



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 20/11/2012 to 20/11/2012

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
2012/11/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	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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2012/11/20	2025	07/02/2013			Bond Future	110.5553	110.5553	110.5524	110.5524	(0.003)	0.0000	0.0000	0
2012/11/20	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	2025	07/02/2013	110.99	Put	Bond Future	434.6500	0.4347	437.6000	0.4376	0.679	0	0	0
2012/11/20	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	2025	07/02/2013	111.00	Put	Bond Future	444.6500	0.4447	447.6000	0.4476	0.663	0	0	0
2012/11/20	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	2025	07/02/2013	111.01	Put	Bond Future	454.6500	0.4547	457.6000	0.4576	0.649	0	0	0
2012/11/20	2038	07/02/2013			Bond Future	109.1159	109.1159	109.1149	109.1149	(0.001)	0.0000	0.0000	0
2012/11/20	2038	07/02/2013	105.99	Call	Bond Future	3,125.9500	3.1260	3,124.9000	3.1249	(0.034)	0	0	0
2012/11/20	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	2038	07/02/2013	106.00	Call	Bond Future	3,115.9500	3.1160	3,114.9000	3.1149	(0.034)	0	0	0
2012/11/20	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	2038	07/02/2013	106.01	Call	Bond Future	3,105.9500	3.1060	3,104.9000	3.1049	(0.034)	0	0	0
2012/11/20	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	2050	07/02/2013			Bond Future	114.0298	114.0298	114.0292	114.0292	(0.001)	0.0000	0.0000	0
2012/11/20	2050	07/02/2013	112.99	Call	Bond Future	1,039.8100	1.0398	1,039.2300	1.0392	(0.056)	0	0	0
2012/11/20	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	2050	07/02/2013	113.00	Call	Bond Future	1,029.8100	1.0298	1,029.2300	1.0292	(0.056)	0	0	0
2012/11/20	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	2050	07/02/2013	113.01	Call	Bond Future	1,019.8100	1.0198	1,019.2300	1.0192	(0.057)	0	0	0
2012/11/20	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	AL7T	07/02/2013			Index Future	481.4590	481.4590	482.3410	482.3410	0.183	0.0000	0.0000	12
2012/11/20	AL7T	02/05/2013			Index Future	487.5210	487.5210	488.4120	488.4120	0.183	0.0000	0.0000	0
2012/11/20	ALBI	07/02/2013			Index Future	428.2680	428.2680	429.4310	429.4310	0.272	0.0000	0.0000	1,077
2012/11/20	ALBI	02/05/2013			Index Future	433.6600	433.6600	434.8370	434.8370	0.271	0.0000	0.0000	0
2012/11/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	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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2012/11/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/20	EL28	07/02/2013			Bond Future	111.0682	111.0682	111.0676	111.0676	(0.001)	0.0000	0.0000	0
2012/11/20	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	EL28	07/02/2013	113.01	Put	Bond Future	1,941.8000	1.9418	1,942.3600	1.9424	0.029	0	0	0
2012/11/20	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	EL28	07/02/2013	112.99	Put	Bond Future	1,921.8000	1.9218	1,922.3600	1.9224	0.029	0	0	0
2012/11/20	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	EL28	07/02/2013	113.00	Put	Bond Future	1,931.8000	1.9318	1,932.3600	1.9324	0.029	0	0	0
2012/11/20	ES33	07/02/2013			Bond Future	9.0998	88.3298	9.0319	88.8874	(0.747)	0.0000	0.0000	303
2012/11/20	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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2012/11/20	ES33	07/02/2013	8.54	Put	Bond Future	4,766.1800	4.7662	4,208.5500	4.2086	(11.700)	0	0	0
2012/11/20	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	ES33	07/02/2013	8.55	Put	Bond Future	4,677.4900	4.6775	4,119.8600	4.1199	(11.922)	0	0	0
2012/11/20	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	ES33	07/02/2013	8.56	Put	Bond Future	4,588.9300	4.5889	4,031.3000	4.0313	(12.152)	0	0	0
2012/11/20	GOVI	07/02/2013			GOVI	428.7250	428.7250	429.8700	429.8700	0.267	0.0000	0.0000	334
2012/11/20	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	GOVI	07/02/2013	432.99	Put	GOVI	42,650.0000	4.2650	31,200.0000	3.1200	(26.846)	0	0	0
2012/11/20	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	GOVI	07/02/2013	433.00	Put	GOVI	42,750.0000	4.2750	31,300.0000	3.1300	(26.784)	0	0	0
2012/11/20	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	GOVI	07/02/2013	433.01	Put	GOVI	42,850.0000	4.2850	31,400.0000	3.1400	(26.721)	0	0	0
2012/11/20	GOVI	02/05/2013			GOVI	434.1240	434.1240	435.2810	435.2810	0.267	0.0000	0.0000	0
2012/11/20	GOVI	02/05/2013	432.99	Call	GOVI	11,340.0000	1.1340	22,910.0000	2.2910	102.028	0	0	0
2012/11/20	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	GOVI	02/05/2013	433.00	Call	GOVI	11,240.0000	1.1240	22,810.0000	2.2810	102.936	0	0	0
2012/11/20	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	GOVI	02/05/2013	433.01	Call	GOVI	11,140.0000	1.1140	22,710.0000	2.2710	103.860	0	0	0
2012/11/20	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/20	IGOV	07/02/2013			Index Future	194.1790	194.1790	194.3600	194.3600	0.093	0.0000	0.0000	610
2012/11/20	IGOV	02/05/2013			Index Future	196.6240	196.6240	196.8070	196.8070	0.093	0.0000	0.0000	0
2012/11/20	ILBI	07/02/2013			Index Future	518.1450	518.1450	518.1300	518.1300	(0.003)	0.0000	0.0000	169
2012/11/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/20	JBAF	21/11/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	0
2012/11/20	JBAF	19/12/2012			Jibar Tradeable Future	5.0200	94.9800	5.0000	95.0000	(0.398)	0.0000	0.0000	840
2012/11/20	JBAF	16/01/2013			Jibar Tradeable Future	5.0100	94.9900	4.9700	95.0300	(0.798)	0.0000	0.0000	0
2012/11/20	JBAF	20/02/2013			Jibar Tradeable Future	4.9100	95.0900	4.8800	95.1200	(0.611)	0.0000	0.0000	0
2012/11/20	JBAF	20/03/2013			Jibar Tradeable Future	4.9000	95.1000	4.8600	95.1400	(0.816)	0.0000	0.0000	1,000
2012/11/20	JBAF	17/04/2013			Jibar Tradeable Future	4.8800	95.1200	4.8400	95.1600	(0.820)	0.0000	0.0000	0
2012/11/20	JBAF	19/06/2013			Jibar Tradeable Future	4.8800	95.1200	4.8400	95.1600	(0.820)	0.0000	0.0000	500

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2012/11/20	JBAF	18/09/2013			Jibar Tradeable Future	4.9400	95.0600	4.8900	95.1100	(1.012)	0.0000	0.0000	2,200
2012/11/20	JBAF	18/12/2013			Jibar Tradeable Future	5.0300	94.9700	4.9800	95.0200	(0.994)	0.0000	0.0000	1,500
2012/11/20	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1100	94.8900	(0.969)	0.0000	0.0000	1,000
2012/11/20	JBAF	18/06/2014			Jibar Tradeable Future	5.3000	94.7000	5.2500	94.7500	(0.943)	0.0000	0.0000	800
2012/11/20	JBAF	17/09/2014			Jibar Tradeable Future	5.4600	94.5400	5.4200	94.5800	(0.733)	0.0000	0.0000	0
2012/11/20	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/20	R023	07/02/2013			Bond Future	7.1979	107.4274	7.1557	107.7333	(0.586)	0.0000	0.0000	1,685
2012/11/20	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R023	07/02/2013	7.04	Put	Bond Future	1,151.3700	1.1514	845.4100	0.8454	(26.574)	0	0	0
2012/11/20	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R023	07/02/2013	7.05	Put	Bond Future	1,077.9500	1.0780	771.9900	0.7720	(28.384)	0	0	0
2012/11/20	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R023	07/02/2013	7.06	Put	Bond Future	1,004.6000	1.0046	698.6400	0.6986	(30.456)	0	0	0
2012/11/20	R023	02/05/2013			Bond Future	7.2610	104.8066	7.2174	105.1159	(0.600)	0.0000	0.0000	2
2012/11/20	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R023	02/05/2013	7.06	Put	Bond Future	1,436.8100	1.4368	1,127.4900	1.1275	(21.528)	0	0	0
2012/11/20	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R023	02/05/2013	7.04	Put	Bond Future	1,581.1900	1.5812	1,271.8700	1.2719	(19.562)	0	0	0
2012/11/20	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R023	02/05/2013	7.05	Put	Bond Future	1,508.9700	1.5090	1,199.6500	1.1997	(20.499)	0	0	0
2012/11/20	R023	01/08/2013			Bond Future	7.3262	106.2188	7.2810	106.5322	(0.617)	0.0000	0.0000	0
2012/11/20	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	62.4100	0.0624	100.000	0	0	0
2012/11/20	R023	01/08/2013	7.29	Put	Bond Future	250.9800	0.2510	0.0000	0.0000	(100.000)	0	0	0
2012/11/20	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	131.7800	0.1318	100.000	0	0	0
2012/11/20	R023	01/08/2013	7.30	Put	Bond Future	181.6100	0.1816	0.0000	0.0000	(100.000)	0	0	0
2012/11/20	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	201.0900	0.2011	100.000	0	0	0
2012/11/20	R023	01/08/2013	7.31	Put	Bond Future	112.3000	0.1123	0.0000	0.0000	(100.000)	0	0	0
2012/11/20	R157	07/02/2013			Bond Future	5.4698	124.7005	5.4307	124.8047	(0.714)	0.0000	0.0000	12,411
2012/11/20	R157	07/02/2013	6.28	Call	Bond Future	2,162.2600	2.1623	2,260.8700	2.2609	4.561	0	0	0
2012/11/20	R157	07/02/2013	6.28	Put	Bond Future	27.9000	0.0279	22.3100	0.0223	(20.036)	0	0	0
2012/11/20	R157	07/02/2013	6.50	Call	Bond Future	2,715.3000	2.7153	2,817.2500	2.8173	3.755	0	0	0
2012/11/20	R157	07/02/2013	6.50	Put	Bond Future	9.9200	0.0099	7.6700	0.0077	(22.681)	0	0	0
2012/11/20	R157	07/02/2013	6.70	Call	Bond Future	3,224.5600	3.2246	3,327.9500	3.3280	3.206	0	0	0
2012/11/20	R157	07/02/2013	6.70	Put	Bond Future	3.1700	0.0032	2.3600	0.0024	(25.552)	0	0	0
2012/11/20	R157	07/02/2013	6.75	Call	Bond Future	3,352.2600	3.3523	3,455.8500	3.4558	3.090	0	0	0
2012/11/20	R157	07/02/2013	6.75	Put	Bond Future	2.3300	0.0023	1.7200	0.0017	(26.180)	0	0	0
2012/11/20	R157	07/02/2013	6.80	Call	Bond Future	3,479.9900	3.4800	3,583.7300	3.5837	2.981	0	0	0
2012/11/20	R157	07/02/2013	6.80	Put	Bond Future	1.7000	0.0017	1.2400	0.0012	(27.059)	0	0	0
2012/11/20	R157	02/05/2013			Bond Future	5.4920	119.3989	5.4487	119.5040	(0.789)	0.0000	0.0000	141
2012/11/20	R157	02/05/2013	5.35	Call	Bond Future	504.3100	0.5043	547.8100	0.5478	8.626	0	0	0
2012/11/20	R157	02/05/2013	5.35	Put	Bond Future	849.1900	0.8492	787.5900	0.7876	(7.254)	0	0	0
2012/11/20	R157	02/05/2013	5.36	Call	Bond Future	514.7900	0.5148	558.8900	0.5589	8.567	0	0	0
2012/11/20	R157	02/05/2013	5.36	Put	Bond Future	835.3400	0.8353	774.3400	0.7743	(7.302)	0	0	0
2012/11/20	R157	02/05/2013	5.34	Call	Bond Future	493.9700	0.4940	536.8600	0.5369	8.683	0	0	0
2012/11/20	R157	02/05/2013	5.34	Put	Bond Future	863.1900	0.8632	800.9800	0.8010	(7.207)	0	0	0

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2012/11/20	R157	07/11/2013			Bond Future	5.5345	115.8964	5.4777	116.0035	(1.027)	0.0000	0.0000	0
2012/11/20	R157	07/11/2013	5.61	Call	Bond Future	983.0400	0.9830	1,039.4200	1.0394	5.735	0	0	0
2012/11/20	R157	07/11/2013	5.61	Put	Bond Future	840.8500	0.8408	790.0700	0.7901	(6.039)	0	0	0
2012/11/20	R157	07/11/2013	5.59	Call	Bond Future	962.6500	0.9627	1,018.3300	1.0183	5.784	0	0	0
2012/11/20	R157	07/11/2013	5.59	Put	Bond Future	858.1000	0.8581	806.6200	0.8066	(5.999)	0	0	0
2012/11/20	R157	07/11/2013	5.60	Call	Bond Future	972.8200	0.9728	1,028.8400	1.0288	5.759	0	0	0
2012/11/20	R157	07/11/2013	5.60	Put	Bond Future	849.4500	0.8494	798.3100	0.7983	(6.020)	0	0	0
2012/11/20	R186	07/02/2013			Bond Future	7.6922	125.1827	7.6346	125.7484	(0.748)	0.0000	0.0000	37,656
2012/11/20	R186	07/02/2013	7.00	Call	Bond Future	750.4100	0.7504	848.9900	0.8490	13.137	0	0	10,300
2012/11/20	R186	07/02/2013	7.00	Put	Bond Future	7,803.0900	7.8031	7,335.9500	7.3360	(5.987)	0	0	0
2012/11/20	R186	07/02/2013	7.25	Call	Bond Future	1,341.7000	1.3417	1,497.2100	1.4972	11.591	0	0	670
2012/11/20	R186	07/02/2013	7.25	Put	Bond Future	5,783.6500	5.7837	5,373.4400	5.3734	(7.093)	0	0	0
2012/11/20	R186	07/02/2013	7.50	Call	Bond Future	2,197.1400	2.1971	2,420.4700	2.4205	10.165	0	0	575
2012/11/20	R186	07/02/2013	7.50	Put	Bond Future	4,100.5900	4.1006	3,758.2000	3.7582	(8.350)	0	0	0
2012/11/20	R186	07/02/2013	8.32	Call	Bond Future	6,905.5700	6.9056	7,344.8800	7.3449	6.362	0	0	0
2012/11/20	R186	07/02/2013	8.32	Put	Bond Future	962.0400	0.9620	835.6300	0.8356	(13.140)	0	0	2,000
2012/11/20	R186	07/02/2013	8.50	Call	Bond Future	8,228.4800	8.2285	8,700.6400	8.7006	5.738	0	0	0
2012/11/20	R186	07/02/2013	8.50	Put	Bond Future	655.6900	0.6557	562.1300	0.5621	(14.269)	0	0	0
2012/11/20	R186	07/02/2013	7.75	Call	Bond Future	3,339.3400	3.3393	3,635.0500	3.6350	8.855	0	0	1,000
2012/11/20	R186	07/02/2013	7.75	Put	Bond Future	2,774.2200	2.7742	2,504.2100	2.5042	(9.733)	0	0	0
2012/11/20	R186	07/02/2013	8.00	Call	Bond Future	4,760.9000	4.7609	5,125.7900	5.1258	7.664	0	0	0
2012/11/20	R186	07/02/2013	8.00	Put	Bond Future	1,794.9500	1.7950	1,594.1200	1.5941	(11.189)	0	0	150
2012/11/20	R186	07/02/2013	8.55	Call	Bond Future	8,606.4700	8.6065	9,086.5900	9.0866	5.579	0	0	0
2012/11/20	R186	07/02/2013	8.55	Put	Bond Future	586.8100	0.5868	501.2100	0.5012	(14.587)	0	0	0
2012/11/20	R186	07/02/2013	8.45	Call	Bond Future	7,854.5000	7.8545	8,318.2100	8.3182	5.904	0	0	0
2012/11/20	R186	07/02/2013	8.45	Put	Bond Future	731.0500	0.7311	629.0400	0.6290	(13.954)	0	0	0
2012/11/20	R186	07/02/2013	8.47	Call	Bond Future	8,003.5400	8.0035	8,470.7000	8.4707	5.837	0	0	0
2012/11/20	R186	07/02/2013	8.47	Put	Bond Future	700.0600	0.7001	601.5000	0.6015	(14.079)	0	0	0
2012/11/20	R186	02/05/2013			Bond Future	7.7640	126.6884	7.7047	127.2605	(0.764)	0.0000	0.0000	12
2012/11/20	R186	02/05/2013	7.41	Call	Bond Future	2,937.6100	2.9376	3,156.0200	3.1560	7.435	0	0	0
2012/11/20	R186	02/05/2013	7.41	Put	Bond Future	6,408.3300	6.4083	6,054.6300	6.0546	(5.519)	0	0	0
2012/11/20	R186	02/05/2013	7.39	Call	Bond Future	2,863.9400	2.8639	3,078.4600	3.0785	7.490	0	0	0
2012/11/20	R186	02/05/2013	7.39	Put	Bond Future	6,534.7900	6.5348	6,177.2000	6.1772	(5.472)	0	0	0
2012/11/20	R186	02/05/2013	7.40	Call	Bond Future	2,900.6300	2.9006	3,117.0900	3.1171	7.463	0	0	0
2012/11/20	R186	02/05/2013	7.40	Put	Bond Future	6,471.3600	6.4714	6,115.7100	6.1157	(5.496)	0	0	0
2012/11/20	R186	07/11/2013			Bond Future	7.9293	124.8344	7.8657	125.4214	(0.802)	0.0000	0.0000	0
2012/11/20	R186	07/11/2013	8.14	Call	Bond Future	8,054.5200	8.0545	8,383.7800	8.3838	4.088	0	0	0
2012/11/20	R186	07/11/2013	8.14	Put	Bond Future	6,137.2800	6.1373	5,879.5100	5.8795	(4.200)	0	0	0
2012/11/20	R186	07/11/2013	8.15	Call	Bond Future	8,103.7800	8.1038	8,434.2200	8.4342	4.078	0	0	0
2012/11/20	R186	07/11/2013	8.15	Put	Bond Future	6,096.6200	6.0966	5,840.0300	5.8400	(4.209)	0	0	0
2012/11/20	R186	07/11/2013	8.16	Call	Bond Future	8,152.6900	8.1527	8,484.3000	8.4843	4.067	0	0	0
2012/11/20	R186	07/11/2013	8.16	Put	Bond Future	6,055.7100	6.0557	5,800.2900	5.8003	(4.218)	0	0	0
2012/11/20	R186	07/11/2013	8.75	Call	Bond Future	11,264.8700	11.2649	11,661.0600	11.6611	3.517	0	0	0
2012/11/20	R186	07/11/2013	8.75	Put	Bond Future	4,033.0300	4.0330	3,842.1900	3.8422	(4.732)	0	0	130
2012/11/20	R189	07/02/2013			Bond Future	216.3672	216.3672	216.3558	216.3558	(0.005)	0.0000	0.0000	154
2012/11/20	R189	07/02/2013	212.99	Call	Bond Future	3,377.1700	3.3772	3,365.7500	3.3657	(0.338)	0	0	0

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2012/11/20	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R189	07/02/2013	213.00	Call	Bond Future	3,367.1700	3.3672	3,355.7500	3.3557	(0.339)	0	0	0
2012/11/20	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R189	07/02/2013	213.01	Call	Bond Future	3,357.1700	3.3572	3,345.7500	3.3457	(0.340)	0	0	0
2012/11/20	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R197	07/02/2013			Bond Future	277.7747	277.7747	278.5077	278.5077	0.264	0.0000	0.0000	2,543
2012/11/20	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R197	07/02/2013	278.99	Put	Bond Future	1,215.2600	1.2153	482.3000	0.4823	(60.313)	0	0	0
2012/11/20	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R197	07/02/2013	279.00	Put	Bond Future	1,225.2600	1.2253	492.3000	0.4923	(59.821)	0	0	0
2012/11/20	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R197	07/02/2013	279.01	Put	Bond Future	1,235.2600	1.2353	502.3000	0.5023	(59.336)	0	0	0
2012/11/20	R197	02/05/2013			Bond Future	281.2720	281.2720	282.0132	282.0132	0.264	0.0000	0.0000	40
2012/11/20	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R197	02/05/2013	282.39	Put	Bond Future	1,118.0400	1.1180	376.8000	0.3768	(66.298)	0	0	0
2012/11/20	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R197	02/05/2013	282.40	Put	Bond Future	1,128.0400	1.1280	386.8000	0.3868	(65.710)	0	0	0
2012/11/20	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R197	02/05/2013	282.41	Put	Bond Future	1,138.0400	1.1380	396.8000	0.3968	(65.133)	0	0	0
2012/11/20	R201	07/02/2013			Bond Future	4.9962	107.8332	4.9737	107.8743	(0.450)	0.0000	0.0000	1,540
2012/11/20	R201	07/02/2013	4.98	Call	Bond Future	281.1200	0.2811	299.6600	0.2997	6.595	0	0	0
2012/11/20	R201	07/02/2013	4.98	Put	Bond Future	310.7500	0.3107	288.2200	0.2882	(7.250)	0	0	0
2012/11/20	R201	07/02/2013	5.60	Call	Bond Future	1,123.2200	1.1232	1,160.5800	1.1606	3.326	0	0	0
2012/11/20	R201	07/02/2013	5.60	Put	Bond Future	27.4900	0.0275	23.7800	0.0238	(13.496)	0	0	0
2012/11/20	R201	07/02/2013	6.20	Call	Bond Future	2,170.7400	2.1707	2,211.6500	2.2116	1.885	0	0	0
2012/11/20	R201	07/02/2013	6.20	Put	Bond Future	0.7600	0.0008	0.6000	0.0006	(21.053)	0	0	0
2012/11/20	R201	07/02/2013	6.25	Call	Bond Future	2,259.3700	2.2594	2,300.3300	2.3003	1.813	0	0	0
2012/11/20	R201	07/02/2013	6.25	Put	Bond Future	0.5200	0.0005	0.4100	0.0004	(21.154)	0	0	0
2012/11/20	R201	07/02/2013	6.30	Call	Bond Future	2,347.9700	2.3480	2,388.9600	2.3890	1.746	0	0	0
2012/11/20	R201	07/02/2013	6.30	Put	Bond Future	0.3500	0.0004	0.2700	0.0003	(22.857)	0	0	0
2012/11/20	R201	02/05/2013			Bond Future	4.9576	109.1302	4.9319	109.1714	(0.518)	0.0000	0.0000	4
2012/11/20	R201	02/05/2013	4.05	Call	Bond Future	16.5400	0.0165	18.2800	0.0183	10.520	0	0	0
2012/11/20	R201	02/05/2013	4.05	Put	Bond Future	1,485.6200	1.4856	1,446.1300	1.4461	(2.658)	0	0	0
2012/11/20	R201	02/05/2013	4.06	Call	Bond Future	17.3800	0.0174	19.1900	0.0192	10.414	0	0	0
2012/11/20	R201	02/05/2013	4.06	Put	Bond Future	1,470.1200	1.4701	1,430.7000	1.4307	(2.681)	0	0	0
2012/11/20	R201	02/05/2013	4.04	Call	Bond Future	15.7400	0.0157	17.4000	0.0174	10.546	0	0	0
2012/11/20	R201	02/05/2013	4.04	Put	Bond Future	1,501.1500	1.5012	1,461.5800	1.4616	(2.636)	0	0	0
2012/11/20	R201	07/11/2013			Bond Future	4.7619	107.6836	4.7241	107.7253	(0.794)	0.0000	0.0000	0
2012/11/20	R201	07/11/2013	4.80	Call	Bond Future	483.3300	0.4833	504.4800	0.5045	4.376	0	0	0
2012/11/20	R201	07/11/2013	4.80	Put	Bond Future	441.4700	0.4415	420.9900	0.4210	(4.639)	0	0	0
2012/11/20	R201	07/11/2013	4.81	Call	Bond Future	489.4100	0.4894	510.7100	0.5107	4.352	0	0	0
2012/11/20	R201	07/11/2013	4.81	Put	Bond Future	436.5500	0.4366	416.2200	0.4162	(4.657)	0	0	0
2012/11/20	R201	07/11/2013	4.79	Call	Bond Future	477.2900	0.4773	498.2800	0.4983	4.398	0	0	0
2012/11/20	R201	07/11/2013	4.79	Put	Bond Future	446.4300	0.4464	425.7900	0.4258	(4.623)	0	0	0
2012/11/20	R202	07/02/2013			Bond Future	209.6810	209.6810	209.6787	209.6787	(0.001)	0.0000	0.0000	51,694

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2012/11/20	R202	07/02/2013	204.99	Call	Bond Future	4,691.0000	4.6910	4,688.7200	4.6887	(0.049)	0	0	0
2012/11/20	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R202	07/02/2013	205.00	Call	Bond Future	4,681.0000	4.6810	4,678.7200	4.6787	(0.049)	0	0	0
2012/11/20	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R202	07/02/2013	205.01	Call	Bond Future	4,671.0000	4.6710	4,668.7200	4.6687	(0.049)	0	0	0
2012/11/20	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R202	02/05/2013			Bond Future	212.3209	212.3209	212.3177	212.3177	(0.002)	0.0000	0.0000	1
2012/11/20	R202	02/05/2013	211.04	Call	Bond Future	1,280.9200	1.2809	1,277.6700	1.2777	(0.254)	0	0	0
2012/11/20	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R202	02/05/2013	211.05	Call	Bond Future	1,270.9200	1.2709	1,267.6700	1.2677	(0.256)	0	0	0
2012/11/20	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R202	02/05/2013	211.06	Call	Bond Future	1,260.9200	1.2609	1,257.6700	1.2577	(0.258)	0	0	0
2012/11/20	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R203	07/02/2013			Bond Future	5.9253	112.6263	5.9088	112.6953	(0.278)	0.0000	0.0000	14,464
2012/11/20	R203	07/02/2013	5.54	Call	Bond Future	315.4800	0.3155	327.8900	0.3279	3.934	0	0	10,000
2012/11/20	R203	07/02/2013	5.54	Put	Bond Future	1,942.5500	1.9425	1,885.9300	1.8859	(2.915)	0	0	0
2012/11/20	R203	07/02/2013	6.11	Call	Bond Future	1,354.9300	1.3549	1,393.7300	1.3937	2.864	0	0	12,600
2012/11/20	R203	07/02/2013	6.11	Put	Bond Future	585.4900	0.5855	555.2600	0.5553	(5.163)	0	0	3,254
2012/11/20	R203	07/02/2013	6.45	Call	Bond Future	2,391.7700	2.3918	2,445.3600	2.4454	2.241	0	0	0
2012/11/20	R203	07/02/2013	6.45	Put	Bond Future	222.9500	0.2230	207.5100	0.2075	(6.925)	0	0	0
2012/11/20	R203	07/02/2013	6.55	Call	Bond Future	2,737.8800	2.7379	2,794.7900	2.7948	2.079	0	0	0
2012/11/20	R203	07/02/2013	6.55	Put	Bond Future	161.6900	0.1617	149.5700	0.1496	(7.496)	0	0	0
2012/11/20	R203	07/02/2013	6.65	Call	Bond Future	3,096.7900	3.0968	3,156.5000	3.1565	1.928	0	0	0
2012/11/20	R203	07/02/2013	6.65	Put	Bond Future	115.1200	0.1151	105.8000	0.1058	(8.096)	0	0	30,250
2012/11/20	R203	07/02/2013	6.94	Call	Bond Future	4,186.3400	4.1863	4,251.4700	4.2515	1.556	0	0	0
2012/11/20	R203	07/02/2013	6.94	Put	Bond Future	39.4000	0.0394	35.5000	0.0355	(9.898)	0	0	0
2012/11/20	R203	07/02/2013	7.15	Call	Bond Future	4,996.7800	4.9968	5,064.0000	5.0640	1.345	0	0	0
2012/11/20	R203	07/02/2013	7.15	Put	Bond Future	15.7800	0.0158	13.9700	0.0140	(11.470)	0	0	0
2012/11/20	R203	07/02/2013	6.50	Call	Bond Future	2,563.1300	2.5631	2,618.4400	2.6184	2.158	0	0	0
2012/11/20	R203	07/02/2013	6.50	Put	Bond Future	190.3900	0.1904	176.6700	0.1767	(7.206)	0	0	0
2012/11/20	R203	02/05/2013			Bond Future	5.9661	109.8245	5.9486	109.8941	(0.292)	0.0000	0.0000	22
2012/11/20	R203	02/05/2013	5.90	Call	Bond Future	1,152.7200	1.1527	1,182.0100	1.1820	2.541	0	0	0
2012/11/20	R203	02/05/2013	5.90	Put	Bond Future	1,416.3200	1.4163	1,376.0800	1.3761	(2.841)	0	0	0
2012/11/20	R203	02/05/2013	5.91	Call	Bond Future	1,171.8400	1.1718	1,201.4800	1.2015	2.529	0	0	0
2012/11/20	R203	02/05/2013	5.91	Put	Bond Future	1,395.4800	1.3955	1,355.5900	1.3556	(2.859)	0	0	0
2012/11/20	R203	02/05/2013	5.89	Call	Bond Future	1,133.7800	1.1338	1,162.7300	1.1627	2.553	0	0	0
2012/11/20	R203	02/05/2013	5.89	Put	Bond Future	1,437.3600	1.4374	1,396.7800	1.3968	(2.823)	0	0	0
2012/11/20	R203	07/11/2013			Bond Future	6.0621	108.7045	6.0421	108.7751	(0.330)	0.0000	0.0000	0
2012/11/20	R203	07/11/2013	6.00	Call	Bond Future	1,851.5400	1.8515	1,883.6900	1.8837	1.736	0	0	0
2012/11/20	R203	07/11/2013	6.00	Put	Bond Future	2,071.0800	2.0711	2,032.5400	2.0325	(1.861)	0	0	0
2012/11/20	R203	07/11/2013	6.01	Call	Bond Future	1,869.2000	1.8692	1,901.5500	1.9016	1.731	0	0	0
2012/11/20	R203	07/11/2013	6.01	Put	Bond Future	2,053.3300	2.0533	2,014.9900	2.0150	(1.867)	0	0	0
2012/11/20	R203	07/11/2013	5.99	Call	Bond Future	1,834.4000	1.8344	1,866.3500	1.8663	1.742	0	0	0
2012/11/20	R203	07/11/2013	5.99	Put	Bond Future	2,089.3700	2.0894	2,050.6300	2.0506	(1.854)	0	0	0
2012/11/20	R204	07/02/2013			Bond Future	6.2089	109.8326	6.1768	109.9963	(0.516)	0.0000	0.0000	11,672
2012/11/20	R204	07/02/2013	7.29	Call	Bond Future	5,404.0200	5.4040	5,559.4400	5.5594	2.876	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
2012/11/20	R204	07/02/2013	7.29	Put	Bond Future	56.5100	0.0565	48.2300	0.0482	(14.652)	0	0	0
2012/11/20	R204	07/02/2013	7.45	Call	Bond Future	6,140.9600	6.1410	6,299.8700	6.2999	2.588	0	0	0
2012/11/20	R204	07/02/2013	7.45	Put	Bond Future	29.7700	0.0298	24.9800	0.0250	(16.090)	0	0	0
2012/11/20	R204	07/02/2013	7.95	Call	Bond Future	8,456.2200	8.4562	8,619.3100	8.6193	1.929	0	0	0
2012/11/20	R204	07/02/2013	7.95	Put	Bond Future	2.9000	0.0029	2.2900	0.0023	(21.034)	0	0	0
2012/11/20	R204	07/02/2013	8.00	Call	Bond Future	8,686.1100	8.6861	8,849.3300	8.8493	1.879	0	0	0
2012/11/20	R204	07/02/2013	8.00	Put	Bond Future	2.2300	0.0022	1.7500	0.0018	(21.525)	0	0	0
2012/11/20	R204	07/02/2013	8.05	Call	Bond Future	8,915.5100	8.9155	9,078.8400	9.0788	1.832	0	0	0
2012/11/20	R204	07/02/2013	8.05	Put	Bond Future	1.7100	0.0017	1.3400	0.0013	(21.637)	0	0	0
2012/11/20	R204	02/05/2013			Bond Future	6.2576	111.1536	6.2240	111.3189	(0.537)	0.0000	0.0000	24
2012/11/20	R204	02/05/2013	6.30	Call	Bond Future	1,907.0900	1.9071	1,989.8300	1.9898	4.339	0	0	0
2012/11/20	R204	02/05/2013	6.30	Put	Bond Future	1,699.2500	1.6993	1,616.6800	1.6167	(4.859)	0	0	0
2012/11/20	R204	02/05/2013	6.31	Call	Bond Future	1,933.0700	1.9331	2,016.5300	2.0165	4.317	0	0	0
2012/11/20	R204	02/05/2013	6.31	Put	Bond Future	1,676.2500	1.6763	1,594.4000	1.5944	(4.883)	0	0	0
2012/11/20	R204	02/05/2013	6.29	Call	Bond Future	1,881.3000	1.8813	1,963.3200	1.9633	4.360	0	0	0
2012/11/20	R204	02/05/2013	6.29	Put	Bond Future	1,722.4700	1.7225	1,639.1800	1.6392	(4.835)	0	0	0
2012/11/20	R204	07/11/2013			Bond Future	6.3705	110.1460	6.3329	110.3152	(0.591)	0.0000	0.0000	0
2012/11/20	R204	07/11/2013	6.30	Call	Bond Future	2,603.2600	2.6033	2,683.7700	2.6838	3.093	0	0	0
2012/11/20	R204	07/11/2013	6.30	Put	Bond Future	2,920.1600	2.9202	2,831.5400	2.8315	(3.035)	0	0	0
2012/11/20	R204	07/11/2013	6.31	Call	Bond Future	2,624.8600	2.6249	2,705.8100	2.7058	3.084	0	0	0
2012/11/20	R204	07/11/2013	6.31	Put	Bond Future	2,896.7600	2.8968	2,808.5800	2.8086	(3.044)	0	0	0
2012/11/20	R204	07/11/2013	7.00	Call	Bond Future	4,403.9300	4.4039	4,513.6300	4.5136	2.491	0	0	0
2012/11/20	R204	07/11/2013	7.00	Put	Bond Future	1,626.1200	1.6261	1,566.6900	1.5667	(3.655)	0	0	180
2012/11/20	R204	07/11/2013	6.29	Call	Bond Future	2,581.7600	2.5818	2,661.8300	2.6618	3.101	0	0	0
2012/11/20	R204	07/11/2013	6.29	Put	Bond Future	2,943.6800	2.9437	2,854.6200	2.8546	(3.025)	0	0	0
2012/11/20	R206	07/02/2013			Bond Future	4.9648	102.8332	4.9338	102.8613	(0.623)	0.0000	0.0000	1,120
2012/11/20	R206	07/02/2013	4.76	Call	Bond Future	56.5600	0.0566	64.2000	0.0642	13.508	0	0	0
2012/11/20	R206	07/02/2013	4.76	Put	Bond Future	242.7200	0.2427	222.2700	0.2223	(8.425)	0	0	0
2012/11/20	R206	07/02/2013	5.00	Call	Bond Future	147.2000	0.1472	162.0300	0.1620	10.075	0	0	0
2012/11/20	R206	07/02/2013	5.00	Put	Bond Future	115.2100	0.1152	101.9500	0.1020	(11.509)	0	0	0
2012/11/20	R206	07/02/2013	5.95	Call	Bond Future	889.1200	0.8891	917.0300	0.9170	3.139	0	0	0
2012/11/20	R206	07/02/2013	5.95	Put	Bond Future	0.6700	0.0007	0.4900	0.0005	(26.866)	0	0	0
2012/11/20	R206	07/02/2013	6.00	Call	Bond Future	933.6800	0.9337	961.6400	0.9616	2.995	0	0	0
2012/11/20	R206	07/02/2013	6.00	Put	Bond Future	0.4700	0.0005	0.3400	0.0003	(27.660)	0	0	0
2012/11/20	R206	07/02/2013	6.05	Call	Bond Future	978.2600	0.9783	1,006.2600	1.0063	2.862	0	0	0
2012/11/20	R206	07/02/2013	6.05	Put	Bond Future	0.3100	0.0003	0.2200	0.0002	(29.032)	0	0	0
2012/11/20	R206	02/05/2013			Bond Future	4.8771	104.0700	4.8360	104.0981	(0.843)	0.0000	0.0000	23
2012/11/20	R206	02/05/2013	3.40	Call	Bond Future	0.2300	0.0002	0.2900	0.0003	26.087	0	0	0
2012/11/20	R206	02/05/2013	3.40	Put	Bond Future	1,018.4800	1.0185	990.4300	0.9904	(2.754)	0	0	0
2012/11/20	R206	02/05/2013	3.41	Call	Bond Future	0.2500	0.0003	0.3100	0.0003	24.000	0	0	0
2012/11/20	R206	02/05/2013	3.41	Put	Bond Future	1,011.5500	1.0116	983.5000	0.9835	(2.773)	0	0	0
2012/11/20	R206	02/05/2013	3.39	Call	Bond Future	0.2200	0.0002	0.2700	0.0003	22.727	0	0	0
2012/11/20	R206	02/05/2013	3.39	Put	Bond Future	1,025.4200	1.0254	997.3600	0.9974	(2.736)	0	0	0
2012/11/20	R206	07/11/2013			Bond Future	3.4019	103.1348	3.2452	103.1630	(4.607)	0.0000	0.0000	0
2012/11/20	R206	07/11/2013	4.30	Call	Bond Future	172.4700	0.1725	197.1000	0.1971	14.281	0	0	0
2012/11/20	R206	07/11/2013	4.30	Put	Bond Future	11.2800	0.0113	7.7200	0.0077	(31.560)	0	0	0
2012/11/20	R206	07/11/2013	4.31	Call	Bond Future	174.0000	0.1740	198.7000	0.1987	14.195	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
2012/11/20	R206	07/11/2013	4.31	Put	Bond Future	11.0200	0.0110	7.5300	0.0075	(31.670)	0	0	0
2012/11/20	R206	07/11/2013	4.29	Call	Bond Future	170.9300	0.1709	195.5000	0.1955	14.374	0	0	0
2012/11/20	R206	07/11/2013	4.29	Put	Bond Future	11.5400	0.0115	7.9200	0.0079	(31.369)	0	0	0
2012/11/20	R207	07/02/2013			Bond Future	6.4886	104.7457	6.4671	104.8672	(0.331)	0.0000	0.0000	6,841
2012/11/20	R207	07/02/2013	7.66	Call	Bond Future	6,420.8500	6.4209	6,536.2100	6.5362	1.797	0	0	0
2012/11/20	R207	07/02/2013	7.66	Put	Bond Future	55.5000	0.0555	49.4000	0.0494	(10.991)	0	0	0
2012/11/20	R207	07/02/2013	7.80	Call	Bond Future	7,125.8400	7.1258	7,243.4500	7.2435	1.650	0	0	0
2012/11/20	R207	07/02/2013	7.80	Put	Bond Future	32.2100	0.0322	28.3600	0.0284	(11.953)	0	0	0
2012/11/20	R207	07/02/2013	8.20	Call	Bond Future	9,143.4200	9.1434	9,264.0400	9.2640	1.319	0	0	0
2012/11/20	R207	07/02/2013	8.20	Put	Bond Future	5.6100	0.0056	4.7700	0.0048	(14.973)	0	0	0
2012/11/20	R207	07/02/2013	8.25	Call	Bond Future	9,393.9900	9.3940	9,514.7700	9.5148	1.286	0	0	0
2012/11/20	R207	07/02/2013	8.25	Put	Bond Future	4.4200	0.0044	3.7400	0.0037	(15.385)	0	0	0
2012/11/20	R207	07/02/2013	8.30	Call	Bond Future	9,643.9700	9.6440	9,764.8800	9.7649	1.254	0	0	0
2012/11/20	R207	07/02/2013	8.30	Put	Bond Future	3.4600	0.0035	2.9100	0.0029	(15.896)	0	0	0
2012/11/20	R207	02/05/2013			Bond Future	6.5440	106.0055	6.5216	106.1281	(0.342)	0.0000	0.0000	0
2012/11/20	R207	02/05/2013	6.45	Call	Bond Future	1,846.1200	1.8461	1,898.0100	1.8980	2.811	0	0	0
2012/11/20	R207	02/05/2013	6.45	Put	Bond Future	2,362.2600	2.3623	2,291.5600	2.2916	(2.993)	0	0	0
2012/11/20	R207	02/05/2013	6.46	Call	Bond Future	1,871.6300	1.8716	1,924.0300	1.9240	2.800	0	0	0
2012/11/20	R207	02/05/2013	6.46	Put	Bond Future	2,332.7200	2.3327	2,262.5300	2.2625	(3.009)	0	0	0
2012/11/20	R207	02/05/2013	6.44	Call	Bond Future	1,820.8200	1.8208	1,872.2000	1.8722	2.822	0	0	0
2012/11/20	R207	02/05/2013	6.44	Put	Bond Future	2,392.0500	2.3921	2,320.8400	2.3208	(2.977)	0	0	0
2012/11/20	R207	07/11/2013			Bond Future	6.6692	105.2511	6.6446	105.3764	(0.369)	0.0000	0.0000	0
2012/11/20	R207	07/11/2013	6.70	Call	Bond Future	3,289.1500	3.2892	3,350.5200	3.3505	1.866	0	0	0
2012/11/20	R207	07/11/2013	6.70	Put	Bond Future	3,132.6100	3.1326	3,068.6800	3.0687	(2.041)	0	0	0
2012/11/20	R207	07/11/2013	6.71	Call	Bond Future	3,315.0100	3.3150	3,376.7000	3.3767	1.861	0	0	0
2012/11/20	R207	07/11/2013	6.71	Put	Bond Future	3,107.7500	3.1077	3,044.1400	3.0441	(2.047)	0	0	0
2012/11/20	R207	07/11/2013	6.69	Call	Bond Future	3,263.3900	3.2634	3,324.4400	3.3244	1.871	0	0	0
2012/11/20	R207	07/11/2013	6.69	Put	Bond Future	3,157.6100	3.1576	3,093.3600	3.0934	(2.035)	0	0	0
2012/11/20	R208	07/02/2013			Bond Future	6.7065	102.7620	6.6695	102.9916	(0.551)	0.0000	0.0000	20,445
2012/11/20	R208	07/02/2013	8.00	Call	Bond Future	7,691.0500	7.6911	7,912.1800	7.9122	2.875	0	0	0
2012/11/20	R208	07/02/2013	8.00	Put	Bond Future	52.9900	0.0530	44.5600	0.0446	(15.909)	0	0	0
2012/11/20	R208	07/02/2013	8.05	Call	Bond Future	7,962.6200	7.9626	8,184.9800	8.1850	2.793	0	0	0
2012/11/20	R208	07/02/2013	8.05	Put	Bond Future	44.1100	0.0441	36.9100	0.0369	(16.323)	0	0	0
2012/11/20	R208	07/02/2013	8.83	Call	Bond Future	12,160.7100	12.1607	12,389.9200	12.3899	1.885	0	0	0
2012/11/20	R208	07/02/2013	8.83	Put	Bond Future	1.5100	0.0015	1.1600	0.0012	(23.179)	0	0	0
2012/11/20	R208	07/02/2013	6.00	Call	Bond Future	273.8200	0.2738	301.1600	0.3012	9.985	0	0	12,250
2012/11/20	R208	07/02/2013	6.00	Put	Bond Future	4,775.3000	4.7753	4,573.0800	4.5731	(4.235)	0	0	0
2012/11/20	R208	07/02/2013	7.78	Call	Bond Future	6,504.7900	6.5048	6,718.3100	6.7183	3.283	0	0	0
2012/11/20	R208	07/02/2013	7.78	Put	Bond Future	113.4000	0.1134	97.3600	0.0974	(14.145)	0	0	0
2012/11/20	R208	07/02/2013	7.85	Call	Bond Future	6,880.0400	6.8800	7,096.4100	7.0964	3.145	0	0	0
2012/11/20	R208	07/02/2013	7.85	Put	Bond Future	89.7300	0.0897	76.5400	0.0765	(14.700)	0	0	0
2012/11/20	R208	07/02/2013	7.95	Call	Bond Future	7,419.9500	7.4200	7,639.6800	7.6397	2.961	0	0	0
2012/11/20	R208	07/02/2013	7.95	Put	Bond Future	63.4000	0.0634	53.5700	0.0536	(15.505)	0	0	0
2012/11/20	R208	02/05/2013			Bond Future	6.7613	100.6051	6.7229	100.8372	(0.567)	0.0000	0.0000	47
2012/11/20	R208	02/05/2013	6.66	Call	Bond Future	2,103.4300	2.1034	2,207.2600	2.2073	4.936	0	0	0
2012/11/20	R208	02/05/2013	6.66	Put	Bond Future	2,717.7900	2.7178	2,589.5200	2.5895	(4.720)	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
2012/11/20	R208	02/05/2013	6.64	Call	Bond Future	2,048.3200	2.0483	2,150.2900	2.1503	4.978	0	0	0
2012/11/20	R208	02/05/2013	6.64	Put	Bond Future	2,784.5200	2.7845	2,654.3900	2.6544	(4.673)	0	0	0
2012/11/20	R208	02/05/2013	6.65	Call	Bond Future	2,075.7700	2.0758	2,178.6700	2.1787	4.957	0	0	0
2012/11/20	R208	02/05/2013	6.65	Put	Bond Future	2,751.0200	2.7510	2,621.8200	2.6218	(4.696)	0	0	0
2012/11/20	R208	07/11/2013			Bond Future	6.8889	99.9937	6.8472	100.2314	(0.606)	0.0000	0.0000	0
2012/11/20	R208	07/11/2013	6.81	Call	Bond Future	3,576.8300	3.5768	3,691.5400	3.6915	3.207	0	0	0
2012/11/20	R208	07/11/2013	6.81	Put	Bond Future	4,026.7400	4.0267	3,903.7000	3.9037	(3.056)	0	0	0
2012/11/20	R208	07/11/2013	7.50	Call	Bond Future	5,761.9600	5.7620	5,914.1100	5.9141	2.641	0	0	0
2012/11/20	R208	07/11/2013	7.50	Put	Bond Future	2,361.5400	2.3615	2,275.9400	2.2759	(3.625)	0	0	230
2012/11/20	R208	07/11/2013	6.79	Call	Bond Future	3,522.6500	3.5226	3,636.2200	3.6362	3.224	0	0	0
2012/11/20	R208	07/11/2013	6.79	Put	Bond Future	4,086.9700	4.0870	3,962.7900	3.9628	(3.038)	0	0	0
2012/11/20	R208	07/11/2013	6.80	Call	Bond Future	3,549.6800	3.5497	3,663.8200	3.6638	3.216	0	0	0
2012/11/20	R208	07/11/2013	6.80	Put	Bond Future	4,056.7700	4.0568	3,933.1600	3.9332	(3.047)	0	0	0
2012/11/20	R209	07/02/2013			Bond Future	8.4817	79.8457	8.4143	80.4070	(0.795)	0.0000	0.0000	11,552
2012/11/20	R209	07/02/2013	8.63	Call	Bond Future	3,009.4200	3.0094	3,339.8200	3.3398	10.979	0	0	0
2012/11/20	R209	07/02/2013	8.63	Put	Bond Future	1,798.0900	1.7981	1,567.2300	1.5672	(12.839)	0	0	11,000
2012/11/20	R209	07/02/2013	8.83	Call	Bond Future	4,005.6600	4.0057	4,392.9100	4.3929	9.668	0	0	0
2012/11/20	R209	07/02/2013	8.83	Put	Bond Future	1,206.6100	1.2066	1,032.6000	1.0326	(14.421)	0	0	14,000
2012/11/20	R209	07/02/2013	8.95	Call	Bond Future	4,660.6100	4.6606	5,078.1300	5.0781	8.958	0	0	0
2012/11/20	R209	07/02/2013	8.95	Put	Bond Future	933.7700	0.9338	790.0300	0.7900	(15.394)	0	0	0
2012/11/20	R209	07/02/2013	9.06	Call	Bond Future	5,291.2400	5.2912	5,733.5400	5.7335	8.359	0	0	0
2012/11/20	R209	07/02/2013	9.06	Put	Bond Future	729.8300	0.7298	610.8700	0.6109	(16.300)	0	0	0
2012/11/20	R209	07/02/2013	9.10	Call	Bond Future	5,526.5900	5.5266	5,977.1800	5.9772	8.153	0	0	0
2012/11/20	R209	07/02/2013	9.10	Put	Bond Future	665.4100	0.6654	554.7400	0.5547	(16.632)	0	0	0
2012/11/20	R209	07/02/2013	9.00	Call	Bond Future	4,944.1100	4.9441	5,373.2500	5.3733	8.680	0	0	0
2012/11/20	R209	07/02/2013	9.00	Put	Bond Future	836.0500	0.8361	703.9300	0.7039	(15.803)	0	0	0
2012/11/20	R209	07/02/2013	9.05	Call	Bond Future	5,232.8500	5.2328	5,673.0200	5.6730	8.412	0	0	0
2012/11/20	R209	07/02/2013	9.05	Put	Bond Future	746.6900	0.7467	625.6000	0.6256	(16.217)	0	0	0
2012/11/20	R209	02/05/2013			Bond Future	8.5514	77.6646	8.4822	78.2323	(0.809)	0.0000	0.0000	33
2012/11/20	R209	02/05/2013	8.01	Call	Bond Future	2,296.0900	2.2961	2,491.5600	2.4916	8.513	0	0	0
2012/11/20	R209	02/05/2013	8.01	Put	Bond Future	6,918.7200	6.9187	6,546.4800	6.5465	(5.380)	0	0	0
2012/11/20	R209	02/05/2013	7.99	Call	Bond Future	2,240.1000	2.2401	2,432.1000	2.4321	8.571	0	0	0
2012/11/20	R209	02/05/2013	7.99	Put	Bond Future	7,041.6400	7.0416	6,665.9300	6.6659	(5.336)	0	0	0
2012/11/20	R209	02/05/2013	8.00	Call	Bond Future	2,267.9900	2.2680	2,461.7200	2.4617	8.542	0	0	0
2012/11/20	R209	02/05/2013	8.00	Put	Bond Future	6,980.0000	6.9800	6,606.0200	6.6060	(5.358)	0	0	0
2012/11/20	R209	07/11/2013			Bond Future	8.7104	76.6696	8.6372	77.2525	(0.840)	0.0000	0.0000	0
2012/11/20	R209	07/11/2013	8.81	Call	Bond Future	7,046.6300	7.0466	7,368.8500	7.3688	4.573	0	0	0
2012/11/20	R209	07/11/2013	8.81	Put	Bond Future	6,264.5500	6.2646	6,003.8800	6.0039	(4.161)	0	0	0
2012/11/20	R209	07/11/2013	9.50	Call	Bond Future	9,933.6100	9.9336	10,324.6800	10.3247	3.937	0	0	0
2012/11/20	R209	07/11/2013	9.50	Put	Bond Future	4,064.1700	4.0642	3,872.3500	3.8724	(4.720)	0	0	180
2012/11/20	R209	07/11/2013	8.79	Call	Bond Future	6,968.0400	6.9680	7,288.0900	7.2881	4.593	0	0	0
2012/11/20	R209	07/11/2013	8.79	Put	Bond Future	6,342.0000	6.3420	6,079.1600	6.0792	(4.144)	0	0	0
2012/11/20	R209	07/11/2013	8.80	Call	Bond Future	7,007.2900	7.0073	7,328.4300	7.3284	4.583	0	0	0
2012/11/20	R209	07/11/2013	8.80	Put	Bond Future	6,303.1700	6.3032	6,041.4200	6.0414	(4.153)	0	0	0
2012/11/20	R210	07/02/2013			Bond Future	160.1068	160.1068	160.1040	160.1040	(0.002)	0.0000	0.0000	1,264
2012/11/20	R210	07/02/2013	156.99	Call	Bond Future	3,116.7900	3.1168	3,113.9700	3.1140	(0.090)	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
2012/11/20	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R210	07/02/2013	157.00	Call	Bond Future	3,106.7900	3.1068	3,103.9700	3.1040	(0.091)	0	0	0
2012/11/20	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R210	07/02/2013	157.01	Call	Bond Future	3,096.7900	3.0968	3,093.9700	3.0940	(0.091)	0	0	0
2012/11/20	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R210	02/05/2013			Bond Future	160.2704	160.2704	160.2670	160.2670	(0.002)	0.0000	0.0000	7
2012/11/20	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R210	02/05/2013	161.14	Put	Bond Future	869.6000	0.8696	873.0000	0.8730	0.391	0	0	0
2012/11/20	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R210	02/05/2013	161.15	Put	Bond Future	879.6000	0.8796	883.0000	0.8830	0.387	0	0	0
2012/11/20	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R210	02/05/2013	161.16	Put	Bond Future	889.6000	0.8896	893.0000	0.8930	0.382	0	0	0
2012/11/20	R211	07/02/2013			Bond Future	124.3451	124.3451	124.3380	124.3380	(0.006)	0.0000	0.0000	703
2012/11/20	R211	07/02/2013	122.99	Call	Bond Future	1,355.1500	1.3551	1,348.0100	1.3480	(0.527)	0	0	0
2012/11/20	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R211	07/02/2013	123.00	Call	Bond Future	1,345.1500	1.3451	1,338.0100	1.3380	(0.531)	0	0	0
2012/11/20	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R211	07/02/2013	123.01	Call	Bond Future	1,335.1500	1.3351	1,328.0100	1.3280	(0.535)	0	0	0
2012/11/20	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R211	02/05/2013			Bond Future	125.9108	125.9108	125.9030	125.9030	(0.006)	0.0000	0.0000	7
2012/11/20	R211	02/05/2013	125.69	Call	Bond Future	220.7600	0.2208	212.9800	0.2130	(3.524)	0	0	0
2012/11/20	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R211	02/05/2013	125.70	Call	Bond Future	210.7600	0.2108	202.9800	0.2030	(3.691)	0	0	0
2012/11/20	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R211	02/05/2013	125.71	Call	Bond Future	200.7600	0.2008	192.9800	0.1930	(3.875)	0	0	0
2012/11/20	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R212	07/02/2013			Bond Future	129.3160	129.3160	129.4188	129.4188	0.079	0.0000	0.0000	3,165
2012/11/20	R212	07/02/2013	128.99	Call	Bond Future	326.0500	0.3260	428.7600	0.4288	31.501	0	0	0
2012/11/20	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R212	07/02/2013	129.00	Call	Bond Future	316.0500	0.3161	418.7600	0.4188	32.498	0	0	0
2012/11/20	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R212	07/02/2013	129.01	Call	Bond Future	306.0500	0.3061	408.7600	0.4088	33.560	0	0	0
2012/11/20	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R212	02/05/2013			Bond Future	130.9442	130.9442	131.0477	131.0477	0.079	0.0000	0.0000	11
2012/11/20	R212	02/05/2013	131.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R212	02/05/2013	131.09	Put	Bond Future	145.7500	0.1457	42.3000	0.0423	(70.978)	0	0	0
2012/11/20	R212	02/05/2013	131.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R212	02/05/2013	131.10	Put	Bond Future	155.7500	0.1557	52.3000	0.0523	(66.421)	0	0	0
2012/11/20	R212	02/05/2013	131.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R212	02/05/2013	131.11	Put	Bond Future	165.7500	0.1657	62.3000	0.0623	(62.413)	0	0	0
2012/11/20	R213	07/02/2013			Bond Future	8.2501	91.5558	8.1825	92.1335	(0.820)	0.0000	0.0000	7,609
2012/11/20	R213	07/02/2013	8.90	Call	Bond Future	6,094.1900	6.0942	6,549.8900	6.5499	7.478	0	0	0
2012/11/20	R213	07/02/2013	8.90	Put	Bond Future	810.5000	0.8105	688.4900	0.6885	(15.054)	0	0	0
2012/11/20	R213	07/02/2013	8.95	Call	Bond Future	6,400.3600	6.4004	6,865.6700	6.8657	7.270	0	0	0
2012/11/20	R213	07/02/2013	8.95	Put	Bond Future	729.6100	0.7296	617.2100	0.6172	(15.405)	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
2012/11/20	R213	07/02/2013	9.00	Call	Bond Future	6,710.7300	6.7107	7,185.1200	7.1851	7.069	0	0	0
2012/11/20	R213	07/02/2013	9.00	Put	Bond Future	655.5900	0.6556	552.2700	0.5523	(15.760)	0	0	0
2012/11/20	R213	07/02/2013	9.05	Call	Bond Future	7,024.6900	7.0247	7,507.6600	7.5077	6.875	0	0	0
2012/11/20	R213	07/02/2013	9.05	Put	Bond Future	587.8000	0.5878	493.0600	0.4931	(16.118)	0	0	0
2012/11/20	R213	02/05/2013			Bond Future	8.3202	89.1228	8.2509	89.7072	(0.834)	0.0000	0.0000	5
2012/11/20	R213	02/05/2013	7.86	Call	Bond Future	2,472.1100	2.4721	2,684.3300	2.6843	8.585	0	0	0
2012/11/20	R213	02/05/2013	7.86	Put	Bond Future	6,456.3500	6.4563	6,084.1100	6.0841	(5.765)	0	0	0
2012/11/20	R213	02/05/2013	7.84	Call	Bond Future	2,411.7000	2.4117	2,620.2100	2.6202	8.646	0	0	0
2012/11/20	R213	02/05/2013	7.84	Put	Bond Future	6,574.9600	6.5750	6,199.0100	6.1990	(5.718)	0	0	0
2012/11/20	R213	02/05/2013	7.85	Call	Bond Future	2,441.7900	2.4418	2,652.1500	2.6521	8.615	0	0	0
2012/11/20	R213	02/05/2013	7.85	Put	Bond Future	6,515.4800	6.5155	6,141.3800	6.1414	(5.742)	0	0	0
2012/11/20	R213	07/11/2013			Bond Future	8.4847	88.0523	8.4110	88.6523	(0.868)	0.0000	0.0000	0
2012/11/20	R213	07/11/2013	8.61	Call	Bond Future	6,935.2700	6.9353	7,267.3900	7.2674	4.789	0	0	0
2012/11/20	R213	07/11/2013	8.61	Put	Bond Future	5,928.0500	5.9280	5,660.1900	5.6602	(4.519)	0	0	0
2012/11/20	R213	07/11/2013	8.59	Call	Bond Future	6,852.8800	6.8529	7,182.6400	7.1826	4.812	0	0	0
2012/11/20	R213	07/11/2013	8.59	Put	Bond Future	6,005.2600	6.0053	5,735.0400	5.7350	(4.500)	0	0	0
2012/11/20	R213	07/11/2013	8.60	Call	Bond Future	6,894.0300	6.8940	7,224.9700	7.2250	4.800	0	0	0
2012/11/20	R213	07/11/2013	8.60	Put	Bond Future	5,966.5500	5.9665	5,697.5100	5.6975	(4.509)	0	0	0
2012/11/20	R214	07/02/2013			Bond Future	8.5010	81.6982	8.4386	82.2461	(0.733)	0.0000	0.0000	1,714
2012/11/20	R214	07/02/2013	8.59	Call	Bond Future	771.3700	0.7714	1,319.2800	1.3193	71.031	0	0	0
2012/11/20	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R214	07/02/2013	8.60	Call	Bond Future	857.2500	0.8572	1,405.1600	1.4052	63.915	0	0	0
2012/11/20	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/20	R214	07/02/2013	8.61	Call	Bond Future	942.9600	0.9430	1,490.8700	1.4909	58.105	0	0	0
2012/11/20	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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