



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/12/2012 to 18/12/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/18	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	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
2012/12/18	2025	07/02/2013			Bond Future	114.0715	114.0715	114.0905	114.0905	0.017	0.0000	0.0000	0
2012/12/18	2025	07/02/2013	110.99	Call	Bond Future	3,081.5000	3.0815	3,100.4500	3.1005	0.615	0	0	0
2012/12/18	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	2025	07/02/2013	111.00	Call	Bond Future	3,071.5000	3.0715	3,090.4500	3.0905	0.617	0	0	0
2012/12/18	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	2025	07/02/2013	111.01	Call	Bond Future	3,061.5000	3.0615	3,080.4500	3.0805	0.619	0	0	0
2012/12/18	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	2038	07/02/2013			Bond Future	113.4145	113.4145	113.4356	113.4356	0.019	0.0000	0.0000	0
2012/12/18	2038	07/02/2013	105.99	Call	Bond Future	7,424.5400	7.4245	7,445.6400	7.4456	0.284	0	0	0
2012/12/18	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	2038	07/02/2013	106.00	Call	Bond Future	7,414.5400	7.4145	7,435.6400	7.4356	0.285	0	0	0
2012/12/18	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	2038	07/02/2013	106.01	Call	Bond Future	7,404.5400	7.4045	7,425.6400	7.4256	0.285	0	0	0
2012/12/18	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	2050	07/02/2013			Bond Future	118.4526	118.4526	118.4779	118.4779	0.021	0.0000	0.0000	122
2012/12/18	2050	07/02/2013	112.99	Call	Bond Future	5,462.6100	5.4626	5,487.8600	5.4879	0.462	0	0	0
2012/12/18	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	2050	07/02/2013	113.00	Call	Bond Future	5,452.6100	5.4526	5,477.8600	5.4779	0.463	0	0	0
2012/12/18	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	2050	07/02/2013	113.01	Call	Bond Future	5,442.6100	5.4426	5,467.8600	5.4679	0.464	0	0	0
2012/12/18	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	AL7T	07/02/2013			Index Future	486.4470	486.4470	487.3740	487.3740	0.191	0.0000	0.0000	12
2012/12/18	AL7T	02/05/2013			Index Future	492.5450	492.5450	493.4900	493.4900	0.192	0.0000	0.0000	0
2012/12/18	ALBI	07/02/2013			Index Future	433.9950	433.9950	434.9210	434.9210	0.213	0.0000	0.0000	1,076
2012/12/18	ALBI	02/05/2013			Index Future	439.4360	439.4360	440.3790	440.3790	0.215	0.0000	0.0000	0
2012/12/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	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
2012/12/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/18	EL28	07/02/2013			Bond Future	113.4163	113.4163	113.4378	113.4378	0.019	0.0000	0.0000	0
2012/12/18	EL28	07/02/2013	112.99	Call	Bond Future	426.2500	0.4263	447.8500	0.4478	5.067	0	0	0
2012/12/18	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	EL28	07/02/2013	113.00	Call	Bond Future	416.2500	0.4163	437.8500	0.4378	5.189	0	0	0
2012/12/18	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	EL28	07/02/2013	113.01	Call	Bond Future	406.2500	0.4063	427.8500	0.4278	5.317	0	0	0
2012/12/18	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	ES33	07/02/2013			Bond Future	8.7730	91.0636	8.7415	91.3345	(0.359)	0.0000	0.0000	303
2012/12/18	ES33	07/02/2013	8.54	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
2012/12/18	ES33	07/02/2013	8.54	Put	Bond Future	2,032.2900	2.0323	1,761.4200	1.7614	(13.328)	0	0	0
2012/12/18	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	ES33	07/02/2013	8.55	Put	Bond Future	1,943.6000	1.9436	1,672.7300	1.6727	(13.937)	0	0	0
2012/12/18	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	ES33	07/02/2013	8.56	Put	Bond Future	1,855.0400	1.8550	1,584.1700	1.5842	(14.602)	0	0	0
2012/12/18	GOVI	07/02/2013			GOVI	434.1720	434.1720	435.0840	435.0840	0.210	0.0000	0.0000	335
2012/12/18	GOVI	07/02/2013	432.99	Call	GOVI	11,820.0000	1.1820	20,940.0000	2.0940	77.157	0	0	0
2012/12/18	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	GOVI	07/02/2013	433.00	Call	GOVI	11,720.0000	1.1720	20,840.0000	2.0840	77.816	0	0	0
2012/12/18	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	GOVI	07/02/2013	433.01	Call	GOVI	11,620.0000	1.1620	20,740.0000	2.0740	78.485	0	0	0
2012/12/18	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	GOVI	02/05/2013			GOVI	439.6150	439.6150	440.5440	440.5440	0.211	0.0000	0.0000	0
2012/12/18	GOVI	02/05/2013	432.99	Call	GOVI	66,250.0000	6.6250	75,540.0000	7.5540	14.023	0	0	0
2012/12/18	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	GOVI	02/05/2013	433.00	Call	GOVI	66,150.0000	6.6150	75,440.0000	7.5440	14.044	0	0	0
2012/12/18	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	GOVI	02/05/2013	433.01	Call	GOVI	66,050.0000	6.6050	75,340.0000	7.5340	14.065	0	0	0
2012/12/18	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/18	IGOV	07/02/2013			Index Future	200.0100	200.0100	200.2030	200.2030	0.096	0.0000	0.0000	610
2012/12/18	IGOV	02/05/2013			Index Future	202.5180	202.5180	202.7160	202.7160	0.098	0.0000	0.0000	0
2012/12/18	ILBI	07/02/2013			Index Future	534.7550	534.7550	534.4220	534.4220	(0.062)	0.0000	0.0000	183
2012/12/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/18	JBAF	19/12/2012			Jibar Tradeable Future	5.1200	94.8800	5.1250	94.8750	0.098	0.0000	0.0000	840
2012/12/18	JBAF	16/01/2013			Jibar Tradeable Future	5.0900	94.9100	4.7800	95.2200	(6.090)	0.0000	0.0000	0
2012/12/18	JBAF	20/02/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	0
2012/12/18	JBAF	20/03/2013			Jibar Tradeable Future	4.9800	95.0200	4.9900	95.0100	0.201	0.0000	0.0000	1,000
2012/12/18	JBAF	17/04/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	0
2012/12/18	JBAF	15/05/2013			Jibar Tradeable Future	4.9100	95.0900	4.9200	95.0800	0.204	0.0000	0.0000	0
2012/12/18	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.9000	95.1000	0.000	0.0000	0.0000	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
2012/12/18	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	2,200
2012/12/18	JBAF	18/12/2013			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	2,000
2012/12/18	JBAF	19/03/2014			Jibar Tradeable Future	5.0800	94.9200	5.0600	94.9400	(0.394)	0.0000	0.0000	1,000
2012/12/18	JBAF	18/06/2014			Jibar Tradeable Future	5.2000	94.8000	5.1800	94.8200	(0.385)	0.0000	0.0000	800
2012/12/18	JBAF	17/09/2014			Jibar Tradeable Future	5.3300	94.6700	5.3200	94.6800	(0.188)	0.0000	0.0000	0
2012/12/18	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/18	R023	07/02/2013			Bond Future	6.8993	109.6184	6.8732	109.8134	(0.380)	0.0000	0.0000	1,630
2012/12/18	R023	07/02/2013	7.04	Call	Bond Future	1,039.6400	1.0396	1,234.6900	1.2347	18.761	0	0	0
2012/12/18	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R023	07/02/2013	7.05	Call	Bond Future	1,113.0600	1.1131	1,308.1100	1.3081	17.524	0	0	0
2012/12/18	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R023	07/02/2013	7.06	Call	Bond Future	1,186.4100	1.1864	1,381.4600	1.3815	16.440	0	0	0
2012/12/18	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R023	02/05/2013			Bond Future	6.9525	107.0221	6.9253	107.2209	(0.392)	0.0000	0.0000	2
2012/12/18	R023	02/05/2013	7.04	Call	Bond Future	634.3000	0.6343	833.1000	0.8331	31.342	0	0	0
2012/12/18	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R023	02/05/2013	7.05	Call	Bond Future	706.5200	0.7065	905.3200	0.9053	28.138	0	0	0
2012/12/18	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R023	02/05/2013	7.06	Call	Bond Future	778.6800	0.7787	977.4800	0.9775	25.530	0	0	0
2012/12/18	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R023	01/08/2013			Bond Future	7.0074	108.4550	6.9796	108.6530	(0.397)	0.0000	0.0000	0
2012/12/18	R023	01/08/2013	7.29	Call	Bond Future	1,985.2200	1.9852	2,183.1600	2.1832	9.971	0	0	0
2012/12/18	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R023	01/08/2013	7.30	Call	Bond Future	2,054.5900	2.0546	2,252.5300	2.2525	9.634	0	0	0
2012/12/18	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R023	01/08/2013	7.31	Call	Bond Future	2,123.9000	2.1239	2,321.8400	2.3218	9.320	0	0	0
2012/12/18	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R157	07/02/2013			Bond Future	5.4259	124.8175	5.3990	124.8893	(0.496)	0.0000	0.0000	18,429
2012/12/18	R157	07/02/2013	6.28	Call	Bond Future	2,256.0800	2.2561	2,326.0000	2.3260	3.099	0	0	0
2012/12/18	R157	07/02/2013	6.28	Put	Bond Future	4.7300	0.0047	2.8700	0.0029	(39.323)	0	0	0
2012/12/18	R157	07/02/2013	6.50	Call	Bond Future	2,823.3300	2.8233	2,894.6600	2.8947	2.526	0	0	0
2012/12/18	R157	07/02/2013	6.50	Put	Bond Future	0.9600	0.0010	0.5100	0.0005	(46.875)	0	0	0
2012/12/18	R157	07/02/2013	6.70	Call	Bond Future	3,338.5400	3.3385	3,410.2300	3.4102	2.147	0	0	0
2012/12/18	R157	07/02/2013	6.70	Put	Bond Future	0.1600	0.0002	0.0700	0.0001	(56.250)	0	0	0
2012/12/18	R157	07/02/2013	6.75	Call	Bond Future	3,467.0200	3.4670	3,538.7400	3.5387	2.069	0	0	0
2012/12/18	R157	07/02/2013	6.75	Put	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2012/12/18	R157	07/02/2013	6.80	Call	Bond Future	3,595.3400	3.5953	3,667.0800	3.6671	1.995	0	0	0
2012/12/18	R157	07/02/2013	6.80	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2012/12/18	R157	02/05/2013			Bond Future	5.4441	119.5151	5.4135	119.5895	(0.562)	0.0000	0.0000	141
2012/12/18	R157	02/05/2013	5.35	Call	Bond Future	489.8800	0.4899	514.8500	0.5148	5.097	0	0	0
2012/12/18	R157	02/05/2013	5.35	Put	Bond Future	718.5700	0.7186	669.1900	0.6692	(6.872)	0	0	0
2012/12/18	R157	02/05/2013	5.36	Call	Bond Future	500.8800	0.5009	526.3100	0.5263	5.077	0	0	0
2012/12/18	R157	02/05/2013	5.36	Put	Bond Future	705.2400	0.7052	656.3200	0.6563	(6.937)	0	0	0
2012/12/18	R157	02/05/2013	5.34	Call	Bond Future	479.0400	0.4790	503.5400	0.5035	5.114	0	0	0
2012/12/18	R157	02/05/2013	5.34	Put	Bond Future	732.0700	0.7321	682.2200	0.6822	(6.809)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/18	R157	07/11/2013			Bond Future	5.4822	115.9951	5.4424	116.0701	(0.725)	0.0000	0.0000	0
2012/12/18	R157	07/11/2013	5.60	Call	Bond Future	957.9900	0.9580	994.3400	0.9943	3.794	0	0	0
2012/12/18	R157	07/11/2013	5.60	Put	Bond Future	735.9300	0.7359	697.2600	0.6973	(5.255)	0	0	0
2012/12/18	R157	07/11/2013	5.61	Call	Bond Future	968.5900	0.9686	1,005.2000	1.0052	3.780	0	0	0
2012/12/18	R157	07/11/2013	5.61	Put	Bond Future	727.7100	0.7277	689.3000	0.6893	(5.278)	0	0	0
2012/12/18	R157	07/11/2013	5.59	Call	Bond Future	947.4600	0.9475	983.5400	0.9835	3.808	0	0	0
2012/12/18	R157	07/11/2013	5.59	Put	Bond Future	744.2200	0.7442	705.2800	0.7053	(5.232)	0	0	0
2012/12/18	R186	07/02/2013			Bond Future	7.3672	128.4263	7.3359	128.7444	(0.424)	0.0000	0.0000	49,121
2012/12/18	R186	07/02/2013	7.00	Call	Bond Future	1,035.4400	1.0354	1,048.4000	1.0484	1.252	0	0	10,300
2012/12/18	R186	07/02/2013	7.00	Put	Bond Future	4,844.5600	4.8446	4,539.3800	4.5394	(6.299)	0	0	0
2012/12/18	R186	07/02/2013	7.25	Call	Bond Future	1,932.0400	1.9320	1,981.8400	1.9818	2.578	0	0	670
2012/12/18	R186	07/02/2013	7.25	Put	Bond Future	3,130.4300	3.1304	2,862.0900	2.8621	(8.572)	0	0	0
2012/12/18	R186	07/02/2013	7.50	Call	Bond Future	3,217.8200	3.2178	3,321.0000	3.3210	3.207	0	0	575
2012/12/18	R186	07/02/2013	7.50	Put	Bond Future	1,877.7100	1.8777	1,662.7500	1.6628	(11.448)	0	0	0
2012/12/18	R186	07/02/2013	8.55	Call	Bond Future	11,348.9100	11.3489	11,641.9300	11.6419	2.582	0	0	0
2012/12/18	R186	07/02/2013	8.55	Put	Bond Future	85.6900	0.0857	60.5700	0.0606	(29.315)	0	0	0
2012/12/18	R186	07/02/2013	8.45	Call	Bond Future	10,491.7200	10.4917	10,775.8900	10.7759	2.709	0	0	0
2012/12/18	R186	07/02/2013	8.45	Put	Bond Future	124.7100	0.1247	90.7400	0.0907	(27.239)	0	0	0
2012/12/18	R186	07/02/2013	8.47	Call	Bond Future	10,662.8900	10.6629	10,949.0000	10.9490	2.683	0	0	0
2012/12/18	R186	07/02/2013	8.47	Put	Bond Future	115.8500	0.1159	83.8200	0.0838	(27.648)	0	0	0
2012/12/18	R186	07/02/2013	8.50	Call	Bond Future	10,919.9400	10.9199	11,208.8000	11.2088	2.645	0	0	0
2012/12/18	R186	07/02/2013	8.50	Put	Bond Future	103.5900	0.1036	74.3100	0.0743	(28.265)	0	0	0
2012/12/18	R186	07/02/2013	7.75	Call	Bond Future	4,848.8600	4.8489	5,011.9400	5.0119	3.363	0	0	1,000
2012/12/18	R186	07/02/2013	7.75	Put	Bond Future	1,040.1800	1.0402	885.1200	0.8851	(14.907)	0	0	0
2012/12/18	R186	07/02/2013	8.00	Call	Bond Future	6,741.2500	6.7413	6,959.0400	6.9590	3.231	0	0	0
2012/12/18	R186	07/02/2013	8.00	Put	Bond Future	531.7400	0.5317	431.3900	0.4314	(18.872)	0	0	150
2012/12/18	R186	07/02/2013	8.32	Call	Bond Future	9,385.1800	9.3852	9,654.5800	9.6546	2.870	0	0	0
2012/12/18	R186	07/02/2013	8.32	Put	Bond Future	198.0900	0.1981	149.3500	0.1494	(24.605)	0	0	2,000
2012/12/18	R186	02/05/2013			Bond Future	7.4291	129.9688	7.3967	130.2925	(0.436)	0.0000	0.0000	12
2012/12/18	R186	02/05/2013	7.41	Call	Bond Future	3,927.9400	3.9279	4,036.1200	4.0361	2.754	0	0	0
2012/12/18	R186	02/05/2013	7.41	Put	Bond Future	4,118.2500	4.1182	3,902.6800	3.9027	(5.235)	0	0	0
2012/12/18	R186	02/05/2013	7.39	Call	Bond Future	3,831.3400	3.8313	3,936.9400	3.9369	2.756	0	0	0
2012/12/18	R186	02/05/2013	7.39	Put	Bond Future	4,221.7800	4.2218	4,003.6300	4.0036	(5.167)	0	0	0
2012/12/18	R186	02/05/2013	7.40	Call	Bond Future	3,879.4700	3.8795	3,986.3600	3.9864	2.755	0	0	0
2012/12/18	R186	02/05/2013	7.40	Put	Bond Future	4,169.7900	4.1698	3,952.9300	3.9529	(5.201)	0	0	0
2012/12/18	R186	07/11/2013			Bond Future	7.5721	128.1837	7.5375	128.5149	(0.457)	0.0000	0.0000	0
2012/12/18	R186	07/11/2013	8.16	Call	Bond Future	9,585.0300	9.5850	9,765.8700	9.7659	1.887	0	0	0
2012/12/18	R186	07/11/2013	8.16	Put	Bond Future	4,138.7500	4.1388	3,988.3700	3.9884	(3.633)	0	0	0
2012/12/18	R186	07/11/2013	8.75	Call	Bond Future	13,083.3200	13.0833	13,305.8700	13.3059	1.701	0	0	0
2012/12/18	R186	07/11/2013	8.75	Put	Bond Future	2,502.1800	2.5022	2,393.5100	2.3935	(4.343)	0	0	130
2012/12/18	R186	07/11/2013	8.14	Call	Bond Future	9,471.1000	9.4711	9,650.4600	9.6505	1.894	0	0	0
2012/12/18	R186	07/11/2013	8.14	Put	Bond Future	4,204.5600	4.2046	4,052.7000	4.0527	(3.612)	0	0	0
2012/12/18	R186	07/11/2013	8.15	Call	Bond Future	9,528.0100	9.5280	9,708.1000	9.7081	1.890	0	0	0
2012/12/18	R186	07/11/2013	8.15	Put	Bond Future	4,171.5500	4.1715	4,020.4200	4.0204	(3.623)	0	0	0
2012/12/18	R189	07/02/2013			Bond Future	217.6592	217.6592	217.6832	217.6832	0.011	0.0000	0.0000	154
2012/12/18	R189	07/02/2013	212.99	Call	Bond Future	4,669.2500	4.6693	4,693.1600	4.6932	0.512	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/18	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R189	07/02/2013	213.00	Call	Bond Future	4,659.2500	4.6593	4,683.1600	4.6832	0.513	0	0	0
2012/12/18	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R189	07/02/2013	213.01	Call	Bond Future	4,649.2500	4.6493	4,673.1600	4.6732	0.514	0	0	0
2012/12/18	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R197	07/02/2013			Bond Future	287.6288	287.6288	287.6751	287.6751	0.016	0.0000	0.0000	2,543
2012/12/18	R197	07/02/2013	278.99	Call	Bond Future	8,638.8000	8.6388	8,685.1100	8.6851	0.536	0	0	0
2012/12/18	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R197	07/02/2013	279.00	Call	Bond Future	8,628.8000	8.6288	8,675.1100	8.6751	0.537	0	0	0
2012/12/18	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R197	07/02/2013	279.01	Call	Bond Future	8,618.8000	8.6188	8,665.1100	8.6651	0.537	0	0	0
2012/12/18	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R197	02/05/2013			Bond Future	291.2351	291.2351	291.2857	291.2857	0.017	0.0000	0.0000	40
2012/12/18	R197	02/05/2013	282.39	Call	Bond Future	8,845.1400	8.8451	8,895.7100	8.8957	0.572	0	0	0
2012/12/18	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R197	02/05/2013	282.40	Call	Bond Future	8,835.1400	8.8351	8,885.7100	8.8857	0.572	0	0	0
2012/12/18	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R197	02/05/2013	282.41	Call	Bond Future	8,825.1400	8.8251	8,875.7100	8.8757	0.573	0	0	0
2012/12/18	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R201	07/02/2013			Bond Future	5.0680	107.7022	5.0412	107.7510	(0.528)	0.0000	0.0000	1,540
2012/12/18	R201	07/02/2013	4.98	Call	Bond Future	160.1700	0.1602	171.6900	0.1717	7.192	0	0	0
2012/12/18	R201	07/02/2013	4.98	Put	Bond Future	320.8000	0.3208	283.4800	0.2835	(11.633)	0	0	0
2012/12/18	R201	07/02/2013	5.60	Call	Bond Future	979.3700	0.9794	1,023.5400	1.0235	4.510	0	0	0
2012/12/18	R201	07/02/2013	5.60	Put	Bond Future	14.6400	0.0146	9.9700	0.0100	(31.899)	0	0	0
2012/12/18	R201	07/02/2013	6.20	Call	Bond Future	2,039.0700	2.0391	2,087.8600	2.0879	2.393	0	0	0
2012/12/18	R201	07/02/2013	6.20	Put	Bond Future	0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2012/12/18	R201	07/02/2013	6.25	Call	Bond Future	2,127.9000	2.1279	2,176.7100	2.1767	2.294	0	0	0
2012/12/18	R201	07/02/2013	6.25	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2012/12/18	R201	07/02/2013	6.30	Call	Bond Future	2,216.6500	2.2166	2,265.4700	2.2655	2.202	0	0	0
2012/12/18	R201	07/02/2013	6.30	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2012/12/18	R201	02/05/2013			Bond Future	5.0414	108.9958	5.0096	109.0467	(0.631)	0.0000	0.0000	4
2012/12/18	R201	02/05/2013	4.05	Call	Bond Future	6.1300	0.0061	6.6500	0.0067	8.483	0	0	0
2012/12/18	R201	02/05/2013	4.05	Put	Bond Future	1,609.5900	1.6096	1,559.1600	1.5592	(3.133)	0	0	0
2012/12/18	R201	02/05/2013	4.06	Call	Bond Future	6.5100	0.0065	7.0700	0.0071	8.602	0	0	0
2012/12/18	R201	02/05/2013	4.06	Put	Bond Future	1,593.6300	1.5936	1,543.2400	1.5432	(3.162)	0	0	0
2012/12/18	R201	02/05/2013	4.04	Call	Bond Future	5.7600	0.0058	6.2600	0.0063	8.681	0	0	0
2012/12/18	R201	02/05/2013	4.04	Put	Bond Future	1,625.5500	1.6256	1,575.1000	1.5751	(3.104)	0	0	0
2012/12/18	R201	07/11/2013			Bond Future	4.9043	107.5272	4.8578	107.5783	(0.949)	0.0000	0.0000	0
2012/12/18	R201	07/11/2013	4.80	Call	Bond Future	373.1400	0.3731	394.5000	0.3945	5.724	0	0	0
2012/12/18	R201	07/11/2013	4.80	Put	Bond Future	487.7700	0.4878	458.0200	0.4580	(6.099)	0	0	0
2012/12/18	R201	07/11/2013	4.81	Call	Bond Future	378.1800	0.3782	399.7400	0.3997	5.701	0	0	0
2012/12/18	R201	07/11/2013	4.81	Put	Bond Future	481.8100	0.4818	452.2600	0.4523	(6.133)	0	0	0
2012/12/18	R201	07/11/2013	4.79	Call	Bond Future	368.1600	0.3682	389.3000	0.3893	5.742	0	0	0
2012/12/18	R201	07/11/2013	4.79	Put	Bond Future	493.7900	0.4938	463.8200	0.4638	(6.069)	0	0	0
2012/12/18	R202	07/02/2013			Bond Future	216.8226	216.8226	216.8620	216.8620	0.018	0.0000	0.0000	51,506

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/18	R202	07/02/2013	204.99	Call	Bond Future	11,832.5800	11.8326	11,871.9700	11.8720	0.333	0	0	0
2012/12/18	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R202	07/02/2013	205.00	Call	Bond Future	11,822.5800	11.8226	11,861.9700	11.8620	0.333	0	0	0
2012/12/18	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R202	07/02/2013	205.01	Call	Bond Future	11,812.5800	11.8126	11,851.9700	11.8520	0.333	0	0	0
2012/12/18	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R202	02/05/2013			Bond Future	219.5409	219.5409	219.5839	219.5839	0.020	0.0000	0.0000	1
2012/12/18	R202	02/05/2013	211.04	Call	Bond Future	8,500.9000	8.5009	8,543.8900	8.5439	0.506	0	0	0
2012/12/18	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R202	02/05/2013	211.05	Call	Bond Future	8,490.9000	8.4909	8,533.8900	8.5339	0.506	0	0	0
2012/12/18	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R202	02/05/2013	211.06	Call	Bond Future	8,480.9000	8.4809	8,523.8900	8.5239	0.507	0	0	0
2012/12/18	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R203	07/02/2013			Bond Future	5.8940	112.7573	5.8676	112.8681	(0.448)	0.0000	0.0000	19,298
2012/12/18	R203	07/02/2013	5.54	Call	Bond Future	212.5900	0.2126	216.6500	0.2166	1.910	0	0	10,000
2012/12/18	R203	07/02/2013	5.54	Put	Bond Future	1,708.5900	1.7086	1,601.8600	1.6019	(6.247)	0	0	0
2012/12/18	R203	07/02/2013	6.11	Call	Bond Future	1,277.5100	1.2775	1,331.3800	1.3314	4.217	0	0	12,600
2012/12/18	R203	07/02/2013	6.11	Put	Bond Future	377.0000	0.3770	320.0800	0.3201	(15.098)	0	0	3,254
2012/12/18	R203	07/02/2013	6.45	Call	Bond Future	2,401.7500	2.4018	2,488.9900	2.4890	3.632	0	0	0
2012/12/18	R203	07/02/2013	6.45	Put	Bond Future	101.8600	0.1019	78.3100	0.0783	(23.120)	0	0	0
2012/12/18	R203	07/02/2013	6.94	Call	Bond Future	4,286.8300	4.2868	4,394.3700	4.3944	2.509	0	0	0
2012/12/18	R203	07/02/2013	6.94	Put	Bond Future	8.8200	0.0088	5.5700	0.0056	(36.848)	0	0	0
2012/12/18	R203	07/02/2013	7.15	Call	Bond Future	5,114.4200	5.1144	5,224.1900	5.2242	2.146	0	0	0
2012/12/18	R203	07/02/2013	7.15	Put	Bond Future	2.3500	0.0024	1.3300	0.0013	(43.404)	0	0	0
2012/12/18	R203	07/02/2013	6.50	Call	Bond Future	2,585.6600	2.5857	2,676.4600	2.6765	3.512	0	0	0
2012/12/18	R203	07/02/2013	6.50	Put	Bond Future	81.8500	0.0819	61.8600	0.0619	(24.423)	0	0	0
2012/12/18	R203	07/02/2013	6.55	Call	Bond Future	2,772.4600	2.7725	2,866.4500	2.8664	3.390	0	0	0
2012/12/18	R203	07/02/2013	6.55	Put	Bond Future	65.2000	0.0652	48.4000	0.0484	(25.767)	0	0	0
2012/12/18	R203	07/02/2013	6.65	Call	Bond Future	3,153.2500	3.1532	3,252.4800	3.2525	3.147	0	0	0
2012/12/18	R203	07/02/2013	6.65	Put	Bond Future	40.5100	0.0405	28.9500	0.0290	(28.536)	0	0	30,250
2012/12/18	R203	02/05/2013			Bond Future	5.9333	109.9552	5.9048	110.0689	(0.480)	0.0000	0.0000	22
2012/12/18	R203	02/05/2013	5.90	Call	Bond Future	1,105.9000	1.1059	1,145.2000	1.1452	3.554	0	0	0
2012/12/18	R203	02/05/2013	5.90	Put	Bond Future	1,238.8600	1.2389	1,164.4600	1.1645	(6.006)	0	0	0
2012/12/18	R203	02/05/2013	5.91	Call	Bond Future	1,125.5900	1.1256	1,165.5100	1.1655	3.547	0	0	0
2012/12/18	R203	02/05/2013	5.91	Put	Bond Future	1,218.5900	1.2186	1,144.8100	1.1448	(6.055)	0	0	0
2012/12/18	R203	02/05/2013	5.89	Call	Bond Future	1,086.4100	1.0864	1,125.1000	1.1251	3.561	0	0	0
2012/12/18	R203	02/05/2013	5.89	Put	Bond Future	1,259.3500	1.2594	1,184.3400	1.1843	(5.956)	0	0	0
2012/12/18	R203	07/11/2013			Bond Future	6.0295	108.8197	5.9968	108.9353	(0.541)	0.0000	0.0000	0
2012/12/18	R203	07/11/2013	6.00	Call	Bond Future	1,759.8400	1.7598	1,807.0200	1.8070	2.681	0	0	0
2012/12/18	R203	07/11/2013	6.00	Put	Bond Future	1,864.1300	1.8641	1,795.7600	1.7958	(3.668)	0	0	0
2012/12/18	R203	07/11/2013	6.01	Call	Bond Future	1,777.8000	1.7778	1,825.3400	1.8253	2.674	0	0	0
2012/12/18	R203	07/11/2013	6.01	Put	Bond Future	1,846.6800	1.8467	1,778.6700	1.7787	(3.683)	0	0	0
2012/12/18	R203	07/11/2013	5.99	Call	Bond Future	1,742.3800	1.7424	1,789.2100	1.7892	2.688	0	0	0
2012/12/18	R203	07/11/2013	5.99	Put	Bond Future	1,882.1000	1.8821	1,813.3800	1.8134	(3.651)	0	0	0
2012/12/18	R204	07/02/2013			Bond Future	6.1304	110.2336	6.1042	110.3681	(0.428)	0.0000	0.0000	16,672
2012/12/18	R204	07/02/2013	7.29	Call	Bond Future	5,759.8400	5.7598	5,890.2800	5.8903	2.265	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/18	R204	07/02/2013	7.29	Put	Bond Future	11.3300	0.0113	7.2600	0.0073	(35.922)	0	0	0
2012/12/18	R204	07/02/2013	7.45	Call	Bond Future	6,516.6900	6.5167	6,649.3700	6.6494	2.036	0	0	0
2012/12/18	R204	07/02/2013	7.45	Put	Bond Future	4.5000	0.0045	2.6700	0.0027	(40.667)	0	0	0
2012/12/18	R204	07/02/2013	7.95	Call	Bond Future	8,854.4700	8.8545	8,988.9000	8.9889	1.518	0	0	0
2012/12/18	R204	07/02/2013	7.95	Put	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	0
2012/12/18	R204	07/02/2013	8.00	Call	Bond Future	9,084.9800	9.0850	9,219.4300	9.2194	1.480	0	0	0
2012/12/18	R204	07/02/2013	8.00	Put	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2012/12/18	R204	07/02/2013	8.05	Call	Bond Future	9,314.8700	9.3149	9,449.3400	9.4493	1.444	0	0	0
2012/12/18	R204	07/02/2013	8.05	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2012/12/18	R204	02/05/2013			Bond Future	6.1756	111.5576	6.1477	111.6953	(0.452)	0.0000	0.0000	24
2012/12/18	R204	02/05/2013	6.30	Call	Bond Future	1,963.4500	1.9634	2,018.9800	2.0190	2.828	0	0	0
2012/12/18	R204	02/05/2013	6.30	Put	Bond Future	1,351.6400	1.3516	1,269.4600	1.2695	(6.080)	0	0	0
2012/12/18	R204	02/05/2013	6.31	Call	Bond Future	1,991.4100	1.9914	2,047.6300	2.0476	2.823	0	0	0
2012/12/18	R204	02/05/2013	6.31	Put	Bond Future	1,330.6200	1.3306	1,249.1300	1.2491	(6.124)	0	0	0
2012/12/18	R204	02/05/2013	6.29	Call	Bond Future	1,935.7000	1.9357	1,990.5500	1.9906	2.834	0	0	0
2012/12/18	R204	02/05/2013	6.29	Put	Bond Future	1,372.9000	1.3729	1,290.0400	1.2900	(6.035)	0	0	0
2012/12/18	R204	07/11/2013			Bond Future	6.2824	110.5423	6.2513	110.6825	(0.495)	0.0000	0.0000	0
2012/12/18	R204	07/11/2013	6.30	Call	Bond Future	2,570.3600	2.5704	2,627.9100	2.6279	2.239	0	0	0
2012/12/18	R204	07/11/2013	6.30	Put	Bond Future	2,490.9800	2.4910	2,408.3200	2.4083	(3.318)	0	0	0
2012/12/18	R204	07/11/2013	6.31	Call	Bond Future	2,593.8800	2.5939	2,651.8300	2.6518	2.234	0	0	0
2012/12/18	R204	07/11/2013	6.31	Put	Bond Future	2,469.5000	2.4695	2,387.2400	2.3872	(3.331)	0	0	0
2012/12/18	R204	07/11/2013	7.00	Call	Bond Future	4,481.6600	4.4817	4,566.1200	4.5661	1.885	0	0	0
2012/12/18	R204	07/11/2013	7.00	Put	Bond Future	1,307.5700	1.3076	1,251.8200	1.2518	(4.264)	0	0	180
2012/12/18	R204	07/11/2013	6.29	Call	Bond Future	2,546.9500	2.5469	2,604.1000	2.6041	2.244	0	0	0
2012/12/18	R204	07/11/2013	6.29	Put	Bond Future	2,512.5900	2.5126	2,429.5300	2.4295	(3.306)	0	0	0
2012/12/18	R206	07/02/2013			Bond Future	5.0613	102.7456	5.0330	102.7713	(0.560)	0.0000	0.0000	1,120
2012/12/18	R206	07/02/2013	4.76	Call	Bond Future	16.0300	0.0160	17.5900	0.0176	9.732	0	0	0
2012/12/18	R206	07/02/2013	4.76	Put	Bond Future	289.8200	0.2898	265.6600	0.2657	(8.336)	0	0	0
2012/12/18	R206	07/02/2013	5.00	Call	Bond Future	74.9000	0.0749	82.3400	0.0823	9.933	0	0	0
2012/12/18	R206	07/02/2013	5.00	Put	Bond Future	130.5400	0.1305	112.2600	0.1123	(14.003)	0	0	0
2012/12/18	R206	07/02/2013	5.95	Call	Bond Future	800.9500	0.8009	826.6000	0.8266	3.202	0	0	0
2012/12/18	R206	07/02/2013	5.95	Put	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	0
2012/12/18	R206	07/02/2013	6.00	Call	Bond Future	845.6600	0.8457	871.3300	0.8713	3.035	0	0	0
2012/12/18	R206	07/02/2013	6.00	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2012/12/18	R206	07/02/2013	6.05	Call	Bond Future	890.3600	0.8904	916.0600	0.9161	2.886	0	0	0
2012/12/18	R206	07/02/2013	6.05	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2012/12/18	R206	02/05/2013			Bond Future	5.0096	103.9795	4.9694	104.0070	(0.803)	0.0000	0.0000	23
2012/12/18	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/18	R206	02/05/2013	3.40	Put	Bond Future	1,108.7600	1.1088	1,081.2900	1.0813	(2.478)	0	0	0
2012/12/18	R206	02/05/2013	3.41	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/18	R206	02/05/2013	3.41	Put	Bond Future	1,101.8100	1.1018	1,074.3400	1.0743	(2.493)	0	0	0
2012/12/18	R206	02/05/2013	3.39	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/18	R206	02/05/2013	3.39	Put	Bond Future	1,115.7100	1.1157	1,088.2400	1.0882	(2.462)	0	0	0
2012/12/18	R206	07/11/2013			Bond Future	4.0184	103.0241	3.8676	103.0511	(3.753)	0.0000	0.0000	0
2012/12/18	R206	07/11/2013	4.30	Call	Bond Future	87.1100	0.0871	104.9000	0.1049	20.422	0	0	0
2012/12/18	R206	07/11/2013	4.30	Put	Bond Future	36.6200	0.0366	27.3500	0.0273	(25.314)	0	0	0
2012/12/18	R206	07/11/2013	4.31	Call	Bond Future	88.2500	0.0882	106.1700	0.1062	20.306	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/18	R206	07/11/2013	4.31	Put	Bond Future	35.9700	0.0360	26.8300	0.0268	(25.410)	0	0	0
2012/12/18	R206	07/11/2013	4.29	Call	Bond Future	85.9700	0.0860	103.6400	0.1036	20.554	0	0	0
2012/12/18	R206	07/11/2013	4.29	Put	Bond Future	37.2800	0.0373	27.8900	0.0279	(25.188)	0	0	0
2012/12/18	R207	07/02/2013			Bond Future	6.3990	105.2531	6.3728	105.4021	(0.409)	0.0000	0.0000	11,310
2012/12/18	R207	07/02/2013	7.66	Call	Bond Future	6,881.7100	6.8817	7,027.3200	7.0273	2.116	0	0	0
2012/12/18	R207	07/02/2013	7.66	Put	Bond Future	9.0200	0.0090	5.6400	0.0056	(37.472)	0	0	0
2012/12/18	R207	07/02/2013	7.80	Call	Bond Future	7,605.0000	7.6050	7,752.3300	7.7523	1.937	0	0	0
2012/12/18	R207	07/02/2013	7.80	Put	Bond Future	4.0300	0.0040	2.3700	0.0024	(41.191)	0	0	0
2012/12/18	R207	07/02/2013	8.20	Call	Bond Future	9,645.4500	9.6454	9,794.2800	9.7943	1.543	0	0	0
2012/12/18	R207	07/02/2013	8.20	Put	Bond Future	0.3000	0.0003	0.1400	0.0001	(53.333)	0	0	0
2012/12/18	R207	07/02/2013	8.25	Call	Bond Future	9,897.1200	9.8971	10,046.0000	10.0460	1.504	0	0	0
2012/12/18	R207	07/02/2013	8.25	Put	Bond Future	0.2100	0.0002	0.1000	0.0001	(52.381)	0	0	0
2012/12/18	R207	07/02/2013	8.30	Call	Bond Future	10,147.9900	10.1480	10,296.9000	10.2969	1.467	0	0	0
2012/12/18	R207	07/02/2013	8.30	Put	Bond Future	0.1400	0.0001	0.0600	0.0001	(57.143)	0	0	0
2012/12/18	R207	02/05/2013			Bond Future	6.4508	106.5171	6.4232	106.6694	(0.428)	0.0000	0.0000	0
2012/12/18	R207	02/05/2013	6.45	Call	Bond Future	1,906.6800	1.9067	1,957.4200	1.9574	2.661	0	0	0
2012/12/18	R207	02/05/2013	6.45	Put	Bond Future	1,911.2500	1.9113	1,809.7000	1.8097	(5.313)	0	0	0
2012/12/18	R207	02/05/2013	6.46	Call	Bond Future	1,934.3400	1.9343	1,985.7900	1.9858	2.660	0	0	0
2012/12/18	R207	02/05/2013	6.46	Put	Bond Future	1,883.8600	1.8839	1,783.0200	1.7830	(5.353)	0	0	0
2012/12/18	R207	02/05/2013	6.44	Call	Bond Future	1,879.2500	1.8793	1,929.2900	1.9293	2.663	0	0	0
2012/12/18	R207	02/05/2013	6.44	Put	Bond Future	1,938.9100	1.9389	1,836.6600	1.8367	(5.274)	0	0	0
2012/12/18	R207	07/11/2013			Bond Future	6.5696	105.7587	6.5393	105.9140	(0.462)	0.0000	0.0000	0
2012/12/18	R207	07/11/2013	6.70	Call	Bond Future	3,350.1100	3.3501	3,417.7400	3.4177	2.019	0	0	0
2012/12/18	R207	07/11/2013	6.70	Put	Bond Future	2,685.9700	2.6860	2,598.3400	2.5983	(3.263)	0	0	0
2012/12/18	R207	07/11/2013	6.71	Call	Bond Future	3,378.1900	3.3782	3,446.2300	3.4462	2.014	0	0	0
2012/12/18	R207	07/11/2013	6.71	Put	Bond Future	2,663.3300	2.6633	2,576.1100	2.5761	(3.275)	0	0	0
2012/12/18	R207	07/11/2013	6.69	Call	Bond Future	3,322.1500	3.3221	3,389.3600	3.3894	2.023	0	0	0
2012/12/18	R207	07/11/2013	6.69	Put	Bond Future	2,708.7700	2.7088	2,620.7200	2.6207	(3.251)	0	0	0
2012/12/18	R208	07/02/2013			Bond Future	6.4880	104.1283	6.4619	104.2932	(0.403)	0.0000	0.0000	19,166
2012/12/18	R208	07/02/2013	6.00	Call	Bond Future	307.9600	0.3080	305.7100	0.3057	(0.731)	0	0	12,250
2012/12/18	R208	07/02/2013	6.00	Put	Bond Future	3,443.1300	3.4431	3,276.0200	3.2760	(4.853)	0	0	0
2012/12/18	R208	07/02/2013	7.78	Call	Bond Future	7,770.5800	7.7706	7,930.8300	7.9308	2.062	0	0	0
2012/12/18	R208	07/02/2013	7.78	Put	Bond Future	12.8800	0.0129	8.2700	0.0083	(35.792)	0	0	0
2012/12/18	R208	07/02/2013	7.85	Call	Bond Future	8,165.5600	8.1656	8,327.0500	8.3271	1.978	0	0	0
2012/12/18	R208	07/02/2013	7.85	Put	Bond Future	8.9400	0.0089	5.5700	0.0056	(37.696)	0	0	0
2012/12/18	R208	07/02/2013	8.83	Call	Bond Future	13,525.5200	13.5255	13,690.3800	13.6904	1.219	0	0	0
2012/12/18	R208	07/02/2013	8.83	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/18	R208	07/02/2013	7.95	Call	Bond Future	8,728.0400	8.7280	8,890.8200	8.8908	1.865	0	0	0
2012/12/18	R208	07/02/2013	7.95	Put	Bond Future	5.1800	0.0052	3.1000	0.0031	(40.154)	0	0	0
2012/12/18	R208	07/02/2013	8.00	Call	Bond Future	9,008.2800	9.0083	9,171.5100	9.1715	1.812	0	0	0
2012/12/18	R208	07/02/2013	8.00	Put	Bond Future	3.9100	0.0039	2.2800	0.0023	(41.688)	0	0	0
2012/12/18	R208	07/02/2013	8.05	Call	Bond Future	9,287.7500	9.2877	9,451.3500	9.4513	1.761	0	0	0
2012/12/18	R208	07/02/2013	8.05	Put	Bond Future	2.9300	0.0029	1.6700	0.0017	(43.003)	0	0	0
2012/12/18	R208	02/05/2013			Bond Future	6.5347	101.9860	6.5073	102.1543	(0.419)	0.0000	0.0000	47
2012/12/18	R208	02/05/2013	6.66	Call	Bond Future	2,605.4300	2.6054	2,670.2200	2.6702	2.487	0	0	0
2012/12/18	R208	02/05/2013	6.66	Put	Bond Future	1,838.8300	1.8388	1,735.3200	1.7353	(5.629)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/18	R208	02/05/2013	6.64	Call	Bond Future	2,537.6300		2.5376	2,600.8700	2.6009	2.492	0	0	0
2012/12/18	R208	02/05/2013	6.64	Put	Bond Future	1,892.8700		1.8929	1,787.8100	1.7878	(5.550)	0	0	0
2012/12/18	R208	02/05/2013	6.65	Call	Bond Future	2,571.4100		2.5714	2,635.4300	2.6354	2.490	0	0	0
2012/12/18	R208	02/05/2013	6.65	Put	Bond Future	1,865.7000		1.8657	1,761.4200	1.7614	(5.589)	0	0	0
2012/12/18	R208	07/11/2013			Bond Future	6.6445		101.3951	6.6149	101.5669	(0.447)	0.0000	0.0000	0
2012/12/18	R208	07/11/2013	6.81	Call	Bond Future	3,966.9500		3.9669	4,042.8600	4.0429	1.914	0	0	0
2012/12/18	R208	07/11/2013	6.81	Put	Bond Future	3,015.4400		3.0154	2,919.5700	2.9196	(3.179)	0	0	0
2012/12/18	R208	07/11/2013	7.50	Call	Bond Future	6,430.6000		6.4306	6,536.7800	6.5368	1.651	0	0	0
2012/12/18	R208	07/11/2013	7.50	Put	Bond Future	1,628.7600		1.6288	1,563.1600	1.5632	(4.028)	0	0	230
2012/12/18	R208	07/11/2013	6.79	Call	Bond Future	3,903.9900		3.9040	3,978.9800	3.9790	1.921	0	0	0
2012/12/18	R208	07/11/2013	6.79	Put	Bond Future	3,066.8900		3.0669	2,970.1000	2.9701	(3.156)	0	0	0
2012/12/18	R208	07/11/2013	6.80	Call	Bond Future	3,935.4100		3.9354	4,010.8600	4.0109	1.917	0	0	0
2012/12/18	R208	07/11/2013	6.80	Put	Bond Future	3,041.0800		3.0411	2,944.7500	2.9448	(3.168)	0	0	0
2012/12/18	R209	07/02/2013			Bond Future	8.1585		82.5935	8.1273	82.8666	(0.382)	0.0000	0.0000	11,354
2012/12/18	R209	07/02/2013	8.63	Call	Bond Future	4,542.4300		4.5424	4,713.1200	4.7131	3.758	0	0	0
2012/12/18	R209	07/02/2013	8.63	Put	Bond Future	583.2800		0.5833	480.9000	0.4809	(17.552)	0	0	11,000
2012/12/18	R209	07/02/2013	8.83	Call	Bond Future	5,860.3400		5.8603	6,066.7500	6.0667	3.522	0	0	0
2012/12/18	R209	07/02/2013	8.83	Put	Bond Future	313.4700		0.3135	246.8100	0.2468	(21.265)	0	0	14,000
2012/12/18	R209	07/02/2013	8.95	Call	Bond Future	6,684.5300		6.6845	6,908.0200	6.9080	3.343	0	0	0
2012/12/18	R209	07/02/2013	8.95	Put	Bond Future	209.8700		0.2099	160.2900	0.1603	(23.624)	0	0	0
2012/12/18	R209	07/02/2013	9.10	Call	Bond Future	7,732.2500		7.7323	7,972.4200	7.9724	3.106	0	0	0
2012/12/18	R209	07/02/2013	9.10	Put	Bond Future	123.2500		0.1232	90.3500	0.0904	(26.694)	0	0	0
2012/12/18	R209	07/02/2013	9.00	Call	Bond Future	7,032.3400		7.0323	7,261.9400	7.2619	3.265	0	0	0
2012/12/18	R209	07/02/2013	9.00	Put	Bond Future	176.4600		0.1765	132.9900	0.1330	(24.634)	0	0	0
2012/12/18	R209	07/02/2013	9.05	Call	Bond Future	7,381.7200		7.3817	7,616.8900	7.6169	3.186	0	0	0
2012/12/18	R209	07/02/2013	9.05	Put	Bond Future	147.7400		0.1477	109.8400	0.1098	(25.653)	0	0	0
2012/12/18	R209	07/02/2013	9.06	Call	Bond Future	7,451.7600		7.4518	7,687.9700	7.6880	3.170	0	0	0
2012/12/18	R209	07/02/2013	9.06	Put	Bond Future	142.5300		0.1425	105.6700	0.1057	(25.861)	0	0	0
2012/12/18	R209	02/05/2013			Bond Future	8.2200		80.4440	8.1880	80.7214	(0.390)	0.0000	0.0000	33
2012/12/18	R209	02/05/2013	8.01	Call	Bond Future	2,704.8900		2.7049	2,777.8400	2.7778	2.697	0	0	0
2012/12/18	R209	02/05/2013	8.01	Put	Bond Future	4,548.1400		4.5481	4,343.6700	4.3437	(4.496)	0	0	0
2012/12/18	R209	02/05/2013	7.99	Call	Bond Future	2,632.8400		2.6328	2,703.7500	2.7038	2.693	0	0	0
2012/12/18	R209	02/05/2013	7.99	Put	Bond Future	4,655.0000		4.6550	4,448.4900	4.4485	(4.436)	0	0	0
2012/12/18	R209	02/05/2013	8.00	Call	Bond Future	2,668.6200		2.6686	2,740.5500	2.7406	2.695	0	0	0
2012/12/18	R209	02/05/2013	8.00	Put	Bond Future	4,601.2500		4.6013	4,395.7600	4.3958	(4.466)	0	0	0
2012/12/18	R209	07/11/2013			Bond Future	8.3614		79.5120	8.3276	79.7961	(0.404)	0.0000	0.0000	0
2012/12/18	R209	07/11/2013	8.81	Call	Bond Future	8,252.4600		8.2525	8,395.2400	8.3952	1.730	0	0	0
2012/12/18	R209	07/11/2013	8.81	Put	Bond Future	4,628.0000		4.6280	4,486.6100	4.4866	(3.055)	0	0	0
2012/12/18	R209	07/11/2013	9.50	Call	Bond Future	11,479.4600		11.4795	11,660.7700	11.6608	1.579	0	0	0
2012/12/18	R209	07/11/2013	9.50	Put	Bond Future	2,767.6400		2.7676	2,664.7800	2.6648	(3.717)	0	0	180
2012/12/18	R209	07/11/2013	8.79	Call	Bond Future	8,161.6200		8.1616	8,303.2400	8.3032	1.735	0	0	0
2012/12/18	R209	07/11/2013	8.79	Put	Bond Future	4,693.2000		4.6932	4,550.6500	4.5506	(3.037)	0	0	0
2012/12/18	R209	07/11/2013	8.80	Call	Bond Future	8,207.0000		8.2070	8,349.2000	8.3492	1.733	0	0	0
2012/12/18	R209	07/11/2013	8.80	Put	Bond Future	4,660.5000		4.6605	4,518.5300	4.5185	(3.046)	0	0	0
2012/12/18	R210	07/02/2013			Bond Future	165.4281		165.4281	165.4572	165.4572	0.018	0.0000	0.0000	1,212
2012/12/18	R210	07/02/2013	156.99	Call	Bond Future	8,438.1100		8.4381	8,467.1500	8.4672	0.344	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/18	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R210	07/02/2013	157.00	Call	Bond Future	8,428.1100	8.4281	8,457.1500	8.4572	0.345	0	0	0
2012/12/18	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R210	07/02/2013	157.01	Call	Bond Future	8,418.1100	8.4181	8,447.1500	8.4472	0.345	0	0	0
2012/12/18	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R210	02/05/2013			Bond Future	165.6451	165.6451	165.6766	165.6766	0.019	0.0000	0.0000	7
2012/12/18	R210	02/05/2013	161.14	Call	Bond Future	4,505.0600	4.5051	4,536.6200	4.5366	0.701	0	0	0
2012/12/18	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R210	02/05/2013	161.15	Call	Bond Future	4,495.0600	4.4951	4,526.6200	4.5266	0.702	0	0	0
2012/12/18	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R210	02/05/2013	161.16	Call	Bond Future	4,485.0600	4.4851	4,516.6200	4.5166	0.704	0	0	0
2012/12/18	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R211	07/02/2013			Bond Future	125.9624	125.9624	125.9794	125.9794	0.014	0.0000	0.0000	522
2012/12/18	R211	07/02/2013	122.99	Call	Bond Future	2,972.3500	2.9724	2,989.4400	2.9894	0.575	0	0	0
2012/12/18	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R211	07/02/2013	123.00	Call	Bond Future	2,962.3500	2.9624	2,979.4400	2.9794	0.577	0	0	0
2012/12/18	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R211	07/02/2013	123.01	Call	Bond Future	2,952.3500	2.9524	2,969.4400	2.9694	0.579	0	0	0
2012/12/18	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R211	02/05/2013			Bond Future	127.5417	127.5417	127.5606	127.5606	0.015	0.0000	0.0000	7
2012/12/18	R211	02/05/2013	125.69	Call	Bond Future	1,851.6800	1.8517	1,870.6000	1.8706	1.022	0	0	0
2012/12/18	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R211	02/05/2013	125.70	Call	Bond Future	1,841.6800	1.8417	1,860.6000	1.8606	1.027	0	0	0
2012/12/18	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R211	02/05/2013	125.71	Call	Bond Future	1,831.6800	1.8317	1,850.6000	1.8506	1.033	0	0	0
2012/12/18	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R212	07/02/2013			Bond Future	132.6550	132.6550	132.6764	132.6764	0.016	0.0000	0.0000	3,064
2012/12/18	R212	07/02/2013	128.99	Call	Bond Future	3,665.0000	3.6650	3,686.3600	3.6864	0.583	0	0	0
2012/12/18	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R212	07/02/2013	129.00	Call	Bond Future	3,655.0000	3.6550	3,676.3600	3.6764	0.584	0	0	0
2012/12/18	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R212	07/02/2013	129.01	Call	Bond Future	3,645.0000	3.6450	3,666.3600	3.6664	0.586	0	0	0
2012/12/18	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R212	02/05/2013			Bond Future	134.3183	134.3183	134.3416	134.3416	0.017	0.0000	0.0000	11
2012/12/18	R212	02/05/2013	131.09	Call	Bond Future	3,228.2900	3.2283	3,251.6000	3.2516	0.722	0	0	0
2012/12/18	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R212	02/05/2013	131.10	Call	Bond Future	3,218.2900	3.2183	3,241.6000	3.2416	0.724	0	0	0
2012/12/18	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R212	02/05/2013	131.11	Call	Bond Future	3,208.2900	3.2083	3,231.6000	3.2316	0.727	0	0	0
2012/12/18	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/18	R213	07/02/2013			Bond Future	7.8642	94.9280	7.8330	95.2091	(0.397)	0.0000	0.0000	9,399
2012/12/18	R213	07/02/2013	8.90	Call	Bond Future	8,787.2900	8.7873	9,034.0200	9.0340	2.808	0	0	0
2012/12/18	R213	07/02/2013	8.90	Put	Bond Future	131.3900	0.1314	96.9800	0.0970	(26.189)	0	0	0
2012/12/18	R213	07/02/2013	8.95	Call	Bond Future	9,152.7800	9.1528	9,404.0500	9.4040	2.745	0	0	0
2012/12/18	R213	07/02/2013	8.95	Put	Bond Future	109.8200	0.1098	79.9500	0.0800	(27.199)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/18	R213	07/02/2013	9.00	Call	Bond Future	9,518.7800	9.5188	9,774.1200	9.7741	2.682	0	0	0
2012/12/18	R213	07/02/2013	9.00	Put	Bond Future	91.4300	0.0914	65.6300	0.0656	(28.218)	0	0	0
2012/12/18	R213	07/02/2013	9.05	Call	Bond Future	9,884.9200	9.8849	10,143.8800	10.1439	2.620	0	0	0
2012/12/18	R213	07/02/2013	9.05	Put	Bond Future	75.8200	0.0758	53.6400	0.0536	(29.253)	0	0	0
2012/12/18	R213	02/05/2013			Bond Future	7.9244	92.5339	7.8922	92.8197	(0.406)	0.0000	0.0000	5
2012/12/18	R213	02/05/2013	7.86	Call	Bond Future	3,449.1400	3.4491	3,538.4800	3.5385	2.590	0	0	0
2012/12/18	R213	02/05/2013	7.86	Put	Bond Future	4,022.2600	4.0223	3,825.8200	3.8258	(4.884)	0	0	0
2012/12/18	R213	02/05/2013	7.84	Call	Bond Future	3,366.4400	3.3664	3,453.6200	3.4536	2.590	0	0	0
2012/12/18	R213	02/05/2013	7.84	Put	Bond Future	4,118.5800	4.1186	3,919.9800	3.9200	(4.822)	0	0	0
2012/12/18	R213	02/05/2013	7.85	Call	Bond Future	3,407.6500	3.4076	3,495.9100	3.4959	2.590	0	0	0
2012/12/18	R213	02/05/2013	7.85	Put	Bond Future	4,070.2200	4.0702	3,872.7000	3.8727	(4.853)	0	0	0
2012/12/18	R213	07/11/2013			Bond Future	8.0663	91.5419	8.0323	91.8345	(0.422)	0.0000	0.0000	0
2012/12/18	R213	07/11/2013	8.61	Call	Bond Future	8,579.8100	8.5798	8,735.2100	8.7352	1.811	0	0	0
2012/12/18	R213	07/11/2013	8.61	Put	Bond Future	4,082.9700	4.0830	3,945.7700	3.9458	(3.360)	0	0	0
2012/12/18	R213	07/11/2013	8.59	Call	Bond Future	8,482.5400	8.4825	8,636.6800	8.6367	1.817	0	0	0
2012/12/18	R213	07/11/2013	8.59	Put	Bond Future	4,145.3000	4.1453	4,006.8400	4.0068	(3.340)	0	0	0
2012/12/18	R213	07/11/2013	8.60	Call	Bond Future	8,531.1300	8.5311	8,685.9000	8.6859	1.814	0	0	0
2012/12/18	R213	07/11/2013	8.60	Put	Bond Future	4,114.0300	4.1140	3,976.2000	3.9762	(3.350)	0	0	0
2012/12/18	R214	07/02/2013			Bond Future	8.1983	84.4189	8.1671	84.7080	(0.380)	0.0000	0.0000	1,714
2012/12/18	R214	07/02/2013	8.59	Call	Bond Future	4,351.7800	4.3518	4,508.0000	4.5080	3.590	0	0	0
2012/12/18	R214	07/02/2013	8.59	Put	Bond Future	859.7800	0.8598	726.9000	0.7269	(15.455)	0	0	0
2012/12/18	R214	07/02/2013	8.60	Call	Bond Future	4,415.0700	4.4151	4,573.4500	4.5735	3.587	0	0	0
2012/12/18	R214	07/02/2013	8.60	Put	Bond Future	837.1900	0.8372	706.4700	0.7065	(15.614)	0	0	0
2012/12/18	R214	07/02/2013	8.61	Call	Bond Future	4,478.6700	4.4787	4,639.2200	4.6392	3.585	0	0	0
2012/12/18	R214	07/02/2013	8.61	Put	Bond Future	815.0800	0.8151	686.5300	0.6865	(15.771)	0	0	0

Total

339883