



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 16/11/2012 to 16/11/2012

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
2012/11/16	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/11/16	2025	07/02/2013			Bond Future	110.5606	110.5606	110.5576	110.5576	(0.003)	0.0000	0.0000	0
2012/11/16	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	2025	07/02/2013	110.99	Put	Bond Future	429.4500	0.4295	432.4000	0.4324	0.687	0	0	0
2012/11/16	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	2025	07/02/2013	111.00	Put	Bond Future	439.4500	0.4395	442.4000	0.4424	0.671	0	0	0
2012/11/16	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	2025	07/02/2013	111.01	Put	Bond Future	449.4500	0.4495	452.4000	0.4524	0.656	0	0	0
2012/11/16	2038	07/02/2013			Bond Future	109.1172	109.1172	109.1162	109.1162	(0.001)	0.0000	0.0000	0
2012/11/16	2038	07/02/2013	105.99	Call	Bond Future	3,127.2100	3.1272	3,126.1600	3.1262	(0.034)	0	0	0
2012/11/16	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	2038	07/02/2013	106.00	Call	Bond Future	3,117.2100	3.1172	3,116.1600	3.1162	(0.034)	0	0	0
2012/11/16	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	2038	07/02/2013	106.01	Call	Bond Future	3,107.2100	3.1072	3,106.1600	3.1062	(0.034)	0	0	0
2012/11/16	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	2050	07/02/2013			Bond Future	113.8857	113.8857	114.0295	114.0295	0.126	0.0000	0.0000	0
2012/11/16	2050	07/02/2013	112.99	Call	Bond Future	895.6500	0.8956	1,039.5200	1.0395	16.063	0	0	0
2012/11/16	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	2050	07/02/2013	113.00	Call	Bond Future	885.6500	0.8856	1,029.5200	1.0295	16.245	0	0	0
2012/11/16	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	2050	07/02/2013	113.01	Call	Bond Future	875.6500	0.8756	1,019.5200	1.0195	16.430	0	0	0
2012/11/16	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	AL7T	07/02/2013			Index Future	478.9710	478.9710	481.4600	481.4600	0.520	0.0000	0.0000	12
2012/11/16	AL7T	02/05/2013			Index Future	485.0100	485.0100	487.5290	487.5290	0.519	0.0000	0.0000	0
2012/11/16	ALBI	07/02/2013			Index Future	425.5700	425.5700	428.3200	428.3200	0.646	0.0000	0.0000	1,077
2012/11/16	ALBI	02/05/2013			Index Future	430.9370	430.9370	433.7190	433.7190	0.646	0.0000	0.0000	0
2012/11/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/11/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/16	EL28	07/02/2013			Bond Future	110.9972	110.9972	111.0679	111.0679	0.064	0.0000	0.0000	0
2012/11/16	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	EL28	07/02/2013	113.01	Put	Bond Future	2,012.8500	2.0128	1,942.0800	1.9421	(3.516)	0	0	0
2012/11/16	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	EL28	07/02/2013	112.99	Put	Bond Future	1,992.8500	1.9928	1,922.0800	1.9221	(3.551)	0	0	0
2012/11/16	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	EL28	07/02/2013	113.00	Put	Bond Future	2,002.8500	2.0028	1,932.0800	1.9321	(3.533)	0	0	0
2012/11/16	ES33	07/02/2013			Bond Future	9.2309	87.2703	9.0856	88.4458	(1.574)	0.0000	0.0000	303
2012/11/16	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/16	ES33	07/02/2013	8.54	Put	Bond Future	5,825.6300	5.8256	4,650.1400	4.6501	(20.178)	0	0	0
2012/11/16	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	ES33	07/02/2013	8.55	Put	Bond Future	5,736.9400	5.7369	4,561.4500	4.5614	(20.490)	0	0	0
2012/11/16	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	ES33	07/02/2013	8.56	Put	Bond Future	5,648.3800	5.6484	4,472.8900	4.4729	(20.811)	0	0	0
2012/11/16	GOVI	07/02/2013			GOVI	426.0590	426.0590	428.7840	428.7840	0.640	0.0000	0.0000	334
2012/11/16	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	GOVI	07/02/2013	432.99	Put	GOVI	69,310.0000	6.9310	42,060.0000	4.2060	(39.316)	0	0	0
2012/11/16	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	GOVI	07/02/2013	433.00	Put	GOVI	69,410.0000	6.9410	42,160.0000	4.2160	(39.259)	0	0	0
2012/11/16	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	GOVI	07/02/2013	433.01	Put	GOVI	69,510.0000	6.9510	42,260.0000	4.2260	(39.203)	0	0	0
2012/11/16	GOVI	02/05/2013			GOVI	431.4320	431.4320	434.1880	434.1880	0.639	0.0000	0.0000	0
2012/11/16	GOVI	02/05/2013	432.99	Call	GOVI	0.0000	0.0000	11,980.0000	1.1980	100.000	0	0	0
2012/11/16	GOVI	02/05/2013	432.99	Put	GOVI	15,580.0000	1.5580	0.0000	0.0000	(100.000)	0	0	0
2012/11/16	GOVI	02/05/2013	433.00	Call	GOVI	0.0000	0.0000	11,880.0000	1.1880	100.000	0	0	0
2012/11/16	GOVI	02/05/2013	433.00	Put	GOVI	15,680.0000	1.5680	0.0000	0.0000	(100.000)	0	0	0
2012/11/16	GOVI	02/05/2013	433.01	Call	GOVI	0.0000	0.0000	11,780.0000	1.1780	100.000	0	0	0
2012/11/16	GOVI	02/05/2013	433.01	Put	GOVI	15,780.0000	1.5780	0.0000	0.0000	(100.000)	0	0	0
2012/11/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/16	IGOV	07/02/2013			Index Future	194.1390	194.1390	194.1370	194.1370	(0.001)	0.0000	0.0000	610
2012/11/16	IGOV	02/05/2013			Index Future	196.5870	196.5870	196.5840	196.5840	(0.002)	0.0000	0.0000	0
2012/11/16	ILBI	07/02/2013			Index Future	517.6990	517.6990	518.1470	518.1470	0.087	0.0000	0.0000	169
2012/11/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/16	JBAF	21/11/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	0
2012/11/16	JBAF	19/12/2012			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	840
2012/11/16	JBAF	16/01/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	0
2012/11/16	JBAF	20/02/2013			Jibar Tradeable Future	4.9300	95.0700	4.9300	95.0700	0.000	0.0000	0.0000	0
2012/11/16	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	1,000
2012/11/16	JBAF	17/04/2013			Jibar Tradeable Future	4.9000	95.1000	4.9000	95.1000	0.000	0.0000	0.0000	0
2012/11/16	JBAF	19/06/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	500

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2012/11/16	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	2,200
2012/11/16	JBAF	18/12/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,500
2012/11/16	JBAF	19/03/2014			Jibar Tradeable Future	5.1900	94.8100	5.1900	94.8100	0.000	0.0000	0.0000	1,000
2012/11/16	JBAF	18/06/2014			Jibar Tradeable Future	5.3500	94.6500	5.3500	94.6500	0.000	0.0000	0.0000	800
2012/11/16	JBAF	17/09/2014			Jibar Tradeable Future	5.5100	94.4900	5.5100	94.4900	0.000	0.0000	0.0000	0
2012/11/16	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/16	R023	07/02/2013			Bond Future	7.2773	106.8546	7.1936	107.4580	(1.149)	0.0000	0.0000	1,685
2012/11/16	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R023	07/02/2013	7.04	Put	Bond Future	1,724.1500	1.7241	1,120.7300	1.1207	(34.998)	0	0	0
2012/11/16	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R023	07/02/2013	7.05	Put	Bond Future	1,650.7300	1.6507	1,047.3100	1.0473	(36.555)	0	0	0
2012/11/16	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R023	07/02/2013	7.06	Put	Bond Future	1,577.3800	1.5774	973.9600	0.9740	(38.255)	0	0	0
2012/11/16	R023	02/05/2013			Bond Future	7.3429	104.2284	7.2564	104.8388	(1.177)	0.0000	0.0000	2
2012/11/16	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R023	02/05/2013	7.06	Put	Bond Future	2,015.0500	2.0150	1,404.6300	1.4046	(30.293)	0	0	0
2012/11/16	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R023	02/05/2013	7.04	Put	Bond Future	2,159.4300	2.1594	1,549.0100	1.5490	(28.268)	0	0	0
2012/11/16	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R023	02/05/2013	7.05	Put	Bond Future	2,087.2100	2.0872	1,476.7900	1.4768	(29.246)	0	0	0
2012/11/16	R023	01/08/2013			Bond Future	7.4112	105.6330	7.3215	106.2515	(1.210)	0.0000	0.0000	0
2012/11/16	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R023	01/08/2013	7.29	Put	Bond Future	836.8200	0.8368	218.3200	0.2183	(73.911)	0	0	0
2012/11/16	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R023	01/08/2013	7.30	Put	Bond Future	767.4500	0.7675	148.9500	0.1489	(80.592)	0	0	0
2012/11/16	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R023	01/08/2013	7.31	Put	Bond Future	698.1400	0.6981	79.6400	0.0796	(88.593)	0	0	0
2012/11/16	R157	07/02/2013			Bond Future	5.5154	124.5790	5.4541	124.7424	(1.112)	0.0000	0.0000	12,411
2012/11/16	R157	07/02/2013	6.28	Call	Bond Future	2,051.5400	2.0515	2,204.5600	2.2046	7.459	0	0	0
2012/11/16	R157	07/02/2013	6.28	Put	Bond Future	38.6600	0.0387	28.3300	0.0283	(26.720)	0	0	0
2012/11/16	R157	07/02/2013	6.50	Call	Bond Future	2,598.5700	2.5986	2,757.5400	2.7575	6.118	0	0	0
2012/11/16	R157	07/02/2013	6.50	Put	Bond Future	14.6700	0.0147	10.2900	0.0103	(29.857)	0	0	0
2012/11/16	R157	07/02/2013	6.70	Call	Bond Future	3,104.9500	3.1050	3,266.6300	3.2666	5.207	0	0	0
2012/11/16	R157	07/02/2013	6.70	Put	Bond Future	5.0400	0.0050	3.3700	0.0034	(33.135)	0	0	0
2012/11/16	R157	07/02/2013	6.75	Call	Bond Future	3,232.2400	3.2322	3,394.3000	3.3943	5.014	0	0	0
2012/11/16	R157	07/02/2013	6.75	Put	Bond Future	3.7900	0.0038	2.5000	0.0025	(34.037)	0	0	0
2012/11/16	R157	07/02/2013	6.80	Call	Bond Future	3,359.6300	3.3596	3,522.0000	3.5220	4.833	0	0	0
2012/11/16	R157	07/02/2013	6.80	Put	Bond Future	2.8200	0.0028	1.8400	0.0018	(34.752)	0	0	0
2012/11/16	R157	02/05/2013			Bond Future	5.5420	119.2777	5.4740	119.4426	(1.228)	0.0000	0.0000	141
2012/11/16	R157	02/05/2013	5.35	Call	Bond Future	462.7900	0.4628	528.8400	0.5288	14.272	0	0	0
2012/11/16	R157	02/05/2013	5.35	Put	Bond Future	928.8900	0.9289	830.0300	0.8300	(10.643)	0	0	0
2012/11/16	R157	02/05/2013	5.36	Call	Bond Future	472.6100	0.4726	539.6000	0.5396	14.174	0	0	0
2012/11/16	R157	02/05/2013	5.36	Put	Bond Future	914.3800	0.9144	816.4600	0.8165	(10.709)	0	0	0
2012/11/16	R157	02/05/2013	5.34	Call	Bond Future	453.1000	0.4531	518.2300	0.5182	14.374	0	0	0
2012/11/16	R157	02/05/2013	5.34	Put	Bond Future	943.5400	0.9435	843.7600	0.8438	(10.575)	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
2012/11/16	R157	07/11/2013			Bond Future	5.5988	115.7753	5.5093	115.9439	(1.599)	0.0000	0.0000	0
2012/11/16	R157	07/11/2013	5.61	Call	Bond Future	925.4400	0.9254	1,012.2400	1.0122	9.379	0	0	0
2012/11/16	R157	07/11/2013	5.61	Put	Bond Future	904.3300	0.9043	822.4900	0.8225	(9.050)	0	0	0
2012/11/16	R157	07/11/2013	5.59	Call	Bond Future	905.8400	0.9058	991.5300	0.9915	9.460	0	0	0
2012/11/16	R157	07/11/2013	5.59	Put	Bond Future	922.3700	0.9224	839.4200	0.8394	(8.993)	0	0	0
2012/11/16	R157	07/11/2013	5.60	Call	Bond Future	915.6100	0.9156	1,001.8500	1.0019	9.419	0	0	0
2012/11/16	R157	07/11/2013	5.60	Put	Bond Future	913.3200	0.9133	830.9200	0.8309	(9.022)	0	0	0
2012/11/16	R186	07/02/2013			Bond Future	7.8229	123.9102	7.6880	125.2236	(1.725)	0.0000	0.0000	38,006
2012/11/16	R186	07/02/2013	7.00	Call	Bond Future	581.5900	0.5816	796.0800	0.7961	36.880	0	0	10,300
2012/11/16	R186	07/02/2013	7.00	Put	Bond Future	8,906.7600	8.9068	7,807.8800	7.8079	(12.338)	0	0	0
2012/11/16	R186	07/02/2013	7.25	Call	Bond Future	1,063.4100	1.0634	1,402.1100	1.4021	31.850	0	0	670
2012/11/16	R186	07/02/2013	7.25	Put	Bond Future	6,777.8500	6.7778	5,803.1800	5.8032	(14.380)	0	0	0
2012/11/16	R186	07/02/2013	7.50	Call	Bond Future	1,780.7500	1.7807	2,269.2100	2.2692	27.430	0	0	575
2012/11/16	R186	07/02/2013	7.50	Put	Bond Future	4,956.6900	4.9567	4,131.7800	4.1318	(16.642)	0	0	0
2012/11/16	R186	07/02/2013	8.32	Call	Bond Future	5,993.8500	5.9938	6,980.0100	6.9800	16.453	0	0	0
2012/11/16	R186	07/02/2013	8.32	Put	Bond Future	1,322.8100	1.3228	995.6000	0.9956	(24.736)	0	0	2,000
2012/11/16	R186	07/02/2013	8.50	Call	Bond Future	7,231.9600	7.2320	8,298.1600	8.2982	14.743	0	0	0
2012/11/16	R186	07/02/2013	8.50	Put	Bond Future	931.6600	0.9317	684.4900	0.6845	(26.530)	0	0	0
2012/11/16	R186	07/02/2013	7.75	Call	Bond Future	2,766.9000	2.7669	3,417.9700	3.4180	23.531	0	0	1,000
2012/11/16	R186	07/02/2013	7.75	Put	Bond Future	3,474.2700	3.4743	2,811.9700	2.8120	(19.063)	0	0	0
2012/11/16	R186	07/02/2013	8.00	Call	Bond Future	4,030.4900	4.0305	4,840.5500	4.8406	20.098	0	0	0
2012/11/16	R186	07/02/2013	8.00	Put	Bond Future	2,337.0300	2.3370	1,833.7200	1.8337	(21.536)	0	0	150
2012/11/16	R186	07/02/2013	8.55	Call	Bond Future	7,588.8600	7.5889	8,674.7200	8.6747	14.309	0	0	0
2012/11/16	R186	07/02/2013	8.55	Put	Bond Future	841.6900	0.8417	614.1800	0.6142	(27.030)	0	0	0
2012/11/16	R186	07/02/2013	8.45	Call	Bond Future	6,880.1200	6.8801	7,925.5700	7.9256	15.195	0	0	0
2012/11/16	R186	07/02/2013	8.45	Put	Bond Future	1,029.1600	1.0292	761.2400	0.7612	(26.033)	0	0	0
2012/11/16	R186	07/02/2013	8.47	Call	Bond Future	7,020.1800	7.0202	8,074.0600	8.0741	15.012	0	0	0
2012/11/16	R186	07/02/2013	8.47	Put	Bond Future	989.1900	0.9892	729.7000	0.7297	(26.233)	0	0	0
2012/11/16	R186	02/05/2013			Bond Future	7.8988	125.4023	7.7596	126.7311	(1.763)	0.0000	0.0000	12
2012/11/16	R186	02/05/2013	7.41	Call	Bond Future	2,507.6000	2.5076	2,993.2400	2.9932	19.367	0	0	0
2012/11/16	R186	02/05/2013	7.41	Put	Bond Future	7,264.4400	7.2644	6,421.2700	6.4213	(11.607)	0	0	0
2012/11/16	R186	02/05/2013	7.39	Call	Bond Future	2,442.2100	2.4422	2,919.0600	2.9191	19.525	0	0	0
2012/11/16	R186	02/05/2013	7.39	Put	Bond Future	7,399.1800	7.3992	6,547.2200	6.5472	(11.514)	0	0	0
2012/11/16	R186	02/05/2013	7.40	Call	Bond Future	2,474.7600	2.4748	2,956.0100	2.9560	19.446	0	0	0
2012/11/16	R186	02/05/2013	7.40	Put	Bond Future	7,331.6100	7.3316	6,484.0500	6.4840	(11.560)	0	0	0
2012/11/16	R186	07/11/2013			Bond Future	8.0736	123.5163	7.9242	124.8811	(1.851)	0.0000	0.0000	0
2012/11/16	R186	07/11/2013	8.14	Call	Bond Future	7,360.2800	7.3603	8,110.8800	8.1109	10.198	0	0	0
2012/11/16	R186	07/11/2013	8.14	Put	Bond Future	6,761.1600	6.7612	6,146.9900	6.1470	(9.084)	0	0	0
2012/11/16	R186	07/11/2013	8.15	Call	Bond Future	7,406.8700	7.4069	8,160.2200	8.1602	10.171	0	0	0
2012/11/16	R186	07/11/2013	8.15	Put	Bond Future	6,717.8300	6.7178	6,106.4100	6.1064	(9.101)	0	0	0
2012/11/16	R186	07/11/2013	8.16	Call	Bond Future	7,453.1100	7.4531	8,209.2100	8.2092	10.145	0	0	0
2012/11/16	R186	07/11/2013	8.16	Put	Bond Future	6,674.2500	6.6742	6,065.5800	6.0656	(9.120)	0	0	0
2012/11/16	R186	07/11/2013	8.75	Call	Bond Future	10,416.9400	10.4169	11,324.3400	11.3243	8.711	0	0	0
2012/11/16	R186	07/11/2013	8.75	Put	Bond Future	4,503.2200	4.5032	4,045.8500	4.0458	(10.157)	0	0	130
2012/11/16	R189	07/02/2013			Bond Future	216.3884	216.3884	216.3770	216.3770	(0.005)	0.0000	0.0000	154
2012/11/16	R189	07/02/2013	212.99	Call	Bond Future	3,398.3900	3.3984	3,387.0200	3.3870	(0.335)	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
2012/11/16	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R189	07/02/2013	213.00	Call	Bond Future	3,388.3900	3.3884	3,377.0200	3.3770	(0.336)	0	0	0
2012/11/16	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R189	07/02/2013	213.01	Call	Bond Future	3,378.3900	3.3784	3,367.0200	3.3670	(0.337)	0	0	0
2012/11/16	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R197	07/02/2013			Bond Future	277.7884	277.7884	277.7805	277.7805	(0.003)	0.0000	0.0000	2,543
2012/11/16	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R197	07/02/2013	278.99	Put	Bond Future	1,201.5700	1.2016	1,209.4900	1.2095	0.659	0	0	0
2012/11/16	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R197	07/02/2013	279.00	Put	Bond Future	1,211.5700	1.2116	1,219.4900	1.2195	0.654	0	0	0
2012/11/16	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R197	07/02/2013	279.01	Put	Bond Future	1,221.5700	1.2216	1,229.4900	1.2295	0.648	0	0	0
2012/11/16	R197	02/05/2013			Bond Future	281.2902	281.2902	281.2812	281.2812	(0.003)	0.0000	0.0000	40
2012/11/16	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R197	02/05/2013	282.39	Put	Bond Future	1,099.8200	1.0998	1,108.8100	1.1088	0.817	0	0	0
2012/11/16	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R197	02/05/2013	282.40	Put	Bond Future	1,109.8200	1.1098	1,118.8100	1.1188	0.810	0	0	0
2012/11/16	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R197	02/05/2013	282.41	Put	Bond Future	1,119.8200	1.1198	1,128.8100	1.1288	0.803	0	0	0
2012/11/16	R201	07/02/2013			Bond Future	5.0475	107.7396	4.9795	107.8637	(1.346)	0.0000	0.0000	1,540
2012/11/16	R201	07/02/2013	4.98	Call	Bond Future	245.2500	0.2452	301.6700	0.3017	23.005	0	0	0
2012/11/16	R201	07/02/2013	4.98	Put	Bond Future	368.4400	0.3684	300.8000	0.3008	(18.358)	0	0	0
2012/11/16	R201	07/02/2013	5.60	Call	Bond Future	1,041.1900	1.0412	1,153.4600	1.1535	10.783	0	0	0
2012/11/16	R201	07/02/2013	5.60	Put	Bond Future	39.0200	0.0390	27.2300	0.0272	(30.215)	0	0	0
2012/11/16	R201	07/02/2013	6.20	Call	Bond Future	2,077.8100	2.0778	2,201.2900	2.2013	5.943	0	0	0
2012/11/16	R201	07/02/2013	6.20	Put	Bond Future	1.3900	0.0014	0.8100	0.0008	(41.727)	0	0	0
2012/11/16	R201	07/02/2013	6.25	Call	Bond Future	2,166.2700	2.1663	2,289.9100	2.2899	5.708	0	0	0
2012/11/16	R201	07/02/2013	6.25	Put	Bond Future	0.9800	0.0010	0.5600	0.0006	(42.857)	0	0	0
2012/11/16	R201	07/02/2013	6.30	Call	Bond Future	2,254.7400	2.2547	2,378.5000	2.3785	5.489	0	0	0
2012/11/16	R201	07/02/2013	6.30	Put	Bond Future	0.6800	0.0007	0.3800	0.0004	(44.118)	0	0	0
2012/11/16	R201	02/05/2013			Bond Future	5.0157	109.0369	4.9376	109.1622	(1.557)	0.0000	0.0000	4
2012/11/16	R201	02/05/2013	4.05	Call	Bond Future	13.5400	0.0135	18.9100	0.0189	39.660	0	0	0
2012/11/16	R201	02/05/2013	4.05	Put	Bond Future	1,575.8400	1.5758	1,456.0100	1.4560	(7.604)	0	0	0
2012/11/16	R201	02/05/2013	4.06	Call	Bond Future	14.2400	0.0142	19.8400	0.0198	39.326	0	0	0
2012/11/16	R201	02/05/2013	4.06	Put	Bond Future	1,560.2000	1.5602	1,440.6000	1.4406	(7.666)	0	0	0
2012/11/16	R201	02/05/2013	4.04	Call	Bond Future	12.8700	0.0129	18.0200	0.0180	40.016	0	0	0
2012/11/16	R201	02/05/2013	4.04	Put	Bond Future	1,591.5000	1.5915	1,471.4500	1.4715	(7.543)	0	0	0
2012/11/16	R201	07/11/2013			Bond Future	4.8462	107.5910	4.7299	107.7189	(2.399)	0.0000	0.0000	0
2012/11/16	R201	07/11/2013	4.80	Call	Bond Future	439.5500	0.4395	503.7100	0.5037	14.597	0	0	0
2012/11/16	R201	07/11/2013	4.80	Put	Bond Future	490.3400	0.4903	426.5900	0.4266	(13.001)	0	0	0
2012/11/16	R201	07/11/2013	4.81	Call	Bond Future	445.2800	0.4453	509.9200	0.5099	14.517	0	0	0
2012/11/16	R201	07/11/2013	4.81	Put	Bond Future	485.0700	0.4851	421.8000	0.4218	(13.043)	0	0	0
2012/11/16	R201	07/11/2013	4.79	Call	Bond Future	433.8600	0.4339	497.5400	0.4975	14.678	0	0	0
2012/11/16	R201	07/11/2013	4.79	Put	Bond Future	495.6500	0.4956	431.4200	0.4314	(12.959)	0	0	0
2012/11/16	R202	07/02/2013			Bond Future	209.6843	209.6843	209.6820	209.6820	(0.001)	0.0000	0.0000	51,694

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2012/11/16	R202	07/02/2013	204.99	Call	Bond Future	4,694.2600	4.6943	4,691.9800	4.6920	(0.049)	0	0	0
2012/11/16	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R202	07/02/2013	205.00	Call	Bond Future	4,684.2600	4.6843	4,681.9800	4.6820	(0.049)	0	0	0
2012/11/16	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R202	07/02/2013	205.01	Call	Bond Future	4,674.2600	4.6743	4,671.9800	4.6720	(0.049)	0	0	0
2012/11/16	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R202	02/05/2013			Bond Future	212.3277	212.3277	212.3245	212.3245	(0.002)	0.0000	0.0000	1
2012/11/16	R202	02/05/2013	211.04	Call	Bond Future	1,287.7400	1.2877	1,284.4900	1.2845	(0.252)	0	0	0
2012/11/16	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R202	02/05/2013	211.05	Call	Bond Future	1,277.7400	1.2777	1,274.4900	1.2745	(0.254)	0	0	0
2012/11/16	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R202	02/05/2013	211.06	Call	Bond Future	1,267.7400	1.2677	1,264.4900	1.2645	(0.256)	0	0	0
2012/11/16	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R203	07/02/2013			Bond Future	5.9692	112.4429	5.9049	112.7117	(1.077)	0.0000	0.0000	14,464
2012/11/16	R203	07/02/2013	5.54	Call	Bond Future	290.1400	0.2901	349.9100	0.3499	20.600	0	0	10,000
2012/11/16	R203	07/02/2013	5.54	Put	Bond Future	2,100.6000	2.1006	1,891.5800	1.8916	(9.950)	0	0	0
2012/11/16	R203	07/02/2013	6.11	Call	Bond Future	1,263.2800	1.2633	1,425.6900	1.4257	12.856	0	0	12,600
2012/11/16	R203	07/02/2013	6.11	Put	Bond Future	677.2300	0.6772	570.8500	0.5709	(15.708)	0	0	3,254
2012/11/16	R203	07/02/2013	6.45	Call	Bond Future	2,258.3400	2.2583	2,473.6800	2.4737	9.535	0	0	0
2012/11/16	R203	07/02/2013	6.45	Put	Bond Future	272.9100	0.2729	219.4600	0.2195	(19.585)	0	0	0
2012/11/16	R203	07/02/2013	6.55	Call	Bond Future	2,594.5000	2.5945	2,821.4300	2.8214	8.747	0	0	0
2012/11/16	R203	07/02/2013	6.55	Put	Bond Future	201.7000	0.2017	159.8400	0.1598	(20.754)	0	0	0
2012/11/16	R203	07/02/2013	6.65	Call	Bond Future	2,944.8000	2.9448	3,181.4400	3.1814	8.036	0	0	0
2012/11/16	R203	07/02/2013	6.65	Put	Bond Future	146.5200	0.1465	114.3700	0.1144	(21.942)	0	0	30,250
2012/11/16	R203	07/02/2013	6.94	Call	Bond Future	4,016.9600	4.0170	4,272.2200	4.2722	6.355	0	0	0
2012/11/16	R203	07/02/2013	6.94	Put	Bond Future	53.4100	0.0534	39.8800	0.0399	(25.332)	0	0	0
2012/11/16	R203	07/02/2013	7.15	Call	Bond Future	4,820.1900	4.8202	5,082.6400	5.0826	5.445	0	0	0
2012/11/16	R203	07/02/2013	7.15	Put	Bond Future	22.5800	0.0226	16.2400	0.0162	(28.078)	0	0	0
2012/11/16	R203	07/02/2013	6.50	Call	Bond Future	2,424.5800	2.4246	2,645.9400	2.6459	9.130	0	0	0
2012/11/16	R203	07/02/2013	6.50	Put	Bond Future	235.2300	0.2352	187.8000	0.1878	(20.163)	0	0	0
2012/11/16	R203	02/05/2013			Bond Future	6.0123	109.6404	5.9441	109.9121	(1.135)	0.0000	0.0000	22
2012/11/16	R203	02/05/2013	5.90	Call	Bond Future	1,083.0900	1.0831	1,206.2800	1.2063	11.374	0	0	0
2012/11/16	R203	02/05/2013	5.90	Put	Bond Future	1,530.7700	1.5308	1,382.2900	1.3823	(9.700)	0	0	0
2012/11/16	R203	02/05/2013	5.91	Call	Bond Future	1,101.3300	1.1013	1,225.8500	1.2258	11.306	0	0	0
2012/11/16	R203	02/05/2013	5.91	Put	Bond Future	1,509.0500	1.5091	1,361.9000	1.3619	(9.751)	0	0	0
2012/11/16	R203	02/05/2013	5.89	Call	Bond Future	1,065.0400	1.0650	1,186.8900	1.1869	11.441	0	0	0
2012/11/16	R203	02/05/2013	5.89	Put	Bond Future	1,552.7000	1.5527	1,402.8800	1.4029	(9.649)	0	0	0
2012/11/16	R203	07/11/2013			Bond Future	6.1147	108.5185	6.0359	108.7969	(1.289)	0.0000	0.0000	0
2012/11/16	R203	07/11/2013	6.00	Call	Bond Future	1,772.6400	1.7726	1,905.6200	1.9056	7.502	0	0	0
2012/11/16	R203	07/11/2013	6.00	Put	Bond Future	2,178.1100	2.1781	2,032.6900	2.0327	(6.676)	0	0	0
2012/11/16	R203	07/11/2013	6.01	Call	Bond Future	1,789.7700	1.7898	1,923.5500	1.9235	7.475	0	0	0
2012/11/16	R203	07/11/2013	6.01	Put	Bond Future	2,159.8300	2.1598	2,015.2100	2.0152	(6.696)	0	0	0
2012/11/16	R203	07/11/2013	5.99	Call	Bond Future	1,756.0300	1.7560	1,888.2100	1.8882	7.527	0	0	0
2012/11/16	R203	07/11/2013	5.99	Put	Bond Future	2,196.9300	2.1969	2,050.7100	2.0507	(6.656)	0	0	0
2012/11/16	R204	07/02/2013			Bond Future	6.2733	109.5048	6.1992	109.8821	(1.181)	0.0000	0.0000	11,672
2012/11/16	R204	07/02/2013	7.29	Call	Bond Future	5,100.6000	5.1006	5,456.8700	5.4569	6.985	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
2012/11/16	R204	07/02/2013	7.29	Put	Bond Future	80.9000		0.0809	59.8600	0.0599	(26.007)	0	0	0
2012/11/16	R204	07/02/2013	7.45	Call	Bond Future	5,827.8900		5.8279	6,192.7100	6.1927	6.260	0	0	0
2012/11/16	R204	07/02/2013	7.45	Put	Bond Future	44.5100		0.0445	32.0200	0.0320	(28.061)	0	0	0
2012/11/16	R204	07/02/2013	7.95	Call	Bond Future	8,130.5700		8.1306	8,506.1300	8.5061	4.619	0	0	0
2012/11/16	R204	07/02/2013	7.95	Put	Bond Future	5.0600		0.0051	3.3100	0.0033	(34.585)	0	0	0
2012/11/16	R204	07/02/2013	8.00	Call	Bond Future	8,360.0400		8.3600	8,735.9500	8.7360	4.497	0	0	0
2012/11/16	R204	07/02/2013	8.00	Put	Bond Future	3.9700		0.0040	2.5700	0.0026	(35.264)	0	0	0
2012/11/16	R204	07/02/2013	8.05	Call	Bond Future	8,589.0800		8.5891	8,965.2800	8.9653	4.380	0	0	0
2012/11/16	R204	07/02/2013	8.05	Put	Bond Future	3.0900		0.0031	1.9800	0.0020	(35.922)	0	0	0
2012/11/16	R204	02/05/2013			Bond Future	6.3250		110.8233	6.2472	111.2048	(1.230)	0.0000	0.0000	24
2012/11/16	R204	02/05/2013	6.30	Call	Bond Future	1,759.8100		1.7598	1,950.5500	1.9506	10.839	0	0	0
2012/11/16	R204	02/05/2013	6.30	Put	Bond Future	1,882.2600		1.8823	1,691.4700	1.6915	(10.136)	0	0	0
2012/11/16	R204	02/05/2013	6.31	Call	Bond Future	1,784.3800		1.7844	1,976.7500	1.9768	10.781	0	0	0
2012/11/16	R204	02/05/2013	6.31	Put	Bond Future	1,857.8500		1.8578	1,668.6900	1.6687	(10.182)	0	0	0
2012/11/16	R204	02/05/2013	6.29	Call	Bond Future	1,735.4400		1.7354	1,924.5400	1.9245	10.896	0	0	0
2012/11/16	R204	02/05/2013	6.29	Put	Bond Future	1,906.9000		1.9069	1,714.4700	1.7145	(10.091)	0	0	0
2012/11/16	R204	07/11/2013			Bond Future	6.4457		109.8098	6.3583	110.2011	(1.356)	0.0000	0.0000	0
2012/11/16	R204	07/11/2013	6.30	Call	Bond Future	2,455.8300		2.4558	2,642.2600	2.6423	7.591	0	0	0
2012/11/16	R204	07/11/2013	6.30	Put	Bond Future	3,108.9500		3.1089	2,904.0700	2.9041	(6.590)	0	0	0
2012/11/16	R204	07/11/2013	6.31	Call	Bond Future	2,476.5800		2.4766	2,664.0100	2.6640	7.568	0	0	0
2012/11/16	R204	07/11/2013	6.31	Put	Bond Future	3,084.7000		3.0847	2,880.8200	2.8808	(6.609)	0	0	0
2012/11/16	R204	07/11/2013	7.00	Call	Bond Future	4,197.8700		4.1979	4,451.6300	4.4516	6.045	0	0	0
2012/11/16	R204	07/11/2013	7.00	Put	Bond Future	1,756.2800		1.7563	1,618.7300	1.6187	(7.832)	0	0	180
2012/11/16	R204	07/11/2013	6.29	Call	Bond Future	2,435.2000		2.4352	2,620.6200	2.6206	7.614	0	0	0
2012/11/16	R204	07/11/2013	6.29	Put	Bond Future	3,133.3400		3.1333	2,927.4500	2.9275	(6.571)	0	0	0
2012/11/16	R206	07/02/2013			Bond Future	5.0280		102.7758	4.9527	102.8441	(1.496)	0.0000	0.0000	1,120
2012/11/16	R206	07/02/2013	4.76	Call	Bond Future	44.4200		0.0444	61.7800	0.0618	39.081	0	0	0
2012/11/16	R206	07/02/2013	4.76	Put	Bond Future	287.9300		0.2879	237.0200	0.2370	(17.681)	0	0	0
2012/11/16	R206	07/02/2013	5.00	Call	Bond Future	121.4700		0.1215	155.5700	0.1556	28.073	0	0	0
2012/11/16	R206	07/02/2013	5.00	Put	Bond Future	146.8300		0.1468	112.6600	0.1127	(23.272)	0	0	0
2012/11/16	R206	07/02/2013	5.95	Call	Bond Future	832.4200		0.8324	900.0800	0.9001	8.128	0	0	0
2012/11/16	R206	07/02/2013	5.95	Put	Bond Future	1.3200		0.0013	0.7100	0.0007	(46.212)	0	0	0
2012/11/16	R206	07/02/2013	6.00	Call	Bond Future	876.8200		0.8768	944.6400	0.9446	7.735	0	0	0
2012/11/16	R206	07/02/2013	6.00	Put	Bond Future	0.9600		0.0010	0.5100	0.0005	(46.875)	0	0	0
2012/11/16	R206	07/02/2013	6.05	Call	Bond Future	921.2500		0.9213	989.2100	0.9892	7.377	0	0	0
2012/11/16	R206	07/02/2013	6.05	Put	Bond Future	0.6500		0.0007	0.3400	0.0003	(47.692)	0	0	0
2012/11/16	R206	02/05/2013			Bond Future	4.9600		104.0134	4.8593	104.0821	(2.029)	0.0000	0.0000	23
2012/11/16	R206	02/05/2013	3.40	Call	Bond Future	0.1500		0.0002	0.2900	0.0003	93.333	0	0	0
2012/11/16	R206	02/05/2013	3.40	Put	Bond Future	1,075.0300		1.0750	1,006.4000	1.0064	(6.384)	0	0	0
2012/11/16	R206	02/05/2013	3.41	Call	Bond Future	0.1600		0.0002	0.3000	0.0003	87.500	0	0	0
2012/11/16	R206	02/05/2013	3.41	Put	Bond Future	1,068.0900		1.0681	999.4600	0.9995	(6.425)	0	0	0
2012/11/16	R206	02/05/2013	3.39	Call	Bond Future	0.1400		0.0001	0.2700	0.0003	92.857	0	0	0
2012/11/16	R206	02/05/2013	3.39	Put	Bond Future	1,081.9700		1.0820	1,013.3300	1.0133	(6.344)	0	0	0
2012/11/16	R206	07/11/2013			Bond Future	3.7089		103.0796	3.3197	103.1496	(10.494)	0.0000	0.0000	0
2012/11/16	R206	07/11/2013	4.30	Call	Bond Future	128.1100		0.1281	185.4100	0.1854	44.727	0	0	0
2012/11/16	R206	07/11/2013	4.30	Put	Bond Future	22.0700		0.0221	9.4300	0.0094	(57.272)	0	0	0
2012/11/16	R206	07/11/2013	4.31	Call	Bond Future	129.4600		0.1295	186.9800	0.1870	44.431	0	0	0

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2012/11/16	R206	07/11/2013	4.31	Put	Bond Future	21.6300	0.0216	9.2100	0.0092	(57.420)	0	0	0
2012/11/16	R206	07/11/2013	4.29	Call	Bond Future	126.7500	0.1268	183.8400	0.1838	45.041	0	0	0
2012/11/16	R206	07/11/2013	4.29	Put	Bond Future	22.5100	0.0225	9.6600	0.0097	(57.086)	0	0	0
2012/11/16	R207	07/02/2013			Bond Future	6.5787	104.2382	6.4790	104.8001	(1.516)	0.0000	0.0000	6,841
2012/11/16	R207	07/02/2013	7.66	Call	Bond Future	5,944.7900	5.9448	6,478.8100	6.4788	8.983	0	0	0
2012/11/16	R207	07/02/2013	7.66	Put	Bond Future	86.9600	0.0870	59.1100	0.0591	(32.026)	0	0	0
2012/11/16	R207	07/02/2013	7.80	Call	Bond Future	6,638.7700	6.6388	7,182.7500	7.1827	8.194	0	0	0
2012/11/16	R207	07/02/2013	7.80	Put	Bond Future	52.6600	0.0527	34.7700	0.0348	(33.973)	0	0	0
2012/11/16	R207	07/02/2013	8.20	Call	Bond Future	8,640.7700	8.6408	9,198.4900	9.1985	6.455	0	0	0
2012/11/16	R207	07/02/2013	8.20	Put	Bond Future	10.4800	0.0105	6.3300	0.0063	(39.599)	0	0	0
2012/11/16	R207	07/02/2013	8.25	Call	Bond Future	8,890.4500	8.8904	9,448.9400	9.4489	6.282	0	0	0
2012/11/16	R207	07/02/2013	8.25	Put	Bond Future	8.4000	0.0084	5.0200	0.0050	(40.238)	0	0	0
2012/11/16	R207	07/02/2013	8.30	Call	Bond Future	9,139.6900	9.1397	9,698.8200	9.6988	6.118	0	0	0
2012/11/16	R207	07/02/2013	8.30	Put	Bond Future	6.7000	0.0067	3.9600	0.0040	(40.896)	0	0	0
2012/11/16	R207	02/05/2013			Bond Future	6.6379	105.4934	6.5338	106.0616	(1.568)	0.0000	0.0000	0
2012/11/16	R207	02/05/2013	6.45	Call	Bond Future	1,639.8600	1.6399	1,891.6500	1.8916	15.354	0	0	0
2012/11/16	R207	02/05/2013	6.45	Put	Bond Future	2,668.1500	2.6681	2,351.6700	2.3517	(11.861)	0	0	0
2012/11/16	R207	02/05/2013	6.46	Call	Bond Future	1,663.2900	1.6633	1,917.4100	1.9174	15.278	0	0	0
2012/11/16	R207	02/05/2013	6.46	Put	Bond Future	2,636.5300	2.6365	2,322.3800	2.3224	(11.915)	0	0	0
2012/11/16	R207	02/05/2013	6.44	Call	Bond Future	1,616.6400	1.6166	1,866.0900	1.8661	15.430	0	0	0
2012/11/16	R207	02/05/2013	6.44	Put	Bond Future	2,700.0200	2.7000	2,381.2000	2.3812	(11.808)	0	0	0
2012/11/16	R207	07/11/2013			Bond Future	6.7724	104.7279	6.6574	105.3111	(1.699)	0.0000	0.0000	0
2012/11/16	R207	07/11/2013	6.70	Call	Bond Future	3,040.3200	3.0403	3,334.2200	3.3342	9.667	0	0	0
2012/11/16	R207	07/11/2013	6.70	Put	Bond Future	3,407.0400	3.4070	3,117.6700	3.1177	(8.493)	0	0	0
2012/11/16	R207	07/11/2013	6.71	Call	Bond Future	3,064.8800	3.0649	3,360.2400	3.3602	9.637	0	0	0
2012/11/16	R207	07/11/2013	6.71	Put	Bond Future	3,380.8800	3.3809	3,092.9700	3.0930	(8.516)	0	0	0
2012/11/16	R207	07/11/2013	6.69	Call	Bond Future	3,015.8700	3.0159	3,308.3200	3.3083	9.697	0	0	0
2012/11/16	R207	07/11/2013	6.69	Put	Bond Future	3,433.3500	3.4333	3,142.5300	3.1425	(8.470)	0	0	0
2012/11/16	R208	07/02/2013			Bond Future	6.7859	102.2714	6.7021	102.7891	(1.234)	0.0000	0.0000	20,445
2012/11/16	R208	07/02/2013	8.00	Call	Bond Future	7,227.2400	7.2272	7,722.9800	7.7230	6.859	0	0	0
2012/11/16	R208	07/02/2013	8.00	Put	Bond Future	79.8500	0.0799	57.8800	0.0579	(27.514)	0	0	0
2012/11/16	R208	07/02/2013	8.05	Call	Bond Future	7,495.1900	7.4952	7,993.9700	7.9940	6.655	0	0	0
2012/11/16	R208	07/02/2013	8.05	Put	Bond Future	67.3500	0.0674	48.4200	0.0484	(28.107)	0	0	0
2012/11/16	R208	07/02/2013	8.83	Call	Bond Future	11,671.4500	11.6714	12,188.0700	12.1881	4.426	0	0	0
2012/11/16	R208	07/02/2013	8.83	Put	Bond Future	2.9200	0.0029	1.8300	0.0018	(37.329)	0	0	0
2012/11/16	R208	07/02/2013	6.00	Call	Bond Future	231.5100	0.2315	294.1500	0.2941	27.057	0	0	12,250
2012/11/16	R208	07/02/2013	6.00	Put	Bond Future	5,223.6600	5.2237	4,768.5900	4.7686	(8.712)	0	0	0
2012/11/16	R208	07/02/2013	7.78	Call	Bond Future	6,062.5400	6.0625	6,539.8800	6.5399	7.874	0	0	0
2012/11/16	R208	07/02/2013	7.78	Put	Bond Future	161.8200	0.1618	121.4500	0.1214	(24.947)	0	0	0
2012/11/16	R208	07/02/2013	7.85	Call	Bond Future	6,429.8600	6.4299	6,914.0300	6.9140	7.530	0	0	0
2012/11/16	R208	07/02/2013	7.85	Put	Bond Future	130.2200	0.1302	96.6800	0.0967	(25.756)	0	0	0
2012/11/16	R208	07/02/2013	7.95	Call	Bond Future	6,960.2000	6.9602	7,452.5200	7.4525	7.073	0	0	0
2012/11/16	R208	07/02/2013	7.95	Put	Bond Future	94.3200	0.0943	68.9300	0.0689	(26.919)	0	0	0
2012/11/16	R208	02/05/2013			Bond Future	6.8435	100.1099	6.7566	100.6335	(1.270)	0.0000	0.0000	47
2012/11/16	R208	02/05/2013	6.66	Call	Bond Future	1,906.7700	1.9068	2,138.6000	2.1386	12.158	0	0	0
2012/11/16	R208	02/05/2013	6.66	Put	Bond Future	3,016.3000	3.0163	2,724.4900	2.7245	(9.674)	0	0	0

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2012/11/16	R208	02/05/2013	6.64	Call	Bond Future	1,855.5300	1.8555	2,083.2200	2.0832	12.271	0	0	0
2012/11/16	R208	02/05/2013	6.64	Put	Bond Future	3,086.9000	3.0869	2,790.9500	2.7910	(9.587)	0	0	0
2012/11/16	R208	02/05/2013	6.65	Call	Bond Future	1,881.0400	1.8810	2,110.8000	2.1108	12.215	0	0	0
2012/11/16	R208	02/05/2013	6.65	Put	Bond Future	3,051.4600	3.0515	2,757.5800	2.7576	(9.631)	0	0	0
2012/11/16	R208	07/11/2013			Bond Future	6.9782	99.4877	6.8834	100.0252	(1.359)	0.0000	0.0000	0
2012/11/16	R208	07/11/2013	6.81	Call	Bond Future	3,350.4500	3.3505	3,608.6900	3.6087	7.708	0	0	0
2012/11/16	R208	07/11/2013	6.81	Put	Bond Future	4,306.3200	4.3063	4,027.1000	4.0271	(6.484)	0	0	0
2012/11/16	R208	07/11/2013	7.50	Call	Bond Future	5,455.1400	5.4551	5,797.8700	5.7979	6.283	0	0	0
2012/11/16	R208	07/11/2013	7.50	Put	Bond Future	2,560.6800	2.5607	2,365.9500	2.3659	(7.605)	0	0	230
2012/11/16	R208	07/11/2013	6.79	Call	Bond Future	3,298.6700	3.2987	3,554.3400	3.5543	7.751	0	0	0
2012/11/16	R208	07/11/2013	6.79	Put	Bond Future	4,368.9500	4.3689	4,087.1600	4.0872	(6.450)	0	0	0
2012/11/16	R208	07/11/2013	6.80	Call	Bond Future	3,324.5000	3.3245	3,581.4600	3.5815	7.729	0	0	0
2012/11/16	R208	07/11/2013	6.80	Put	Bond Future	4,337.5500	4.3375	4,057.0500	4.0570	(6.467)	0	0	0
2012/11/16	R209	07/02/2013			Bond Future	8.6118	78.7817	8.4673	79.9655	(1.678)	0.0000	0.0000	11,552
2012/11/16	R209	07/02/2013	8.63	Call	Bond Future	2,470.7100	2.4707	3,123.9100	3.1239	26.438	0	0	0
2012/11/16	R209	07/02/2013	8.63	Put	Bond Future	2,323.3600	2.3234	1,792.8200	1.7928	(22.835)	0	0	11,000
2012/11/16	R209	07/02/2013	8.83	Call	Bond Future	3,354.1400	3.3541	4,128.0700	4.1281	23.074	0	0	0
2012/11/16	R209	07/02/2013	8.83	Put	Bond Future	1,619.0700	1.6191	1,209.2600	1.2093	(25.311)	0	0	14,000
2012/11/16	R209	07/02/2013	8.95	Call	Bond Future	3,946.2700	3.9463	4,785.9700	4.7860	21.278	0	0	0
2012/11/16	R209	07/02/2013	8.95	Put	Bond Future	1,283.4100	1.2834	939.3700	0.9394	(26.807)	0	0	0
2012/11/16	R209	07/02/2013	9.06	Call	Bond Future	4,523.7400	4.5237	5,418.2600	5.4183	19.774	0	0	0
2012/11/16	R209	07/02/2013	9.06	Put	Bond Future	1,026.3100	1.0263	737.0900	0.7371	(28.181)	0	0	0
2012/11/16	R209	07/02/2013	9.10	Call	Bond Future	4,740.9500	4.7410	5,654.0100	5.6540	19.259	0	0	0
2012/11/16	R209	07/02/2013	9.10	Put	Bond Future	943.7500	0.9438	673.0700	0.6731	(28.681)	0	0	0
2012/11/16	R209	07/02/2013	9.00	Call	Bond Future	4,205.0400	4.2050	5,070.3300	5.0703	20.577	0	0	0
2012/11/16	R209	07/02/2013	9.00	Put	Bond Future	1,160.9600	1.1610	842.5100	0.8425	(27.430)	0	0	0
2012/11/16	R209	07/02/2013	9.05	Call	Bond Future	4,469.9900	4.4700	5,359.7600	5.3598	19.905	0	0	0
2012/11/16	R209	07/02/2013	9.05	Put	Bond Future	1,047.8100	1.0478	753.8400	0.7538	(28.056)	0	0	0
2012/11/16	R209	02/05/2013			Bond Future	8.6847	76.5888	8.5364	77.7865	(1.706)	0.0000	0.0000	33
2012/11/16	R209	02/05/2013	8.01	Call	Bond Future	1,978.6700	1.9787	2,374.6500	2.3747	20.012	0	0	0
2012/11/16	R209	02/05/2013	8.01	Put	Bond Future	7,677.0600	7.6771	6,875.3700	6.8754	(10.443)	0	0	0
2012/11/16	R209	02/05/2013	7.99	Call	Bond Future	1,928.8300	1.9288	2,317.6900	2.3177	20.160	0	0	0
2012/11/16	R209	02/05/2013	7.99	Put	Bond Future	7,806.1300	7.8061	6,997.3200	6.9973	(10.361)	0	0	0
2012/11/16	R209	02/05/2013	8.00	Call	Bond Future	1,953.6500	1.9537	2,346.0600	2.3461	20.086	0	0	0
2012/11/16	R209	02/05/2013	8.00	Put	Bond Future	7,741.4200	7.7414	6,936.1600	6.9362	(10.402)	0	0	0
2012/11/16	R209	07/11/2013			Bond Future	8.8514	75.5664	8.6944	76.7967	(1.774)	0.0000	0.0000	0
2012/11/16	R209	07/11/2013	8.81	Call	Bond Future	6,478.0400	6.4780	7,146.3400	7.1463	10.316	0	0	0
2012/11/16	R209	07/11/2013	8.81	Put	Bond Future	6,799.1900	6.7992	6,237.1200	6.2371	(8.267)	0	0	0
2012/11/16	R209	07/11/2013	9.50	Call	Bond Future	9,231.7900	9.2318	10,046.2700	10.0463	8.823	0	0	0
2012/11/16	R209	07/11/2013	9.50	Put	Bond Future	4,465.5800	4.4656	4,049.6900	4.0497	(9.313)	0	0	180
2012/11/16	R209	07/11/2013	8.79	Call	Bond Future	6,403.5900	6.4036	7,067.3000	7.0673	10.365	0	0	0
2012/11/16	R209	07/11/2013	8.79	Put	Bond Future	6,880.7800	6.8808	6,314.1200	6.3141	(8.235)	0	0	0
2012/11/16	R209	07/11/2013	8.80	Call	Bond Future	6,440.7700	6.4408	7,106.7800	7.1068	10.341	0	0	0
2012/11/16	R209	07/11/2013	8.80	Put	Bond Future	6,839.8800	6.8399	6,275.5200	6.2755	(8.251)	0	0	0
2012/11/16	R210	07/02/2013			Bond Future	160.1110	160.1110	160.1084	160.1084	(0.002)	0.0000	0.0000	1,264
2012/11/16	R210	07/02/2013	156.99	Call	Bond Future	3,121.0200	3.1210	3,118.4000	3.1184	(0.084)	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
2012/11/16	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R210	07/02/2013	157.00	Call	Bond Future	3,111.0200	3.1110	3,108.4000	3.1084	(0.084)	0	0	0
2012/11/16	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R210	07/02/2013	157.01	Call	Bond Future	3,101.0200	3.1010	3,098.4000	3.0984	(0.084)	0	0	0
2012/11/16	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R210	02/05/2013			Bond Future	160.2772	160.2772	160.2738	160.2738	(0.002)	0.0000	0.0000	7
2012/11/16	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R210	02/05/2013	161.14	Put	Bond Future	862.8000	0.8628	866.2000	0.8662	0.394	0	0	0
2012/11/16	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R210	02/05/2013	161.15	Put	Bond Future	872.8000	0.8728	876.2000	0.8762	0.390	0	0	0
2012/11/16	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R210	02/05/2013	161.16	Put	Bond Future	882.8000	0.8828	886.2000	0.8862	0.385	0	0	0
2012/11/16	R211	07/02/2013			Bond Future	124.3585	124.3585	124.3514	124.3514	(0.006)	0.0000	0.0000	703
2012/11/16	R211	07/02/2013	122.99	Call	Bond Future	1,368.5300	1.3685	1,361.3900	1.3614	(0.522)	0	0	0
2012/11/16	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R211	07/02/2013	123.00	Call	Bond Future	1,358.5300	1.3585	1,351.3900	1.3514	(0.526)	0	0	0
2012/11/16	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R211	07/02/2013	123.01	Call	Bond Future	1,348.5300	1.3485	1,341.3900	1.3414	(0.529)	0	0	0
2012/11/16	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R211	02/05/2013			Bond Future	125.9263	125.9263	125.9185	125.9185	(0.006)	0.0000	0.0000	7
2012/11/16	R211	02/05/2013	125.69	Call	Bond Future	236.2700	0.2363	228.5400	0.2285	(3.272)	0	0	0
2012/11/16	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R211	02/05/2013	125.70	Call	Bond Future	226.2700	0.2263	218.5400	0.2185	(3.416)	0	0	0
2012/11/16	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R211	02/05/2013	125.71	Call	Bond Future	216.2700	0.2163	208.5400	0.2085	(3.574)	0	0	0
2012/11/16	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R212	07/02/2013			Bond Future	129.3233	129.3233	129.3193	129.3193	(0.003)	0.0000	0.0000	3,165
2012/11/16	R212	07/02/2013	128.99	Call	Bond Future	333.3200	0.3333	329.2700	0.3293	(1.215)	0	0	0
2012/11/16	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R212	07/02/2013	129.00	Call	Bond Future	323.3200	0.3233	319.2700	0.3193	(1.253)	0	0	0
2012/11/16	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R212	07/02/2013	129.01	Call	Bond Future	313.3200	0.3133	309.2700	0.3093	(1.293)	0	0	0
2012/11/16	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R212	02/05/2013			Bond Future	130.9536	130.9536	130.9490	130.9490	(0.004)	0.0000	0.0000	11
2012/11/16	R212	02/05/2013	131.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R212	02/05/2013	131.09	Put	Bond Future	136.3500	0.1363	141.0500	0.1411	3.447	0	0	0
2012/11/16	R212	02/05/2013	131.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R212	02/05/2013	131.10	Put	Bond Future	146.3500	0.1463	151.0500	0.1511	3.211	0	0	0
2012/11/16	R212	02/05/2013	131.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/16	R212	02/05/2013	131.11	Put	Bond Future	156.3500	0.1563	161.0500	0.1611	3.006	0	0	0
2012/11/16	R213	07/02/2013			Bond Future	8.3856	90.4145	8.2511	91.5474	(1.604)	0.0000	0.0000	7,609
2012/11/16	R213	07/02/2013	8.90	Call	Bond Future	5,266.7400	5.2667	6,123.7500	6.1238	16.272	0	0	0
2012/11/16	R213	07/02/2013	8.90	Put	Bond Future	1,124.3500	1.1244	848.4800	0.8485	(24.536)	0	0	0
2012/11/16	R213	07/02/2013	8.95	Call	Bond Future	5,551.0500	5.5511	6,428.0800	6.4281	15.799	0	0	0
2012/11/16	R213	07/02/2013	8.95	Put	Bond Future	1,021.6000	1.0216	765.7500	0.7658	(25.044)	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
2012/11/16	R213	07/02/2013	9.00	Call	Bond Future	5,840.5000	5.8405	6,736.6000	6.7366	15.343	0	0	0
2012/11/16	R213	07/02/2013	9.00	Put	Bond Future	926.6600	0.9267	689.8800	0.6899	(25.552)	0	0	0
2012/11/16	R213	07/02/2013	9.05	Call	Bond Future	6,134.4600	6.1345	7,048.7000	7.0487	14.903	0	0	0
2012/11/16	R213	07/02/2013	9.05	Put	Bond Future	838.8700	0.8389	620.2300	0.6202	(26.064)	0	0	0
2012/11/16	R213	02/05/2013			Bond Future	8.4592	87.9690	8.3211	89.1152	(1.632)	0.0000	0.0000	5
2012/11/16	R213	02/05/2013	7.86	Call	Bond Future	2,110.6800	2.1107	2,504.5300	2.5045	18.660	0	0	0
2012/11/16	R213	02/05/2013	7.86	Put	Bond Future	7,248.6600	7.2487	6,496.3100	6.4963	(10.379)	0	0	0
2012/11/16	R213	02/05/2013	7.84	Call	Bond Future	2,057.1700	2.0572	2,443.9600	2.4440	18.802	0	0	0
2012/11/16	R213	02/05/2013	7.84	Put	Bond Future	7,374.1700	7.3742	6,614.7600	6.6148	(10.298)	0	0	0
2012/11/16	R213	02/05/2013	7.85	Call	Bond Future	2,083.8100	2.0838	2,474.1200	2.4741	18.731	0	0	0
2012/11/16	R213	02/05/2013	7.85	Put	Bond Future	7,311.2400	7.3112	6,555.3500	6.5553	(10.339)	0	0	0
2012/11/16	R213	07/11/2013			Bond Future	8.6321	86.8692	8.4854	88.0465	(1.700)	0.0000	0.0000	0
2012/11/16	R213	07/11/2013	8.61	Call	Bond Future	6,324.1600	6.3242	6,959.1300	6.9591	10.040	0	0	0
2012/11/16	R213	07/11/2013	8.61	Put	Bond Future	6,500.0200	6.5000	5,957.6600	5.9577	(8.344)	0	0	0
2012/11/16	R213	07/11/2013	8.59	Call	Bond Future	6,246.4700	6.2465	6,876.7900	6.8768	10.091	0	0	0
2012/11/16	R213	07/11/2013	8.59	Put	Bond Future	6,581.9300	6.5819	6,034.9200	6.0349	(8.311)	0	0	0
2012/11/16	R213	07/11/2013	8.60	Call	Bond Future	6,285.2600	6.2853	6,917.9100	6.9179	10.066	0	0	0
2012/11/16	R213	07/11/2013	8.60	Put	Bond Future	6,540.8600	6.5409	5,996.1800	5.9962	(8.327)	0	0	0
2012/11/16	R214	07/02/2013			Bond Future	8.6362	80.5316	8.4916	81.7799	(1.674)	0.0000	0.0000	1,714
2012/11/16	R214	07/02/2013	8.59	Call	Bond Future	0.0000	0.0000	853.0400	0.8530	100.000	0	0	0
2012/11/16	R214	07/02/2013	8.59	Put	Bond Future	395.2600	0.3953	0.0000	0.0000	(100.000)	0	0	0
2012/11/16	R214	07/02/2013	8.60	Call	Bond Future	0.0000	0.0000	938.9200	0.9389	100.000	0	0	0
2012/11/16	R214	07/02/2013	8.60	Put	Bond Future	309.3800	0.3094	0.0000	0.0000	(100.000)	0	0	0
2012/11/16	R214	07/02/2013	8.61	Call	Bond Future	0.0000	0.0000	1,024.6300	1.0246	100.000	0	0	0
2012/11/16	R214	07/02/2013	8.61	Put	Bond Future	223.6700	0.2237	0.0000	0.0000	(100.000)	0	0	0

Total

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