	Bond Future	7,863.9200	7.8639	7,692.0100	7.6920	(2.186)	0	0	0
2012/12/21	R209	07/02/2013	8.95	Put	Bond Future	90.1600	0.0902	93.3100	0.0933	3.494	0	0	0
2012/12/21	R209	07/02/2013	9.10	Call	Bond Future	8,956.1000	8.9561	8,782.5500	8.7825	(1.938)	0	0	0
2012/12/21	R209	07/02/2013	9.10	Put	Bond Future	48.0000	0.0480	49.5100	0.0495	3.146	0	0	0
2012/12/21	R209	07/02/2013	9.00	Call	Bond Future	8,228.3300	8.2283	8,055.7600	8.0558	(2.097)	0	0	0
2012/12/21	R209	07/02/2013	9.00	Put	Bond Future	73.3500	0.0734	75.8400	0.0758	3.395	0	0	0
2012/12/21	R209	07/02/2013	9.05	Call	Bond Future	8,592.5400	8.5925	8,419.4300	8.4194	(2.015)	0	0	0
2012/12/21	R209	07/02/2013	9.05	Put	Bond Future	59.4600	0.0595	61.4100	0.0614	3.280	0	0	0
2012/12/21	R209	07/02/2013	9.06	Call	Bond Future	8,665.3100	8.6653	8,492.1100	8.4921	(1.999)	0	0	0
2012/12/21	R209	07/02/2013	9.06	Put	Bond Future	56.9800	0.0570	58.8400	0.0588	3.264	0	0	0
2012/12/21	R209	02/05/2013			Bond Future	8.0692	81.7610	8.0892	81.5842	0.248	0.0000	0.0000	33
2012/12/21	R209	02/05/2013	8.01	Call	Bond Future	3,244.5000	3.2445	3,144.1400	3.1441	(3.093)	0	0	0
2012/12/21	R209	02/05/2013	8.01	Put	Bond Future	3,770.6700	3.7707	3,847.1200	3.8471	2.027	0	0	0
2012/12/21	R209	02/05/2013	7.99	Call	Bond Future	3,162.0700	3.1621	3,063.1600	3.0632	(3.128)	0	0	0
2012/12/21	R209	02/05/2013	7.99	Put	Bond Future	3,867.1500	3.8671	3,945.0500	3.9450	2.014	0	0	0
2012/12/21	R209	02/05/2013	8.00	Call	Bond Future	3,203.2400	3.2032	3,103.6000	3.1036	(3.111)	0	0	0
2012/12/21	R209	02/05/2013	8.00	Put	Bond Future	3,818.7900	3.8188	3,895.9600	3.8960	2.021	0	0	0
2012/12/21	R209	07/11/2013			Bond Future	8.2021	80.8646	8.2233	80.6828	0.258	0.0000	0.0000	0
2012/12/21	R209	07/11/2013	8.81	Call	Bond Future	9,069.5600	9.0696	8,940.4300	8.9404	(1.424)	0	0	0
2012/12/21	R209	07/11/2013	8.81	Put	Bond Future	4,092.4500	4.0925	4,145.0900	4.1451	1.286	0	0	0
2012/12/21	R209	07/11/2013	9.50	Call	Bond Future	12,459.0000	12.4590	12,310.8300	12.3108	(1.189)	0	0	0
2012/12/21	R209	07/11/2013	9.50	Put	Bond Future	2,394.5300	2.3945	2,428.1300	2.4281	1.403	0	0	180
2012/12/21	R209	07/11/2013	8.79	Call	Bond Future	8,974.0600	8.9741	8,845.5700	8.8456	(1.432)	0	0	0
2012/12/21	R209	07/11/2013	8.79	Put	Bond Future	4,152.9900	4.1530	4,206.2700	4.2063	1.283	0	0	0
2012/12/21	R209	07/11/2013	8.80	Call	Bond Future	9,021.7700	9.0218	8,892.9600	8.8930	(1.428)	0	0	0
2012/12/21	R209	07/11/2013	8.80	Put	Bond Future	4,122.6200	4.1226	4,175.5800	4.1756	1.285	0	0	0
2012/12/21	R210	07/02/2013			Bond Future	165.6307	165.6307	165.8713	165.8713	0.145	0.0000	0.0000	1,212
2012/12/21	R210	07/02/2013	156.99	Call	Bond Future	8,640.6800	8.6407	8,881.2500	8.8813	2.784	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
2012/12/21	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R210	07/02/2013	157.00	Call	Bond Future	8,630.6800	8.6307	8,871.2500	8.8713	2.787	0	0	0
2012/12/21	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R210	07/02/2013	157.01	Call	Bond Future	8,620.6800	8.6207	8,861.2500	8.8613	2.791	0	0	0
2012/12/21	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R210	02/05/2013			Bond Future	165.8535	165.8535	166.0976	166.0976	0.147	0.0000	0.0000	7
2012/12/21	R210	02/05/2013	161.14	Call	Bond Future	4,713.4700	4.7135	4,957.5900	4.9576	5.179	0	0	0
2012/12/21	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R210	02/05/2013	161.15	Call	Bond Future	4,703.4700	4.7035	4,947.5900	4.9476	5.190	0	0	0
2012/12/21	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R210	02/05/2013	161.16	Call	Bond Future	4,693.4700	4.6935	4,937.5900	4.9376	5.201	0	0	0
2012/12/21	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R211	07/02/2013			Bond Future	126.0817	126.0817	126.1484	126.1484	0.053	0.0000	0.0000	522
2012/12/21	R211	07/02/2013	122.99	Call	Bond Future	3,091.6900	3.0917	3,158.3600	3.1584	2.156	0	0	0
2012/12/21	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R211	07/02/2013	123.00	Call	Bond Future	3,081.6900	3.0817	3,148.3600	3.1484	2.163	0	0	0
2012/12/21	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R211	07/02/2013	123.01	Call	Bond Future	3,071.6900	3.0717	3,138.3600	3.1384	2.170	0	0	0
2012/12/21	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R211	02/05/2013			Bond Future	127.6651	127.6651	127.7330	127.7330	0.053	0.0000	0.0000	7
2012/12/21	R211	02/05/2013	125.69	Call	Bond Future	1,975.0700	1.9751	2,042.9700	2.0430	3.438	0	0	0
2012/12/21	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R211	02/05/2013	125.70	Call	Bond Future	1,965.0700	1.9651	2,032.9700	2.0330	3.455	0	0	0
2012/12/21	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R211	02/05/2013	125.71	Call	Bond Future	1,955.0700	1.9551	2,022.9700	2.0230	3.473	0	0	0
2012/12/21	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R212	07/02/2013			Bond Future	132.8590	132.8590	132.4462	132.4462	(0.311)	0.0000	0.0000	5,064
2012/12/21	R212	07/02/2013	128.99	Call	Bond Future	3,868.9700	3.8690	3,456.1600	3.4562	(10.670)	0	0	0
2012/12/21	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R212	07/02/2013	129.00	Call	Bond Future	3,858.9700	3.8590	3,446.1600	3.4462	(10.697)	0	0	0
2012/12/21	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R212	07/02/2013	129.01	Call	Bond Future	3,848.9700	3.8490	3,436.1600	3.4362	(10.725)	0	0	0
2012/12/21	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R212	02/05/2013			Bond Future	134.5275	134.5275	134.1099	134.1099	(0.310)	0.0000	0.0000	11
2012/12/21	R212	02/05/2013	131.09	Call	Bond Future	3,437.4800	3.4375	3,019.8800	3.0199	(12.148)	0	0	0
2012/12/21	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R212	02/05/2013	131.10	Call	Bond Future	3,427.4800	3.4275	3,009.8800	3.0099	(12.184)	0	0	0
2012/12/21	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R212	02/05/2013	131.11	Call	Bond Future	3,417.4800	3.4175	2,999.8800	2.9999	(12.220)	0	0	0
2012/12/21	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/21	R213	07/02/2013			Bond Future	7.7120	96.3100	7.7316	96.1305	0.254	0.0000	0.0000	10,414
2012/12/21	R213	07/02/2013	8.90	Call	Bond Future	10,089.7600	10.0898	9,911.3800	9.9114	(1.768)	0	0	0
2012/12/21	R213	07/02/2013	8.90	Put	Bond Future	51.7900	0.0518	53.0000	0.0530	2.336	0	0	0
2012/12/21	R213	07/02/2013	8.95	Call	Bond Future	10,466.8900	10.4669	10,288.2200	10.2882	(1.707)	0	0	0
2012/12/21	R213	07/02/2013	8.95	Put	Bond Future	41.8600	0.0419	42.7800	0.0428	2.198	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
2012/12/21	R213	07/02/2013	9.00	Call	Bond Future	10,843.0900	10.8431	10,664.1900	10.6642	(1.650)	0	0	0
2012/12/21	R213	07/02/2013	9.00	Put	Bond Future	33.6700	0.0337	34.3600	0.0344	2.049	0	0	0
2012/12/21	R213	07/02/2013	9.05	Call	Bond Future	11,218.1300	11.2181	11,039.0600	11.0391	(1.596)	0	0	0
2012/12/21	R213	07/02/2013	9.05	Put	Bond Future	26.9600	0.0270	27.4800	0.0275	1.929	0	0	0
2012/12/21	R213	02/05/2013			Bond Future	7.7679	93.9353	7.7880	93.7539	0.258	0.0000	0.0000	5
2012/12/21	R213	02/05/2013	7.86	Call	Bond Future	4,097.1800	4.0972	3,983.4000	3.9834	(2.777)	0	0	0
2012/12/21	R213	02/05/2013	7.86	Put	Bond Future	3,268.9000	3.2689	3,336.4900	3.3365	2.068	0	0	0
2012/12/21	R213	02/05/2013	7.84	Call	Bond Future	4,003.6500	4.0037	3,891.2600	3.8913	(2.807)	0	0	0
2012/12/21	R213	02/05/2013	7.84	Put	Bond Future	3,354.3900	3.3544	3,423.3700	3.4234	2.056	0	0	0
2012/12/21	R213	02/05/2013	7.85	Call	Bond Future	4,050.2700	4.0503	3,937.1900	3.9372	(2.792)	0	0	0
2012/12/21	R213	02/05/2013	7.85	Put	Bond Future	3,311.4400	3.3114	3,379.7300	3.3797	2.062	0	0	0
2012/12/21	R213	07/11/2013			Bond Future	7.9005	92.9810	7.9217	92.7946	0.269	0.0000	0.0000	0
2012/12/21	R213	07/11/2013	8.61	Call	Bond Future	9,472.4700	9.4725	9,336.8600	9.3369	(1.432)	0	0	0
2012/12/21	R213	07/11/2013	8.61	Put	Bond Future	3,536.5000	3.5365	3,587.3300	3.5873	1.437	0	0	0
2012/12/21	R213	07/11/2013	8.59	Call	Bond Future	9,369.3900	9.3694	9,234.4500	9.2345	(1.440)	0	0	0
2012/12/21	R213	07/11/2013	8.59	Put	Bond Future	3,593.0200	3.5930	3,644.5200	3.6445	1.433	0	0	0
2012/12/21	R213	07/11/2013	8.60	Call	Bond Future	9,420.8900	9.4209	9,285.6100	9.2856	(1.436)	0	0	0
2012/12/21	R213	07/11/2013	8.60	Put	Bond Future	3,564.6600	3.5647	3,615.8200	3.6158	1.435	0	0	0
2012/12/21	R214	07/02/2013			Bond Future	8.0513	85.7956	8.0709	85.6098	0.243	0.0000	0.0000	1,714
2012/12/21	R214	07/02/2013	8.59	Call	Bond Future	5,353.5600	5.3536	5,185.4400	5.1854	(3.140)	0	0	0
2012/12/21	R214	07/02/2013	8.59	Put	Bond Future	484.8200	0.4848	502.4600	0.5025	3.638	0	0	0
2012/12/21	R214	07/02/2013	8.60	Call	Bond Future	5,424.3800	5.4244	5,255.7000	5.2557	(3.110)	0	0	0
2012/12/21	R214	07/02/2013	8.60	Put	Bond Future	469.7600	0.4698	486.8400	0.4868	3.636	0	0	0
2012/12/21	R214	07/02/2013	8.61	Call	Bond Future	5,495.4400	5.4954	5,326.2000	5.3262	(3.080)	0	0	0
2012/12/21	R214	07/02/2013	8.61	Put	Bond Future	455.1100	0.4551	471.6300	0.4716	3.630	0	0	0
<b>Total</b>													<b>349537</b>