



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

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

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/12	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/12/12	2025	07/02/2013			Bond Future	114.2058	114.2058	114.2820	114.2820	0.067	0.0000	0.0000	0
2012/12/12	2025	07/02/2013	110.99	Call	Bond Future	3,215.8300	3.2158	3,292.0000	3.2920	2.369	0	0	0
2012/12/12	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	2025	07/02/2013	111.00	Call	Bond Future	3,205.8300	3.2058	3,282.0000	3.2820	2.376	0	0	0
2012/12/12	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	2025	07/02/2013	111.01	Call	Bond Future	3,195.8300	3.1958	3,272.0000	3.2720	2.383	0	0	0
2012/12/12	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	2038	07/02/2013			Bond Future	113.7317	113.7317	113.8166	113.8166	0.075	0.0000	0.0000	0
2012/12/12	2038	07/02/2013	105.99	Call	Bond Future	7,741.7000	7.7417	7,826.6100	7.8266	1.097	0	0	0
2012/12/12	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	2038	07/02/2013	106.00	Call	Bond Future	7,731.7000	7.7317	7,816.6100	7.8166	1.098	0	0	0
2012/12/12	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	2038	07/02/2013	106.01	Call	Bond Future	7,721.7000	7.7217	7,806.6100	7.8066	1.100	0	0	0
2012/12/12	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	2050	07/02/2013			Bond Future	118.4676	118.4676	118.5588	118.5588	0.077	0.0000	0.0000	0
2012/12/12	2050	07/02/2013	112.99	Call	Bond Future	5,477.6400	5.4776	5,568.7500	5.5688	1.663	0	0	0
2012/12/12	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	2050	07/02/2013	113.00	Call	Bond Future	5,467.6400	5.4676	5,558.7500	5.5588	1.666	0	0	0
2012/12/12	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	2050	07/02/2013	113.01	Call	Bond Future	5,457.6400	5.4576	5,548.7500	5.5488	1.669	0	0	0
2012/12/12	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	AL7T	07/02/2013			Index Future	486.9790	486.9790	486.6090	486.6090	(0.076)	0.0000	0.0000	12
2012/12/12	AL7T	02/05/2013			Index Future	493.0800	493.0800	492.7050	492.7050	(0.076)	0.0000	0.0000	0
2012/12/12	ALBI	07/02/2013			Index Future	434.5270	434.5270	434.2460	434.2460	(0.065)	0.0000	0.0000	1,077
2012/12/12	ALBI	02/05/2013			Index Future	439.9710	439.9710	439.6870	439.6870	(0.065)	0.0000	0.0000	0
2012/12/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/12/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/12	EL28	07/02/2013			Bond Future	113.3588	113.3588	113.4456	113.4456	0.077	0.0000	0.0000	0
2012/12/12	EL28	07/02/2013	113.01	Call	Bond Future	348.7700	0.3488	435.5700	0.4356	24.887	0	0	0
2012/12/12	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	EL28	07/02/2013	112.99	Call	Bond Future	368.7700	0.3688	455.5700	0.4556	23.538	0	0	0
2012/12/12	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	EL28	07/02/2013	113.00	Call	Bond Future	358.7700	0.3588	445.5700	0.4456	24.194	0	0	0
2012/12/12	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	ES33	07/02/2013			Bond Future	8.7433	91.3191	8.7597	91.1778	0.188	0.0000	0.0000	303
2012/12/12	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/12/12	ES33	07/02/2013	8.54	Put	Bond Future	1,776.8300	1.7768	1,918.1000	1.9181	7.951	0	0	0
2012/12/12	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	ES33	07/02/2013	8.55	Put	Bond Future	1,688.1400	1.6881	1,829.4100	1.8294	8.368	0	0	0
2012/12/12	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	ES33	07/02/2013	8.56	Put	Bond Future	1,599.5800	1.5996	1,740.8500	1.7409	8.832	0	0	0
2012/12/12	GOVI	07/02/2013			GOVI	434.6540	434.6540	434.4120	434.4120	(0.056)	0.0000	0.0000	334
2012/12/12	GOVI	07/02/2013	432.99	Call	GOVI	16,640.0000	1.6640	14,220.0000	1.4220	(14.543)	0	0	0
2012/12/12	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	GOVI	07/02/2013	433.00	Call	GOVI	16,540.0000	1.6540	14,120.0000	1.4120	(14.631)	0	0	0
2012/12/12	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	GOVI	07/02/2013	433.01	Call	GOVI	16,440.0000	1.6440	14,020.0000	1.4020	(14.720)	0	0	0
2012/12/12	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	GOVI	02/05/2013			GOVI	440.0990	440.0990	439.8550	439.8550	(0.055)	0.0000	0.0000	0
2012/12/12	GOVI	02/05/2013	432.99	Call	GOVI	71,090.0000	7.1090	68,650.0000	6.8650	(3.432)	0	0	0
2012/12/12	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	GOVI	02/05/2013	433.00	Call	GOVI	70,990.0000	7.0990	68,550.0000	6.8550	(3.437)	0	0	0
2012/12/12	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	GOVI	02/05/2013	433.01	Call	GOVI	70,890.0000	7.0890	68,450.0000	6.8450	(3.442)	0	0	0
2012/12/12	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/12	IGOV	07/02/2013			Index Future	200.3110	200.3110	200.1620	200.1620	(0.074)	0.0000	0.0000	608
2012/12/12	IGOV	02/05/2013			Index Future	202.8200	202.8200	202.6700	202.6700	(0.074)	0.0000	0.0000	0
2012/12/12	ILBI	07/02/2013			Index Future	534.0060	534.0060	535.0760	535.0760	0.200	0.0000	0.0000	169
2012/12/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/12	JBAF	19/12/2012			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/12/12	JBAF	16/01/2013			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	0
2012/12/12	JBAF	20/02/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2012/12/12	JBAF	20/03/2013			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	1,000
2012/12/12	JBAF	17/04/2013			Jibar Tradeable Future	4.9600	95.0400	4.9300	95.0700	(0.605)	0.0000	0.0000	0
2012/12/12	JBAF	15/05/2013			Jibar Tradeable Future	4.9400	95.0600	4.9100	95.0900	(0.607)	0.0000	0.0000	0
2012/12/12	JBAF	19/06/2013			Jibar Tradeable Future	4.9300	95.0700	4.9000	95.1000	(0.609)	0.0000	0.0000	500

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2012/12/12	JBAF	18/09/2013			Jibar Tradeable Future	4.9400	95.0600	4.9100	95.0900	(0.607)	0.0000	0.0000	2,200
2012/12/12	JBAF	18/12/2013			Jibar Tradeable Future	5.0000	95.0000	4.9700	95.0300	(0.600)	0.0000	0.0000	2,000
2012/12/12	JBAF	19/03/2014			Jibar Tradeable Future	5.1100	94.8900	5.0700	94.9300	(0.783)	0.0000	0.0000	1,000
2012/12/12	JBAF	18/06/2014			Jibar Tradeable Future	5.2300	94.7700	5.2000	94.8000	(0.574)	0.0000	0.0000	800
2012/12/12	JBAF	17/09/2014			Jibar Tradeable Future	5.3800	94.6200	5.3400	94.6600	(0.743)	0.0000	0.0000	0
2012/12/12	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/12	R023	07/02/2013			Bond Future	6.8725	109.8181	6.8904	109.6849	0.260	0.0000	0.0000	1,633
2012/12/12	R023	07/02/2013	7.04	Call	Bond Future	1,239.3900	1.2394	1,106.1700	1.1062	(10.749)	0	0	0
2012/12/12	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R023	07/02/2013	7.05	Call	Bond Future	1,312.8100	1.3128	1,179.5900	1.1796	(10.148)	0	0	0
2012/12/12	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R023	07/02/2013	7.06	Call	Bond Future	1,386.1600	1.3862	1,252.9400	1.2529	(9.611)	0	0	0
2012/12/12	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R023	02/05/2013			Bond Future	6.9251	107.2224	6.9435	107.0884	0.265	0.0000	0.0000	2
2012/12/12	R023	02/05/2013	7.06	Call	Bond Future	979.0100	0.9790	844.9600	0.8450	(13.692)	0	0	0
2012/12/12	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R023	02/05/2013	7.04	Call	Bond Future	834.6300	0.8346	700.5800	0.7006	(16.061)	0	0	0
2012/12/12	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R023	02/05/2013	7.05	Call	Bond Future	906.8500	0.9069	772.8000	0.7728	(14.782)	0	0	0
2012/12/12	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R023	01/08/2013			Bond Future	6.9785	108.6611	6.9977	108.5241	0.276	0.0000	0.0000	0
2012/12/12	R023	01/08/2013	7.29	Call	Bond Future	2,191.2900	2.1913	2,054.2300	2.0542	(6.255)	0	0	0
2012/12/12	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R023	01/08/2013	7.30	Call	Bond Future	2,260.6600	2.2607	2,123.6000	2.1236	(6.063)	0	0	0
2012/12/12	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R023	01/08/2013	7.31	Call	Bond Future	2,329.9700	2.3300	2,192.9100	2.1929	(5.882)	0	0	0
2012/12/12	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R157	07/02/2013			Bond Future	5.4382	124.7847	5.4317	124.8020	(0.119)	0.0000	0.0000	7,617
2012/12/12	R157	07/02/2013	6.28	Call	Bond Future	2,225.9000	2.2259	2,241.4500	2.2415	0.699	0	0	0
2012/12/12	R157	07/02/2013	6.28	Put	Bond Future	7.3200	0.0073	5.6100	0.0056	(23.361)	0	0	0
2012/12/12	R157	07/02/2013	6.50	Call	Bond Future	2,791.3000	2.7913	2,808.0600	2.8081	0.600	0	0	0
2012/12/12	R157	07/02/2013	6.50	Put	Bond Future	1.7000	0.0017	1.2000	0.0012	(29.412)	0	0	0
2012/12/12	R157	07/02/2013	6.70	Call	Bond Future	3,305.9400	3.3059	3,323.0800	3.3231	0.518	0	0	0
2012/12/12	R157	07/02/2013	6.70	Put	Bond Future	0.3300	0.0003	0.2100	0.0002	(36.364)	0	0	0
2012/12/12	R157	07/02/2013	6.75	Call	Bond Future	3,434.3600	3.4344	3,451.5400	3.4515	0.500	0	0	0
2012/12/12	R157	07/02/2013	6.75	Put	Bond Future	0.2100	0.0002	0.1300	0.0001	(38.095)	0	0	0
2012/12/12	R157	07/02/2013	6.80	Call	Bond Future	3,562.6500	3.5626	3,579.8500	3.5799	0.483	0	0	0
2012/12/12	R157	07/02/2013	6.80	Put	Bond Future	0.1400	0.0001	0.0800	0.0001	(42.857)	0	0	0
2012/12/12	R157	02/05/2013			Bond Future	5.4586	119.4800	5.4511	119.4983	(0.138)	0.0000	0.0000	182
2012/12/12	R157	02/05/2013	5.35	Call	Bond Future	474.9700	0.4750	486.6900	0.4867	2.468	0	0	0
2012/12/12	R157	02/05/2013	5.35	Put	Bond Future	738.8000	0.7388	732.2500	0.7322	(0.887)	0	0	0
2012/12/12	R157	02/05/2013	5.36	Call	Bond Future	485.7500	0.4858	497.5900	0.4976	2.437	0	0	0
2012/12/12	R157	02/05/2013	5.36	Put	Bond Future	725.2500	0.7253	718.8200	0.7188	(0.887)	0	0	0
2012/12/12	R157	02/05/2013	5.34	Call	Bond Future	464.3500	0.4644	475.9400	0.4759	2.496	0	0	0
2012/12/12	R157	02/05/2013	5.34	Put	Bond Future	752.5200	0.7525	745.8400	0.7458	(0.888)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/12	R157	07/11/2013			Bond Future	5.5007	115.9601	5.4911	115.9782	(0.175)	0.0000	0.0000	0
2012/12/12	R157	07/11/2013	5.61	Call	Bond Future	931.8500	0.9319	961.9200	0.9619	3.227	0	0	0
2012/12/12	R157	07/11/2013	5.61	Put	Bond Future	725.9700	0.7260	737.8900	0.7379	1.642	0	0	0
2012/12/12	R157	07/11/2013	5.59	Call	Bond Future	911.8100	0.9118	940.9100	0.9409	3.191	0	0	0
2012/12/12	R157	07/11/2013	5.59	Put	Bond Future	743.5700	0.7436	754.5200	0.7545	1.473	0	0	0
2012/12/12	R157	07/11/2013	5.60	Call	Bond Future	921.8000	0.9218	951.3800	0.9514	3.209	0	0	0
2012/12/12	R157	07/11/2013	5.60	Put	Bond Future	734.7400	0.7347	746.1700	0.7462	1.556	0	0	0
2012/12/12	R186	07/02/2013			Bond Future	7.3458	128.6440	7.3481	128.6200	0.032	0.0000	0.0000	49,121
2012/12/12	R186	07/02/2013	7.00	Call	Bond Future	1,206.1500	1.2061	1,128.5700	1.1286	(6.432)	0	0	10,300
2012/12/12	R186	07/02/2013	7.00	Put	Bond Future	4,797.5300	4.7975	4,743.9900	4.7440	(1.116)	0	0	0
2012/12/12	R186	07/02/2013	7.25	Call	Bond Future	2,150.8200	2.1508	2,061.3800	2.0614	(4.158)	0	0	670
2012/12/12	R186	07/02/2013	7.25	Put	Bond Future	3,131.4700	3.1315	3,066.0700	3.0661	(2.088)	0	0	0
2012/12/12	R186	07/02/2013	7.50	Call	Bond Future	3,459.2100	3.4592	3,377.7200	3.3777	(2.356)	0	0	575
2012/12/12	R186	07/02/2013	7.50	Put	Bond Future	1,901.3600	1.9014	1,843.9100	1.8439	(3.022)	0	0	0
2012/12/12	R186	07/02/2013	8.32	Call	Bond Future	9,625.0300	9.6250	9,581.1100	9.5811	(0.456)	0	0	0
2012/12/12	R186	07/02/2013	8.32	Put	Bond Future	220.2000	0.2202	200.3200	0.2003	(9.028)	0	0	2,000
2012/12/12	R186	07/02/2013	8.50	Call	Bond Future	11,158.1800	11.1582	11,115.9900	11.1160	(0.378)	0	0	0
2012/12/12	R186	07/02/2013	8.50	Put	Bond Future	124.0900	0.1241	105.9400	0.1059	(14.626)	0	0	0
2012/12/12	R186	07/02/2013	7.75	Call	Bond Future	5,093.6400	5.0936	5,029.3400	5.0293	(1.262)	0	0	1,000
2012/12/12	R186	07/02/2013	7.75	Put	Bond Future	1,067.2200	1.0672	1,026.9600	1.0270	(3.772)	0	0	0
2012/12/12	R186	07/02/2013	8.00	Call	Bond Future	6,987.2600	6.9873	6,932.6600	6.9327	(0.781)	0	0	0
2012/12/12	R186	07/02/2013	8.00	Put	Bond Future	560.0100	0.5600	529.4500	0.5295	(5.457)	0	0	150
2012/12/12	R186	07/02/2013	8.55	Call	Bond Future	11,586.0500	11.5861	11,544.8500	11.5448	(0.356)	0	0	0
2012/12/12	R186	07/02/2013	8.55	Put	Bond Future	105.0900	0.1051	87.9300	0.0879	(16.329)	0	0	0
2012/12/12	R186	07/02/2013	8.45	Call	Bond Future	10,730.7800	10.7308	10,687.8200	10.6878	(0.400)	0	0	0
2012/12/12	R186	07/02/2013	8.45	Put	Bond Future	146.0300	0.1460	127.1100	0.1271	(12.956)	0	0	0
2012/12/12	R186	07/02/2013	8.47	Call	Bond Future	10,901.6500	10.9016	10,858.9700	10.8590	(0.392)	0	0	0
2012/12/12	R186	07/02/2013	8.47	Put	Bond Future	136.8700	0.1369	118.2300	0.1182	(13.619)	0	0	0
2012/12/12	R186	02/05/2013			Bond Future	7.4072	130.1871	7.4096	130.1636	0.032	0.0000	0.0000	12
2012/12/12	R186	02/05/2013	7.41	Call	Bond Future	4,191.7100	4.1917	4,056.4900	4.0565	(3.226)	0	0	0
2012/12/12	R186	02/05/2013	7.41	Put	Bond Future	4,163.7200	4.1637	4,051.9900	4.0520	(2.683)	0	0	0
2012/12/12	R186	02/05/2013	7.39	Call	Bond Future	4,093.4600	4.0935	3,958.3500	3.9583	(3.301)	0	0	0
2012/12/12	R186	02/05/2013	7.39	Put	Bond Future	4,265.6000	4.2656	4,153.9800	4.1540	(2.617)	0	0	0
2012/12/12	R186	02/05/2013	7.40	Call	Bond Future	4,142.4200	4.1424	4,007.2500	4.0073	(3.263)	0	0	0
2012/12/12	R186	02/05/2013	7.40	Put	Bond Future	4,214.4400	4.2144	4,102.7600	4.1028	(2.650)	0	0	0
2012/12/12	R186	07/11/2013			Bond Future	7.5486	128.4092	7.5512	128.3844	0.034	0.0000	0.0000	0
2012/12/12	R186	07/11/2013	8.14	Call	Bond Future	9,715.8500	9.7159	9,620.8700	9.6209	(0.978)	0	0	0
2012/12/12	R186	07/11/2013	8.14	Put	Bond Future	4,223.8400	4.2238	4,153.6700	4.1537	(1.661)	0	0	0
2012/12/12	R186	07/11/2013	8.15	Call	Bond Future	9,773.0100	9.7730	9,678.1500	9.6782	(0.971)	0	0	0
2012/12/12	R186	07/11/2013	8.15	Put	Bond Future	4,191.0800	4.1911	4,121.0300	4.1210	(1.671)	0	0	0
2012/12/12	R186	07/11/2013	8.16	Call	Bond Future	9,829.8400	9.8298	9,735.5500	9.7355	(0.959)	0	0	0
2012/12/12	R186	07/11/2013	8.16	Put	Bond Future	4,158.0900	4.1581	4,088.6100	4.0886	(1.671)	0	0	0
2012/12/12	R186	07/11/2013	8.75	Call	Bond Future	13,388.5400	13.3885	13,252.7300	13.2527	(1.014)	0	0	0
2012/12/12	R186	07/11/2013	8.75	Put	Bond Future	2,581.9300	2.5819	2,470.9300	2.4709	(4.299)	0	0	130
2012/12/12	R189	07/02/2013			Bond Future	217.5147	217.5147	217.6114	217.6114	0.044	0.0000	0.0000	154
2012/12/12	R189	07/02/2013	212.99	Call	Bond Future	4,524.7300	4.5247	4,621.3600	4.6214	2.136	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/12	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R189	07/02/2013	213.00	Call	Bond Future	4,514.7300	4.5147	4,611.3600	4.6114	2.140	0	0	0
2012/12/12	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R189	07/02/2013	213.01	Call	Bond Future	4,504.7300	4.5047	4,601.3600	4.6014	2.145	0	0	0
2012/12/12	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R197	07/02/2013			Bond Future	287.3496	287.3496	287.4086	287.4086	0.021	0.0000	0.0000	2,543
2012/12/12	R197	07/02/2013	278.99	Call	Bond Future	8,359.6100	8.3596	8,418.6200	8.4186	0.706	0	0	0
2012/12/12	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R197	07/02/2013	279.00	Call	Bond Future	8,349.6100	8.3496	8,408.6200	8.4086	0.707	0	0	0
2012/12/12	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R197	07/02/2013	279.01	Call	Bond Future	8,339.6100	8.3396	8,398.6200	8.3986	0.708	0	0	0
2012/12/12	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R197	02/05/2013			Bond Future	290.9501	290.9501	291.0103	291.0103	0.021	0.0000	0.0000	40
2012/12/12	R197	02/05/2013	282.39	Call	Bond Future	8,560.1300	8.5601	8,620.2600	8.6203	0.702	0	0	0
2012/12/12	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R197	02/05/2013	282.40	Call	Bond Future	8,550.1300	8.5501	8,610.2600	8.6103	0.703	0	0	0
2012/12/12	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R197	02/05/2013	282.41	Call	Bond Future	8,540.1300	8.5401	8,600.2600	8.6003	0.704	0	0	0
2012/12/12	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R201	07/02/2013			Bond Future	5.0498	107.7354	5.0564	107.7232	0.132	0.0000	0.0000	1,540
2012/12/12	R201	07/02/2013	4.98	Call	Bond Future	179.6300	0.1796	172.6300	0.1726	(3.897)	0	0	0
2012/12/12	R201	07/02/2013	4.98	Put	Bond Future	307.0800	0.3071	312.2100	0.3122	1.671	0	0	0
2012/12/12	R201	07/02/2013	5.60	Call	Bond Future	1,012.0700	1.0121	1,000.4800	1.0005	(1.145)	0	0	0
2012/12/12	R201	07/02/2013	5.60	Put	Bond Future	14.1600	0.0142	14.7000	0.0147	3.814	0	0	0
2012/12/12	R201	07/02/2013	6.20	Call	Bond Future	2,072.2700	2.0723	2,060.1300	2.0601	(0.586)	0	0	0
2012/12/12	R201	07/02/2013	6.20	Put	Bond Future	0.1100	0.0001	0.1000	0.0001	(9.091)	0	0	0
2012/12/12	R201	07/02/2013	6.25	Call	Bond Future	2,161.1000	2.1611	2,148.9600	2.1490	(0.562)	0	0	0
2012/12/12	R201	07/02/2013	6.25	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2012/12/12	R201	07/02/2013	6.30	Call	Bond Future	2,249.8400	2.2498	2,237.7000	2.2377	(0.540)	0	0	0
2012/12/12	R201	07/02/2013	6.30	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	0
2012/12/12	R201	02/05/2013			Bond Future	5.0215	109.0276	5.0288	109.0161	0.144	0.0000	0.0000	4
2012/12/12	R201	02/05/2013	4.05	Call	Bond Future	6.1200	0.0061	6.8700	0.0069	12.255	0	0	0
2012/12/12	R201	02/05/2013	4.05	Put	Bond Future	1,577.7300	1.5777	1,590.0400	1.5900	0.780	0	0	0
2012/12/12	R201	02/05/2013	4.06	Call	Bond Future	6.4800	0.0065	7.3000	0.0073	12.654	0	0	0
2012/12/12	R201	02/05/2013	4.06	Put	Bond Future	1,561.7500	1.5618	1,574.1300	1.5741	0.793	0	0	0
2012/12/12	R201	02/05/2013	4.04	Call	Bond Future	5.7900	0.0058	6.4700	0.0065	11.744	0	0	0
2012/12/12	R201	02/05/2013	4.04	Put	Bond Future	1,593.7300	1.5937	1,605.9700	1.6060	0.768	0	0	0
2012/12/12	R201	07/11/2013			Bond Future	4.8736	107.5609	4.8850	107.5484	0.233	0.0000	0.0000	0
2012/12/12	R201	07/11/2013	4.80	Call	Bond Future	382.6400	0.3826	384.2900	0.3843	0.431	0	0	0
2012/12/12	R201	07/11/2013	4.80	Put	Bond Future	463.5600	0.4636	477.6800	0.4777	3.046	0	0	0
2012/12/12	R201	07/11/2013	4.81	Call	Bond Future	387.8000	0.3878	389.4100	0.3894	0.415	0	0	0
2012/12/12	R201	07/11/2013	4.81	Put	Bond Future	457.7200	0.4577	471.8000	0.4718	3.076	0	0	0
2012/12/12	R201	07/11/2013	4.79	Call	Bond Future	377.5200	0.3775	379.2100	0.3792	0.448	0	0	0
2012/12/12	R201	07/11/2013	4.79	Put	Bond Future	469.4400	0.4694	483.6000	0.4836	3.016	0	0	0
2012/12/12	R202	07/02/2013			Bond Future	216.5848	216.5848	216.7435	216.7435	0.073	0.0000	0.0000	51,506

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2012/12/12	R202	07/02/2013	204.99	Call	Bond Future	11,594.7700		11.5948	11,753.5000	11.7535	1.369	0	0	0
2012/12/12	R202	07/02/2013	204.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R202	07/02/2013	205.00	Call	Bond Future	11,584.7700		11.5848	11,743.5000	11.7435	1.370	0	0	0
2012/12/12	R202	07/02/2013	205.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R202	07/02/2013	205.01	Call	Bond Future	11,574.7700		11.5748	11,733.5000	11.7335	1.371	0	0	0
2012/12/12	R202	07/02/2013	205.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R202	02/05/2013			Bond Future	219.2984		219.2984	219.4597	219.4597	0.074	0.0000	0.0000	1
2012/12/12	R202	02/05/2013	211.04	Call	Bond Future	8,258.3800		8.2584	8,419.6900	8.4197	1.953	0	0	0
2012/12/12	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R202	02/05/2013	211.05	Call	Bond Future	8,248.3800		8.2484	8,409.6900	8.4097	1.956	0	0	0
2012/12/12	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R202	02/05/2013	211.06	Call	Bond Future	8,238.3800		8.2384	8,399.6900	8.3997	1.958	0	0	0
2012/12/12	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R203	07/02/2013			Bond Future	5.9125		112.6798	5.9001	112.7317	(0.209)	0.0000	0.0000	19,048
2012/12/12	R203	07/02/2013	5.54	Call	Bond Future	232.1700		0.2322	216.6300	0.2166	(6.693)	0	0	10,000
2012/12/12	R203	07/02/2013	5.54	Put	Bond Future	1,805.6600		1.8057	1,738.2700	1.7383	(3.732)	0	0	0
2012/12/12	R203	07/02/2013	6.11	Call	Bond Future	1,269.7800		1.2698	1,271.9000	1.2719	0.167	0	0	12,600
2012/12/12	R203	07/02/2013	6.11	Put	Bond Future	446.7600		0.4468	397.0300	0.3970	(11.131)	0	0	3,254
2012/12/12	R203	07/02/2013	6.45	Call	Bond Future	2,359.4000		2.3594	2,385.6100	2.3856	1.111	0	0	0
2012/12/12	R203	07/02/2013	6.45	Put	Bond Future	137.0000		0.1370	111.3600	0.1114	(18.715)	0	0	0
2012/12/12	R203	07/02/2013	6.55	Call	Bond Future	2,721.4800		2.7215	2,753.8700	2.7539	1.190	0	0	0
2012/12/12	R203	07/02/2013	6.55	Put	Bond Future	91.7100		0.0917	72.2500	0.0722	(21.219)	0	0	0
2012/12/12	R203	07/02/2013	6.65	Call	Bond Future	3,095.0800		3.0951	3,132.6500	3.1326	1.214	0	0	0
2012/12/12	R203	07/02/2013	6.65	Put	Bond Future	59.8300		0.0598	45.5500	0.0455	(23.868)	0	0	30,250
2012/12/12	R203	07/02/2013	6.94	Call	Bond Future	4,215.8100		4.2158	4,262.7800	4.2628	1.114	0	0	0
2012/12/12	R203	07/02/2013	6.94	Put	Bond Future	15.2900		0.0153	10.4100	0.0104	(31.916)	0	0	0
2012/12/12	R203	07/02/2013	7.15	Call	Bond Future	5,039.2900		5.0393	5,089.3300	5.0893	0.993	0	0	0
2012/12/12	R203	07/02/2013	7.15	Put	Bond Future	4.7100		0.0047	2.9000	0.0029	(38.429)	0	0	0
2012/12/12	R203	07/02/2013	6.50	Call	Bond Future	2,538.8300		2.5388	2,568.2400	2.5682	1.158	0	0	0
2012/12/12	R203	07/02/2013	6.50	Put	Bond Future	112.5100		0.1125	90.0700	0.0901	(19.945)	0	0	0
2012/12/12	R203	02/05/2013			Bond Future	5.9534		109.8749	5.9401	109.9282	(0.224)	0.0000	0.0000	22
2012/12/12	R203	02/05/2013	5.90	Call	Bond Future	1,090.7000		1.0907	1,101.1700	1.1012	0.960	0	0	0
2012/12/12	R203	02/05/2013	5.90	Put	Bond Future	1,303.8800		1.3039	1,261.1400	1.2611	(3.278)	0	0	0
2012/12/12	R203	02/05/2013	5.91	Call	Bond Future	1,109.9800		1.1100	1,120.7300	1.1207	0.968	0	0	0
2012/12/12	R203	02/05/2013	5.91	Put	Bond Future	1,283.2000		1.2832	1,240.7400	1.2407	(3.309)	0	0	0
2012/12/12	R203	02/05/2013	5.89	Call	Bond Future	1,071.6200		1.0716	1,081.8200	1.0818	0.952	0	0	0
2012/12/12	R203	02/05/2013	5.89	Put	Bond Future	1,324.7800		1.3248	1,281.7700	1.2818	(3.247)	0	0	0
2012/12/12	R203	07/11/2013			Bond Future	6.0525		108.7383	6.0372	108.7924	(0.253)	0.0000	0.0000	0
2012/12/12	R203	07/11/2013	6.00	Call	Bond Future	1,731.8600		1.7319	1,751.7300	1.7517	1.147	0	0	0
2012/12/12	R203	07/11/2013	6.00	Put	Bond Future	1,917.5800		1.9176	1,883.3600	1.8834	(1.785)	0	0	0
2012/12/12	R203	07/11/2013	6.01	Call	Bond Future	1,749.1700		1.7492	1,769.6100	1.7696	1.169	0	0	0
2012/12/12	R203	07/11/2013	6.01	Put	Bond Future	1,899.4800		1.8995	1,865.8300	1.8658	(1.772)	0	0	0
2012/12/12	R203	07/11/2013	5.99	Call	Bond Future	1,714.6600		1.7147	1,734.3600	1.7344	1.149	0	0	0
2012/12/12	R203	07/11/2013	5.99	Put	Bond Future	1,935.8100		1.9358	1,901.4200	1.9014	(1.777)	0	0	0
2012/12/12	R204	07/02/2013			Bond Future	6.1281		110.2455	6.1262	110.2552	(0.031)	0.0000	0.0000	16,672
2012/12/12	R204	07/02/2013	7.29	Call	Bond Future	5,776.6500		5.7766	5,782.8000	5.7828	0.106	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/12	R204	07/02/2013	7.29	Put	Bond Future	16.2600	0.0163	12.6200	0.0126	(22.386)	0	0	0
2012/12/12	R204	07/02/2013	7.45	Call	Bond Future	6,531.0300	6.5310	6,539.0000	6.5390	0.122	0	0	0
2012/12/12	R204	07/02/2013	7.45	Put	Bond Future	6.9600	0.0070	5.1400	0.0051	(26.149)	0	0	0
2012/12/12	R204	07/02/2013	7.95	Call	Bond Future	8,866.5100	8.8665	8,876.1800	8.8762	0.109	0	0	0
2012/12/12	R204	07/02/2013	7.95	Put	Bond Future	0.3100	0.0003	0.1900	0.0002	(38.710)	0	0	0
2012/12/12	R204	07/02/2013	8.00	Call	Bond Future	9,096.9800	9.0970	9,106.6800	9.1067	0.107	0	0	0
2012/12/12	R204	07/02/2013	8.00	Put	Bond Future	0.2200	0.0002	0.1300	0.0001	(40.909)	0	0	0
2012/12/12	R204	07/02/2013	8.05	Call	Bond Future	9,326.8300	9.3268	9,336.5600	9.3366	0.104	0	0	0
2012/12/12	R204	07/02/2013	8.05	Put	Bond Future	0.1500	0.0002	0.0900	0.0001	(40.000)	0	0	0
2012/12/12	R204	02/05/2013			Bond Future	6.1735	111.5678	6.1713	111.5785	(0.035)	0.0000	0.0000	24
2012/12/12	R204	02/05/2013	6.30	Call	Bond Future	2,019.5200	2.0195	1,986.9400	1.9869	(1.613)	0	0	0
2012/12/12	R204	02/05/2013	6.30	Put	Bond Future	1,397.4400	1.3974	1,354.2100	1.3542	(3.094)	0	0	0
2012/12/12	R204	02/05/2013	6.31	Call	Bond Future	2,047.4300	2.0474	2,014.9700	2.0150	(1.585)	0	0	0
2012/12/12	R204	02/05/2013	6.31	Put	Bond Future	1,376.3700	1.3764	1,333.2600	1.3333	(3.132)	0	0	0
2012/12/12	R204	02/05/2013	6.29	Call	Bond Future	1,991.8200	1.9918	1,959.1100	1.9591	(1.642)	0	0	0
2012/12/12	R204	02/05/2013	6.29	Put	Bond Future	1,418.7500	1.4188	1,375.3900	1.3754	(3.056)	0	0	0
2012/12/12	R204	07/11/2013			Bond Future	6.2798	110.5539	6.2775	110.5642	(0.037)	0.0000	0.0000	0
2012/12/12	R204	07/11/2013	6.30	Call	Bond Future	2,617.2300	2.6172	2,589.3800	2.5894	(1.064)	0	0	0
2012/12/12	R204	07/11/2013	6.30	Put	Bond Future	2,526.3200	2.5263	2,488.1000	2.4881	(1.513)	0	0	0
2012/12/12	R204	07/11/2013	6.31	Call	Bond Future	2,639.9400	2.6399	2,612.9700	2.6130	(1.022)	0	0	0
2012/12/12	R204	07/11/2013	6.31	Put	Bond Future	2,504.0300	2.5040	2,466.6900	2.4667	(1.491)	0	0	0
2012/12/12	R204	07/11/2013	7.00	Call	Bond Future	4,507.5400	4.5075	4,503.9500	4.5039	(0.080)	0	0	0
2012/12/12	R204	07/11/2013	7.00	Put	Bond Future	1,321.9200	1.3219	1,307.9600	1.3080	(1.056)	0	0	180
2012/12/12	R204	07/11/2013	6.29	Call	Bond Future	2,594.6400	2.5946	2,565.9100	2.5659	(1.107)	0	0	0
2012/12/12	R204	07/11/2013	6.29	Put	Bond Future	2,548.7500	2.5488	2,509.6500	2.5097	(1.534)	0	0	0
2012/12/12	R206	07/02/2013			Bond Future	5.0397	102.7652	5.0541	102.7522	0.285	0.0000	0.0000	1,120
2012/12/12	R206	07/02/2013	4.76	Call	Bond Future	21.2100	0.0212	17.8900	0.0179	(15.653)	0	0	0
2012/12/12	R206	07/02/2013	4.76	Put	Bond Future	275.3900	0.2754	285.0900	0.2851	3.522	0	0	0
2012/12/12	R206	07/02/2013	5.00	Call	Bond Future	85.9600	0.0860	79.4200	0.0794	(7.608)	0	0	0
2012/12/12	R206	07/02/2013	5.00	Put	Bond Future	121.9900	0.1220	128.4700	0.1285	5.312	0	0	0
2012/12/12	R206	07/02/2013	5.95	Call	Bond Future	820.5700	0.8206	807.5600	0.8076	(1.585)	0	0	0
2012/12/12	R206	07/02/2013	5.95	Put	Bond Future	0.1400	0.0001	0.1500	0.0002	7.143	0	0	0
2012/12/12	R206	07/02/2013	6.00	Call	Bond Future	865.2700	0.8653	852.2600	0.8523	(1.504)	0	0	0
2012/12/12	R206	07/02/2013	6.00	Put	Bond Future	0.0800	0.0001	0.0900	0.0001	12.500	0	0	0
2012/12/12	R206	07/02/2013	6.05	Call	Bond Future	909.9800	0.9100	896.9600	0.8970	(1.431)	0	0	0
2012/12/12	R206	07/02/2013	6.05	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	0
2012/12/12	R206	02/05/2013			Bond Future	4.9830	103.9976	5.0013	103.9852	0.367	0.0000	0.0000	23
2012/12/12	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/12	R206	02/05/2013	3.40	Put	Bond Future	1,090.6100	1.0906	1,103.0900	1.1031	1.144	0	0	0
2012/12/12	R206	02/05/2013	3.41	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/12	R206	02/05/2013	3.41	Put	Bond Future	1,083.6600	1.0837	1,096.1400	1.0961	1.152	0	0	0
2012/12/12	R206	02/05/2013	3.39	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/12	R206	02/05/2013	3.39	Put	Bond Future	1,097.5600	1.0976	1,110.0400	1.1100	1.137	0	0	0
2012/12/12	R206	07/11/2013			Bond Future	3.9093	103.0437	3.9838	103.0303	1.906	0.0000	0.0000	0
2012/12/12	R206	07/11/2013	4.30	Call	Bond Future	100.2700	0.1003	91.2800	0.0913	(8.966)	0	0	0
2012/12/12	R206	07/11/2013	4.30	Put	Bond Future	30.2000	0.0302	34.5700	0.0346	14.470	0	0	0
2012/12/12	R206	07/11/2013	4.31	Call	Bond Future	101.4900	0.1015	92.4400	0.0924	(8.917)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/12	R206	07/11/2013	4.31	Put	Bond Future	29.6300	0.0296	33.9400	0.0339	14.546	0	0	0
2012/12/12	R206	07/11/2013	4.29	Call	Bond Future	99.0400	0.0990	90.1100	0.0901	(9.017)	0	0	0
2012/12/12	R206	07/11/2013	4.29	Put	Bond Future	30.7700	0.0308	35.2000	0.0352	14.397	0	0	0
2012/12/12	R207	07/02/2013			Bond Future	6.3920	105.2932	6.3950	105.2763	0.047	0.0000	0.0000	11,310
2012/12/12	R207	07/02/2013	7.66	Call	Bond Future	6,926.8600	6.9269	6,906.0300	6.9060	(0.301)	0	0	0
2012/12/12	R207	07/02/2013	7.66	Put	Bond Future	14.0500	0.0141	10.1600	0.0102	(27.687)	0	0	0
2012/12/12	R207	07/02/2013	7.80	Call	Bond Future	7,647.8800	7.6479	7,628.7900	7.6288	(0.250)	0	0	0
2012/12/12	R207	07/02/2013	7.80	Put	Bond Future	6.7900	0.0068	4.6400	0.0046	(31.664)	0	0	0
2012/12/12	R207	07/02/2013	8.20	Call	Bond Future	9,685.9200	9.6859	9,668.7000	9.6687	(0.178)	0	0	0
2012/12/12	R207	07/02/2013	8.20	Put	Bond Future	0.6500	0.0007	0.3700	0.0004	(43.077)	0	0	0
2012/12/12	R207	07/02/2013	8.25	Call	Bond Future	9,937.5000	9.9375	9,920.3500	9.9203	(0.173)	0	0	0
2012/12/12	R207	07/02/2013	8.25	Put	Bond Future	0.4700	0.0005	0.2600	0.0003	(44.681)	0	0	0
2012/12/12	R207	07/02/2013	8.30	Call	Bond Future	10,188.3100	10.1883	10,171.2100	10.1712	(0.168)	0	0	0
2012/12/12	R207	07/02/2013	8.30	Put	Bond Future	0.3400	0.0003	0.1800	0.0002	(47.059)	0	0	0
2012/12/12	R207	02/05/2013			Bond Future	6.4438	106.5560	6.4467	106.5396	0.046	0.0000	0.0000	0
2012/12/12	R207	02/05/2013	6.45	Call	Bond Future	1,989.4100	1.9894	1,931.8100	1.9318	(2.895)	0	0	0
2012/12/12	R207	02/05/2013	6.45	Put	Bond Future	1,955.0900	1.9551	1,913.9100	1.9139	(2.106)	0	0	0
2012/12/12	R207	02/05/2013	6.46	Call	Bond Future	2,017.2300	2.0172	1,959.5700	1.9596	(2.858)	0	0	0
2012/12/12	R207	02/05/2013	6.46	Put	Bond Future	1,927.8600	1.9279	1,886.6200	1.8866	(2.139)	0	0	0
2012/12/12	R207	02/05/2013	6.44	Call	Bond Future	1,961.8200	1.9618	1,904.2700	1.9043	(2.934)	0	0	0
2012/12/12	R207	02/05/2013	6.44	Put	Bond Future	1,982.5900	1.9826	1,941.4600	1.9415	(2.075)	0	0	0
2012/12/12	R207	07/11/2013			Bond Future	6.5616	105.7996	6.5650	105.7822	0.052	0.0000	0.0000	0
2012/12/12	R207	07/11/2013	6.70	Call	Bond Future	3,434.1000	3.4341	3,372.1400	3.3721	(1.804)	0	0	0
2012/12/12	R207	07/11/2013	6.70	Put	Bond Future	2,729.0900	2.7291	2,684.5200	2.6845	(1.633)	0	0	0
2012/12/12	R207	07/11/2013	6.71	Call	Bond Future	3,461.4300	3.4614	3,400.2700	3.4003	(1.767)	0	0	0
2012/12/12	R207	07/11/2013	6.71	Put	Bond Future	2,705.7000	2.7057	2,661.9300	2.6619	(1.618)	0	0	0
2012/12/12	R207	07/11/2013	6.69	Call	Bond Future	3,406.8700	3.4069	3,344.1200	3.3441	(1.842)	0	0	0
2012/12/12	R207	07/11/2013	6.69	Put	Bond Future	2,752.6200	2.7526	2,707.2600	2.7073	(1.648)	0	0	0
2012/12/12	R208	07/02/2013			Bond Future	6.4809	104.1728	6.4839	104.1540	0.046	0.0000	0.0000	18,966
2012/12/12	R208	07/02/2013	8.00	Call	Bond Future	9,055.2900	9.0553	9,034.5600	9.0346	(0.229)	0	0	0
2012/12/12	R208	07/02/2013	8.00	Put	Bond Future	6.4600	0.0065	4.5300	0.0045	(29.876)	0	0	0
2012/12/12	R208	07/02/2013	8.05	Call	Bond Future	9,334.2500	9.3342	9,313.9100	9.3139	(0.218)	0	0	0
2012/12/12	R208	07/02/2013	8.05	Put	Bond Future	4.9700	0.0050	3.4300	0.0034	(30.986)	0	0	0
2012/12/12	R208	07/02/2013	8.83	Call	Bond Future	13,570.0100	13.5700	13,551.1900	13.5512	(0.139)	0	0	0
2012/12/12	R208	07/02/2013	8.83	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2012/12/12	R208	07/02/2013	6.00	Call	Bond Future	362.9900	0.3630	328.0600	0.3281	(9.623)	0	0	12,250
2012/12/12	R208	07/02/2013	6.00	Put	Bond Future	3,453.7000	3.4537	3,437.5700	3.4376	(0.467)	0	0	0
2012/12/12	R208	07/02/2013	7.78	Call	Bond Future	7,821.2900	7.8213	7,797.8100	7.7978	(0.300)	0	0	0
2012/12/12	R208	07/02/2013	7.78	Put	Bond Future	19.1300	0.0191	14.4500	0.0145	(24.464)	0	0	0
2012/12/12	R208	07/02/2013	7.85	Call	Bond Future	8,214.7800	8.2148	8,192.4000	8.1924	(0.272)	0	0	0
2012/12/12	R208	07/02/2013	7.85	Put	Bond Future	13.7000	0.0137	10.1200	0.0101	(26.131)	0	0	0
2012/12/12	R208	07/02/2013	7.95	Call	Bond Future	8,775.6700	8.7757	8,754.4800	8.7545	(0.241)	0	0	0
2012/12/12	R208	07/02/2013	7.95	Put	Bond Future	8.3500	0.0084	5.9600	0.0060	(28.623)	0	0	0
2012/12/12	R208	02/05/2013			Bond Future	6.5276	102.0294	6.5306	102.0110	0.046	0.0000	0.0000	47
2012/12/12	R208	02/05/2013	6.66	Call	Bond Future	2,700.4200	2.7004	2,635.1800	2.6352	(2.416)	0	0	0
2012/12/12	R208	02/05/2013	6.66	Put	Bond Future	1,890.4900	1.8905	1,843.6300	1.8436	(2.479)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/12	R208	02/05/2013	6.64	Call	Bond Future	2,633.4800	2.6335	2,567.2100	2.5672	(2.516)	0	0	0
2012/12/12	R208	02/05/2013	6.64	Put	Bond Future	1,945.3900	1.9454	1,897.5000	1.8975	(2.462)	0	0	0
2012/12/12	R208	02/05/2013	6.65	Call	Bond Future	2,666.8400	2.6668	2,601.0800	2.6011	(2.466)	0	0	0
2012/12/12	R208	02/05/2013	6.65	Put	Bond Future	1,917.8000	1.9178	1,870.4200	1.8704	(2.471)	0	0	0
2012/12/12	R208	07/11/2013			Bond Future	6.6367	101.4406	6.6400	101.4212	0.050	0.0000	0.0000	0
2012/12/12	R208	07/11/2013	6.81	Call	Bond Future	4,101.8700	4.1019	3,992.0900	3.9921	(2.676)	0	0	0
2012/12/12	R208	07/11/2013	6.81	Put	Bond Future	3,104.8800	3.1049	3,014.4900	3.0145	(2.911)	0	0	0
2012/12/12	R208	07/11/2013	7.50	Call	Bond Future	6,538.9500	6.5389	6,458.6700	6.4587	(1.228)	0	0	0
2012/12/12	R208	07/11/2013	7.50	Put	Bond Future	1,691.6300	1.6916	1,630.7400	1.6307	(3.599)	0	0	230
2012/12/12	R208	07/11/2013	6.79	Call	Bond Future	4,040.4000	4.0404	3,929.0000	3.9290	(2.757)	0	0	0
2012/12/12	R208	07/11/2013	6.79	Put	Bond Future	3,157.8200	3.1578	3,065.8100	3.0658	(2.914)	0	0	0
2012/12/12	R208	07/11/2013	6.80	Call	Bond Future	4,071.0800	4.0711	3,960.4900	3.9605	(2.716)	0	0	0
2012/12/12	R208	07/11/2013	6.80	Put	Bond Future	3,131.2700	3.1313	3,040.0700	3.0401	(2.913)	0	0	0
2012/12/12	R209	07/02/2013			Bond Future	8.1323	82.8227	8.1447	82.7143	0.152	0.0000	0.0000	11,354
2012/12/12	R209	07/02/2013	8.63	Call	Bond Future	4,789.5900	4.7896	4,664.4100	4.6644	(2.614)	0	0	0
2012/12/12	R209	07/02/2013	8.63	Put	Bond Future	601.2400	0.6012	584.5300	0.5845	(2.779)	0	0	11,000
2012/12/12	R209	07/02/2013	8.83	Call	Bond Future	6,107.8900	6.1079	5,984.8200	5.9848	(2.015)	0	0	0
2012/12/12	R209	07/02/2013	8.83	Put	Bond Future	331.8200	0.3318	317.2200	0.3172	(4.400)	0	0	14,000
2012/12/12	R209	07/02/2013	8.95	Call	Bond Future	6,930.2100	6.9302	6,809.2700	6.8093	(1.745)	0	0	0
2012/12/12	R209	07/02/2013	8.95	Put	Bond Future	226.3500	0.2264	213.8800	0.2139	(5.509)	0	0	0
2012/12/12	R209	07/02/2013	9.06	Call	Bond Future	7,695.0900	7.6951	7,576.2700	7.5763	(1.544)	0	0	0
2012/12/12	R209	07/02/2013	9.06	Put	Bond Future	156.6600	0.1567	146.3100	0.1463	(6.607)	0	0	0
2012/12/12	R209	07/02/2013	9.10	Call	Bond Future	7,974.6600	7.9747	7,856.6000	7.8566	(1.480)	0	0	0
2012/12/12	R209	07/02/2013	9.10	Put	Bond Future	136.4600	0.1365	126.8700	0.1269	(7.028)	0	0	0
2012/12/12	R209	07/02/2013	9.00	Call	Bond Future	7,276.9900	7.2770	7,157.0100	7.1570	(1.649)	0	0	0
2012/12/12	R209	07/02/2013	9.00	Put	Bond Future	191.9100	0.1919	180.4000	0.1804	(5.998)	0	0	0
2012/12/12	R209	07/02/2013	9.05	Call	Bond Future	7,625.2800	7.6253	7,506.2600	7.5063	(1.561)	0	0	0
2012/12/12	R209	07/02/2013	9.05	Put	Bond Future	162.1000	0.1621	151.5500	0.1515	(6.508)	0	0	0
2012/12/12	R209	02/05/2013			Bond Future	8.1934	80.6745	8.2060	80.5653	0.154	0.0000	0.0000	33
2012/12/12	R209	02/05/2013	8.01	Call	Bond Future	2,900.5100	2.9005	2,783.5400	2.7835	(4.033)	0	0	0
2012/12/12	R209	02/05/2013	8.01	Put	Bond Future	4,513.2100	4.5132	4,505.4200	4.5054	(0.173)	0	0	0
2012/12/12	R209	02/05/2013	7.99	Call	Bond Future	2,826.3800	2.8264	2,710.4400	2.7104	(4.102)	0	0	0
2012/12/12	R209	02/05/2013	7.99	Put	Bond Future	4,617.9900	4.6180	4,611.2300	4.6112	(0.146)	0	0	0
2012/12/12	R209	02/05/2013	8.00	Call	Bond Future	2,863.4100	2.8634	2,746.7500	2.7468	(4.074)	0	0	0
2012/12/12	R209	02/05/2013	8.00	Put	Bond Future	4,565.4900	4.5655	4,558.0100	4.5580	(0.164)	0	0	0
2012/12/12	R209	07/11/2013			Bond Future	8.3331	79.7497	8.3465	79.6371	0.161	0.0000	0.0000	0
2012/12/12	R209	07/11/2013	8.81	Call	Bond Future	8,440.5400	8.4405	8,349.9500	8.3500	(1.073)	0	0	0
2012/12/12	R209	07/11/2013	8.81	Put	Bond Future	4,578.4000	4.5784	4,600.4000	4.6004	0.481	0	0	0
2012/12/12	R209	07/11/2013	9.50	Call	Bond Future	11,734.4400	11.7344	11,589.0000	11.5890	(1.239)	0	0	0
2012/12/12	R209	07/11/2013	9.50	Put	Bond Future	2,784.9400	2.7849	2,752.0900	2.7521	(1.180)	0	0	180
2012/12/12	R209	07/11/2013	8.79	Call	Bond Future	8,349.4900	8.3495	8,258.6900	8.2587	(1.087)	0	0	0
2012/12/12	R209	07/11/2013	8.79	Put	Bond Future	4,643.3900	4.6434	4,665.1800	4.6652	0.469	0	0	0
2012/12/12	R209	07/11/2013	8.80	Call	Bond Future	8,394.9800	8.3950	8,304.2800	8.3043	(1.080)	0	0	0
2012/12/12	R209	07/11/2013	8.80	Put	Bond Future	4,610.8000	4.6108	4,632.6900	4.6327	0.475	0	0	0
2012/12/12	R210	07/02/2013			Bond Future	165.8897	165.8897	166.0061	166.0061	0.070	0.0000	0.0000	1,212
2012/12/12	R210	07/02/2013	156.99	Call	Bond Future	8,899.6900	8.8997	9,016.0600	9.0161	1.308	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/12	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R210	07/02/2013	157.00	Call	Bond Future	8,889.6900	8.8897	9,006.0600	9.0061	1.309	0	0	0
2012/12/12	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R210	07/02/2013	157.01	Call	Bond Future	8,879.6900	8.8797	8,996.0600	8.9961	1.311	0	0	0
2012/12/12	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R210	02/05/2013			Bond Future	166.1109	166.1109	166.2291	166.2291	0.071	0.0000	0.0000	7
2012/12/12	R210	02/05/2013	161.14	Call	Bond Future	4,970.9200	4.9709	5,089.0800	5.0891	2.377	0	0	0
2012/12/12	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R210	02/05/2013	161.15	Call	Bond Future	4,960.9200	4.9609	5,079.0800	5.0791	2.382	0	0	0
2012/12/12	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R210	02/05/2013	161.16	Call	Bond Future	4,950.9200	4.9509	5,069.0800	5.0691	2.387	0	0	0
2012/12/12	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R211	07/02/2013			Bond Future	125.7592	125.7592	125.9282	125.9282	0.134	0.0000	0.0000	522
2012/12/12	R211	07/02/2013	122.99	Call	Bond Future	2,769.2400	2.7692	2,938.1500	2.9381	6.100	0	0	0
2012/12/12	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R211	07/02/2013	123.00	Call	Bond Future	2,759.2400	2.7592	2,928.1500	2.9281	6.122	0	0	0
2012/12/12	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R211	07/02/2013	123.01	Call	Bond Future	2,749.2400	2.7492	2,918.1500	2.9181	6.144	0	0	0
2012/12/12	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R211	02/05/2013			Bond Future	127.3349	127.3349	127.5062	127.5062	0.134	0.0000	0.0000	7
2012/12/12	R211	02/05/2013	125.69	Call	Bond Future	1,644.9300	1.6449	1,816.1800	1.8162	10.411	0	0	0
2012/12/12	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R211	02/05/2013	125.70	Call	Bond Future	1,634.9300	1.6349	1,806.1800	1.8062	10.474	0	0	0
2012/12/12	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R211	02/05/2013	125.71	Call	Bond Future	1,624.9300	1.6249	1,796.1800	1.7962	10.539	0	0	0
2012/12/12	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R212	07/02/2013			Bond Future	133.7855	133.7855	133.3220	133.3220	(0.346)	0.0000	0.0000	3,064
2012/12/12	R212	07/02/2013	128.99	Call	Bond Future	4,795.5300	4.7955	4,331.9900	4.3320	(9.666)	0	0	0
2012/12/12	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R212	07/02/2013	129.00	Call	Bond Future	4,785.5300	4.7855	4,321.9900	4.3220	(9.686)	0	0	0
2012/12/12	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R212	07/02/2013	129.01	Call	Bond Future	4,775.5300	4.7755	4,311.9900	4.3120	(9.707)	0	0	0
2012/12/12	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R212	02/05/2013			Bond Future	135.4617	135.4617	134.9926	134.9926	(0.346)	0.0000	0.0000	11
2012/12/12	R212	02/05/2013	131.09	Call	Bond Future	4,371.7500	4.3718	3,902.5900	3.9026	(10.732)	0	0	0
2012/12/12	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R212	02/05/2013	131.10	Call	Bond Future	4,361.7500	4.3618	3,892.5900	3.8926	(10.756)	0	0	0
2012/12/12	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R212	02/05/2013	131.11	Call	Bond Future	4,351.7500	4.3518	3,882.5900	3.8826	(10.781)	0	0	0
2012/12/12	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/12	R213	07/02/2013			Bond Future	7.8585	94.9797	7.8606	94.9606	0.027	0.0000	0.0000	9,399
2012/12/12	R213	07/02/2013	8.90	Call	Bond Future	8,876.7400	8.8767	8,829.4900	8.8295	(0.532)	0	0	0
2012/12/12	R213	07/02/2013	8.90	Put	Bond Future	169.1000	0.1691	140.9900	0.1410	(16.623)	0	0	0
2012/12/12	R213	07/02/2013	8.95	Call	Bond Future	9,239.1700	9.2392	9,193.9400	9.1939	(0.490)	0	0	0
2012/12/12	R213	07/02/2013	8.95	Put	Bond Future	144.4700	0.1445	118.3800	0.1184	(18.059)	0	0	0

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2012/12/12	R213	07/02/2013	9.00	Call	Bond Future	9,602.1900	9.6022	9,558.9600	9.5590	(0.450)	0	0	0
2012/12/12	R213	07/02/2013	9.00	Put	Bond Future	123.1000	0.1231	99.0100	0.0990	(19.569)	0	0	0
2012/12/12	R213	07/02/2013	9.05	Call	Bond Future	9,965.4400	9.9654	9,924.2000	9.9242	(0.414)	0	0	0
2012/12/12	R213	07/02/2013	9.05	Put	Bond Future	104.6000	0.1046	82.5000	0.0825	(21.128)	0	0	0
2012/12/12	R213	02/05/2013			Bond Future	7.9187	92.5848	7.9208	92.5660	0.027	0.0000	0.0000	5
2012/12/12	R213	02/05/2013	7.86	Call	Bond Future	3,624.9300	3.6249	3,491.7300	3.4917	(3.675)	0	0	0
2012/12/12	R213	02/05/2013	7.86	Put	Bond Future	4,147.1900	4.1472	4,032.7800	4.0328	(2.759)	0	0	0
2012/12/12	R213	02/05/2013	7.84	Call	Bond Future	3,541.7800	3.5418	3,408.7600	3.4088	(3.756)	0	0	0
2012/12/12	R213	02/05/2013	7.84	Put	Bond Future	4,243.0600	4.2431	4,128.8300	4.1288	(2.692)	0	0	0
2012/12/12	R213	02/05/2013	7.85	Call	Bond Future	3,583.2200	3.5832	3,450.1000	3.4501	(3.715)	0	0	0
2012/12/12	R213	02/05/2013	7.85	Put	Bond Future	4,194.9300	4.1949	4,080.6000	4.0806	(2.725)	0	0	0
2012/12/12	R213	07/11/2013			Bond Future	8.0601	91.5950	8.0624	91.5752	0.029	0.0000	0.0000	0
2012/12/12	R213	07/11/2013	8.61	Call	Bond Future	8,734.5500	8.7346	8,619.0500	8.6190	(1.322)	0	0	0
2012/12/12	R213	07/11/2013	8.61	Put	Bond Future	4,184.5700	4.1846	4,088.9000	4.0889	(2.286)	0	0	0
2012/12/12	R213	07/11/2013	8.59	Call	Bond Future	8,637.5300	8.6375	8,521.7100	8.5217	(1.341)	0	0	0
2012/12/12	R213	07/11/2013	8.59	Put	Bond Future	4,247.1500	4.2471	4,151.1600	4.1512	(2.260)	0	0	0
2012/12/12	R213	07/11/2013	8.60	Call	Bond Future	8,686.0000	8.6860	8,570.3300	8.5703	(1.332)	0	0	0
2012/12/12	R213	07/11/2013	8.60	Put	Bond Future	4,215.7600	4.2158	4,119.9200	4.1199	(2.273)	0	0	0
2012/12/12	R214	07/02/2013			Bond Future	8.1669	84.7091	8.1793	84.5939	0.152	0.0000	0.0000	1,714
2012/12/12	R214	07/02/2013	8.59	Call	Bond Future	4,665.5500	4.6656	4,515.3000	4.5153	(3.220)	0	0	0
2012/12/12	R214	07/02/2013	8.59	Put	Bond Future	883.3400	0.8833	848.2300	0.8482	(3.975)	0	0	0
2012/12/12	R214	07/02/2013	8.60	Call	Bond Future	4,729.2500	4.7293	4,579.1200	4.5791	(3.174)	0	0	0
2012/12/12	R214	07/02/2013	8.60	Put	Bond Future	861.1600	0.8612	826.1700	0.8262	(4.063)	0	0	0
2012/12/12	R214	07/02/2013	8.61	Call	Bond Future	4,793.2400	4.7932	4,643.2500	4.6432	(3.129)	0	0	0
2012/12/12	R214	07/02/2013	8.61	Put	Bond Future	839.4400	0.8394	804.5900	0.8046	(4.152)	0	0	0
Total													328527