



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 27/12/2012 to 27/12/2012

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
2012/12/27	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	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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2012/12/27	2025	07/02/2013			Bond Future	114.4032	114.4032	114.4319	114.4319	0.025	0.0000	0.0000	0
2012/12/27	2025	07/02/2013	110.99	Call	Bond Future	3,413.2400	3.4132	3,441.9400	3.4419	0.841	0	0	0
2012/12/27	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	2025	07/02/2013	111.00	Call	Bond Future	3,403.2400	3.4032	3,431.9400	3.4319	0.843	0	0	0
2012/12/27	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	2025	07/02/2013	111.01	Call	Bond Future	3,393.2400	3.3932	3,421.9400	3.4219	0.846	0	0	0
2012/12/27	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	2038	07/02/2013			Bond Future	114.0904	114.0904	114.1234	114.1234	0.029	0.0000	0.0000	0
2012/12/27	2038	07/02/2013	105.99	Call	Bond Future	8,100.4000	8.1004	8,133.3700	8.1334	0.407	0	0	0
2012/12/27	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	2038	07/02/2013	106.00	Call	Bond Future	8,090.4000	8.0904	8,123.3700	8.1234	0.408	0	0	0
2012/12/27	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	2038	07/02/2013	106.01	Call	Bond Future	8,080.4000	8.0804	8,113.3700	8.1134	0.408	0	0	0
2012/12/27	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	2050	07/02/2013			Bond Future	119.3097	119.3097	119.3452	119.3452	0.030	0.0000	0.0000	122
2012/12/27	2050	07/02/2013	112.99	Call	Bond Future	6,319.6600	6.3197	6,355.1600	6.3552	0.562	0	0	0
2012/12/27	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	2050	07/02/2013	113.00	Call	Bond Future	6,309.6600	6.3097	6,345.1600	6.3452	0.563	0	0	0
2012/12/27	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	2050	07/02/2013	113.01	Call	Bond Future	6,299.6600	6.2997	6,335.1600	6.3352	0.564	0	0	0
2012/12/27	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	AL7T	07/02/2013			Index Future	490.6090	490.6090	489.9290	489.9290	(0.139)	0.0000	0.0000	12
2012/12/27	AL7T	02/05/2013			Index Future	496.7760	496.7760	496.0920	496.0920	(0.138)	0.0000	0.0000	0
2012/12/27	ALBI	07/02/2013			Index Future	437.6650	437.6650	437.0460	437.0460	(0.141)	0.0000	0.0000	1,070
2012/12/27	ALBI	02/05/2013			Index Future	443.1670	443.1670	442.5440	442.5440	(0.141)	0.0000	0.0000	0
2012/12/27	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	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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2012/12/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/27	EL28	07/02/2013			Bond Future	113.9430	113.9430	113.9772	113.9772	0.030	0.0000	0.0000	0
2012/12/27	EL28	07/02/2013	112.99	Call	Bond Future	952.9800	0.9530	987.2100	0.9872	3.592	0	0	0
2012/12/27	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	EL28	07/02/2013	113.00	Call	Bond Future	942.9800	0.9430	977.2100	0.9772	3.630	0	0	0
2012/12/27	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	EL28	07/02/2013	113.01	Call	Bond Future	932.9800	0.9330	967.2100	0.9672	3.669	0	0	0
2012/12/27	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	ES33	07/02/2013			Bond Future	8.6404	92.2114	8.6588	92.0508	0.213	0.0000	0.0000	303
2012/12/27	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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2012/12/27	ES33	07/02/2013	8.54	Put	Bond Future	884.5400	0.8845	1,045.1000	1.0451	18.152	0	0	0
2012/12/27	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	ES33	07/02/2013	8.55	Put	Bond Future	795.8500	0.7958	956.4100	0.9564	20.175	0	0	0
2012/12/27	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	ES33	07/02/2013	8.56	Put	Bond Future	707.2900	0.7073	867.8500	0.8678	22.701	0	0	0
2012/12/27	GOVI	07/02/2013			GOVI	437.7710	437.7710	437.1560	437.1560	(0.140)	0.0000	0.0000	335
2012/12/27	GOVI	07/02/2013	432.99	Call	GOVI	47,810.0000	4.7810	41,660.0000	4.1660	(12.863)	0	0	0
2012/12/27	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	GOVI	07/02/2013	433.00	Call	GOVI	47,710.0000	4.7710	41,560.0000	4.1560	(12.890)	0	0	0
2012/12/27	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	GOVI	07/02/2013	433.01	Call	GOVI	47,610.0000	4.7610	41,460.0000	4.1460	(12.917)	0	0	0
2012/12/27	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	GOVI	02/05/2013			GOVI	443.2740	443.2740	442.6550	442.6550	(0.140)	0.0000	0.0000	0
2012/12/27	GOVI	02/05/2013	432.99	Call	GOVI	102,840.0000	10.2840	96,650.0000	9.6650	(6.019)	0	0	0
2012/12/27	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	GOVI	02/05/2013	433.00	Call	GOVI	102,740.0000	10.2740	96,550.0000	9.6550	(6.025)	0	0	0
2012/12/27	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	GOVI	02/05/2013	433.01	Call	GOVI	102,640.0000	10.2640	96,450.0000	9.6450	(6.031)	0	0	0
2012/12/27	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/27	IGOV	07/02/2013			Index Future	200.2220	200.2220	200.2850	200.2850	0.031	0.0000	0.0000	610
2012/12/27	IGOV	02/05/2013			Index Future	202.7390	202.7390	202.8050	202.8050	0.033	0.0000	0.0000	0
2012/12/27	ILBI	07/02/2013			Index Future	542.3000	542.3000	542.4410	542.4410	0.026	0.0000	0.0000	183
2012/12/27	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/27	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/27	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/27	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/27	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/27	JBAF	16/01/2013			Jibar Tradeable Future	3.8000	96.2000	3.2200	96.7800	(15.263)	0.0000	0.0000	0
2012/12/27	JBAF	20/02/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	0
2012/12/27	JBAF	20/03/2013			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	1,000
2012/12/27	JBAF	17/04/2013			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	0
2012/12/27	JBAF	15/05/2013			Jibar Tradeable Future	4.8900	95.1100	4.9100	95.0900	0.409	0.0000	0.0000	0
2012/12/27	JBAF	19/06/2013			Jibar Tradeable Future	4.8800	95.1200	4.8900	95.1100	0.205	0.0000	0.0000	500
2012/12/27	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.9000	95.1000	0.204	0.0000	0.0000	2,200

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2012/12/27	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9500	95.0500	0.202	0.0000	0.0000	2,000
2012/12/27	JBAF	19/03/2014			Jibar Tradeable Future	5.0300	94.9700	5.0400	94.9600	0.199	0.0000	0.0000	1,000
2012/12/27	JBAF	18/06/2014			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	800
2012/12/27	JBAF	17/09/2014			Jibar Tradeable Future	5.2700	94.7300	5.2800	94.7200	0.190	0.0000	0.0000	0
2012/12/27	JBAF	17/12/2014			Jibar Tradeable Future	5.4000	94.6000	5.4000	94.6000	0.000	0.0000	0.0000	0
2012/12/27	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/27	R023	07/02/2013			Bond Future	6.7600	110.6614	6.7792	110.5173	0.283	0.0000	0.0000	1,630
2012/12/27	R023	07/02/2013	7.04	Call	Bond Future	2,082.6800	2.0827	1,938.5600	1.9386	(6.920)	0	0	0
2012/12/27	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R023	07/02/2013	7.05	Call	Bond Future	2,156.1000	2.1561	2,011.9800	2.0120	(6.684)	0	0	0
2012/12/27	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R023	07/02/2013	7.06	Call	Bond Future	2,229.4500	2.2294	2,085.3300	2.0853	(6.464)	0	0	0
2012/12/27	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R023	02/05/2013			Bond Future	6.8078	108.0827	6.8275	107.9380	0.288	0.0000	0.0000	2
2012/12/27	R023	02/05/2013	7.04	Call	Bond Future	1,694.8900	1.6949	1,550.1700	1.5502	(8.539)	0	0	0
2012/12/27	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R023	02/05/2013	7.05	Call	Bond Future	1,767.1100	1.7671	1,622.3900	1.6224	(8.190)	0	0	0
2012/12/27	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R023	02/05/2013	7.06	Call	Bond Future	1,839.2700	1.8393	1,694.5500	1.6946	(7.868)	0	0	0
2012/12/27	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R023	01/08/2013			Bond Future	6.8585	109.5209	6.8792	109.3718	0.302	0.0000	0.0000	0
2012/12/27	R023	01/08/2013	7.29	Call	Bond Future	3,051.1200	3.0511	2,901.9900	2.9020	(4.888)	0	0	0
2012/12/27	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R023	01/08/2013	7.30	Call	Bond Future	3,120.4900	3.1205	2,971.3600	2.9714	(4.779)	0	0	0
2012/12/27	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R023	01/08/2013	7.31	Call	Bond Future	3,189.8000	3.1898	3,040.6700	3.0407	(4.675)	0	0	0
2012/12/27	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R157	07/02/2013			Bond Future	5.2917	125.1763	5.3126	125.1203	0.395	0.0000	0.0000	7,617
2012/12/27	R157	07/02/2013	6.28	Call	Bond Future	2,610.7100	2.6107	2,554.6400	2.5546	(2.148)	0	0	0
2012/12/27	R157	07/02/2013	6.28	Put	Bond Future	0.5500	0.0006	0.4700	0.0005	(14.545)	0	0	0
2012/12/27	R157	07/02/2013	6.50	Call	Bond Future	3,181.2400	3.1812	3,125.2400	3.1252	(1.760)	0	0	0
2012/12/27	R157	07/02/2013	6.50	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2012/12/27	R157	07/02/2013	6.70	Call	Bond Future	3,697.2000	3.6972	3,641.2000	3.6412	(1.515)	0	0	0
2012/12/27	R157	07/02/2013	6.70	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/27	R157	07/02/2013	6.75	Call	Bond Future	3,825.7300	3.8257	3,769.7400	3.7697	(1.464)	0	0	0
2012/12/27	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R157	07/02/2013	6.80	Call	Bond Future	3,954.0900	3.9541	3,898.1000	3.8981	(1.416)	0	0	0
2012/12/27	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R157	02/05/2013			Bond Future	5.2925	119.8839	5.3152	119.8286	0.429	0.0000	0.0000	13,141
2012/12/27	R157	02/05/2013	5.35	Call	Bond Future	643.3800	0.6434	607.2100	0.6072	(5.622)	0	0	0
2012/12/27	R157	02/05/2013	5.35	Put	Bond Future	503.2800	0.5033	522.3900	0.5224	3.797	0	0	0
2012/12/27	R157	02/05/2013	5.36	Call	Bond Future	656.8000	0.6568	620.2700	0.6203	(5.562)	0	0	0
2012/12/27	R157	02/05/2013	5.36	Put	Bond Future	492.3700	0.4924	511.1200	0.5111	3.808	0	0	0
2012/12/27	R157	02/05/2013	5.34	Call	Bond Future	630.1200	0.6301	594.3200	0.5943	(5.681)	0	0	0
2012/12/27	R157	02/05/2013	5.34	Put	Bond Future	514.3600	0.5144	533.8400	0.5338	3.787	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
2012/12/27	R157	07/11/2013			Bond Future	5.2827	116.3723	5.3130	116.3148	0.574	0.0000	0.0000	0
2012/12/27	R157	07/11/2013	5.60	Call	Bond Future	1,139.6800	1.1397	1,100.6800	1.1007	(3.422)	0	0	0
2012/12/27	R157	07/11/2013	5.60	Put	Bond Future	540.4000	0.5404	558.8700	0.5589	3.418	0	0	0
2012/12/27	R157	07/11/2013	5.61	Call	Bond Future	1,151.6700	1.1517	1,112.4800	1.1125	(3.403)	0	0	0
2012/12/27	R157	07/11/2013	5.61	Put	Bond Future	533.5700	0.5336	551.8500	0.5519	3.426	0	0	0
2012/12/27	R157	07/11/2013	5.59	Call	Bond Future	1,127.7500	1.1278	1,088.9500	1.0889	(3.440)	0	0	0
2012/12/27	R157	07/11/2013	5.59	Put	Bond Future	547.2900	0.5473	565.9600	0.5660	3.411	0	0	0
2012/12/27	R186	07/02/2013			Bond Future	7.2377	129.7515	7.2567	129.5559	0.262	0.0000	0.0000	53,168
2012/12/27	R186	07/02/2013	7.00	Call	Bond Future	1,223.9200	1.2239	1,091.2400	1.0912	(10.841)	0	0	10,300
2012/12/27	R186	07/02/2013	7.00	Put	Bond Future	3,707.8000	3.7078	3,770.7200	3.7707	1.697	0	0	0
2012/12/27	R186	07/02/2013	7.25	Call	Bond Future	2,309.2000	2.3092	2,133.2500	2.1332	(7.620)	0	0	670
2012/12/27	R186	07/02/2013	7.25	Put	Bond Future	2,182.3500	2.1824	2,202.0000	2.2020	0.900	0	0	0
2012/12/27	R186	07/02/2013	7.50	Call	Bond Future	3,829.4700	3.8295	3,626.7700	3.6268	(5.293)	0	0	575
2012/12/27	R186	07/02/2013	7.50	Put	Bond Future	1,164.1200	1.1641	1,157.0200	1.1570	(0.610)	0	0	0
2012/12/27	R186	07/02/2013	8.55	Call	Bond Future	12,612.7200	12.6127	12,413.4500	12.4135	(1.580)	0	0	0
2012/12/27	R186	07/02/2013	8.55	Put	Bond Future	24.2600	0.0243	20.5900	0.0206	(15.128)	0	0	0
2012/12/27	R186	07/02/2013	8.45	Call	Bond Future	11,731.2400	11.7312	11,530.5000	11.5305	(1.711)	0	0	0
2012/12/27	R186	07/02/2013	8.45	Put	Bond Future	38.9900	0.0390	33.8500	0.0338	(13.183)	0	0	0
2012/12/27	R186	07/02/2013	8.47	Call	Bond Future	11,907.8000	11.9078	11,707.3800	11.7074	(1.683)	0	0	0
2012/12/27	R186	07/02/2013	8.47	Put	Bond Future	35.5200	0.0355	30.7000	0.0307	(13.570)	0	0	0
2012/12/27	R186	07/02/2013	8.50	Call	Bond Future	12,172.4300	12.1724	11,972.4700	11.9725	(1.643)	0	0	0
2012/12/27	R186	07/02/2013	8.50	Put	Bond Future	30.8400	0.0308	26.4800	0.0265	(14.137)	0	0	0
2012/12/27	R186	07/02/2013	7.75	Call	Bond Future	5,693.0400	5.6930	5,481.3200	5.4813	(3.719)	0	0	1,000
2012/12/27	R186	07/02/2013	7.75	Put	Bond Future	559.1200	0.5591	543.0000	0.5430	(2.883)	0	0	0
2012/12/27	R186	07/02/2013	8.00	Call	Bond Future	7,776.5300	7.7765	7,566.6200	7.5666	(2.699)	0	0	0
2012/12/27	R186	07/02/2013	8.00	Put	Bond Future	241.7800	0.2418	227.4700	0.2275	(5.919)	0	0	150
2012/12/27	R186	07/02/2013	8.32	Call	Bond Future	10,582.2800	10.5823	10,379.1100	10.3791	(1.920)	0	0	0
2012/12/27	R186	07/02/2013	8.32	Put	Bond Future	69.9500	0.0700	62.3800	0.0624	(10.822)	0	0	2,000
2012/12/27	R186	02/05/2013			Bond Future	7.2950	131.3159	7.3144	131.1194	0.266	0.0000	0.0000	12
2012/12/27	R186	02/05/2013	7.41	Call	Bond Future	4,496.5000	4.4965	4,341.6300	4.3416	(3.444)	0	0	0
2012/12/27	R186	02/05/2013	7.41	Put	Bond Future	3,339.6700	3.3397	3,381.2900	3.3813	1.246	0	0	0
2012/12/27	R186	02/05/2013	7.39	Call	Bond Future	4,388.9200	4.3889	4,235.5600	4.2356	(3.494)	0	0	0
2012/12/27	R186	02/05/2013	7.39	Put	Bond Future	3,432.2200	3.4322	3,475.3500	3.4754	1.257	0	0	0
2012/12/27	R186	02/05/2013	7.40	Call	Bond Future	4,442.5400	4.4425	4,288.4200	4.2884	(3.469)	0	0	0
2012/12/27	R186	02/05/2013	7.40	Put	Bond Future	3,385.7200	3.3857	3,428.0900	3.4281	1.251	0	0	0
2012/12/27	R186	07/11/2013			Bond Future	7.4286	129.5660	7.4495	129.3633	0.281	0.0000	0.0000	0
2012/12/27	R186	07/11/2013	8.16	Call	Bond Future	10,415.1500	10.4152	10,248.5200	10.2485	(1.600)	0	0	0
2012/12/27	R186	07/11/2013	8.16	Put	Bond Future	3,586.6100	3.5866	3,622.6100	3.6226	1.004	0	0	0
2012/12/27	R186	07/11/2013	8.75	Call	Bond Future	14,076.9800	14.0770	13,893.9800	13.8940	(1.300)	0	0	0
2012/12/27	R186	07/11/2013	8.75	Put	Bond Future	2,113.5800	2.1136	2,133.2100	2.1332	0.929	0	0	130
2012/12/27	R186	07/11/2013	8.14	Call	Bond Future	10,295.2800	10.2953	10,129.3300	10.1293	(1.612)	0	0	0
2012/12/27	R186	07/11/2013	8.14	Put	Bond Future	3,646.4800	3.6465	3,683.1600	3.6832	1.006	0	0	0
2012/12/27	R186	07/11/2013	8.15	Call	Bond Future	10,355.1600	10.3552	10,188.8600	10.1889	(1.606)	0	0	0
2012/12/27	R186	07/11/2013	8.15	Put	Bond Future	3,616.4400	3.6164	3,652.7700	3.6528	1.005	0	0	0
2012/12/27	R189	07/02/2013			Bond Future	217.9212	217.9212	217.9518	217.9518	0.014	0.0000	0.0000	154
2012/12/27	R189	07/02/2013	212.99	Call	Bond Future	4,931.2200	4.9312	4,961.7800	4.9618	0.620	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
2012/12/27	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R189	07/02/2013	213.00	Call	Bond Future	4,921.2200	4.9212	4,951.7800	4.9518	0.621	0	0	0
2012/12/27	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R189	07/02/2013	213.01	Call	Bond Future	4,911.2200	4.9112	4,941.7800	4.9418	0.622	0	0	0
2012/12/27	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R197	07/02/2013			Bond Future	286.8683	286.8683	286.9384	286.9384	0.024	0.0000	0.0000	2,633
2012/12/27	R197	07/02/2013	278.99	Call	Bond Future	7,878.3000	7.8783	7,948.4200	7.9484	0.890	0	0	0
2012/12/27	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R197	07/02/2013	279.00	Call	Bond Future	7,868.3000	7.8683	7,938.4200	7.9384	0.891	0	0	0
2012/12/27	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R197	07/02/2013	279.01	Call	Bond Future	7,858.3000	7.8583	7,928.4200	7.9284	0.892	0	0	0
2012/12/27	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R197	02/05/2013			Bond Future	290.4743	290.4743	290.5481	290.5481	0.025	0.0000	0.0000	40
2012/12/27	R197	02/05/2013	282.39	Call	Bond Future	8,084.3000	8.0843	8,158.0800	8.1581	0.913	0	0	0
2012/12/27	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R197	02/05/2013	282.40	Call	Bond Future	8,074.3000	8.0743	8,148.0800	8.1481	0.914	0	0	0
2012/12/27	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R197	02/05/2013	282.41	Call	Bond Future	8,064.3000	8.0643	8,138.0800	8.1381	0.915	0	0	0
2012/12/27	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R201	07/02/2013			Bond Future	4.9911	107.8425	5.0132	107.8021	0.443	0.0000	0.0000	1,540
2012/12/27	R201	07/02/2013	4.98	Call	Bond Future	198.2100	0.1982	172.2000	0.1722	(13.122)	0	0	0
2012/12/27	R201	07/02/2013	4.98	Put	Bond Future	218.4800	0.2185	232.8800	0.2329	6.591	0	0	0
2012/12/27	R201	07/02/2013	5.60	Call	Bond Future	1,109.4900	1.1095	1,068.9900	1.0690	(3.650)	0	0	0
2012/12/27	R201	07/02/2013	5.60	Put	Bond Future	4.4000	0.0044	4.3100	0.0043	(2.045)	0	0	0
2012/12/27	R201	07/02/2013	6.20	Call	Bond Future	2,179.3500	2.1794	2,138.9400	2.1389	(1.854)	0	0	0
2012/12/27	R201	07/02/2013	6.20	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/27	R201	07/02/2013	6.25	Call	Bond Future	2,268.2100	2.2682	2,227.8000	2.2278	(1.782)	0	0	0
2012/12/27	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R201	07/02/2013	6.30	Call	Bond Future	2,356.9800	2.3570	2,316.5700	2.3166	(1.714)	0	0	0
2012/12/27	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R201	02/05/2013			Bond Future	4.9497	109.1428	4.9744	109.1031	0.500	0.0000	0.0000	4
2012/12/27	R201	02/05/2013	4.05	Call	Bond Future	7.6600	0.0077	6.1800	0.0062	(19.321)	0	0	0
2012/12/27	R201	02/05/2013	4.05	Put	Bond Future	1,464.1000	1.4641	1,502.3300	1.5023	2.611	0	0	0
2012/12/27	R201	02/05/2013	4.06	Call	Bond Future	8.1400	0.0081	6.5800	0.0066	(19.165)	0	0	0
2012/12/27	R201	02/05/2013	4.06	Put	Bond Future	1,448.2400	1.4482	1,486.3900	1.4864	2.634	0	0	0
2012/12/27	R201	02/05/2013	4.04	Call	Bond Future	7.2000	0.0072	5.7900	0.0058	(19.583)	0	0	0
2012/12/27	R201	02/05/2013	4.04	Put	Bond Future	1,479.9700	1.4800	1,518.2700	1.5183	2.588	0	0	0
2012/12/27	R201	07/11/2013			Bond Future	4.7683	107.6766	4.8060	107.6352	0.789	0.0000	0.0000	0
2012/12/27	R201	07/11/2013	4.80	Call	Bond Future	432.1800	0.4322	409.2200	0.4092	(5.313)	0	0	0
2012/12/27	R201	07/11/2013	4.80	Put	Bond Future	397.3300	0.3973	415.7700	0.4158	4.641	0	0	0
2012/12/27	R201	07/11/2013	4.81	Call	Bond Future	438.2300	0.4382	415.0900	0.4151	(5.280)	0	0	0
2012/12/27	R201	07/11/2013	4.81	Put	Bond Future	392.3800	0.3924	410.6400	0.4106	4.654	0	0	0
2012/12/27	R201	07/11/2013	4.79	Call	Bond Future	426.1800	0.4262	403.3900	0.4034	(5.348)	0	0	0
2012/12/27	R201	07/11/2013	4.79	Put	Bond Future	402.3300	0.4023	420.9400	0.4209	4.626	0	0	0
2012/12/27	R202	07/02/2013			Bond Future	217.5989	217.5989	217.6607	217.6607	0.028	0.0000	0.0000	51,536

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
2012/12/27	R202	07/02/2013	204.99	Call	Bond Future	12,608.9400	12.6089	12,670.6600	12.6707	0.489	0	0	0
2012/12/27	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R202	07/02/2013	205.00	Call	Bond Future	12,598.9400	12.5989	12,660.6600	12.6607	0.490	0	0	0
2012/12/27	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R202	07/02/2013	205.01	Call	Bond Future	12,588.9400	12.5889	12,650.6600	12.6507	0.490	0	0	0
2012/12/27	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R202	02/05/2013			Bond Future	220.3343	220.3343	220.3986	220.3986	0.029	0.0000	0.0000	1
2012/12/27	R202	02/05/2013	211.04	Call	Bond Future	9,294.3300	9.2943	9,358.6000	9.3586	0.691	0	0	0
2012/12/27	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R202	02/05/2013	211.05	Call	Bond Future	9,284.3300	9.2843	9,348.6000	9.3486	0.692	0	0	0
2012/12/27	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R202	02/05/2013	211.06	Call	Bond Future	9,274.3300	9.2743	9,338.6000	9.3386	0.693	0	0	0
2012/12/27	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R203	07/02/2013			Bond Future	5.7550	113.3421	5.7748	113.2583	0.345	0.0000	0.0000	19,398
2012/12/27	R203	07/02/2013	5.54	Call	Bond Future	298.6900	0.2987	256.5300	0.2565	(14.115)	0	0	10,000
2012/12/27	R203	07/02/2013	5.54	Put	Bond Future	1,209.9400	1.2099	1,251.6000	1.2516	3.443	0	0	0
2012/12/27	R203	07/02/2013	6.11	Call	Bond Future	1,656.4800	1.6565	1,573.0400	1.5730	(5.037)	0	0	12,600
2012/12/27	R203	07/02/2013	6.11	Put	Bond Future	171.2200	0.1712	171.6000	0.1716	0.222	0	0	3,254
2012/12/27	R203	07/02/2013	6.45	Call	Bond Future	2,915.5600	2.9156	2,830.0200	2.8300	(2.934)	0	0	0
2012/12/27	R203	07/02/2013	6.45	Put	Bond Future	30.9200	0.0309	29.2000	0.0292	(5.563)	0	0	0
2012/12/27	R203	07/02/2013	6.94	Call	Bond Future	4,864.0300	4.8640	4,779.9800	4.7800	(1.728)	0	0	0
2012/12/27	R203	07/02/2013	6.94	Put	Bond Future	1.2700	0.0013	1.0400	0.0010	(18.110)	0	0	0
2012/12/27	R203	07/02/2013	7.15	Call	Bond Future	5,697.0500	5.6971	5,613.1700	5.6132	(1.472)	0	0	0
2012/12/27	R203	07/02/2013	7.15	Put	Bond Future	0.2300	0.0002	0.1700	0.0002	(26.087)	0	0	0
2012/12/27	R203	07/02/2013	6.50	Call	Bond Future	3,111.7900	3.1118	3,026.4300	3.0264	(2.743)	0	0	0
2012/12/27	R203	07/02/2013	6.50	Put	Bond Future	23.2300	0.0232	21.6900	0.0217	(6.629)	0	0	0
2012/12/27	R203	07/02/2013	6.55	Call	Bond Future	3,309.2600	3.3093	3,224.1000	3.2241	(2.573)	0	0	0
2012/12/27	R203	07/02/2013	6.55	Put	Bond Future	17.2500	0.0173	15.9100	0.0159	(7.768)	0	0	0
2012/12/27	R203	07/02/2013	6.65	Call	Bond Future	3,706.7500	3.7068	3,621.9800	3.6220	(2.287)	0	0	0
2012/12/27	R203	07/02/2013	6.65	Put	Bond Future	9.2600	0.0093	8.3100	0.0083	(10.259)	0	0	30,250
2012/12/27	R203	02/05/2013			Bond Future	5.7842	110.5521	5.8050	110.4685	0.360	0.0000	0.0000	22
2012/12/27	R203	02/05/2013	5.90	Call	Bond Future	1,373.2600	1.3733	1,313.0500	1.3131	(4.384)	0	0	0
2012/12/27	R203	02/05/2013	5.90	Put	Bond Future	909.2700	0.9093	932.6200	0.9326	2.568	0	0	0
2012/12/27	R203	02/05/2013	5.91	Call	Bond Future	1,396.2800	1.3963	1,335.6200	1.3356	(4.344)	0	0	0
2012/12/27	R203	02/05/2013	5.91	Put	Bond Future	892.3300	0.8923	915.2300	0.9152	2.566	0	0	0
2012/12/27	R203	02/05/2013	5.89	Call	Bond Future	1,350.4600	1.3505	1,290.6900	1.2907	(4.426)	0	0	0
2012/12/27	R203	02/05/2013	5.89	Put	Bond Future	926.4500	0.9264	950.2400	0.9502	2.568	0	0	0
2012/12/27	R203	07/11/2013			Bond Future	5.8571	109.4315	5.8814	109.3450	0.415	0.0000	0.0000	0
2012/12/27	R203	07/11/2013	6.00	Call	Bond Future	2,037.7000	2.0377	1,981.8400	1.9818	(2.741)	0	0	0
2012/12/27	R203	07/11/2013	6.00	Put	Bond Future	1,530.2400	1.5302	1,560.8300	1.5608	1.999	0	0	0
2012/12/27	R203	07/11/2013	6.01	Call	Bond Future	2,057.5900	2.0576	2,001.4600	2.0015	(2.728)	0	0	0
2012/12/27	R203	07/11/2013	6.01	Put	Bond Future	1,514.7200	1.5147	1,545.0400	1.5450	2.002	0	0	0
2012/12/27	R203	07/11/2013	5.99	Call	Bond Future	2,018.3100	2.0183	1,962.7200	1.9627	(2.754)	0	0	0
2012/12/27	R203	07/11/2013	5.99	Put	Bond Future	1,546.2800	1.5463	1,577.1400	1.5771	1.996	0	0	0
2012/12/27	R204	07/02/2013			Bond Future	5.9971	110.9197	6.0116	110.8446	0.243	0.0000	0.0000	16,672
2012/12/27	R204	07/02/2013	7.29	Call	Bond Future	6,436.6500	6.4366	6,361.1000	6.3611	(1.174)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/27	R204	07/02/2013	7.29	Put	Bond Future	2.0400		0.0020	1.5900	0.0016	(22.059)	0	0	0
2012/12/27	R204	07/02/2013	7.45	Call	Bond Future	7,198.9200		7.1989	7,123.6500	7.1237	(1.046)	0	0	0
2012/12/27	R204	07/02/2013	7.45	Put	Bond Future	0.6300		0.0006	0.4600	0.0005	(26.984)	0	0	0
2012/12/27	R204	07/02/2013	7.95	Call	Bond Future	9,540.4300		9.5404	9,465.3200	9.4653	(0.787)	0	0	0
2012/12/27	R204	07/02/2013	7.95	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/27	R204	07/02/2013	8.00	Call	Bond Future	9,770.9900		9.7710	9,695.8800	9.6959	(0.769)	0	0	0
2012/12/27	R204	07/02/2013	8.00	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/27	R204	07/02/2013	8.05	Call	Bond Future	10,000.9000		10.0009	9,925.8000	9.9258	(0.751)	0	0	0
2012/12/27	R204	07/02/2013	8.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R204	02/05/2013			Bond Future	6.0343		112.2570	6.0494	112.1823	0.249	0.0000	0.0000	24
2012/12/27	R204	02/05/2013	6.30	Call	Bond Future	2,320.5100		2.3205	2,255.6200	2.2556	(2.796)	0	0	0
2012/12/27	R204	02/05/2013	6.30	Put	Bond Future	1,009.2400		1.0092	1,019.1100	1.0191	0.978	0	0	0
2012/12/27	R204	02/05/2013	6.31	Call	Bond Future	2,351.8900		2.3519	2,286.7200	2.2867	(2.771)	0	0	0
2012/12/27	R204	02/05/2013	6.31	Put	Bond Future	991.6400		0.9916	1,001.2300	1.0012	0.967	0	0	0
2012/12/27	R204	02/05/2013	6.29	Call	Bond Future	2,289.3400		2.2893	2,224.7300	2.2247	(2.822)	0	0	0
2012/12/27	R204	02/05/2013	6.29	Put	Bond Future	1,027.0800		1.0271	1,037.2300	1.0372	0.988	0	0	0
2012/12/27	R204	07/11/2013			Bond Future	6.1238		111.2594	6.1409	111.1820	0.278	0.0000	0.0000	0
2012/12/27	R204	07/11/2013	6.30	Call	Bond Future	2,909.8700		2.9099	2,854.8800	2.8549	(1.890)	0	0	0
2012/12/27	R204	07/11/2013	6.30	Put	Bond Future	2,113.4200		2.1134	2,135.8200	2.1358	1.060	0	0	0
2012/12/27	R204	07/11/2013	6.31	Call	Bond Future	2,935.4400		2.9354	2,880.2400	2.8802	(1.880)	0	0	0
2012/12/27	R204	07/11/2013	6.31	Put	Bond Future	2,093.9900		2.0940	2,116.1800	2.1162	1.060	0	0	0
2012/12/27	R204	07/11/2013	7.00	Call	Bond Future	4,955.3500		4.9554	4,888.2900	4.8883	(1.353)	0	0	0
2012/12/27	R204	07/11/2013	7.00	Put	Bond Future	1,064.1900		1.0642	1,074.5200	1.0745	0.971	0	0	180
2012/12/27	R204	07/11/2013	6.29	Call	Bond Future	2,884.4200		2.8844	2,829.6400	2.8296	(1.899)	0	0	0
2012/12/27	R204	07/11/2013	6.29	Put	Bond Future	2,132.9900		2.1330	2,155.6000	2.1556	1.060	0	0	0
2012/12/27	R206	07/02/2013			Bond Future	4.9787		102.8206	4.9975	102.8034	0.379	0.0000	0.0000	1,120
2012/12/27	R206	07/02/2013	4.76	Call	Bond Future	22.0600		0.0221	17.2700	0.0173	(21.714)	0	0	0
2012/12/27	R206	07/02/2013	4.76	Put	Bond Future	220.8700		0.2209	233.1900	0.2332	5.578	0	0	0
2012/12/27	R206	07/02/2013	5.00	Call	Bond Future	99.2900		0.0993	87.3700	0.0874	(12.005)	0	0	0
2012/12/27	R206	07/02/2013	5.00	Put	Bond Future	79.9500		0.0800	85.1400	0.0851	6.492	0	0	0
2012/12/27	R206	07/02/2013	5.95	Call	Bond Future	875.8100		0.8758	858.7000	0.8587	(1.954)	0	0	0
2012/12/27	R206	07/02/2013	5.95	Put	Bond Future	0.0100		0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/27	R206	07/02/2013	6.00	Call	Bond Future	920.5600		0.9206	903.4500	0.9034	(1.859)	0	0	0
2012/12/27	R206	07/02/2013	6.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R206	07/02/2013	6.05	Call	Bond Future	965.3000		0.9653	948.1900	0.9482	(1.773)	0	0	0
2012/12/27	R206	07/02/2013	6.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R206	02/05/2013			Bond Future	4.8914		104.0602	4.9151	104.0440	0.483	0.0000	0.0000	23
2012/12/27	R206	02/05/2013	3.40	Call	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/27	R206	02/05/2013	3.40	Put	Bond Future	1,028.0900		1.0281	1,044.2400	1.0442	1.571	0	0	0
2012/12/27	R206	02/05/2013	3.41	Call	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/27	R206	02/05/2013	3.41	Put	Bond Future	1,021.1400		1.0211	1,037.2900	1.0373	1.582	0	0	0
2012/12/27	R206	02/05/2013	3.39	Call	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/12/27	R206	02/05/2013	3.39	Put	Bond Future	1,035.0400		1.0350	1,051.1900	1.0512	1.560	0	0	0
2012/12/27	R206	07/11/2013			Bond Future	3.5647		103.1055	3.6603	103.0884	2.681	0.0000	0.0000	0
2012/12/27	R206	07/11/2013	4.30	Call	Bond Future	144.0700		0.1441	129.8700	0.1299	(9.856)	0	0	0
2012/12/27	R206	07/11/2013	4.30	Put	Bond Future	12.1300		0.0121	15.1000	0.0151	24.485	0	0	0
2012/12/27	R206	07/11/2013	4.31	Call	Bond Future	145.5700		0.1456	131.3000	0.1313	(9.803)	0	0	0

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2012/12/27	R206	07/11/2013	4.31	Put	Bond Future	11.8400	0.0118	14.7400	0.0147	24.493	0	0	0
2012/12/27	R206	07/11/2013	4.29	Call	Bond Future	142.5800	0.1426	128.4300	0.1284	(9.924)	0	0	0
2012/12/27	R206	07/11/2013	4.29	Put	Bond Future	12.4400	0.0124	15.4600	0.0155	24.277	0	0	0
2012/12/27	R207	07/02/2013			Bond Future	6.2502	106.1030	6.2697	105.9911	0.312	0.0000	0.0000	11,309
2012/12/27	R207	07/02/2013	7.66	Call	Bond Future	7,723.9400	7.7239	7,611.7700	7.6118	(1.452)	0	0	0
2012/12/27	R207	07/02/2013	7.66	Put	Bond Future	1.3300	0.0013	1.0400	0.0010	(21.805)	0	0	0
2012/12/27	R207	07/02/2013	7.80	Call	Bond Future	8,451.3600	8.4514	8,339.3600	8.3394	(1.325)	0	0	0
2012/12/27	R207	07/02/2013	7.80	Put	Bond Future	0.4700	0.0005	0.3500	0.0004	(25.532)	0	0	0
2012/12/27	R207	07/02/2013	8.20	Call	Bond Future	10,495.0900	10.4951	10,383.2000	10.3832	(1.066)	0	0	0
2012/12/27	R207	07/02/2013	8.20	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/27	R207	07/02/2013	8.25	Call	Bond Future	10,746.8400	10.7468	10,634.9600	10.6350	(1.041)	0	0	0
2012/12/27	R207	07/02/2013	8.25	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/27	R207	07/02/2013	8.30	Call	Bond Future	10,997.7800	10.9978	10,885.8900	10.8859	(1.017)	0	0	0
2012/12/27	R207	07/02/2013	8.30	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/27	R207	02/05/2013			Bond Future	6.2945	107.3822	6.3147	107.2702	0.320	0.0000	0.0000	0
2012/12/27	R207	02/05/2013	6.45	Call	Bond Future	2,303.5800	2.3036	2,217.6300	2.2176	(3.731)	0	0	0
2012/12/27	R207	02/05/2013	6.45	Put	Bond Future	1,443.0300	1.4430	1,469.1000	1.4691	1.807	0	0	0
2012/12/27	R207	02/05/2013	6.46	Call	Bond Future	2,335.3400	2.3353	2,248.9100	2.2489	(3.701)	0	0	0
2012/12/27	R207	02/05/2013	6.46	Put	Bond Future	1,419.7400	1.4197	1,445.3300	1.4453	1.802	0	0	0
2012/12/27	R207	02/05/2013	6.44	Call	Bond Future	2,272.0600	2.2721	2,186.6000	2.1866	(3.761)	0	0	0
2012/12/27	R207	02/05/2013	6.44	Put	Bond Future	1,466.6000	1.4666	1,493.1600	1.4932	1.811	0	0	0
2012/12/27	R207	07/11/2013			Bond Future	6.3970	106.6461	6.4194	106.5305	0.350	0.0000	0.0000	0
2012/12/27	R207	07/11/2013	6.70	Call	Bond Future	3,804.8900	3.8049	3,722.5400	3.7225	(2.164)	0	0	0
2012/12/27	R207	07/11/2013	6.70	Put	Bond Future	2,253.3600	2.2534	2,286.6400	2.2866	1.477	0	0	0
2012/12/27	R207	07/11/2013	6.71	Call	Bond Future	3,835.3500	3.8354	3,752.7100	3.7527	(2.155)	0	0	0
2012/12/27	R207	07/11/2013	6.71	Put	Bond Future	2,233.1000	2.2331	2,266.0900	2.2661	1.477	0	0	0
2012/12/27	R207	07/11/2013	6.69	Call	Bond Future	3,774.5300	3.7745	3,692.4700	3.6925	(2.174)	0	0	0
2012/12/27	R207	07/11/2013	6.69	Put	Bond Future	2,273.7600	2.2738	2,307.3300	2.3073	1.476	0	0	0
2012/12/27	R208	07/02/2013			Bond Future	6.3497	105.0049	6.3691	104.8811	0.306	0.0000	0.0000	19,911
2012/12/27	R208	07/02/2013	6.00	Call	Bond Future	393.7000	0.3937	336.5600	0.3366	(14.514)	0	0	12,250
2012/12/27	R208	07/02/2013	6.00	Put	Bond Future	2,652.3400	2.6523	2,718.9900	2.7190	2.513	0	0	0
2012/12/27	R208	07/02/2013	7.78	Call	Bond Future	8,636.4400	8.6364	8,512.1900	8.5122	(1.439)	0	0	0
2012/12/27	R208	07/02/2013	7.78	Put	Bond Future	2.2100	0.0022	1.7500	0.0018	(20.814)	0	0	0
2012/12/27	R208	07/02/2013	7.85	Call	Bond Future	9,034.5400	9.0345	8,910.4300	8.9104	(1.374)	0	0	0
2012/12/27	R208	07/02/2013	7.85	Put	Bond Future	1.3900	0.0014	1.0700	0.0011	(23.022)	0	0	0
2012/12/27	R208	07/02/2013	8.83	Call	Bond Future	14,402.0400	14.4020	14,278.2500	14.2783	(0.860)	0	0	0
2012/12/27	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R208	07/02/2013	7.95	Call	Bond Future	9,600.0800	9.6001	9,476.1100	9.4761	(1.291)	0	0	0
2012/12/27	R208	07/02/2013	7.95	Put	Bond Future	0.6900	0.0007	0.5100	0.0005	(26.087)	0	0	0
2012/12/27	R208	07/02/2013	8.00	Call	Bond Future	9,881.3800	9.8814	9,757.4600	9.7575	(1.254)	0	0	0
2012/12/27	R208	07/02/2013	8.00	Put	Bond Future	0.4800	0.0005	0.3500	0.0004	(27.083)	0	0	0
2012/12/27	R208	07/02/2013	8.05	Call	Bond Future	10,161.6800	10.1617	10,037.8000	10.0378	(1.219)	0	0	0
2012/12/27	R208	07/02/2013	8.05	Put	Bond Future	0.3300	0.0003	0.2400	0.0002	(27.273)	0	0	0
2012/12/27	R208	02/05/2013			Bond Future	6.3903	102.8779	6.4103	102.7538	0.313	0.0000	0.0000	47
2012/12/27	R208	02/05/2013	6.66	Call	Bond Future	3,056.1500	3.0562	2,954.4100	2.9544	(3.329)	0	0	0
2012/12/27	R208	02/05/2013	6.66	Put	Bond Future	1,397.6700	1.3977	1,420.0700	1.4201	1.603	0	0	0

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2012/12/27	R208	02/05/2013	6.64	Call	Bond Future	2,980.2300		2.9802	2,879.4200	2.8794	(3.383)	0	0	0
2012/12/27	R208	02/05/2013	6.64	Put	Bond Future	1,443.5900		1.4436	1,466.9200	1.4669	1.616	0	0	0
2012/12/27	R208	02/05/2013	6.65	Call	Bond Future	3,018.0800		3.0181	2,916.8000	2.9168	(3.356)	0	0	0
2012/12/27	R208	02/05/2013	6.65	Put	Bond Future	1,420.4900		1.4205	1,443.3500	1.4434	1.609	0	0	0
2012/12/27	R208	07/11/2013			Bond Future	6.4872		102.3100	6.5091	102.1820	0.338	0.0000	0.0000	0
2012/12/27	R208	07/11/2013	6.81	Call	Bond Future	4,479.4000		4.4794	4,386.6900	4.3867	(2.070)	0	0	0
2012/12/27	R208	07/11/2013	6.81	Put	Bond Future	2,613.0000		2.6130	2,648.3200	2.6483	1.352	0	0	0
2012/12/27	R208	07/11/2013	7.50	Call	Bond Future	7,092.1600		7.0922	6,982.1300	6.9821	(1.551)	0	0	0
2012/12/27	R208	07/11/2013	7.50	Put	Bond Future	1,375.4300		1.3754	1,393.4300	1.3934	1.309	0	0	230
2012/12/27	R208	07/11/2013	6.79	Call	Bond Future	4,411.7300		4.4117	4,319.6300	4.3196	(2.088)	0	0	0
2012/12/27	R208	07/11/2013	6.79	Put	Bond Future	2,659.7400		2.6597	2,695.6700	2.6957	1.351	0	0	0
2012/12/27	R208	07/11/2013	6.80	Call	Bond Future	4,445.5100		4.4455	4,353.1000	4.3531	(2.079)	0	0	0
2012/12/27	R208	07/11/2013	6.80	Put	Bond Future	2,636.2900		2.6363	2,671.9100	2.6719	1.351	0	0	0
2012/12/27	R209	07/02/2013			Bond Future	8.0291		83.7358	8.0479	83.5676	0.235	0.0000	0.0000	11,314
2012/12/27	R209	07/02/2013	8.63	Call	Bond Future	5,383.9100		5.3839	5,204.6800	5.2047	(3.329)	0	0	0
2012/12/27	R209	07/02/2013	8.63	Put	Bond Future	282.5200		0.2825	271.4300	0.2714	(3.925)	0	0	11,000
2012/12/27	R209	07/02/2013	8.83	Call	Bond Future	6,819.0200		6.8190	6,642.0700	6.6421	(2.595)	0	0	0
2012/12/27	R209	07/02/2013	8.83	Put	Bond Future	129.9100		0.1299	121.1000	0.1211	(6.782)	0	0	14,000
2012/12/27	R209	07/02/2013	8.95	Call	Bond Future	7,695.3700		7.6954	7,520.3700	7.5204	(2.274)	0	0	0
2012/12/27	R209	07/02/2013	8.95	Put	Bond Future	78.4700		0.0785	71.6100	0.0716	(8.742)	0	0	0
2012/12/27	R209	07/02/2013	9.10	Call	Bond Future	8,791.4900		8.7915	8,618.7600	8.6188	(1.965)	0	0	0
2012/12/27	R209	07/02/2013	9.10	Put	Bond Future	40.2500		0.0403	35.6600	0.0357	(11.404)	0	0	0
2012/12/27	R209	07/02/2013	9.00	Call	Bond Future	8,061.2000		8.0612	7,887.0000	7.8870	(2.161)	0	0	0
2012/12/27	R209	07/02/2013	9.00	Put	Bond Future	63.0800		0.0631	57.0200	0.0570	(9.607)	0	0	0
2012/12/27	R209	07/02/2013	9.05	Call	Bond Future	8,426.7300		8.4267	8,253.2800	8.2533	(2.058)	0	0	0
2012/12/27	R209	07/02/2013	9.05	Put	Bond Future	50.5100		0.0505	45.2000	0.0452	(10.513)	0	0	0
2012/12/27	R209	07/02/2013	9.06	Call	Bond Future	8,499.7500		8.4998	8,326.4500	8.3264	(2.039)	0	0	0
2012/12/27	R209	07/02/2013	9.06	Put	Bond Future	48.2800		0.0483	43.1200	0.0431	(10.688)	0	0	0
2012/12/27	R209	02/05/2013			Bond Future	8.0870		81.6038	8.1063	81.4344	0.238	0.0000	0.0000	33
2012/12/27	R209	02/05/2013	8.01	Call	Bond Future	3,114.0600		3.1141	2,991.8100	2.9918	(3.926)	0	0	0
2012/12/27	R209	02/05/2013	8.01	Put	Bond Future	3,797.4700		3.7975	3,844.5700	3.8446	1.240	0	0	0
2012/12/27	R209	02/05/2013	7.99	Call	Bond Future	3,032.9700		3.0330	2,912.1900	2.9122	(3.982)	0	0	0
2012/12/27	R209	02/05/2013	7.99	Put	Bond Future	3,895.2900		3.8953	3,943.8600	3.9439	1.247	0	0	0
2012/12/27	R209	02/05/2013	8.00	Call	Bond Future	3,073.4600		3.0735	2,951.9400	2.9519	(3.954)	0	0	0
2012/12/27	R209	02/05/2013	8.00	Put	Bond Future	3,846.2500		3.8463	3,894.0800	3.8941	1.244	0	0	0
2012/12/27	R209	07/11/2013			Bond Future	8.2210		80.7025	8.2413	80.5281	0.248	0.0000	0.0000	0
2012/12/27	R209	07/11/2013	8.81	Call	Bond Future	8,925.5000		8.9255	8,783.0300	8.7830	(1.596)	0	0	0
2012/12/27	R209	07/11/2013	8.81	Put	Bond Future	4,110.5300		4.1105	4,142.4300	4.1424	0.776	0	0	0
2012/12/27	R209	07/11/2013	9.50	Call	Bond Future	12,302.6500		12.3027	12,144.7600	12.1448	(1.283)	0	0	0
2012/12/27	R209	07/11/2013	9.50	Put	Bond Future	2,400.3200		2.4003	2,416.8000	2.4168	0.687	0	0	180
2012/12/27	R209	07/11/2013	8.79	Call	Bond Future	8,830.4800		8.8305	8,688.5700	8.6886	(1.607)	0	0	0
2012/12/27	R209	07/11/2013	8.79	Put	Bond Future	4,171.5500		4.1715	4,204.0100	4.2040	0.778	0	0	0
2012/12/27	R209	07/11/2013	8.80	Call	Bond Future	8,877.9500		8.8779	8,735.7600	8.7358	(1.602)	0	0	0
2012/12/27	R209	07/11/2013	8.80	Put	Bond Future	4,140.9400		4.1409	4,173.1200	4.1731	0.777	0	0	0
2012/12/27	R210	07/02/2013			Bond Future	165.9578		165.9578	166.2145	166.2145	0.155	0.0000	0.0000	1,212
2012/12/27	R210	07/02/2013	156.99	Call	Bond Future	8,967.8200		8.9678	9,224.4900	9.2245	2.862	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
2012/12/27	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R210	07/02/2013	157.00	Call	Bond Future	8,957.8200	8.9578	9,214.4900	9.2145	2.865	0	0	0
2012/12/27	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R210	07/02/2013	157.01	Call	Bond Future	8,947.8200	8.9478	9,204.4900	9.2045	2.869	0	0	0
2012/12/27	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R210	02/05/2013			Bond Future	166.1868	166.1868	166.4479	166.4479	0.157	0.0000	0.0000	7
2012/12/27	R210	02/05/2013	161.14	Call	Bond Future	5,046.7600	5.0468	5,307.9400	5.3079	5.175	0	0	0
2012/12/27	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R210	02/05/2013	161.15	Call	Bond Future	5,036.7600	5.0368	5,297.9400	5.2979	5.185	0	0	0
2012/12/27	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R210	02/05/2013	161.16	Call	Bond Future	5,026.7600	5.0268	5,287.9400	5.2879	5.196	0	0	0
2012/12/27	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R211	07/02/2013			Bond Future	126.1992	126.1992	126.2232	126.2232	0.019	0.0000	0.0000	522
2012/12/27	R211	07/02/2013	122.99	Call	Bond Future	3,209.2200	3.2092	3,233.2200	3.2332	0.748	0	0	0
2012/12/27	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R211	07/02/2013	123.00	Call	Bond Future	3,199.2200	3.1992	3,223.2200	3.2232	0.750	0	0	0
2012/12/27	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R211	07/02/2013	123.01	Call	Bond Future	3,189.2200	3.1892	3,213.2200	3.2132	0.753	0	0	0
2012/12/27	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R211	02/05/2013			Bond Future	127.7856	127.7856	127.8110	127.8110	0.020	0.0000	0.0000	7
2012/12/27	R211	02/05/2013	125.69	Call	Bond Future	2,095.6300	2.0956	2,121.0400	2.1210	1.213	0	0	0
2012/12/27	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R211	02/05/2013	125.70	Call	Bond Future	2,085.6300	2.0856	2,111.0400	2.1110	1.218	0	0	0
2012/12/27	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R211	02/05/2013	125.71	Call	Bond Future	2,075.6300	2.0756	2,101.0400	2.1010	1.224	0	0	0
2012/12/27	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R212	07/02/2013			Bond Future	132.5103	132.5103	132.5426	132.5426	0.024	0.0000	0.0000	5,064
2012/12/27	R212	07/02/2013	128.99	Call	Bond Future	3,520.2600	3.5203	3,552.5800	3.5526	0.918	0	0	0
2012/12/27	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R212	07/02/2013	129.00	Call	Bond Future	3,510.2600	3.5103	3,542.5800	3.5426	0.921	0	0	0
2012/12/27	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R212	07/02/2013	129.01	Call	Bond Future	3,500.2600	3.5003	3,532.5800	3.5326	0.923	0	0	0
2012/12/27	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R212	02/05/2013			Bond Future	134.1759	134.1759	134.2100	134.2100	0.025	0.0000	0.0000	11
2012/12/27	R212	02/05/2013	131.09	Call	Bond Future	3,085.9500	3.0860	3,119.9500	3.1200	1.102	0	0	0
2012/12/27	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R212	02/05/2013	131.10	Call	Bond Future	3,075.9500	3.0760	3,109.9500	3.1100	1.105	0	0	0
2012/12/27	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R212	02/05/2013	131.11	Call	Bond Future	3,065.9500	3.0660	3,099.9500	3.1000	1.109	0	0	0
2012/12/27	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/27	R213	07/02/2013			Bond Future	7.7295	96.1494	7.7484	95.9769	0.244	0.0000	0.0000	10,414
2012/12/27	R213	07/02/2013	8.90	Call	Bond Future	9,920.3400	9.9203	9,742.5600	9.7426	(1.792)	0	0	0
2012/12/27	R213	07/02/2013	8.90	Put	Bond Future	43.0200	0.0430	37.7200	0.0377	(12.320)	0	0	0
2012/12/27	R213	07/02/2013	8.95	Call	Bond Future	10,298.7000	10.2987	10,121.6800	10.1217	(1.719)	0	0	0
2012/12/27	R213	07/02/2013	8.95	Put	Bond Future	34.3200	0.0343	29.7800	0.0298	(13.228)	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
2012/12/27	R213	07/02/2013	9.00	Call	Bond Future	10,676.0100	10.6760	10,499.6700	10.4997	(1.652)	0	0	0
2012/12/27	R213	07/02/2013	9.00	Put	Bond Future	27.2400	0.0272	23.3800	0.0234	(14.170)	0	0	0
2012/12/27	R213	07/02/2013	9.05	Call	Bond Future	11,052.0400	11.0520	10,876.3000	10.8763	(1.590)	0	0	0
2012/12/27	R213	07/02/2013	9.05	Put	Bond Future	21.5200	0.0215	18.2600	0.0183	(15.149)	0	0	0
2012/12/27	R213	02/05/2013			Bond Future	7.7857	93.7744	7.8050	93.6009	0.247	0.0000	0.0000	5
2012/12/27	R213	02/05/2013	7.86	Call	Bond Future	3,953.0500	3.9531	3,816.4200	3.8164	(3.456)	0	0	0
2012/12/27	R213	02/05/2013	7.86	Put	Bond Future	3,285.6400	3.2856	3,322.5500	3.3225	1.123	0	0	0
2012/12/27	R213	02/05/2013	7.84	Call	Bond Future	3,860.6800	3.8607	3,725.3600	3.7254	(3.505)	0	0	0
2012/12/27	R213	02/05/2013	7.84	Put	Bond Future	3,372.2900	3.3723	3,410.5100	3.4105	1.133	0	0	0
2012/12/27	R213	02/05/2013	7.85	Call	Bond Future	3,906.7200	3.9067	3,770.7400	3.7707	(3.481)	0	0	0
2012/12/27	R213	02/05/2013	7.85	Put	Bond Future	3,328.7600	3.3288	3,366.3200	3.3663	1.128	0	0	0
2012/12/27	R213	07/11/2013			Bond Future	7.9194	92.8152	7.9398	92.6364	0.258	0.0000	0.0000	0
2012/12/27	R213	07/11/2013	8.61	Call	Bond Future	9,324.6200	9.3246	9,177.0900	9.1771	(1.582)	0	0	0
2012/12/27	R213	07/11/2013	8.61	Put	Bond Future	3,554.5200	3.5545	3,585.7700	3.5858	0.879	0	0	0
2012/12/27	R213	07/11/2013	8.59	Call	Bond Future	9,222.0300	9.2220	9,075.0700	9.0751	(1.594)	0	0	0
2012/12/27	R213	07/11/2013	8.59	Put	Bond Future	3,611.5300	3.6115	3,643.3500	3.6433	0.881	0	0	0
2012/12/27	R213	07/11/2013	8.60	Call	Bond Future	9,273.2800	9.2733	9,126.0400	9.1260	(1.588)	0	0	0
2012/12/27	R213	07/11/2013	8.60	Put	Bond Future	3,582.9200	3.5829	3,614.4600	3.6145	0.880	0	0	0
2012/12/27	R214	07/02/2013			Bond Future	8.0689	85.6291	8.0878	85.4505	0.234	0.0000	0.0000	1,714
2012/12/27	R214	07/02/2013	8.59	Call	Bond Future	5,159.2900	5.1593	4,967.2600	4.9673	(3.722)	0	0	0
2012/12/27	R214	07/02/2013	8.59	Put	Bond Future	457.0900	0.4571	443.6000	0.4436	(2.951)	0	0	0
2012/12/27	R214	07/02/2013	8.60	Call	Bond Future	5,230.3100	5.2303	5,038.2400	5.0382	(3.672)	0	0	0
2012/12/27	R214	07/02/2013	8.60	Put	Bond Future	442.2300	0.4422	428.7000	0.4287	(3.059)	0	0	0
2012/12/27	R214	07/02/2013	8.61	Call	Bond Future	5,301.5800	5.3016	5,109.4700	5.1095	(3.624)	0	0	0
2012/12/27	R214	07/02/2013	8.61	Put	Bond Future	427.7900	0.4278	414.2200	0.4142	(3.172)	0	0	0
Total													349211