



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/11/2012 to 27/11/2012

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
2012/11/27	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	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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2012/11/27	2025	07/02/2013			Bond Future	110.8960	110.8960	110.8928	110.8928	(0.003)	0.0000	0.0000	0
2012/11/27	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	2025	07/02/2013	110.99	Put	Bond Future	93.9600	0.0940	97.1600	0.0972	3.406	0	0	0
2012/11/27	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	2025	07/02/2013	111.00	Put	Bond Future	103.9600	0.1040	107.1600	0.1072	3.078	0	0	0
2012/11/27	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	2025	07/02/2013	111.01	Put	Bond Future	113.9600	0.1140	117.1600	0.1172	2.808	0	0	0
2012/11/27	2038	07/02/2013			Bond Future	109.3208	109.3208	109.3198	109.3198	(0.001)	0.0000	0.0000	0
2012/11/27	2038	07/02/2013	105.99	Call	Bond Future	3,330.8400	3.3308	3,329.7900	3.3298	(0.032)	0	0	0
2012/11/27	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	2038	07/02/2013	106.00	Call	Bond Future	3,320.8400	3.3208	3,319.7900	3.3198	(0.032)	0	0	0
2012/11/27	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	2038	07/02/2013	106.01	Call	Bond Future	3,310.8400	3.3108	3,309.7900	3.3098	(0.032)	0	0	0
2012/11/27	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	2050	07/02/2013			Bond Future	114.4599	114.4599	114.4594	114.4594	0.000	0.0000	0.0000	0
2012/11/27	2050	07/02/2013	112.99	Call	Bond Future	1,469.9400	1.4699	1,469.3700	1.4694	(0.039)	0	0	0
2012/11/27	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	2050	07/02/2013	113.00	Call	Bond Future	1,459.9400	1.4599	1,459.3700	1.4594	(0.039)	0	0	0
2012/11/27	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	2050	07/02/2013	113.01	Call	Bond Future	1,449.9400	1.4499	1,449.3700	1.4494	(0.039)	0	0	0
2012/11/27	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	AL7T	07/02/2013			Index Future	481.0150	481.0150	481.8710	481.8710	0.178	0.0000	0.0000	12
2012/11/27	AL7T	02/05/2013			Index Future	487.0580	487.0580	487.9230	487.9230	0.178	0.0000	0.0000	0
2012/11/27	ALBI	07/02/2013			Index Future	428.0640	428.0640	429.3480	429.3480	0.300	0.0000	0.0000	1,077
2012/11/27	ALBI	02/05/2013			Index Future	433.4420	433.4420	434.7410	434.7410	0.300	0.0000	0.0000	0
2012/11/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	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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2012/11/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/27	EL28	07/02/2013			Bond Future	111.2777	111.2777	111.2770	111.2770	(0.001)	0.0000	0.0000	0
2012/11/27	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	EL28	07/02/2013	113.01	Put	Bond Future	1,732.2600	1.7323	1,732.9500	1.7329	0.040	0	0	0
2012/11/27	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	EL28	07/02/2013	112.99	Put	Bond Future	1,712.2600	1.7123	1,712.9500	1.7129	0.040	0	0	0
2012/11/27	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	EL28	07/02/2013	113.00	Put	Bond Future	1,722.2600	1.7223	1,722.9500	1.7229	0.040	0	0	0
2012/11/27	ES33	07/02/2013			Bond Future	9.0713	88.5630	9.0035	89.1215	(0.747)	0.0000	0.0000	303
2012/11/27	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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2012/11/27	ES33	07/02/2013	8.54	Put	Bond Future	4,532.9700	4.5330	3,974.4600	3.9745	(12.321)	0	0	0
2012/11/27	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	ES33	07/02/2013	8.55	Put	Bond Future	4,444.2800	4.4443	3,885.7700	3.8858	(12.567)	0	0	0
2012/11/27	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	ES33	07/02/2013	8.56	Put	Bond Future	4,355.7200	4.3557	3,797.2100	3.7972	(12.822)	0	0	0
2012/11/27	GOVI	07/02/2013			GOVI	428.4410	428.4410	429.7200	429.7200	0.299	0.0000	0.0000	333
2012/11/27	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	GOVI	07/02/2013	432.99	Put	GOVI	45,490.0000	4.5490	32,700.0000	3.2700	(28.116)	0	0	0
2012/11/27	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	GOVI	07/02/2013	433.00	Put	GOVI	45,590.0000	4.5590	32,800.0000	3.2800	(28.054)	0	0	0
2012/11/27	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	GOVI	07/02/2013	433.01	Put	GOVI	45,690.0000	4.5690	32,900.0000	3.2900	(27.993)	0	0	0
2012/11/27	GOVI	02/05/2013			GOVI	433.8230	433.8230	435.1170	435.1170	0.298	0.0000	0.0000	0
2012/11/27	GOVI	02/05/2013	432.99	Call	GOVI	8,330.0000	0.8330	21,270.0000	2.1270	155.342	0	0	0
2012/11/27	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	GOVI	02/05/2013	433.00	Call	GOVI	8,230.0000	0.8230	21,170.0000	2.1170	157.230	0	0	0
2012/11/27	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	GOVI	02/05/2013	433.01	Call	GOVI	8,130.0000	0.8130	21,070.0000	2.1070	159.164	0	0	0
2012/11/27	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/27	IGOV	07/02/2013			Index Future	195.3090	195.3090	195.3030	195.3030	(0.003)	0.0000	0.0000	607
2012/11/27	IGOV	02/05/2013			Index Future	197.7620	197.7620	197.7560	197.7560	(0.003)	0.0000	0.0000	0
2012/11/27	ILBI	07/02/2013			Index Future	521.1100	521.1100	521.1170	521.1170	0.001	0.0000	0.0000	169
2012/11/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/27	JBAF	19/12/2012			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/11/27	JBAF	16/01/2013			Jibar Tradeable Future	5.0800	94.9200	5.0600	94.9400	(0.394)	0.0000	0.0000	0
2012/11/27	JBAF	20/02/2013			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	0
2012/11/27	JBAF	20/03/2013			Jibar Tradeable Future	4.9900	95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	1,000
2012/11/27	JBAF	17/04/2013			Jibar Tradeable Future	4.9800	95.0200	4.9600	95.0400	(0.402)	0.0000	0.0000	0
2012/11/27	JBAF	15/05/2013			Jibar Tradeable Future	4.9700	95.0300	4.9500	95.0500	(0.402)	0.0000	0.0000	0
2012/11/27	JBAF	19/06/2013			Jibar Tradeable Future	4.9700	95.0300	4.9500	95.0500	(0.402)	0.0000	0.0000	500

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2012/11/27	JBAF	18/09/2013			Jibar Tradeable Future	5.0100	94.9900	4.9800	95.0200	(0.599)	0.0000	0.0000	2,200
2012/11/27	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.0600	94.9400	(0.784)	0.0000	0.0000	2,000
2012/11/27	JBAF	19/03/2014			Jibar Tradeable Future	5.2200	94.7800	5.1700	94.8300	(0.958)	0.0000	0.0000	1,000
2012/11/27	JBAF	18/06/2014			Jibar Tradeable Future	5.3600	94.6400	5.3200	94.6800	(0.746)	0.0000	0.0000	800
2012/11/27	JBAF	17/09/2014			Jibar Tradeable Future	5.5300	94.4700	5.4900	94.5100	(0.723)	0.0000	0.0000	0
2012/11/27	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/27	R023	07/02/2013			Bond Future	7.1818	107.5440	7.1449	107.8119	(0.514)	0.0000	0.0000	1,685
2012/11/27	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R023	07/02/2013	7.04	Put	Bond Future	1,034.6900	1.0347	766.8000	0.7668	(25.891)	0	0	0
2012/11/27	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R023	07/02/2013	7.05	Put	Bond Future	961.2700	0.9613	693.3800	0.6934	(27.868)	0	0	0
2012/11/27	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R023	07/02/2013	7.06	Put	Bond Future	887.9200	0.8879	620.0300	0.6200	(30.171)	0	0	0
2012/11/27	R023	02/05/2013			Bond Future	7.2446	104.9227	7.2065	105.1936	(0.526)	0.0000	0.0000	2
2012/11/27	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R023	02/05/2013	7.06	Put	Bond Future	1,320.7300	1.3207	1,049.8400	1.0498	(20.511)	0	0	0
2012/11/27	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R023	02/05/2013	7.04	Put	Bond Future	1,465.1100	1.4651	1,194.2200	1.1942	(18.489)	0	0	0
2012/11/27	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R023	02/05/2013	7.05	Put	Bond Future	1,392.8900	1.3929	1,122.0000	1.1220	(19.448)	0	0	0
2012/11/27	R023	01/08/2013			Bond Future	7.3093	106.3358	7.2698	106.6103	(0.541)	0.0000	0.0000	0
2012/11/27	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	140.5200	0.1405	100.000	0	0	0
2012/11/27	R023	01/08/2013	7.29	Put	Bond Future	133.9700	0.1340	0.0000	0.0000	(100.000)	0	0	0
2012/11/27	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	209.8900	0.2099	100.000	0	0	0
2012/11/27	R023	01/08/2013	7.30	Put	Bond Future	64.6000	0.0646	0.0000	0.0000	(100.000)	0	0	0
2012/11/27	R023	01/08/2013	7.31	Call	Bond Future	4.7100	0.0047	279.2000	0.2792	5827.813	0	0	0
2012/11/27	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R157	07/02/2013			Bond Future	5.5265	124.5493	5.4823	124.6672	(0.801)	0.0000	0.0000	8,016
2012/11/27	R157	07/02/2013	6.28	Call	Bond Future	2,009.7100	2.0097	2,121.3400	2.1213	5.555	0	0	0
2012/11/27	R157	07/02/2013	6.28	Put	Bond Future	26.5200	0.0265	20.2900	0.0203	(23.492)	0	0	0
2012/11/27	R157	07/02/2013	6.50	Call	Bond Future	2,562.9200	2.5629	2,678.4500	2.6785	4.508	0	0	0
2012/11/27	R157	07/02/2013	6.50	Put	Bond Future	8.7100	0.0087	6.3800	0.0064	(26.751)	0	0	0
2012/11/27	R157	07/02/2013	6.70	Call	Bond Future	3,072.7500	3.0727	3,189.8500	3.1899	3.811	0	0	0
2012/11/27	R157	07/02/2013	6.70	Put	Bond Future	2.5300	0.0025	1.7700	0.0018	(30.040)	0	0	0
2012/11/27	R157	07/02/2013	6.75	Call	Bond Future	3,200.5800	3.2006	3,317.8700	3.3179	3.665	0	0	0
2012/11/27	R157	07/02/2013	6.75	Put	Bond Future	1.8200	0.0018	1.2500	0.0013	(31.319)	0	0	0
2012/11/27	R157	07/02/2013	6.80	Call	Bond Future	3,328.4100	3.3284	3,445.8600	3.4459	3.529	0	0	0
2012/11/27	R157	07/02/2013	6.80	Put	Bond Future	1.2900	0.0013	0.8800	0.0009	(31.783)	0	0	0
2012/11/27	R157	02/05/2013			Bond Future	5.5561	119.2436	5.5070	119.3626	(0.884)	0.0000	0.0000	141
2012/11/27	R157	02/05/2013	5.35	Call	Bond Future	410.3400	0.4103	455.1000	0.4551	10.908	0	0	0
2012/11/27	R157	02/05/2013	5.35	Put	Bond Future	910.5200	0.9105	836.2900	0.8363	(8.152)	0	0	0
2012/11/27	R157	02/05/2013	5.36	Call	Bond Future	419.7900	0.4198	465.2500	0.4652	10.829	0	0	0
2012/11/27	R157	02/05/2013	5.36	Put	Bond Future	895.6400	0.8956	822.1100	0.8221	(8.210)	0	0	0
2012/11/27	R157	02/05/2013	5.34	Call	Bond Future	401.0400	0.4010	445.0900	0.4451	10.984	0	0	0
2012/11/27	R157	02/05/2013	5.34	Put	Bond Future	925.5600	0.9256	850.6200	0.8506	(8.097)	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
2012/11/27	R157	07/11/2013			Bond Future	5.6223	115.7310	5.5578	115.8525	(1.148)	0.0000	0.0000	0
2012/11/27	R157	07/11/2013	5.61	Call	Bond Future	857.4800	0.8575	918.2700	0.9183	7.089	0	0	0
2012/11/27	R157	07/11/2013	5.61	Put	Bond Future	880.6200	0.8806	819.9100	0.8199	(6.894)	0	0	0
2012/11/27	R157	07/11/2013	5.59	Call	Bond Future	838.1900	0.8382	898.1400	0.8981	7.152	0	0	0
2012/11/27	R157	07/11/2013	5.59	Put	Bond Future	898.9700	0.8990	837.4200	0.8374	(6.847)	0	0	0
2012/11/27	R157	07/11/2013	5.60	Call	Bond Future	847.8100	0.8478	908.1700	0.9082	7.120	0	0	0
2012/11/27	R157	07/11/2013	5.60	Put	Bond Future	889.7700	0.8898	828.6300	0.8286	(6.871)	0	0	0
2012/11/27	R186	07/02/2013			Bond Future	7.6705	125.3948	7.6080	126.0109	(0.815)	0.0000	0.0000	37,656
2012/11/27	R186	07/02/2013	7.00	Call	Bond Future	688.1200	0.6881	793.6600	0.7937	15.337	0	0	10,300
2012/11/27	R186	07/02/2013	7.00	Put	Bond Future	7,528.7600	7.5288	7,018.1600	7.0182	(6.782)	0	0	0
2012/11/27	R186	07/02/2013	7.25	Call	Bond Future	1,272.1200	1.2721	1,442.7700	1.4428	13.415	0	0	670
2012/11/27	R186	07/02/2013	7.25	Put	Bond Future	5,502.0300	5.5020	5,056.5400	5.0565	(8.097)	0	0	0
2012/11/27	R186	07/02/2013	7.50	Call	Bond Future	2,135.1200	2.1351	2,384.0100	2.3840	11.657	0	0	575
2012/11/27	R186	07/02/2013	7.50	Put	Bond Future	3,826.5300	3.8265	3,459.2800	3.4593	(9.597)	0	0	0
2012/11/27	R186	07/02/2013	8.32	Call	Bond Future	6,963.4600	6.9635	7,455.7800	7.4558	7.070	0	0	0
2012/11/27	R186	07/02/2013	8.32	Put	Bond Future	807.8900	0.8079	684.0700	0.6841	(15.326)	0	0	2,000
2012/11/27	R186	07/02/2013	8.50	Call	Bond Future	8,317.3200	8.3173	8,844.6400	8.8446	6.340	0	0	0
2012/11/27	R186	07/02/2013	8.50	Put	Bond Future	532.4900	0.5325	443.6700	0.4437	(16.680)	0	0	0
2012/11/27	R186	07/02/2013	7.75	Call	Bond Future	3,301.8500	3.3019	3,633.9100	3.6339	10.057	0	0	1,000
2012/11/27	R186	07/02/2013	7.75	Put	Bond Future	2,524.6900	2.5247	2,240.6100	2.2406	(11.252)	0	0	0
2012/11/27	R186	07/02/2013	8.00	Call	Bond Future	4,761.4800	4.7615	5,171.8600	5.1719	8.619	0	0	0
2012/11/27	R186	07/02/2013	8.00	Put	Bond Future	1,583.4900	1.5835	1,377.7300	1.3777	(12.994)	0	0	150
2012/11/27	R186	07/02/2013	8.55	Call	Bond Future	8,703.9700	8.7040	9,239.5500	9.2396	6.153	0	0	0
2012/11/27	R186	07/02/2013	8.55	Put	Bond Future	472.2700	0.4723	391.7100	0.3917	(17.058)	0	0	0
2012/11/27	R186	07/02/2013	8.45	Call	Bond Future	7,934.9600	7.9350	8,453.3700	8.4534	6.533	0	0	0
2012/11/27	R186	07/02/2013	8.45	Put	Bond Future	599.4700	0.5995	501.7400	0.5017	(16.303)	0	0	0
2012/11/27	R186	07/02/2013	8.47	Call	Bond Future	8,087.3600	8.0874	8,609.4100	8.6094	6.455	0	0	0
2012/11/27	R186	07/02/2013	8.47	Put	Bond Future	571.8400	0.5718	477.7500	0.4777	(16.454)	0	0	0
2012/11/27	R186	02/05/2013			Bond Future	7.7420	126.9006	7.6775	127.5239	(0.832)	0.0000	0.0000	12
2012/11/27	R186	02/05/2013	7.41	Call	Bond Future	2,902.4000	2.9024	3,144.3100	3.1443	8.335	0	0	0
2012/11/27	R186	02/05/2013	7.41	Put	Bond Future	6,160.9000	6.1609	5,779.5300	5.7795	(6.190)	0	0	0
2012/11/27	R186	02/05/2013	7.39	Call	Bond Future	2,827.8700	2.8279	3,065.4100	3.0654	8.400	0	0	0
2012/11/27	R186	02/05/2013	7.39	Put	Bond Future	6,286.5000	6.2865	5,900.7600	5.9008	(6.136)	0	0	0
2012/11/27	R186	02/05/2013	7.40	Call	Bond Future	2,864.9800	2.8650	3,104.7000	3.1047	8.367	0	0	0
2012/11/27	R186	02/05/2013	7.40	Put	Bond Future	6,223.4900	6.2235	5,839.9300	5.8399	(6.163)	0	0	0
2012/11/27	R186	07/11/2013			Bond Future	7.9062	125.0466	7.8371	125.6862	(0.874)	0.0000	0.0000	0
2012/11/27	R186	07/11/2013	8.14	Call	Bond Future	8,056.9000	8.0569	8,420.1800	8.4202	4.509	0	0	0
2012/11/27	R186	07/11/2013	8.14	Put	Bond Future	5,927.5200	5.9275	5,651.1400	5.6511	(4.663)	0	0	0
2012/11/27	R186	07/11/2013	8.15	Call	Bond Future	8,106.6800	8.1067	8,471.2600	8.4713	4.497	0	0	0
2012/11/27	R186	07/11/2013	8.15	Put	Bond Future	5,887.3800	5.8874	5,612.3000	5.6123	(4.672)	0	0	0
2012/11/27	R186	07/11/2013	8.16	Call	Bond Future	8,156.5900	8.1566	8,522.4600	8.5225	4.486	0	0	0
2012/11/27	R186	07/11/2013	8.16	Put	Bond Future	5,847.4700	5.8475	5,573.6800	5.5737	(4.682)	0	0	0
2012/11/27	R186	07/11/2013	8.75	Call	Bond Future	11,303.2700	11.3033	11,740.1500	11.7402	3.865	0	0	0
2012/11/27	R186	07/11/2013	8.75	Put	Bond Future	3,859.2900	3.8593	3,656.5100	3.6565	(5.254)	0	0	130
2012/11/27	R189	07/02/2013			Bond Future	217.2296	217.2296	217.2102	217.2102	(0.009)	0.0000	0.0000	154
2012/11/27	R189	07/02/2013	212.99	Call	Bond Future	4,239.6300	4.2396	4,220.2200	4.2202	(0.458)	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
2012/11/27	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R189	07/02/2013	213.00	Call	Bond Future	4,229.6300	4.2296	4,210.2200	4.2102	(0.459)	0	0	0
2012/11/27	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R189	07/02/2013	213.01	Call	Bond Future	4,219.6300	4.2196	4,200.2200	4.2002	(0.460)	0	0	0
2012/11/27	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R197	07/02/2013			Bond Future	279.9493	279.9493	279.9406	279.9406	(0.003)	0.0000	0.0000	2,543
2012/11/27	R197	07/02/2013	278.99	Call	Bond Future	959.3300	0.9593	950.6000	0.9506	(0.910)	0	0	0
2012/11/27	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R197	07/02/2013	279.00	Call	Bond Future	949.3300	0.9493	940.6000	0.9406	(0.920)	0	0	0
2012/11/27	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R197	07/02/2013	279.01	Call	Bond Future	939.3300	0.9393	930.6000	0.9306	(0.929)	0	0	0
2012/11/27	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R197	02/05/2013			Bond Future	283.4662	283.4662	283.4565	283.4565	(0.003)	0.0000	0.0000	40
2012/11/27	R197	02/05/2013	282.39	Call	Bond Future	1,076.2400	1.0762	1,066.4500	1.0664	(0.910)	0	0	0
2012/11/27	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R197	02/05/2013	282.40	Call	Bond Future	1,066.2400	1.0662	1,056.4500	1.0564	(0.918)	0	0	0
2012/11/27	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R197	02/05/2013	282.41	Call	Bond Future	1,056.2400	1.0562	1,046.4500	1.0464	(0.927)	0	0	0
2012/11/27	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R201	07/02/2013			Bond Future	5.0700	107.6984	5.0477	107.7391	(0.440)	0.0000	0.0000	1,540
2012/11/27	R201	07/02/2013	4.98	Call	Bond Future	200.2000	0.2002	215.3700	0.2154	7.577	0	0	0
2012/11/27	R201	07/02/2013	4.98	Put	Bond Future	364.5700	0.3646	339.0600	0.3391	(6.997)	0	0	0
2012/11/27	R201	07/02/2013	5.60	Call	Bond Future	991.4600	0.9915	1,027.8900	1.0279	3.674	0	0	0
2012/11/27	R201	07/02/2013	5.60	Put	Bond Future	30.4700	0.0305	26.2200	0.0262	(13.948)	0	0	0
2012/11/27	R201	07/02/2013	6.20	Call	Bond Future	2,035.9000	2.0359	2,076.4300	2.0764	1.991	0	0	0
2012/11/27	R201	07/02/2013	6.20	Put	Bond Future	0.6600	0.0007	0.5100	0.0005	(22.727)	0	0	0
2012/11/27	R201	07/02/2013	6.25	Call	Bond Future	2,124.5500	2.1246	2,165.1300	2.1651	1.910	0	0	0
2012/11/27	R201	07/02/2013	6.25	Put	Bond Future	0.4400	0.0004	0.3400	0.0003	(22.727)	0	0	0
2012/11/27	R201	07/02/2013	6.30	Call	Bond Future	2,213.1700	2.2132	2,253.7800	2.2538	1.835	0	0	0
2012/11/27	R201	07/02/2013	6.30	Put	Bond Future	0.2900	0.0003	0.2200	0.0002	(24.138)	0	0	0
2012/11/27	R201	02/05/2013			Bond Future	5.0439	108.9918	5.0184	109.0327	(0.507)	0.0000	0.0000	4
2012/11/27	R201	02/05/2013	4.05	Call	Bond Future	7.9600	0.0080	8.9100	0.0089	11.935	0	0	0
2012/11/27	R201	02/05/2013	4.05	Put	Bond Future	1,615.4300	1.6154	1,575.4500	1.5754	(2.475)	0	0	0
2012/11/27	R201	02/05/2013	4.06	Call	Bond Future	8.4300	0.0084	9.4200	0.0094	11.744	0	0	0
2012/11/27	R201	02/05/2013	4.06	Put	Bond Future	1,599.5600	1.5996	1,559.6200	1.5596	(2.497)	0	0	0
2012/11/27	R201	02/05/2013	4.04	Call	Bond Future	7.5200	0.0075	8.4100	0.0084	11.835	0	0	0
2012/11/27	R201	02/05/2013	4.04	Put	Bond Future	1,631.3200	1.6313	1,591.2800	1.5913	(2.454)	0	0	0
2012/11/27	R201	07/11/2013			Bond Future	4.8960	107.5363	4.8583	107.5776	(0.769)	0.0000	0.0000	0
2012/11/27	R201	07/11/2013	4.80	Call	Bond Future	385.5700	0.3856	404.4200	0.4044	4.889	0	0	0
2012/11/27	R201	07/11/2013	4.80	Put	Bond Future	491.0400	0.4910	468.5500	0.4685	(4.580)	0	0	0
2012/11/27	R201	07/11/2013	4.81	Call	Bond Future	391.0700	0.3911	410.0800	0.4101	4.861	0	0	0
2012/11/27	R201	07/11/2013	4.81	Put	Bond Future	485.5400	0.4855	463.2100	0.4632	(4.599)	0	0	0
2012/11/27	R201	07/11/2013	4.79	Call	Bond Future	380.1300	0.3801	398.8100	0.3988	4.914	0	0	0
2012/11/27	R201	07/11/2013	4.79	Put	Bond Future	496.6000	0.4966	473.9400	0.4739	(4.563)	0	0	0
2012/11/27	R202	07/02/2013			Bond Future	209.6663	209.6663	209.6640	209.6640	(0.001)	0.0000	0.0000	51,729

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2012/11/27	R202	07/02/2013	204.99	Call	Bond Future	4,676.3300	4.6763	4,674.0500	4.6740	(0.049)	0	0	0
2012/11/27	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R202	07/02/2013	205.00	Call	Bond Future	4,666.3300	4.6663	4,664.0500	4.6640	(0.049)	0	0	0
2012/11/27	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R202	07/02/2013	205.01	Call	Bond Future	4,656.3300	4.6563	4,654.0500	4.6540	(0.049)	0	0	0
2012/11/27	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R202	02/05/2013			Bond Future	212.3004	212.3004	212.2972	212.2972	(0.002)	0.0000	0.0000	1
2012/11/27	R202	02/05/2013	211.04	Call	Bond Future	1,260.4400	1.2604	1,257.1900	1.2572	(0.258)	0	0	0
2012/11/27	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R202	02/05/2013	211.05	Call	Bond Future	1,250.4400	1.2504	1,247.1900	1.2472	(0.260)	0	0	0
2012/11/27	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R202	02/05/2013	211.06	Call	Bond Future	1,240.4400	1.2404	1,237.1900	1.2372	(0.262)	0	0	0
2012/11/27	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R203	07/02/2013			Bond Future	6.0266	112.2036	5.9680	112.4480	(0.973)	0.0000	0.0000	15,119
2012/11/27	R203	07/02/2013	5.54	Call	Bond Future	194.3200	0.1943	235.9600	0.2360	21.429	0	0	10,000
2012/11/27	R203	07/02/2013	5.54	Put	Bond Future	2,244.0800	2.2441	2,041.2400	2.0412	(9.039)	0	0	0
2012/11/27	R203	07/02/2013	6.11	Call	Bond Future	1,053.0100	1.0530	1,191.2400	1.1912	13.127	0	0	12,600
2012/11/27	R203	07/02/2013	6.11	Put	Bond Future	706.2600	0.7063	600.0100	0.6000	(15.044)	0	0	3,254
2012/11/27	R203	07/02/2013	6.45	Call	Bond Future	2,016.0300	2.0160	2,208.4900	2.2085	9.546	0	0	0
2012/11/27	R203	07/02/2013	6.45	Put	Bond Future	269.9000	0.2699	217.8800	0.2179	(19.274)	0	0	0
2012/11/27	R203	07/02/2013	6.55	Call	Bond Future	2,348.8500	2.3488	2,553.1800	2.5532	8.699	0	0	0
2012/11/27	R203	07/02/2013	6.55	Put	Bond Future	195.3500	0.1954	155.2000	0.1552	(20.553)	0	0	0
2012/11/27	R203	07/02/2013	6.65	Call	Bond Future	2,697.7900	2.6978	2,911.9500	2.9119	7.938	0	0	0
2012/11/27	R203	07/02/2013	6.65	Put	Bond Future	138.8100	0.1388	108.4900	0.1085	(21.843)	0	0	30,250
2012/11/27	R203	07/02/2013	6.94	Call	Bond Future	3,770.4000	3.7704	4,003.0400	4.0030	6.170	0	0	0
2012/11/27	R203	07/02/2013	6.94	Put	Bond Future	46.1500	0.0462	34.3100	0.0343	(25.655)	0	0	0
2012/11/27	R203	07/02/2013	7.15	Call	Bond Future	4,576.1900	4.5762	4,815.5300	4.8155	5.230	0	0	0
2012/11/27	R203	07/02/2013	7.15	Put	Bond Future	17.8800	0.0179	12.7400	0.0127	(28.747)	0	0	0
2012/11/27	R203	07/02/2013	6.50	Call	Bond Future	2,180.2000	2.1802	2,378.8500	2.3788	9.112	0	0	0
2012/11/27	R203	07/02/2013	6.50	Put	Bond Future	230.1500	0.2302	184.3200	0.1843	(19.913)	0	0	0
2012/11/27	R203	02/05/2013			Bond Future	6.0742	109.3947	6.0120	109.6418	(1.025)	0.0000	0.0000	22
2012/11/27	R203	02/05/2013	5.90	Call	Bond Future	917.0800	0.9171	1,020.0600	1.0201	11.229	0	0	0
2012/11/27	R203	02/05/2013	5.90	Put	Bond Future	1,610.5400	1.6105	1,466.3800	1.4664	(8.951)	0	0	0
2012/11/27	R203	02/05/2013	5.91	Call	Bond Future	933.9600	0.9340	1,038.1900	1.0382	11.160	0	0	0
2012/11/27	R203	02/05/2013	5.91	Put	Bond Future	1,587.4600	1.5875	1,444.5500	1.4446	(9.002)	0	0	0
2012/11/27	R203	02/05/2013	5.89	Call	Bond Future	900.4000	0.9004	1,002.1300	1.0021	11.298	0	0	0
2012/11/27	R203	02/05/2013	5.89	Put	Bond Future	1,633.8400	1.6338	1,488.4300	1.4884	(8.900)	0	0	0
2012/11/27	R203	07/11/2013			Bond Future	6.1889	108.2575	6.1170	108.5107	(1.162)	0.0000	0.0000	0
2012/11/27	R203	07/11/2013	6.00	Call	Bond Future	1,604.0900	1.6041	1,718.8700	1.7189	7.155	0	0	0
2012/11/27	R203	07/11/2013	6.00	Put	Bond Future	2,270.6300	2.2706	2,132.1600	2.1322	(6.098)	0	0	0
2012/11/27	R203	07/11/2013	6.01	Call	Bond Future	1,620.4300	1.6204	1,735.9500	1.7359	7.129	0	0	0
2012/11/27	R203	07/11/2013	6.01	Put	Bond Future	2,251.5600	2.2516	2,113.8300	2.1138	(6.117)	0	0	0
2012/11/27	R203	07/11/2013	5.99	Call	Bond Future	1,588.2700	1.5883	1,702.3100	1.7023	7.180	0	0	0
2012/11/27	R203	07/11/2013	5.99	Put	Bond Future	2,290.2400	2.2902	2,151.0300	2.1510	(6.078)	0	0	0
2012/11/27	R204	07/02/2013			Bond Future	6.2515	109.6155	6.2143	109.8047	(0.594)	0.0000	0.0000	11,672
2012/11/27	R204	07/02/2013	7.29	Call	Bond Future	5,181.4100	5.1814	5,361.7800	5.3618	3.481	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
2012/11/27	R204	07/02/2013	7.29	Put	Bond Future	51.0000	0.0510	42.1200	0.0421	(17.412)	0	0	0
2012/11/27	R204	07/02/2013	7.45	Call	Bond Future	5,919.9000	5.9199	6,104.2200	6.1042	3.114	0	0	0
2012/11/27	R204	07/02/2013	7.45	Put	Bond Future	25.8100	0.0258	20.8800	0.0209	(19.101)	0	0	0
2012/11/27	R204	07/02/2013	7.95	Call	Bond Future	8,238.3600	8.2384	8,427.0800	8.4271	2.291	0	0	0
2012/11/27	R204	07/02/2013	7.95	Put	Bond Future	2.1400	0.0021	1.6100	0.0016	(24.766)	0	0	0
2012/11/27	R204	07/02/2013	8.00	Call	Bond Future	8,468.3900	8.4684	8,657.2300	8.6572	2.230	0	0	0
2012/11/27	R204	07/02/2013	8.00	Put	Bond Future	1.6100	0.0016	1.2000	0.0012	(25.466)	0	0	0
2012/11/27	R204	07/02/2013	8.05	Call	Bond Future	8,697.9100	8.6979	8,886.8500	8.8868	2.172	0	0	0
2012/11/27	R204	07/02/2013	8.05	Put	Bond Future	1.2100	0.0012	0.9000	0.0009	(25.620)	0	0	0
2012/11/27	R204	02/05/2013			Bond Future	6.3028	110.9318	6.2638	111.1231	(0.619)	0.0000	0.0000	24
2012/11/27	R204	02/05/2013	6.30	Call	Bond Future	1,739.1900	1.7392	1,832.1800	1.8322	5.347	0	0	0
2012/11/27	R204	02/05/2013	6.30	Put	Bond Future	1,753.1000	1.7531	1,654.8300	1.6548	(5.605)	0	0	0
2012/11/27	R204	02/05/2013	6.31	Call	Bond Future	1,764.2100	1.7642	1,858.0500	1.8581	5.319	0	0	0
2012/11/27	R204	02/05/2013	6.31	Put	Bond Future	1,729.1400	1.7291	1,631.7200	1.6317	(5.634)	0	0	0
2012/11/27	R204	02/05/2013	6.29	Call	Bond Future	1,714.3700	1.7144	1,806.5000	1.8065	5.374	0	0	0
2012/11/27	R204	02/05/2013	6.29	Put	Bond Future	1,777.2900	1.7773	1,678.1600	1.6782	(5.578)	0	0	0
2012/11/27	R204	07/11/2013			Bond Future	6.4226	109.9129	6.3789	110.1088	(0.681)	0.0000	0.0000	0
2012/11/27	R204	07/11/2013	6.30	Call	Bond Future	2,454.5600	2.4546	2,545.7900	2.5458	3.717	0	0	0
2012/11/27	R204	07/11/2013	6.30	Put	Bond Future	3,004.6000	3.0046	2,899.9900	2.9000	(3.482)	0	0	0
2012/11/27	R204	07/11/2013	6.31	Call	Bond Future	2,476.8200	2.4768	2,568.5700	2.5686	3.704	0	0	0
2012/11/27	R204	07/11/2013	6.31	Put	Bond Future	2,981.8600	2.9819	2,877.7700	2.8778	(3.491)	0	0	0
2012/11/27	R204	07/11/2013	7.00	Call	Bond Future	4,235.9000	4.2359	4,361.3300	4.3613	2.961	0	0	0
2012/11/27	R204	07/11/2013	7.00	Put	Bond Future	1,691.2300	1.6912	1,620.8200	1.6208	(4.163)	0	0	180
2012/11/27	R204	07/11/2013	6.29	Call	Bond Future	2,432.4000	2.4324	2,523.1200	2.5231	3.730	0	0	0
2012/11/27	R204	07/11/2013	6.29	Put	Bond Future	3,027.4600	3.0275	2,922.3400	2.9223	(3.472)	0	0	0
2012/11/27	R206	07/02/2013			Bond Future	5.0535	102.7527	5.0291	102.7748	(0.482)	0.0000	0.0000	1,120
2012/11/27	R206	07/02/2013	4.76	Call	Bond Future	29.2700	0.0293	32.9700	0.0330	12.641	0	0	0
2012/11/27	R206	07/02/2013	4.76	Put	Bond Future	295.9600	0.2960	277.5400	0.2775	(6.224)	0	0	0
2012/11/27	R206	07/02/2013	5.00	Call	Bond Future	96.4900	0.0965	105.6400	0.1056	9.483	0	0	0
2012/11/27	R206	07/02/2013	5.00	Put	Bond Future	145.0300	0.1450	132.0600	0.1321	(8.943)	0	0	0
2012/11/27	R206	07/02/2013	5.95	Call	Bond Future	808.5700	0.8086	830.5300	0.8305	2.716	0	0	0
2012/11/27	R206	07/02/2013	5.95	Put	Bond Future	0.6500	0.0007	0.4900	0.0005	(24.615)	0	0	0
2012/11/27	R206	07/02/2013	6.00	Call	Bond Future	853.1200	0.8531	875.1300	0.8751	2.580	0	0	0
2012/11/27	R206	07/02/2013	6.00	Put	Bond Future	0.4400	0.0004	0.3300	0.0003	(25.000)	0	0	0
2012/11/27	R206	07/02/2013	6.05	Call	Bond Future	897.7000	0.8977	919.7500	0.9197	2.456	0	0	0
2012/11/27	R206	07/02/2013	6.05	Put	Bond Future	0.2800	0.0003	0.2100	0.0002	(25.000)	0	0	0
2012/11/27	R206	02/05/2013			Bond Future	4.9993	103.9865	4.9669	104.0087	(0.649)	0.0000	0.0000	23
2012/11/27	R206	02/05/2013	3.40	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2012/11/27	R206	02/05/2013	3.40	Put	Bond Future	1,101.7400	1.1017	1,079.6100	1.0796	(2.009)	0	0	0
2012/11/27	R206	02/05/2013	3.41	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2012/11/27	R206	02/05/2013	3.41	Put	Bond Future	1,094.8000	1.0948	1,072.6700	1.0727	(2.021)	0	0	0
2012/11/27	R206	02/05/2013	3.39	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2012/11/27	R206	02/05/2013	3.39	Put	Bond Future	1,108.6900	1.1087	1,086.5600	1.0866	(1.996)	0	0	0
2012/11/27	R206	07/11/2013			Bond Future	3.9068	103.0441	3.7838	103.0662	(3.146)	0.0000	0.0000	0
2012/11/27	R206	07/11/2013	4.30	Call	Bond Future	94.7000	0.0947	110.8500	0.1109	17.054	0	0	0
2012/11/27	R206	07/11/2013	4.30	Put	Bond Future	24.1800	0.0242	18.2600	0.0183	(24.483)	0	0	0
2012/11/27	R206	07/11/2013	4.31	Call	Bond Future	95.9700	0.0960	112.2100	0.1122	16.922	0	0	0

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2012/11/27	R206	07/11/2013	4.31	Put	Bond Future	23.6600	0.0237	17.8300	0.0178	(24.641)	0	0	0
2012/11/27	R206	07/11/2013	4.29	Call	Bond Future	93.4400	0.0934	109.4800	0.1095	17.166	0	0	0
2012/11/27	R206	07/11/2013	4.29	Put	Bond Future	24.7200	0.0247	18.6900	0.0187	(24.393)	0	0	0
2012/11/27	R207	07/02/2013			Bond Future	6.5255	104.5374	6.4989	104.6875	(0.408)	0.0000	0.0000	6,690
2012/11/27	R207	07/02/2013	7.66	Call	Bond Future	6,205.8100	6.2058	6,349.2700	6.3493	2.312	0	0	0
2012/11/27	R207	07/02/2013	7.66	Put	Bond Future	48.7800	0.0488	42.1300	0.0421	(13.633)	0	0	0
2012/11/27	R207	07/02/2013	7.80	Call	Bond Future	6,912.6800	6.9127	7,058.7200	7.0587	2.113	0	0	0
2012/11/27	R207	07/02/2013	7.80	Put	Bond Future	27.3700	0.0274	23.3000	0.0233	(14.870)	0	0	0
2012/11/27	R207	07/02/2013	8.20	Call	Bond Future	8,933.7200	8.9337	9,083.0500	9.0830	1.672	0	0	0
2012/11/27	R207	07/02/2013	8.20	Put	Bond Future	4.2300	0.0042	3.4500	0.0035	(18.440)	0	0	0
2012/11/27	R207	07/02/2013	8.25	Call	Bond Future	9,184.5200	9.1845	9,334.0100	9.3340	1.628	0	0	0
2012/11/27	R207	07/02/2013	8.25	Put	Bond Future	3.2700	0.0033	2.6500	0.0027	(18.960)	0	0	0
2012/11/27	R207	07/02/2013	8.30	Call	Bond Future	9,434.7100	9.4347	9,584.3300	9.5843	1.586	0	0	0
2012/11/27	R207	07/02/2013	8.30	Put	Bond Future	2.5200	0.0025	2.0300	0.0020	(19.444)	0	0	0
2012/11/27	R207	02/05/2013			Bond Future	6.5829	105.7927	6.5552	105.9443	(0.422)	0.0000	0.0000	0
2012/11/27	R207	02/05/2013	6.45	Call	Bond Future	1,692.0000	1.6920	1,755.0900	1.7551	3.729	0	0	0
2012/11/27	R207	02/05/2013	6.45	Put	Bond Future	2,420.9600	2.4210	2,332.4100	2.3324	(3.658)	0	0	0
2012/11/27	R207	02/05/2013	6.46	Call	Bond Future	1,716.5400	1.7165	1,780.2700	1.7803	3.713	0	0	0
2012/11/27	R207	02/05/2013	6.46	Put	Bond Future	2,390.4500	2.3904	2,302.5400	2.3025	(3.678)	0	0	0
2012/11/27	R207	02/05/2013	6.44	Call	Bond Future	1,667.6700	1.6677	1,730.1200	1.7301	3.745	0	0	0
2012/11/27	R207	02/05/2013	6.44	Put	Bond Future	2,451.7200	2.4517	2,362.5300	2.3625	(3.638)	0	0	0
2012/11/27	R207	07/11/2013			Bond Future	6.7132	105.0274	6.6827	105.1826	(0.455)	0.0000	0.0000	0
2012/11/27	R207	07/11/2013	6.70	Call	Bond Future	3,125.1400	3.1251	3,200.5600	3.2006	2.413	0	0	0
2012/11/27	R207	07/11/2013	6.70	Put	Bond Future	3,192.2900	3.1923	3,112.5700	3.1126	(2.497)	0	0	0
2012/11/27	R207	07/11/2013	6.71	Call	Bond Future	3,150.4500	3.1505	3,226.2600	3.2263	2.406	0	0	0
2012/11/27	R207	07/11/2013	6.71	Put	Bond Future	3,166.8800	3.1669	3,087.5500	3.0875	(2.505)	0	0	0
2012/11/27	R207	07/11/2013	6.69	Call	Bond Future	3,099.9500	3.1000	3,174.9600	3.1750	2.420	0	0	0
2012/11/27	R207	07/11/2013	6.69	Put	Bond Future	3,217.8600	3.2179	3,137.7300	3.1377	(2.490)	0	0	0
2012/11/27	R208	07/02/2013			Bond Future	6.7223	102.6641	6.6906	102.8606	(0.471)	0.0000	0.0000	22,061
2012/11/27	R208	07/02/2013	8.00	Call	Bond Future	7,582.2900	7.5823	7,772.2700	7.7723	2.506	0	0	0
2012/11/27	R208	07/02/2013	8.00	Put	Bond Future	42.2100	0.0422	35.6900	0.0357	(15.447)	0	0	0
2012/11/27	R208	07/02/2013	8.05	Call	Bond Future	7,855.2000	7.8552	8,046.1900	8.0462	2.431	0	0	0
2012/11/27	R208	07/02/2013	8.05	Put	Bond Future	34.6700	0.0347	29.1600	0.0292	(15.893)	0	0	0
2012/11/27	R208	07/02/2013	8.83	Call	Bond Future	12,062.1300	12.0621	12,258.4200	12.2584	1.627	0	0	0
2012/11/27	R208	07/02/2013	8.83	Put	Bond Future	0.9100	0.0009	0.7000	0.0007	(23.077)	0	0	0
2012/11/27	R208	07/02/2013	6.00	Call	Bond Future	220.8000	0.2208	240.0100	0.2400	8.700	0	0	12,250
2012/11/27	R208	07/02/2013	6.00	Put	Bond Future	4,820.2600	4.8203	4,642.9700	4.6430	(3.678)	0	0	0
2012/11/27	R208	07/02/2013	7.78	Call	Bond Future	6,388.7500	6.3888	6,572.2700	6.5723	2.873	0	0	0
2012/11/27	R208	07/02/2013	7.78	Put	Bond Future	95.3400	0.0953	82.3600	0.0824	(13.614)	0	0	0
2012/11/27	R208	07/02/2013	7.85	Call	Bond Future	6,766.5500	6.7665	6,952.5200	6.9525	2.748	0	0	0
2012/11/27	R208	07/02/2013	7.85	Put	Bond Future	74.2200	0.0742	63.6900	0.0637	(14.188)	0	0	0
2012/11/27	R208	07/02/2013	7.95	Call	Bond Future	7,309.7300	7.3097	7,498.5500	7.4986	2.583	0	0	0
2012/11/27	R208	07/02/2013	7.95	Put	Bond Future	51.1600	0.0512	43.4800	0.0435	(15.012)	0	0	0
2012/11/27	R208	02/05/2013			Bond Future	6.7780	100.5040	6.7451	100.7027	(0.485)	0.0000	0.0000	47
2012/11/27	R208	02/05/2013	6.66	Call	Bond Future	1,994.3600	1.9944	2,080.2600	2.0803	4.307	0	0	0
2012/11/27	R208	02/05/2013	6.66	Put	Bond Future	2,709.7900	2.7098	2,596.9800	2.5970	(4.163)	0	0	0

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2012/11/27	R208	02/05/2013	6.64	Call	Bond Future	1,940.2100	1.9402	2,024.4800	2.0245	4.343	0	0	0
2012/11/27	R208	02/05/2013	6.64	Put	Bond Future	2,777.4800	2.7775	2,663.0400	2.6630	(4.120)	0	0	0
2012/11/27	R208	02/05/2013	6.65	Call	Bond Future	1,967.1700	1.9672	2,052.2600	2.0523	4.326	0	0	0
2012/11/27	R208	02/05/2013	6.65	Put	Bond Future	2,743.4900	2.7435	2,629.8700	2.6299	(4.141)	0	0	0
2012/11/27	R208	07/11/2013			Bond Future	6.9081	99.8850	6.8723	100.0885	(0.518)	0.0000	0.0000	0
2012/11/27	R208	07/11/2013	6.81	Call	Bond Future	3,494.2900	3.4943	3,590.5000	3.5905	2.753	0	0	0
2012/11/27	R208	07/11/2013	6.81	Put	Bond Future	4,052.9300	4.0529	3,945.6400	3.9456	(2.647)	0	0	0
2012/11/27	R208	07/11/2013	7.50	Call	Bond Future	5,687.2500	5.6873	5,815.6900	5.8157	2.258	0	0	0
2012/11/27	R208	07/11/2013	7.50	Put	Bond Future	2,395.5600	2.3956	2,320.5000	2.3205	(3.133)	0	0	230
2012/11/27	R208	07/11/2013	6.79	Call	Bond Future	3,439.0900	3.4391	3,534.3200	3.5343	2.769	0	0	0
2012/11/27	R208	07/11/2013	6.79	Put	Bond Future	4,112.1400	4.1121	4,003.8700	4.0039	(2.633)	0	0	0
2012/11/27	R208	07/11/2013	6.80	Call	Bond Future	3,466.6300	3.4666	3,562.3500	3.5624	2.761	0	0	0
2012/11/27	R208	07/11/2013	6.80	Put	Bond Future	4,082.4500	4.0825	3,974.6700	3.9747	(2.640)	0	0	0
2012/11/27	R209	07/02/2013			Bond Future	8.4553	80.0649	8.3880	80.6273	(0.796)	0.0000	0.0000	11,552
2012/11/27	R209	07/02/2013	8.63	Call	Bond Future	3,038.7600	3.0388	3,379.8200	3.3798	11.224	0	0	0
2012/11/27	R209	07/02/2013	8.63	Put	Bond Future	1,608.2300	1.6082	1,386.8900	1.3869	(13.763)	0	0	11,000
2012/11/27	R209	07/02/2013	8.83	Call	Bond Future	4,067.6300	4.0676	4,467.1200	4.4671	9.821	0	0	0
2012/11/27	R209	07/02/2013	8.83	Put	Bond Future	1,049.3800	1.0494	886.4700	0.8865	(15.524)	0	0	14,000
2012/11/27	R209	07/02/2013	8.95	Call	Bond Future	4,742.5100	4.7425	5,172.6000	5.1726	9.069	0	0	0
2012/11/27	R209	07/02/2013	8.95	Put	Bond Future	796.4700	0.7965	664.1600	0.6642	(16.612)	0	0	0
2012/11/27	R209	07/02/2013	9.06	Call	Bond Future	5,391.3600	5.3914	5,846.1300	5.8461	8.435	0	0	0
2012/11/27	R209	07/02/2013	9.06	Put	Bond Future	610.7500	0.6108	503.1200	0.5031	(17.623)	0	0	0
2012/11/27	R209	07/02/2013	9.10	Call	Bond Future	5,633.2400	5.6332	6,096.1600	6.0962	8.218	0	0	0
2012/11/27	R209	07/02/2013	9.10	Put	Bond Future	552.8600	0.5529	453.3800	0.4534	(17.994)	0	0	0
2012/11/27	R209	07/02/2013	9.00	Call	Bond Future	5,034.2400	5.0342	5,475.9500	5.4760	8.774	0	0	0
2012/11/27	R209	07/02/2013	9.00	Put	Bond Future	706.9800	0.7070	586.2900	0.5863	(17.071)	0	0	0
2012/11/27	R209	07/02/2013	9.05	Call	Bond Future	5,331.3300	5.3313	5,783.9900	5.7840	8.491	0	0	0
2012/11/27	R209	07/02/2013	9.05	Put	Bond Future	625.9700	0.6260	516.2300	0.5162	(17.531)	0	0	0
2012/11/27	R209	02/05/2013			Bond Future	8.5244	77.8849	8.4554	78.4538	(0.810)	0.0000	0.0000	33
2012/11/27	R209	02/05/2013	8.01	Call	Bond Future	2,286.3700	2.2864	2,484.2500	2.4843	8.655	0	0	0
2012/11/27	R209	02/05/2013	8.01	Put	Bond Future	6,688.6600	6.6887	6,317.6300	6.3176	(5.547)	0	0	0
2012/11/27	R209	02/05/2013	7.99	Call	Bond Future	2,229.5900	2.2296	2,423.9000	2.4239	8.715	0	0	0
2012/11/27	R209	02/05/2013	7.99	Put	Bond Future	6,810.7900	6.8108	6,436.1900	6.4362	(5.500)	0	0	0
2012/11/27	R209	02/05/2013	8.00	Call	Bond Future	2,257.8600	2.2579	2,453.9600	2.4540	8.685	0	0	0
2012/11/27	R209	02/05/2013	8.00	Put	Bond Future	6,749.5300	6.7495	6,376.7200	6.3767	(5.523)	0	0	0
2012/11/27	R209	07/11/2013			Bond Future	8.6823	76.8923	8.6093	77.4764	(0.841)	0.0000	0.0000	0
2012/11/27	R209	07/11/2013	8.81	Call	Bond Future	7,091.7100	7.0917	7,417.4900	7.4175	4.594	0	0	0
2012/11/27	R209	07/11/2013	8.81	Put	Bond Future	6,086.9300	6.0869	5,828.6000	5.8286	(4.244)	0	0	0
2012/11/27	R209	07/11/2013	9.50	Call	Bond Future	10,011.0900	10.0111	10,406.3300	10.4063	3.948	0	0	0
2012/11/27	R209	07/11/2013	9.50	Put	Bond Future	3,918.9500	3.9189	3,730.0800	3.7301	(4.819)	0	0	180
2012/11/27	R209	07/11/2013	8.79	Call	Bond Future	7,012.2100	7.0122	7,335.8000	7.3358	4.615	0	0	0
2012/11/27	R209	07/11/2013	8.79	Put	Bond Future	6,163.4700	6.1635	5,902.9500	5.9029	(4.227)	0	0	0
2012/11/27	R209	07/11/2013	8.80	Call	Bond Future	7,051.9100	7.0519	7,376.6000	7.3766	4.604	0	0	0
2012/11/27	R209	07/11/2013	8.80	Put	Bond Future	6,125.0900	6.1251	5,865.6700	5.8657	(4.235)	0	0	0
2012/11/27	R210	07/02/2013			Bond Future	161.7344	161.7344	161.7311	161.7311	(0.002)	0.0000	0.0000	1,212
2012/11/27	R210	07/02/2013	156.99	Call	Bond Future	4,744.4000	4.7444	4,741.1500	4.7412	(0.069)	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
2012/11/27	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R210	07/02/2013	157.00	Call	Bond Future	4,734.4000	4.7344	4,731.1500	4.7312	(0.069)	0	0	0
2012/11/27	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R210	07/02/2013	157.01	Call	Bond Future	4,724.4000	4.7244	4,721.1500	4.7212	(0.069)	0	0	0
2012/11/27	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R210	02/05/2013			Bond Future	161.9141	161.9141	161.9103	161.9103	(0.002)	0.0000	0.0000	7
2012/11/27	R210	02/05/2013	161.14	Call	Bond Future	774.1100	0.7741	770.2600	0.7703	(0.497)	0	0	0
2012/11/27	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R210	02/05/2013	161.15	Call	Bond Future	764.1100	0.7641	760.2600	0.7603	(0.504)	0	0	0
2012/11/27	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R210	02/05/2013	161.16	Call	Bond Future	754.1100	0.7541	750.2600	0.7503	(0.511)	0	0	0
2012/11/27	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R211	07/02/2013			Bond Future	125.5482	125.5482	125.5400	125.5400	(0.007)	0.0000	0.0000	703
2012/11/27	R211	07/02/2013	122.99	Call	Bond Future	2,558.1900	2.5582	2,549.9900	2.5500	(0.321)	0	0	0
2012/11/27	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R211	07/02/2013	123.00	Call	Bond Future	2,548.1900	2.5482	2,539.9900	2.5400	(0.322)	0	0	0
2012/11/27	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R211	07/02/2013	123.01	Call	Bond Future	2,538.1900	2.5382	2,529.9900	2.5300	(0.323)	0	0	0
2012/11/27	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R211	02/05/2013			Bond Future	127.1255	127.1255	127.1167	127.1167	(0.007)	0.0000	0.0000	7
2012/11/27	R211	02/05/2013	125.69	Call	Bond Future	1,435.4600	1.4355	1,426.7100	1.4267	(0.610)	0	0	0
2012/11/27	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R211	02/05/2013	125.70	Call	Bond Future	1,425.4600	1.4255	1,416.7100	1.4167	(0.614)	0	0	0
2012/11/27	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R211	02/05/2013	125.71	Call	Bond Future	1,415.4600	1.4155	1,406.7100	1.4067	(0.618)	0	0	0
2012/11/27	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R212	07/02/2013			Bond Future	130.2495	130.2495	130.2449	130.2449	(0.004)	0.0000	0.0000	3,086
2012/11/27	R212	07/02/2013	128.99	Call	Bond Future	1,259.5300	1.2595	1,254.9300	1.2549	(0.365)	0	0	0
2012/11/27	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R212	07/02/2013	129.00	Call	Bond Future	1,249.5300	1.2495	1,244.9300	1.2449	(0.368)	0	0	0
2012/11/27	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R212	07/02/2013	129.01	Call	Bond Future	1,239.5300	1.2395	1,234.9300	1.2349	(0.371)	0	0	0
2012/11/27	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R212	02/05/2013			Bond Future	131.8858	131.8858	131.8808	131.8808	(0.004)	0.0000	0.0000	11
2012/11/27	R212	02/05/2013	131.09	Call	Bond Future	795.8400	0.7958	790.8000	0.7908	(0.633)	0	0	0
2012/11/27	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R212	02/05/2013	131.10	Call	Bond Future	785.8400	0.7858	780.8000	0.7808	(0.641)	0	0	0
2012/11/27	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R212	02/05/2013	131.11	Call	Bond Future	775.8400	0.7758	770.8000	0.7708	(0.650)	0	0	0
2012/11/27	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R213	07/02/2013			Bond Future	8.2387	91.6529	8.1763	92.1862	(0.757)	0.0000	0.0000	9,399
2012/11/27	R213	07/02/2013	8.90	Call	Bond Future	6,090.5300	6.0905	6,517.0300	6.5170	7.003	0	0	0
2012/11/27	R213	07/02/2013	8.90	Put	Bond Future	709.7300	0.7097	602.8900	0.6029	(15.054)	0	0	0
2012/11/27	R213	07/02/2013	8.95	Call	Bond Future	6,402.3700	6.4024	6,837.8400	6.8378	6.802	0	0	0
2012/11/27	R213	07/02/2013	8.95	Put	Bond Future	634.5100	0.6345	536.6400	0.5366	(15.425)	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
2012/11/27	R213	07/02/2013	9.00	Call	Bond Future	6,718.3600	6.7184	7,162.2700	7.1623	6.607	0	0	0
2012/11/27	R213	07/02/2013	9.00	Put	Bond Future	566.1100	0.5661	476.6800	0.4767	(15.797)	0	0	0
2012/11/27	R213	07/02/2013	9.05	Call	Bond Future	7,037.8800	7.0379	7,489.7100	7.4897	6.420	0	0	0
2012/11/27	R213	07/02/2013	9.05	Put	Bond Future	503.8800	0.5039	422.3700	0.4224	(16.176)	0	0	0
2012/11/27	R213	02/05/2013			Bond Future	8.3087	89.2194	8.2448	89.7589	(0.770)	0.0000	0.0000	5
2012/11/27	R213	02/05/2013	7.86	Call	Bond Future	2,426.8800	2.4269	2,621.2700	2.6213	8.010	0	0	0
2012/11/27	R213	02/05/2013	7.86	Put	Bond Future	6,314.4800	6.3145	5,969.4000	5.9694	(5.465)	0	0	0
2012/11/27	R213	02/05/2013	7.84	Call	Bond Future	2,366.3500	2.3663	2,557.2500	2.5572	8.067	0	0	0
2012/11/27	R213	02/05/2013	7.84	Put	Bond Future	6,432.9700	6.4330	6,084.4000	6.0844	(5.418)	0	0	0
2012/11/27	R213	02/05/2013	7.85	Call	Bond Future	2,396.4900	2.3965	2,589.1300	2.5891	8.038	0	0	0
2012/11/27	R213	02/05/2013	7.85	Put	Bond Future	6,373.5400	6.3735	6,026.7100	6.0267	(5.442)	0	0	0
2012/11/27	R213	07/11/2013			Bond Future	8.4730	88.1474	8.4051	88.7011	(0.801)	0.0000	0.0000	0
2012/11/27	R213	07/11/2013	8.61	Call	Bond Future	6,925.0900	6.9251	7,231.8100	7.2318	4.429	0	0	0
2012/11/27	R213	07/11/2013	8.61	Put	Bond Future	5,822.7900	5.8228	5,575.7200	5.5757	(4.243)	0	0	0
2012/11/27	R213	07/11/2013	8.59	Call	Bond Future	6,842.2700	6.8423	7,146.7900	7.1468	4.451	0	0	0
2012/11/27	R213	07/11/2013	8.59	Put	Bond Future	5,899.5700	5.8996	5,650.3000	5.6503	(4.225)	0	0	0
2012/11/27	R213	07/11/2013	8.60	Call	Bond Future	6,883.6300	6.8836	7,189.2500	7.1892	4.440	0	0	0
2012/11/27	R213	07/11/2013	8.60	Put	Bond Future	5,861.0700	5.8611	5,612.9000	5.6129	(4.234)	0	0	0
2012/11/27	R214	07/02/2013			Bond Future	8.4849	81.8394	8.4175	82.4331	(0.793)	0.0000	0.0000	1,714
2012/11/27	R214	07/02/2013	8.59	Call	Bond Future	912.6000	0.9126	1,506.2200	1.5062	65.047	0	0	0
2012/11/27	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R214	07/02/2013	8.60	Call	Bond Future	998.4800	0.9985	1,592.1000	1.5921	59.452	0	0	0
2012/11/27	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/27	R214	07/02/2013	8.61	Call	Bond Future	1,084.1900	1.0842	1,677.8100	1.6778	54.752	0	0	0
2012/11/27	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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