



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 12/11/2012 to 12/11/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	2025	07/02/2013			Bond Future	111.5547	111.5547	111.5510	111.5510	(0.003)	0.0000	0.0000	0
2012/11/12	2025	07/02/2013	110.99	Call	Bond Future	564.6700	0.5647	560.9700	0.5610	(0.655)	0	0	0
2012/11/12	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	2025	07/02/2013	111.00	Call	Bond Future	554.6700	0.5547	550.9700	0.5510	(0.667)	0	0	0
2012/11/12	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	2025	07/02/2013	111.01	Call	Bond Future	544.6700	0.5447	540.9700	0.5410	(0.679)	0	0	0
2012/11/12	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	2038	07/02/2013			Bond Future	108.9153	108.9153	108.9141	108.9141	(0.001)	0.0000	0.0000	0
2012/11/12	2038	07/02/2013	105.99	Call	Bond Future	2,925.3100	2.9253	2,924.0500	2.9240	(0.043)	0	0	0
2012/11/12	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	2038	07/02/2013	106.00	Call	Bond Future	2,915.3100	2.9153	2,914.0500	2.9140	(0.043)	0	0	0
2012/11/12	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	2038	07/02/2013	106.01	Call	Bond Future	2,905.3100	2.9053	2,904.0500	2.9040	(0.043)	0	0	0
2012/11/12	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	2050	07/02/2013			Bond Future	113.8935	113.8935	113.8926	113.8926	(0.001)	0.0000	0.0000	0
2012/11/12	2050	07/02/2013	112.99	Call	Bond Future	903.5100	0.9035	902.6500	0.9027	(0.095)	0	0	0
2012/11/12	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	2050	07/02/2013	113.00	Call	Bond Future	893.5100	0.8935	892.6500	0.8927	(0.096)	0	0	0
2012/11/12	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	2050	07/02/2013	113.01	Call	Bond Future	883.5100	0.8835	882.6500	0.8827	(0.097)	0	0	0
2012/11/12	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	AL7T	07/02/2013			Index Future	481.7210	481.7210	481.6020	481.6020	(0.025)	0.0000	0.0000	12
2012/11/12	AL7T	02/05/2013			Index Future	487.8030	487.8030	487.6820	487.6820	(0.025)	0.0000	0.0000	0
2012/11/12	ALBI	07/02/2013			Index Future	428.8310	428.8310	428.6450	428.6450	(0.043)	0.0000	0.0000	1,077
2012/11/12	ALBI	02/05/2013			Index Future	434.2460	434.2460	434.0560	434.0560	(0.044)	0.0000	0.0000	0
2012/11/12	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/12	EL28	07/02/2013			Bond Future	111.0009	111.0009	111.0002	111.0002	(0.001)	0.0000	0.0000	0
2012/11/12	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	EL28	07/02/2013	113.01	Put	Bond Future	2,009.1100	2.0091	2,009.8100	2.0098	0.035	0	0	0
2012/11/12	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	EL28	07/02/2013	112.99	Put	Bond Future	1,989.1100	1.9891	1,989.8100	1.9898	0.035	0	0	0
2012/11/12	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	EL28	07/02/2013	113.00	Put	Bond Future	1,999.1100	1.9991	1,999.8100	1.9998	0.035	0	0	0
2012/11/12	ES33	07/02/2013			Bond Future	9.0452	88.7778	9.0596	88.6595	0.159	0.0000	0.0000	303
2012/11/12	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	ES33	07/02/2013	8.54	Put	Bond Future	4,318.1100	4.3181	4,436.4000	4.4364	2.739	0	0	0
2012/11/12	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	ES33	07/02/2013	8.55	Put	Bond Future	4,229.4200	4.2294	4,347.7100	4.3477	2.797	0	0	0
2012/11/12	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	ES33	07/02/2013	8.56	Put	Bond Future	4,140.8600	4.1409	4,259.1500	4.2592	2.857	0	0	0
2012/11/12	GOVI	07/02/2013			GOVI	429.3550	429.3550	429.1540	429.1540	(0.047)	0.0000	0.0000	333
2012/11/12	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	GOVI	07/02/2013	432.99	Put	GOVI	36,350.0000	3.6350	38,360.0000	3.8360	5.530	0	0	0
2012/11/12	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	GOVI	07/02/2013	433.00	Put	GOVI	36,450.0000	3.6450	38,460.0000	3.8460	5.514	0	0	0
2012/11/12	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	GOVI	07/02/2013	433.01	Put	GOVI	36,550.0000	3.6550	38,560.0000	3.8560	5.499	0	0	0
2012/11/12	GOVI	02/05/2013			GOVI	434.7760	434.7760	434.5710	434.5710	(0.047)	0.0000	0.0000	0
2012/11/12	GOVI	02/05/2013	432.99	Call	GOVI	17,860.0000	1.7860	15,810.0000	1.5810	(11.478)	0	0	0
2012/11/12	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	GOVI	02/05/2013	433.00	Call	GOVI	17,760.0000	1.7760	15,710.0000	1.5710	(11.543)	0	0	0
2012/11/12	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	GOVI	02/05/2013	433.01	Call	GOVI	17,660.0000	1.7660	15,610.0000	1.5610	(11.608)	0	0	0
2012/11/12	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/12	IGOV	07/02/2013			Index Future	193.9920	193.9920	194.1990	194.1990	0.107	0.0000	0.0000	608
2012/11/12	IGOV	02/05/2013			Index Future	196.4420	196.4420	196.6510	196.6510	0.106	0.0000	0.0000	0
2012/11/12	ILBI	07/02/2013			Index Future	516.2190	516.2190	517.7780	517.7780	0.302	0.0000	0.0000	169
2012/11/12	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/12	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/12	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/12	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/12	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/12	JBAF	21/11/2012			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2012/11/12	JBAF	19/12/2012			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	840
2012/11/12	JBAF	16/01/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2012/11/12	JBAF	20/02/2013			Jibar Tradeable Future	4.9300	95.0700	4.9200	95.0800	(0.203)	0.0000	0.0000	0
2012/11/12	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9000	95.1000	(0.407)	0.0000	0.0000	1,000
2012/11/12	JBAF	17/04/2013			Jibar Tradeable Future	4.9100	95.0900	4.8900	95.1100	(0.407)	0.0000	0.0000	0
2012/11/12	JBAF	19/06/2013			Jibar Tradeable Future	4.9200	95.0800	4.8900	95.1100	(0.610)	0.0000	0.0000	500
2012/11/12	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	4.9500	95.0500	(0.602)	0.0000	0.0000	2,200
2012/11/12	JBAF	18/12/2013			Jibar Tradeable Future	5.0700	94.9300	5.0500	94.9500	(0.394)	0.0000	0.0000	1,500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	JBAF	19/03/2014			Jibar Tradeable Future	5.2100	94.7900	5.1800	94.8200	(0.576)	0.0000	0.0000	800
2012/11/12	JBAF	18/06/2014			Jibar Tradeable Future	5.3700	94.6300	5.3300	94.6700	(0.745)	0.0000	0.0000	800
2012/11/12	JBAF	17/09/2014			Jibar Tradeable Future	5.5400	94.4600	5.4900	94.5100	(0.903)	0.0000	0.0000	0
2012/11/12	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/12	R023	07/02/2013			Bond Future	7.1966	107.4363	7.2011	107.4043	0.062	0.0000	0.0000	1,713
2012/11/12	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R023	07/02/2013	7.04	Put	Bond Future	1,142.3900	1.1424	1,174.4600	1.1745	2.807	0	0	0
2012/11/12	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R023	07/02/2013	7.05	Put	Bond Future	1,068.9700	1.0690	1,101.0400	1.1010	3.000	0	0	0
2012/11/12	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R023	07/02/2013	7.06	Put	Bond Future	995.6200	0.9956	1,027.6900	1.0277	3.221	0	0	0
2012/11/12	R023	02/05/2013			Bond Future	7.2569	104.8357	7.2614	104.8033	0.063	0.0000	0.0000	2
2012/11/12	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R023	02/05/2013	7.06	Put	Bond Future	1,407.7500	1.4078	1,440.1400	1.4401	2.301	0	0	0
2012/11/12	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R023	02/05/2013	7.04	Put	Bond Future	1,552.1300	1.5521	1,584.5200	1.5845	2.087	0	0	0
2012/11/12	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R023	02/05/2013	7.05	Put	Bond Future	1,479.9100	1.4799	1,512.3000	1.5123	2.189	0	0	0
2012/11/12	R023	01/08/2013			Bond Future	7.3273	106.2111	7.3321	106.1784	0.065	0.0000	0.0000	0
2012/11/12	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R023	01/08/2013	7.29	Put	Bond Future	258.7300	0.2587	291.4400	0.2914	12.643	0	0	0
2012/11/12	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R023	01/08/2013	7.30	Put	Bond Future	189.3600	0.1894	222.0700	0.2221	17.274	0	0	0
2012/11/12	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R023	01/08/2013	7.31	Put	Bond Future	120.0500	0.1201	152.7600	0.1528	27.247	0	0	0
2012/11/12	R157	07/02/2013			Bond Future	5.4708	124.6976	5.4928	124.6391	0.402	0.0000	0.0000	12,671
2012/11/12	R157	07/02/2013	6.28	Call	Bond Future	2,170.0500	2.1700	2,112.2900	2.1123	(2.662)	0	0	0
2012/11/12	R157	07/02/2013	6.28	Put	Bond Future	38.5500	0.0386	39.3200	0.0393	1.997	0	0	0
2012/11/12	R157	07/02/2013	6.50	Call	Bond Future	2,717.7500	2.7177	2,659.3200	2.6593	(2.150)	0	0	0
2012/11/12	R157	07/02/2013	6.50	Put	Bond Future	15.2300	0.0152	15.3300	0.0153	0.657	0	0	0
2012/11/12	R157	07/02/2013	6.70	Call	Bond Future	3,224.0100	3.2240	3,165.4300	3.1654	(1.817)	0	0	0
2012/11/12	R157	07/02/2013	6.70	Put	Bond Future	5.4800	0.0055	5.4300	0.0054	(0.912)	0	0	0
2012/11/12	R157	07/02/2013	6.75	Call	Bond Future	3,351.2400	3.3512	3,292.6600	3.2927	(1.748)	0	0	0
2012/11/12	R157	07/02/2013	6.75	Put	Bond Future	4.1700	0.0042	4.1200	0.0041	(1.199)	0	0	0
2012/11/12	R157	07/02/2013	6.80	Call	Bond Future	3,478.5900	3.4786	3,420.0000	3.4200	(1.684)	0	0	0
2012/11/12	R157	07/02/2013	6.80	Put	Bond Future	3.1600	0.0032	3.1000	0.0031	(1.899)	0	0	0
2012/11/12	R157	02/05/2013			Bond Future	5.4837	119.4191	5.5081	119.3599	0.445	0.0000	0.0000	141
2012/11/12	R157	02/05/2013	5.35	Call	Bond Future	537.5600	0.5376	506.8100	0.5068	(5.720)	0	0	0
2012/11/12	R157	02/05/2013	5.35	Put	Bond Future	862.2500	0.8622	890.6900	0.8907	3.298	0	0	0
2012/11/12	R157	02/05/2013	5.36	Call	Bond Future	548.2300	0.5482	517.1400	0.5171	(5.671)	0	0	0
2012/11/12	R157	02/05/2013	5.36	Put	Bond Future	848.5900	0.8486	876.6900	0.8767	3.311	0	0	0
2012/11/12	R157	02/05/2013	5.34	Call	Bond Future	527.0200	0.5270	496.6300	0.4966	(5.766)	0	0	0
2012/11/12	R157	02/05/2013	5.34	Put	Bond Future	876.0500	0.8761	904.8500	0.9048	3.287	0	0	0
2012/11/12	R157	07/11/2013			Bond Future	5.6216	115.7324	5.6535	115.6724	0.568	0.0000	0.0000	0
2012/11/12	R157	07/11/2013	5.61	Call	Bond Future	911.9600	0.9120	878.4200	0.8784	(3.678)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	R157	07/11/2013	5.61	Put	Bond Future	933.7100	0.9337	960.2000	0.9602	2.837	0	0	0
2012/11/12	R157	07/11/2013	5.59	Call	Bond Future	893.5500	0.8936	860.4100	0.8604	(3.709)	0	0	0
2012/11/12	R157	07/11/2013	5.59	Put	Bond Future	952.9400	0.9529	979.8300	0.9798	2.822	0	0	0
2012/11/12	R157	07/11/2013	5.60	Call	Bond Future	902.7300	0.9027	869.3800	0.8694	(3.694)	0	0	0
2012/11/12	R157	07/11/2013	5.60	Put	Bond Future	943.3000	0.9433	969.9800	0.9700	2.828	0	0	0
2012/11/12	R186	07/02/2013			Bond Future	7.6711	125.3897	7.6806	125.2963	0.124	0.0000	0.0000	38,005
2012/11/12	R186	07/02/2013	7.00	Call	Bond Future	925.6900	0.9257	868.0200	0.8680	(6.230)	0	0	10,300
2012/11/12	R186	07/02/2013	7.00	Put	Bond Future	7,771.4400	7.7714	7,807.1400	7.8071	0.459	0	0	0
2012/11/12	R186	07/02/2013	7.25	Call	Bond Future	1,573.0600	1.5731	1,496.4500	1.4965	(4.870)	0	0	670
2012/11/12	R186	07/02/2013	7.25	Put	Bond Future	5,808.0800	5.8081	5,824.8400	5.8248	0.289	0	0	0
2012/11/12	R186	07/02/2013	7.50	Call	Bond Future	2,474.7900	2.4748	2,381.5100	2.3815	(3.769)	0	0	575
2012/11/12	R186	07/02/2013	7.50	Put	Bond Future	4,171.3100	4.1713	4,171.4000	4.1714	0.002	0	0	0
2012/11/12	R186	07/02/2013	8.32	Call	Bond Future	7,213.6500	7.2137	7,099.2700	7.0993	(1.586)	0	0	0
2012/11/12	R186	07/02/2013	8.32	Put	Bond Future	1,063.1900	1.0632	1,042.1800	1.0422	(1.976)	0	0	2,000
2012/11/12	R186	07/02/2013	8.50	Call	Bond Future	8,523.2700	8.5233	8,410.3000	8.4103	(1.325)	0	0	0
2012/11/12	R186	07/02/2013	8.50	Put	Bond Future	743.5500	0.7436	723.9500	0.7239	(2.636)	0	0	0
2012/11/12	R186	07/02/2013	7.75	Call	Bond Future	3,646.5000	3.6465	3,540.9700	3.5410	(2.894)	0	0	1,000
2012/11/12	R186	07/02/2013	7.75	Put	Bond Future	2,874.4500	2.8744	2,862.2900	2.8623	(0.423)	0	0	0
2012/11/12	R186	07/02/2013	8.00	Call	Bond Future	5,078.8100	5.0788	4,966.3000	4.9663	(2.215)	0	0	0
2012/11/12	R186	07/02/2013	8.00	Put	Bond Future	1,905.9300	1.9059	1,886.7900	1.8868	(1.004)	0	0	150
2012/11/12	R186	07/02/2013	8.55	Call	Bond Future	8,897.7100	8.8977	8,785.3400	8.7853	(1.263)	0	0	0
2012/11/12	R186	07/02/2013	8.55	Put	Bond Future	671.1200	0.6711	652.1200	0.6521	(2.831)	0	0	0
2012/11/12	R186	07/02/2013	8.45	Call	Bond Future	8,153.2500	8.1533	8,039.7700	8.0398	(1.392)	0	0	0
2012/11/12	R186	07/02/2013	8.45	Put	Bond Future	822.8700	0.8229	802.7600	0.8028	(2.444)	0	0	0
2012/11/12	R186	07/02/2013	8.47	Call	Bond Future	8,300.7000	8.3007	8,187.4200	8.1874	(1.365)	0	0	0
2012/11/12	R186	07/02/2013	8.47	Put	Bond Future	790.2900	0.7903	770.3800	0.7704	(2.519)	0	0	0
2012/11/12	R186	02/05/2013			Bond Future	7.7398	126.9218	7.7496	126.8273	0.127	0.0000	0.0000	12
2012/11/12	R186	02/05/2013	7.41	Call	Bond Future	3,145.7700	3.1458	3,069.5300	3.0695	(2.424)	0	0	0
2012/11/12	R186	02/05/2013	7.41	Put	Bond Future	6,383.0700	6.3831	6,401.3300	6.4013	0.286	0	0	0
2012/11/12	R186	02/05/2013	7.39	Call	Bond Future	3,069.9300	3.0699	2,994.5100	2.9945	(2.457)	0	0	0
2012/11/12	R186	02/05/2013	7.39	Put	Bond Future	6,507.3600	6.5074	6,526.4400	6.5264	0.293	0	0	0
2012/11/12	R186	02/05/2013	7.40	Call	Bond Future	3,107.7100	3.1077	3,031.8700	3.0319	(2.440)	0	0	0
2012/11/12	R186	02/05/2013	7.40	Put	Bond Future	6,445.0200	6.4450	6,463.6800	6.4637	0.290	0	0	0
2012/11/12	R186	07/11/2013			Bond Future	7.9240	124.8826	7.9345	124.7864	0.132	0.0000	0.0000	0
2012/11/12	R186	07/11/2013	8.15	Call	Bond Future	8,223.0400	8.2230	8,138.5200	8.1385	(1.028)	0	0	0
2012/11/12	R186	07/11/2013	8.15	Put	Bond Future	6,167.6600	6.1677	6,179.3800	6.1794	0.190	0	0	0
2012/11/12	R186	07/11/2013	8.16	Call	Bond Future	8,272.4800	8.2725	8,187.7800	8.1878	(1.024)	0	0	0
2012/11/12	R186	07/11/2013	8.16	Put	Bond Future	6,127.2800	6.1273	6,138.8200	6.1388	0.188	0	0	0
2012/11/12	R186	07/11/2013	8.75	Call	Bond Future	11,384.8100	11.3848	11,291.7500	11.2917	(0.817)	0	0	0
2012/11/12	R186	07/11/2013	8.75	Put	Bond Future	4,104.7500	4.1048	4,107.9300	4.1079	0.077	0	0	130
2012/11/12	R186	07/11/2013	8.14	Call	Bond Future	8,173.7200	8.1737	8,089.3800	8.0894	(1.032)	0	0	0
2012/11/12	R186	07/11/2013	8.14	Put	Bond Future	6,208.2600	6.2083	6,220.1600	6.2202	0.192	0	0	0
2012/11/12	R189	07/02/2013			Bond Future	216.4586	216.4586	216.4465	216.4465	(0.006)	0.0000	0.0000	154
2012/11/12	R189	07/02/2013	212.99	Call	Bond Future	3,468.6000	3.4686	3,456.5200	3.4565	(0.348)	0	0	0
2012/11/12	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R189	07/02/2013	213.00	Call	Bond Future	3,458.6000	3.4586	3,446.5200	3.4465	(0.349)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R189	07/02/2013	213.01	Call	Bond Future	3,448.6000	3.4486	3,436.5200	3.4365	(0.350)	0	0	0
2012/11/12	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R197	07/02/2013			Bond Future	278.3358	278.3358	278.3269	278.3269	(0.003)	0.0000	0.0000	2,043
2012/11/12	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R197	07/02/2013	278.99	Put	Bond Future	654.1900	0.6542	663.1100	0.6631	1.364	0	0	0
2012/11/12	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R197	07/02/2013	279.00	Put	Bond Future	664.1900	0.6642	673.1100	0.6731	1.343	0	0	0
2012/11/12	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R197	07/02/2013	279.01	Put	Bond Future	674.1900	0.6742	683.1100	0.6831	1.323	0	0	0
2012/11/12	R197	02/05/2013			Bond Future	281.8494	281.8494	281.8401	281.8401	(0.003)	0.0000	0.0000	40
2012/11/12	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R197	02/05/2013	282.39	Put	Bond Future	540.6300	0.5406	549.8900	0.5499	1.713	0	0	0
2012/11/12	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R197	02/05/2013	282.40	Put	Bond Future	550.6300	0.5506	559.8900	0.5599	1.682	0	0	0
2012/11/12	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R197	02/05/2013	282.41	Put	Bond Future	560.6300	0.5606	569.8900	0.5699	1.652	0	0	0
2012/11/12	R201	07/02/2013			Bond Future	5.0128	107.8028	5.0304	107.7708	0.350	0.0000	0.0000	1,560
2012/11/12	R201	07/02/2013	4.98	Call	Bond Future	284.5100	0.2845	264.4500	0.2645	(7.051)	0	0	0
2012/11/12	R201	07/02/2013	4.98	Put	Bond Future	344.5000	0.3445	356.4500	0.3565	3.469	0	0	0
2012/11/12	R201	07/02/2013	5.60	Call	Bond Future	1,103.0000	1.1030	1,071.7300	1.0717	(2.835)	0	0	0
2012/11/12	R201	07/02/2013	5.60	Put	Bond Future	37.6300	0.0376	38.3700	0.0384	1.967	0	0	0
2012/11/12	R201	07/02/2013	6.20	Call	Bond Future	2,141.1100	2.1411	2,109.0600	2.1091	(1.497)	0	0	0
2012/11/12	R201	07/02/2013	6.20	Put	Bond Future	1.4900	0.0015	1.4500	0.0014	(2.685)	0	0	0
2012/11/12	R201	07/02/2013	6.25	Call	Bond Future	2,229.5500	2.2296	2,197.5000	2.1975	(1.438)	0	0	0
2012/11/12	R201	07/02/2013	6.25	Put	Bond Future	1.0600	0.0011	1.0200	0.0010	(3.774)	0	0	0
2012/11/12	R201	07/02/2013	6.30	Call	Bond Future	2,318.0100	2.3180	2,285.9700	2.2860	(1.382)	0	0	0
2012/11/12	R201	07/02/2013	6.30	Put	Bond Future	0.7500	0.0008	0.7200	0.0007	(4.000)	0	0	0
2012/11/12	R201	02/05/2013			Bond Future	4.9639	109.1200	4.9841	109.0877	0.407	0.0000	0.0000	4
2012/11/12	R201	02/05/2013	4.05	Call	Bond Future	19.4500	0.0195	17.0700	0.0171	(12.237)	0	0	0
2012/11/12	R201	02/05/2013	4.05	Put	Bond Future	1,498.6700	1.4987	1,528.6500	1.5287	2.000	0	0	0
2012/11/12	R201	02/05/2013	4.06	Call	Bond Future	20.3800	0.0204	17.9100	0.0179	(12.120)	0	0	0
2012/11/12	R201	02/05/2013	4.06	Put	Bond Future	1,483.2600	1.4833	1,513.1500	1.5131	2.015	0	0	0
2012/11/12	R201	02/05/2013	4.04	Call	Bond Future	18.5600	0.0186	16.2700	0.0163	(12.338)	0	0	0
2012/11/12	R201	02/05/2013	4.04	Put	Bond Future	1,514.1100	1.5141	1,544.1800	1.5442	1.986	0	0	0
2012/11/12	R201	07/11/2013			Bond Future	4.9214	107.5084	4.9511	107.4758	0.603	0.0000	0.0000	0
2012/11/12	R201	07/11/2013	4.80	Call	Bond Future	407.9400	0.4079	391.3000	0.3913	(4.079)	0	0	0
2012/11/12	R201	07/11/2013	4.80	Put	Bond Future	541.3300	0.5413	557.2500	0.5573	2.941	0	0	0
2012/11/12	R201	07/11/2013	4.81	Call	Bond Future	412.9400	0.4129	396.1800	0.3962	(4.059)	0	0	0
2012/11/12	R201	07/11/2013	4.81	Put	Bond Future	535.3300	0.5353	551.1300	0.5511	2.951	0	0	0
2012/11/12	R201	07/11/2013	4.79	Call	Bond Future	402.9800	0.4030	386.4600	0.3865	(4.099)	0	0	0
2012/11/12	R201	07/11/2013	4.79	Put	Bond Future	547.3700	0.5474	563.4100	0.5634	2.930	0	0	0
2012/11/12	R202	07/02/2013			Bond Future	208.3805	208.3805	209.0370	209.0370	0.315	0.0000	0.0000	50,244
2012/11/12	R202	07/02/2013	204.99	Call	Bond Future	3,390.4700	3.3905	4,047.0400	4.0470	19.365	0	0	0
2012/11/12	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	R202	07/02/2013	205.00	Call	Bond Future	3,380.4700	3.3805	4,037.0400	4.0370	19.422	0	0	0
2012/11/12	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R202	07/02/2013	205.01	Call	Bond Future	3,370.4700	3.3705	4,027.0400	4.0270	19.480	0	0	0
2012/11/12	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R202	02/05/2013			Bond Future	211.0107	211.0107	211.6755	211.6755	0.315	0.0000	0.0000	1
2012/11/12	R202	02/05/2013	211.04	Call	Bond Future	0.0000	0.0000	635.5300	0.6355	100.000	0	0	0
2012/11/12	R202	02/05/2013	211.04	Put	Bond Future	29.2600	0.0293	0.0000	0.0000	(100.000)	0	0	0
2012/11/12	R202	02/05/2013	211.05	Call	Bond Future	0.0000	0.0000	625.5300	0.6255	100.000	0	0	0
2012/11/12	R202	02/05/2013	211.05	Put	Bond Future	39.2600	0.0393	0.0000	0.0000	(100.000)	0	0	0
2012/11/12	R202	02/05/2013	211.06	Call	Bond Future	0.0000	0.0000	615.5300	0.6155	100.000	0	0	0
2012/11/12	R202	02/05/2013	211.06	Put	Bond Future	49.2600	0.0493	0.0000	0.0000	(100.000)	0	0	0
2012/11/12	R203	07/02/2013			Bond Future	5.8774	112.8273	5.9035	112.7176	0.445	0.0000	0.0000	15,079
2012/11/12	R203	07/02/2013	5.54	Call	Bond Future	412.6200	0.4126	369.5100	0.3695	(10.448)	0	0	10,000
2012/11/12	R203	07/02/2013	5.54	Put	Bond Future	1,838.6900	1.8387	1,905.2700	1.9053	3.621	0	0	0
2012/11/12	R203	07/02/2013	6.11	Call	Bond Future	1,538.1200	1.5381	1,451.4200	1.4514	(5.637)	0	0	12,600
2012/11/12	R203	07/02/2013	6.11	Put	Bond Future	567.6800	0.5677	590.6700	0.5907	4.050	0	0	3,254
2012/11/12	R203	07/02/2013	6.45	Call	Bond Future	2,595.1200	2.5951	2,493.4500	2.4934	(3.918)	0	0	0
2012/11/12	R203	07/02/2013	6.45	Put	Bond Future	225.3000	0.2253	233.3200	0.2333	3.560	0	0	0
2012/11/12	R203	07/02/2013	6.55	Call	Bond Future	2,943.4000	2.9434	2,839.1800	2.8392	(3.541)	0	0	0
2012/11/12	R203	07/02/2013	6.55	Put	Bond Future	166.2100	0.1662	171.6800	0.1717	3.291	0	0	0
2012/11/12	R203	07/02/2013	6.65	Call	Bond Future	3,303.7100	3.3037	3,197.6000	3.1976	(3.212)	0	0	0
2012/11/12	R203	07/02/2013	6.65	Put	Bond Future	121.0400	0.1210	124.6200	0.1246	2.958	0	0	30,250
2012/11/12	R203	07/02/2013	6.94	Call	Bond Future	4,392.5500	4.3925	4,283.6000	4.2836	(2.480)	0	0	0
2012/11/12	R203	07/02/2013	6.94	Put	Bond Future	44.6100	0.0446	45.3500	0.0454	1.659	0	0	0
2012/11/12	R203	07/02/2013	7.15	Call	Bond Future	5,201.0500	5.2011	5,091.4500	5.0914	(2.107)	0	0	0
2012/11/12	R203	07/02/2013	7.15	Put	Bond Future	19.0500	0.0191	19.1400	0.0191	0.472	0	0	0
2012/11/12	R203	07/02/2013	6.50	Call	Bond Future	2,767.4800	2.7675	2,664.4400	2.6644	(3.723)	0	0	0
2012/11/12	R203	07/02/2013	6.50	Put	Bond Future	193.7400	0.1937	200.3900	0.2004	3.432	0	0	0
2012/11/12	R203	02/05/2013			Bond Future	5.9098	110.0490	5.9376	109.9381	0.470	0.0000	0.0000	22
2012/11/12	R203	02/05/2013	5.90	Call	Bond Future	1,277.5200	1.2775	1,211.4400	1.2114	(5.173)	0	0	0
2012/11/12	R203	02/05/2013	5.90	Put	Bond Future	1,316.6000	1.3166	1,361.5100	1.3615	3.411	0	0	0
2012/11/12	R203	02/05/2013	5.91	Call	Bond Future	1,297.4700	1.2975	1,230.8500	1.2308	(5.135)	0	0	0
2012/11/12	R203	02/05/2013	5.91	Put	Bond Future	1,296.5900	1.2966	1,340.9600	1.3410	3.422	0	0	0
2012/11/12	R203	02/05/2013	5.89	Call	Bond Future	1,257.7500	1.2578	1,192.2300	1.1922	(5.209)	0	0	0
2012/11/12	R203	02/05/2013	5.89	Put	Bond Future	1,336.8100	1.3368	1,382.2800	1.3823	3.401	0	0	0
2012/11/12	R203	07/11/2013			Bond Future	6.0447	108.7659	6.0767	108.6527	0.530	0.0000	0.0000	0
2012/11/12	R203	07/11/2013	6.00	Call	Bond Future	1,905.1100	1.9051	1,841.2100	1.8412	(3.354)	0	0	0
2012/11/12	R203	07/11/2013	6.00	Put	Bond Future	2,063.1900	2.0632	2,112.5300	2.1125	2.391	0	0	0
2012/11/12	R203	07/11/2013	6.01	Call	Bond Future	1,922.9600	1.9230	1,858.7300	1.8587	(3.340)	0	0	0
2012/11/12	R203	07/11/2013	6.01	Put	Bond Future	2,045.6300	2.0456	2,094.6400	2.0946	2.396	0	0	0
2012/11/12	R203	07/11/2013	5.99	Call	Bond Future	1,887.7800	1.8878	1,824.2100	1.8242	(3.367)	0	0	0
2012/11/12	R203	07/11/2013	5.99	Put	Bond Future	2,081.2900	2.0813	2,130.9600	2.1310	2.387	0	0	0
2012/11/12	R204	07/02/2013			Bond Future	6.1625	110.0692	6.1884	109.9373	0.419	0.0000	0.0000	11,672
2012/11/12	R204	07/02/2013	7.29	Call	Bond Future	5,647.3900	5.6474	5,515.9500	5.5160	(2.327)	0	0	0
2012/11/12	R204	07/02/2013	7.29	Put	Bond Future	63.2200	0.0632	63.7500	0.0638	0.838	0	0	0
2012/11/12	R204	07/02/2013	7.45	Call	Bond Future	6,382.5200	6.3825	6,250.5400	6.2505	(2.068)	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
2012/11/12	R204	07/02/2013	7.45	Put	Bond Future	34.6700		0.0347	34.6600	0.0347	(0.029)	0	0	0
2012/11/12	R204	07/02/2013	7.95	Call	Bond Future	8,693.9400		8.6939	8,561.8300	8.5618	(1.520)	0	0	0
2012/11/12	R204	07/02/2013	7.95	Put	Bond Future	3.9600		0.0040	3.8200	0.0038	(3.535)	0	0	0
2012/11/12	R204	07/02/2013	8.00	Call	Bond Future	8,923.6500		8.9237	8,791.5600	8.7916	(1.480)	0	0	0
2012/11/12	R204	07/02/2013	8.00	Put	Bond Future	3.1100		0.0031	2.9900	0.0030	(3.859)	0	0	0
2012/11/12	R204	07/02/2013	8.05	Call	Bond Future	9,152.8900		9.1529	9,020.8100	9.0208	(1.443)	0	0	0
2012/11/12	R204	07/02/2013	8.05	Put	Bond Future	2.4300		0.0024	2.3200	0.0023	(4.527)	0	0	0
2012/11/12	R204	02/05/2013			Bond Future	6.2047		111.4141	6.2318	111.2806	0.437	0.0000	0.0000	24
2012/11/12	R204	02/05/2013	6.30	Call	Bond Future	2,085.8600		2.0859	1,997.5000	1.9975	(4.236)	0	0	0
2012/11/12	R204	02/05/2013	6.30	Put	Bond Future	1,617.5000		1.6175	1,662.6200	1.6626	2.789	0	0	0
2012/11/12	R204	02/05/2013	6.31	Call	Bond Future	2,112.9400		2.1129	2,024.0300	2.0240	(4.208)	0	0	0
2012/11/12	R204	02/05/2013	6.31	Put	Bond Future	1,595.6000		1.5956	1,640.1700	1.6402	2.793	0	0	0
2012/11/12	R204	02/05/2013	6.29	Call	Bond Future	2,058.9700		2.0590	1,971.1600	1.9712	(4.265)	0	0	0
2012/11/12	R204	02/05/2013	6.29	Put	Bond Future	1,639.6200		1.6396	1,685.2900	1.6853	2.785	0	0	0
2012/11/12	R204	07/11/2013			Bond Future	6.3484		110.2453	6.3788	110.1090	0.479	0.0000	0.0000	0
2012/11/12	R204	07/11/2013	6.30	Call	Bond Future	2,700.1800		2.7002	2,620.8900	2.6209	(2.936)	0	0	0
2012/11/12	R204	07/11/2013	6.30	Put	Bond Future	2,917.7800		2.9178	2,974.8200	2.9748	1.955	0	0	0
2012/11/12	R204	07/11/2013	6.31	Call	Bond Future	2,722.9300		2.7229	2,643.2800	2.6433	(2.925)	0	0	0
2012/11/12	R204	07/11/2013	6.31	Put	Bond Future	2,895.5300		2.8955	2,952.2100	2.9522	1.958	0	0	0
2012/11/12	R204	07/11/2013	7.00	Call	Bond Future	4,534.4600		4.5345	4,432.8900	4.4329	(2.240)	0	0	0
2012/11/12	R204	07/11/2013	7.00	Put	Bond Future	1,657.3500		1.6574	1,692.1100	1.6921	2.097	0	0	180
2012/11/12	R204	07/11/2013	6.29	Call	Bond Future	2,677.5400		2.6775	2,598.6000	2.5986	(2.948)	0	0	0
2012/11/12	R204	07/11/2013	6.29	Put	Bond Future	2,940.1600		2.9402	2,997.5500	2.9975	1.952	0	0	0
2012/11/12	R206	07/02/2013			Bond Future	4.9793		102.8200	4.9992	102.8019	0.401	0.0000	0.0000	1,120
2012/11/12	R206	07/02/2013	4.76	Call	Bond Future	119.5300		0.1195	110.2000	0.1102	(7.806)	0	0	0
2012/11/12	R206	07/02/2013	4.76	Put	Bond Future	318.8800		0.3189	327.6600	0.3277	2.753	0	0	0
2012/11/12	R206	07/02/2013	5.00	Call	Bond Future	213.2100		0.2132	200.5700	0.2006	(5.928)	0	0	0
2012/11/12	R206	07/02/2013	5.00	Put	Bond Future	194.4100		0.1944	199.8800	0.1999	2.814	0	0	0
2012/11/12	R206	07/02/2013	5.95	Call	Bond Future	884.0800		0.8841	865.9600	0.8660	(2.050)	0	0	0
2012/11/12	R206	07/02/2013	5.95	Put	Bond Future	8.8200		0.0088	8.8100	0.0088	(0.113)	0	0	0
2012/11/12	R206	07/02/2013	6.00	Call	Bond Future	927.0900		0.9271	908.9600	0.9090	(1.956)	0	0	0
2012/11/12	R206	07/02/2013	6.00	Put	Bond Future	7.0700		0.0071	7.0500	0.0071	(0.283)	0	0	0
2012/11/12	R206	07/02/2013	6.05	Call	Bond Future	970.4000		0.9704	952.2500	0.9522	(1.870)	0	0	0
2012/11/12	R206	07/02/2013	6.05	Put	Bond Future	5.6400		0.0056	5.6000	0.0056	(0.709)	0	0	0
2012/11/12	R206	02/05/2013			Bond Future	4.8679		104.0763	4.8946	104.0580	0.549	0.0000	0.0000	23
2012/11/12	R206	02/05/2013	3.40	Call	Bond Future	26.3900		0.0264	24.0500	0.0240	(8.867)	0	0	0
2012/11/12	R206	02/05/2013	3.40	Put	Bond Future	1,038.3300		1.0383	1,054.2700	1.0543	1.535	0	0	0
2012/11/12	R206	02/05/2013	3.41	Call	Bond Future	26.9500		0.0269	24.5800	0.0246	(8.794)	0	0	0
2012/11/12	R206	02/05/2013	3.41	Put	Bond Future	1,031.9400		1.0319	1,047.8500	1.0478	1.542	0	0	0
2012/11/12	R206	02/05/2013	3.39	Call	Bond Future	25.8400		0.0258	23.5400	0.0235	(8.901)	0	0	0
2012/11/12	R206	02/05/2013	3.39	Put	Bond Future	1,044.7300		1.0447	1,060.7100	1.0607	1.530	0	0	0
2012/11/12	R206	07/11/2013			Bond Future	4.2466		102.9832	4.3478	102.9650	2.384	0.0000	0.0000	0
2012/11/12	R206	07/11/2013	4.30	Call	Bond Future	414.5000		0.4145	403.6900	0.4037	(2.608)	0	0	0
2012/11/12	R206	07/11/2013	4.30	Put	Bond Future	404.9300		0.4049	412.2600	0.4123	1.810	0	0	0
2012/11/12	R206	07/11/2013	4.31	Call	Bond Future	415.4000		0.4154	404.5800	0.4046	(2.605)	0	0	0
2012/11/12	R206	07/11/2013	4.31	Put	Bond Future	404.0400		0.4040	411.3600	0.4114	1.812	0	0	0
2012/11/12	R206	07/11/2013	4.29	Call	Bond Future	413.6000		0.4136	402.8000	0.4028	(2.611)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	R206	07/11/2013	4.29	Put	Bond Future	405.8300	0.4058	413.1700	0.4132	1.809	0	0	0
2012/11/12	R207	07/02/2013			Bond Future	6.4800	104.7944	6.4951	104.7090	0.233	0.0000	0.0000	6,841
2012/11/12	R207	07/02/2013	7.66	Call	Bond Future	6,490.1900	6.4902	6,402.3000	6.4023	(1.354)	0	0	0
2012/11/12	R207	07/02/2013	7.66	Put	Bond Future	76.2000	0.0762	73.7100	0.0737	(3.268)	0	0	0
2012/11/12	R207	07/02/2013	7.80	Call	Bond Future	7,188.8700	7.1889	7,101.5100	7.1015	(1.215)	0	0	0
2012/11/12	R207	07/02/2013	7.80	Put	Bond Future	46.6000	0.0466	44.6400	0.0446	(4.206)	0	0	0
2012/11/12	R207	07/02/2013	8.20	Call	Bond Future	9,196.1200	9.1961	9,110.0000	9.1100	(0.936)	0	0	0
2012/11/12	R207	07/02/2013	8.20	Put	Bond Future	9.6700	0.0097	8.9500	0.0090	(7.446)	0	0	0
2012/11/12	R207	07/02/2013	8.25	Call	Bond Future	9,446.0100	9.4460	9,360.0000	9.3600	(0.911)	0	0	0
2012/11/12	R207	07/02/2013	8.25	Put	Bond Future	7.8000	0.0078	7.1900	0.0072	(7.821)	0	0	0
2012/11/12	R207	07/02/2013	8.30	Call	Bond Future	9,695.4200	9.6954	9,609.5000	9.6095	(0.886)	0	0	0
2012/11/12	R207	07/02/2013	8.30	Put	Bond Future	6.2700	0.0063	5.7500	0.0057	(8.293)	0	0	0
2012/11/12	R207	02/05/2013			Bond Future	6.5314	106.0748	6.5471	105.9884	0.242	0.0000	0.0000	0
2012/11/12	R207	02/05/2013	6.45	Call	Bond Future	1,935.7600	1.9358	1,876.2800	1.8763	(3.073)	0	0	0
2012/11/12	R207	02/05/2013	6.45	Put	Bond Future	2,382.6300	2.3826	2,409.5500	2.4096	1.130	0	0	0
2012/11/12	R207	02/05/2013	6.46	Call	Bond Future	1,961.6100	1.9616	1,901.7600	1.9018	(3.051)	0	0	0
2012/11/12	R207	02/05/2013	6.46	Put	Bond Future	2,353.4300	2.3534	2,379.9800	2.3800	1.128	0	0	0
2012/11/12	R207	02/05/2013	6.44	Call	Bond Future	1,910.1100	1.9101	1,851.0100	1.8510	(3.094)	0	0	0
2012/11/12	R207	02/05/2013	6.44	Put	Bond Future	2,412.0700	2.4121	2,439.3700	2.4394	1.132	0	0	0
2012/11/12	R207	07/11/2013			Bond Future	6.6869	105.1612	6.7042	105.0731	0.259	0.0000	0.0000	0
2012/11/12	R207	07/11/2013	6.70	Call	Bond Future	3,291.6000	3.2916	3,232.6300	3.2326	(1.792)	0	0	0
2012/11/12	R207	07/11/2013	6.70	Put	Bond Future	3,225.0000	3.2250	3,254.0900	3.2541	0.902	0	0	0
2012/11/12	R207	07/11/2013	6.71	Call	Bond Future	3,317.2300	3.3172	3,258.0500	3.2581	(1.784)	0	0	0
2012/11/12	R207	07/11/2013	6.71	Put	Bond Future	3,199.9100	3.1999	3,228.7900	3.2288	0.903	0	0	0
2012/11/12	R207	07/11/2013	6.69	Call	Bond Future	3,266.0700	3.2661	3,207.3100	3.2073	(1.799)	0	0	0
2012/11/12	R207	07/11/2013	6.69	Put	Bond Future	3,250.2300	3.2502	3,279.5300	3.2795	0.901	0	0	0
2012/11/12	R208	07/02/2013			Bond Future	6.6623	103.0368	6.6721	102.9759	0.147	0.0000	0.0000	20,445
2012/11/12	R208	07/02/2013	8.00	Call	Bond Future	7,977.1400	7.9771	7,912.4200	7.9124	(0.811)	0	0	0
2012/11/12	R208	07/02/2013	8.00	Put	Bond Future	64.3000	0.0643	60.5300	0.0605	(5.863)	0	0	0
2012/11/12	R208	07/02/2013	8.05	Call	Bond Future	8,247.5700	8.2476	8,183.2400	8.1832	(0.780)	0	0	0
2012/11/12	R208	07/02/2013	8.05	Put	Bond Future	54.2800	0.0543	50.9000	0.0509	(6.227)	0	0	0
2012/11/12	R208	07/02/2013	8.83	Call	Bond Future	12,436.4400	12.4364	12,375.1700	12.3752	(0.493)	0	0	0
2012/11/12	R208	07/02/2013	8.83	Put	Bond Future	2.4600	0.0025	2.1400	0.0021	(13.008)	0	0	0
2012/11/12	R208	07/02/2013	6.00	Call	Bond Future	376.8600	0.3769	349.0300	0.3490	(7.385)	0	0	12,250
2012/11/12	R208	07/02/2013	6.00	Put	Bond Future	4,603.5600	4.6036	4,636.6800	4.6367	0.719	0	0	0
2012/11/12	R208	07/02/2013	7.78	Call	Bond Future	6,796.3900	6.7964	6,729.7100	6.7297	(0.981)	0	0	0
2012/11/12	R208	07/02/2013	7.78	Put	Bond Future	130.2200	0.1302	124.4900	0.1245	(4.400)	0	0	0
2012/11/12	R208	07/02/2013	7.85	Call	Bond Future	7,169.8500	7.1699	7,103.8300	7.1038	(0.921)	0	0	0
2012/11/12	R208	07/02/2013	7.85	Put	Bond Future	104.7600	0.1048	99.6900	0.0997	(4.840)	0	0	0
2012/11/12	R208	07/02/2013	7.95	Call	Bond Future	7,707.2500	7.7073	7,642.1100	7.6421	(0.845)	0	0	0
2012/11/12	R208	07/02/2013	7.95	Put	Bond Future	75.9200	0.0759	71.7300	0.0717	(5.519)	0	0	0
2012/11/12	R208	02/05/2013			Bond Future	6.7121	100.9026	6.7223	100.8409	0.152	0.0000	0.0000	47
2012/11/12	R208	02/05/2013	6.66	Call	Bond Future	2,313.0300	2.3130	2,261.4900	2.2615	(2.228)	0	0	0
2012/11/12	R208	02/05/2013	6.66	Put	Bond Future	2,629.8300	2.6298	2,639.9900	2.6400	0.386	0	0	0
2012/11/12	R208	02/05/2013	6.64	Call	Bond Future	2,255.4500	2.2554	2,204.4200	2.2044	(2.263)	0	0	0
2012/11/12	R208	02/05/2013	6.64	Put	Bond Future	2,694.0900	2.6941	2,704.7600	2.7048	0.396	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	R208	02/05/2013	6.65	Call	Bond Future	2,284.1300	2.2841	2,232.8500	2.2328	(2.245)	0	0	0
2012/11/12	R208	02/05/2013	6.65	Put	Bond Future	2,661.8200	2.6618	2,672.2400	2.6722	0.391	0	0	0
2012/11/12	R208	07/11/2013			Bond Future	6.8625	100.1440	6.8735	100.0813	0.160	0.0000	0.0000	0
2012/11/12	R208	07/11/2013	6.81	Call	Bond Future	3,709.8400	3.7098	3,662.2000	3.6622	(1.284)	0	0	0
2012/11/12	R208	07/11/2013	6.81	Put	Bond Future	4,009.4700	4.0095	4,024.5100	4.0245	0.375	0	0	0
2012/11/12	R208	07/11/2013	7.50	Call	Bond Future	5,918.6500	5.9187	5,862.2500	5.8623	(0.953)	0	0	0
2012/11/12	R208	07/11/2013	7.50	Put	Bond Future	2,367.9500	2.3679	2,374.2300	2.3742	0.265	0	0	230
2012/11/12	R208	07/11/2013	6.79	Call	Bond Future	3,654.9200	3.6549	3,607.5800	3.6076	(1.295)	0	0	0
2012/11/12	R208	07/11/2013	6.79	Put	Bond Future	4,068.9600	4.0690	4,084.3000	4.0843	0.377	0	0	0
2012/11/12	R208	07/11/2013	6.80	Call	Bond Future	3,682.3200	3.6823	3,634.8300	3.6348	(1.290)	0	0	0
2012/11/12	R208	07/11/2013	6.80	Put	Bond Future	4,039.1300	4.0391	4,054.3200	4.0543	0.376	0	0	0
2012/11/12	R209	07/02/2013			Bond Future	8.4149	80.4015	8.4296	80.2794	0.174	0.0000	0.0000	11,551
2012/11/12	R209	07/02/2013	8.63	Call	Bond Future	3,494.8500	3.4949	3,378.1400	3.3781	(3.339)	0	0	0
2012/11/12	R209	07/02/2013	8.63	Put	Bond Future	1,727.6900	1.7277	1,733.1300	1.7331	0.315	0	0	11,000
2012/11/12	R209	07/02/2013	8.83	Call	Bond Future	4,530.2000	4.5302	4,406.2900	4.4063	(2.735)	0	0	0
2012/11/12	R209	07/02/2013	8.83	Put	Bond Future	1,175.3200	1.1753	1,173.5600	1.1736	(0.150)	0	0	14,000
2012/11/12	R209	07/02/2013	8.95	Call	Bond Future	5,201.2600	5.2013	5,074.6400	5.0746	(2.434)	0	0	0
2012/11/12	R209	07/02/2013	8.95	Put	Bond Future	918.5900	0.9186	914.1200	0.9141	(0.487)	0	0	0
2012/11/12	R209	07/02/2013	9.06	Call	Bond Future	5,842.8800	5.8429	5,714.6800	5.7147	(2.194)	0	0	0
2012/11/12	R209	07/02/2013	9.06	Put	Bond Future	725.6400	0.7256	719.5900	0.7196	(0.834)	0	0	0
2012/11/12	R209	07/02/2013	9.10	Call	Bond Future	6,081.4600	6.0815	5,952.8800	5.9529	(2.114)	0	0	0
2012/11/12	R209	07/02/2013	9.10	Put	Bond Future	664.4500	0.6644	658.0200	0.6580	(0.968)	0	0	0
2012/11/12	R209	07/02/2013	9.00	Call	Bond Future	5,490.0700	5.4901	5,362.6400	5.3626	(2.321)	0	0	0
2012/11/12	R209	07/02/2013	9.00	Put	Bond Future	826.1800	0.8262	820.9000	0.8209	(0.639)	0	0	0
2012/11/12	R209	07/02/2013	9.05	Call	Bond Future	5,783.6200	5.7836	5,655.5300	5.6555	(2.215)	0	0	0
2012/11/12	R209	07/02/2013	9.05	Put	Bond Future	741.6300	0.7416	735.6900	0.7357	(0.801)	0	0	0
2012/11/12	R209	02/05/2013			Bond Future	8.4810	78.2421	8.4960	78.1186	0.177	0.0000	0.0000	33
2012/11/12	R209	02/05/2013	8.01	Call	Bond Future	2,612.9300	2.6129	2,531.3900	2.5314	(3.121)	0	0	0
2012/11/12	R209	02/05/2013	8.01	Put	Bond Future	6,658.0300	6.6580	6,700.0100	6.7000	0.631	0	0	0
2012/11/12	R209	02/05/2013	7.99	Call	Bond Future	2,552.7400	2.5527	2,472.1600	2.4722	(3.157)	0	0	0
2012/11/12	R209	02/05/2013	7.99	Put	Bond Future	6,776.7500	6.7767	6,819.6900	6.8197	0.634	0	0	0
2012/11/12	R209	02/05/2013	8.00	Call	Bond Future	2,582.7300	2.5827	2,501.6700	2.5017	(3.139)	0	0	0
2012/11/12	R209	02/05/2013	8.00	Put	Bond Future	6,717.2100	6.7172	6,759.6700	6.7597	0.632	0	0	0
2012/11/12	R209	07/11/2013			Bond Future	8.6510	77.1423	8.6668	77.0160	0.183	0.0000	0.0000	0
2012/11/12	R209	07/11/2013	8.81	Call	Bond Future	7,393.0200	7.3930	7,293.0700	7.2931	(1.352)	0	0	0
2012/11/12	R209	07/11/2013	8.81	Put	Bond Future	6,138.2300	6.1382	6,164.5600	6.1646	0.429	0	0	0
2012/11/12	R209	07/11/2013	9.50	Call	Bond Future	10,329.7200	10.3297	10,217.2500	10.2173	(1.089)	0	0	0
2012/11/12	R209	07/11/2013	9.50	Put	Bond Future	3,987.5700	3.9876	4,001.3800	4.0014	0.346	0	0	180
2012/11/12	R209	07/11/2013	8.79	Call	Bond Future	7,312.7400	7.3127	7,213.2300	7.2132	(1.361)	0	0	0
2012/11/12	R209	07/11/2013	8.79	Put	Bond Future	6,213.9900	6.2140	6,240.7600	6.2408	0.431	0	0	0
2012/11/12	R209	07/11/2013	8.80	Call	Bond Future	7,352.8400	7.3528	7,253.1100	7.2531	(1.356)	0	0	0
2012/11/12	R209	07/11/2013	8.80	Put	Bond Future	6,176.0100	6.1760	6,202.5600	6.2026	0.430	0	0	0
2012/11/12	R210	07/02/2013			Bond Future	160.3341	160.3341	160.3308	160.3308	(0.002)	0.0000	0.0000	1,264
2012/11/12	R210	07/02/2013	156.99	Call	Bond Future	3,344.0600	3.3441	3,340.8400	3.3408	(0.096)	0	0	0
2012/11/12	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R210	07/02/2013	157.00	Call	Bond Future	3,334.0600	3.3341	3,330.8400	3.3308	(0.097)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R210	07/02/2013	157.01	Call	Bond Future	3,324.0600	3.3241	3,320.8400	3.3208	(0.097)	0	0	0
2012/11/12	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R210	02/05/2013			Bond Future	160.5100	160.5100	160.5064	160.5064	(0.002)	0.0000	0.0000	7
2012/11/12	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R210	02/05/2013	161.14	Put	Bond Future	630.0100	0.6300	633.6200	0.6336	0.573	0	0	0
2012/11/12	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R210	02/05/2013	161.15	Put	Bond Future	640.0100	0.6400	643.6200	0.6436	0.564	0	0	0
2012/11/12	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R210	02/05/2013	161.16	Put	Bond Future	650.0100	0.6500	653.6200	0.6536	0.555	0	0	0
2012/11/12	R211	07/02/2013			Bond Future	124.2558	124.2558	124.2484	124.2484	(0.006)	0.0000	0.0000	703
2012/11/12	R211	07/02/2013	122.99	Call	Bond Future	1,265.8300	1.2658	1,258.4100	1.2584	(0.586)	0	0	0
2012/11/12	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R211	07/02/2013	123.00	Call	Bond Future	1,255.8300	1.2558	1,248.4100	1.2484	(0.591)	0	0	0
2012/11/12	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R211	07/02/2013	123.01	Call	Bond Future	1,245.8300	1.2458	1,238.4100	1.2384	(0.596)	0	0	0
2012/11/12	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R211	02/05/2013			Bond Future	125.8243	125.8243	125.8167	125.8167	(0.006)	0.0000	0.0000	7
2012/11/12	R211	02/05/2013	125.69	Call	Bond Future	134.3300	0.1343	126.6800	0.1267	(5.695)	0	0	0
2012/11/12	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R211	02/05/2013	125.70	Call	Bond Future	124.3300	0.1243	116.6800	0.1167	(6.153)	0	0	0
2012/11/12	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R211	02/05/2013	125.71	Call	Bond Future	114.3300	0.1143	106.6800	0.1067	(6.691)	0	0	0
2012/11/12	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R212	07/02/2013			Bond Future	129.4611	129.4611	129.4565	129.4565	(0.004)	0.0000	0.0000	3,165
2012/11/12	R212	07/02/2013	128.99	Call	Bond Future	471.0800	0.4711	466.5100	0.4665	(0.970)	0	0	0
2012/11/12	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R212	07/02/2013	129.00	Call	Bond Future	461.0800	0.4611	456.5100	0.4565	(0.991)	0	0	0
2012/11/12	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R212	07/02/2013	129.01	Call	Bond Future	451.0800	0.4511	446.5100	0.4465	(1.013)	0	0	0
2012/11/12	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R212	02/05/2013			Bond Future	131.0953	131.0953	131.0906	131.0906	(0.004)	0.0000	0.0000	11
2012/11/12	R212	02/05/2013	131.09	Call	Bond Future	5.3200	0.0053	0.6200	0.0006	(88.346)	0	0	0
2012/11/12	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R212	02/05/2013	131.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R212	02/05/2013	131.10	Put	Bond Future	4.6800	0.0047	9.3800	0.0094	100.427	0	0	0
2012/11/12	R212	02/05/2013	131.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R212	02/05/2013	131.11	Put	Bond Future	14.6800	0.0147	19.3800	0.0194	32.016	0	0	0
2012/11/12	R213	07/02/2013			Bond Future	8.2245	91.7740	8.2339	91.6933	0.115	0.0000	0.0000	7,169
2012/11/12	R213	07/02/2013	8.90	Call	Bond Future	6,410.9700	6.4110	6,311.4900	6.3115	(1.552)	0	0	0
2012/11/12	R213	07/02/2013	8.90	Put	Bond Future	909.0100	0.9090	890.2200	0.8902	(2.067)	0	0	0
2012/11/12	R213	07/02/2013	8.95	Call	Bond Future	6,714.0200	6.7140	6,614.8500	6.6149	(1.477)	0	0	0
2012/11/12	R213	07/02/2013	8.95	Put	Bond Future	825.0000	0.8250	806.5200	0.8065	(2.240)	0	0	0
2012/11/12	R213	07/02/2013	9.00	Call	Bond Future	7,021.0100	7.0210	6,922.2300	6.9222	(1.407)	0	0	0
2012/11/12	R213	07/02/2013	9.00	Put	Bond Future	747.6000	0.7476	729.5100	0.7295	(2.420)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/12	R213	07/02/2013	9.05	Call	Bond Future	7,331.3400	7.3313	7,233.0400	7.2330	(1.341)	0	0	0
2012/11/12	R213	07/02/2013	9.05	Put	Bond Future	676.1800	0.6762	658.5700	0.6586	(2.604)	0	0	0
2012/11/12	R213	02/05/2013			Bond Future	8.2919	89.3607	8.3016	89.2791	0.117	0.0000	0.0000	5
2012/11/12	R213	02/05/2013	7.86	Call	Bond Future	2,678.4900	2.6785	2,612.2800	2.6123	(2.472)	0	0	0
2012/11/12	R213	02/05/2013	7.86	Put	Bond Future	6,424.7900	6.4248	6,440.1500	6.4401	0.239	0	0	0
2012/11/12	R213	02/05/2013	7.84	Call	Bond Future	2,615.9200	2.6159	2,550.4000	2.5504	(2.505)	0	0	0
2012/11/12	R213	02/05/2013	7.84	Put	Bond Future	6,541.2400	6.5412	6,557.2900	6.5573	0.245	0	0	0
2012/11/12	R213	02/05/2013	7.85	Call	Bond Future	2,647.0900	2.6471	2,581.2200	2.5812	(2.488)	0	0	0
2012/11/12	R213	02/05/2013	7.85	Put	Bond Future	6,482.8400	6.4828	6,498.5400	6.4985	0.242	0	0	0
2012/11/12	R213	07/11/2013			Bond Future	8.4714	88.1597	8.4817	88.0765	0.121	0.0000	0.0000	0
2012/11/12	R213	07/11/2013	8.61	Call	Bond Future	7,094.2400	7.0942	7,020.5400	7.0205	(1.039)	0	0	0
2012/11/12	R213	07/11/2013	8.61	Put	Bond Future	5,979.6000	5.9796	5,989.0800	5.9891	0.159	0	0	0
2012/11/12	R213	07/11/2013	8.59	Call	Bond Future	7,012.2100	7.0122	6,938.8000	6.9388	(1.047)	0	0	0
2012/11/12	R213	07/11/2013	8.59	Put	Bond Future	6,057.1700	6.0572	6,066.9400	6.0669	0.161	0	0	0
2012/11/12	R213	07/11/2013	8.60	Call	Bond Future	7,053.1800	7.0532	6,979.6200	6.9796	(1.043)	0	0	0
2012/11/12	R213	07/11/2013	8.60	Put	Bond Future	6,018.2800	6.0183	6,027.9000	6.0279	0.160	0	0	0
2012/11/12	R214	07/02/2013			Bond Future	8.4444	82.1952	8.4539	82.1115	0.112	0.0000	0.0000	1,714
2012/11/12	R214	07/02/2013	8.59	Call	Bond Future	1,268.4000	1.2684	1,184.6800	1.1847	(6.600)	0	0	0
2012/11/12	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R214	07/02/2013	8.60	Call	Bond Future	1,354.2800	1.3543	1,270.5600	1.2706	(6.182)	0	0	0
2012/11/12	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/12	R214	07/02/2013	8.61	Call	Bond Future	1,439.9900	1.4400	1,356.2700	1.3563	(5.814)	0	0	0
2012/11/12	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

306403