



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/12/2012 to 19/12/2012

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
2012/12/19	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	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
2012/12/19	2025	07/02/2013			Bond Future	114.0905	114.0905	114.1472	114.1472	0.050	0.0000	0.0000	0
2012/12/19	2025	07/02/2013	110.99	Call	Bond Future	3,100.4500	3.1005	3,157.2100	3.1572	1.831	0	0	0
2012/12/19	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	2025	07/02/2013	111.00	Call	Bond Future	3,090.4500	3.0905	3,147.2100	3.1472	1.837	0	0	0
2012/12/19	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	2025	07/02/2013	111.01	Call	Bond Future	3,080.4500	3.0805	3,137.2100	3.1372	1.843	0	0	0
2012/12/19	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	2038	07/02/2013			Bond Future	113.4356	113.4356	113.9431	113.9431	0.447	0.0000	0.0000	0
2012/12/19	2038	07/02/2013	105.99	Call	Bond Future	7,445.6400	7.4456	7,953.1300	7.9531	6.816	0	0	0
2012/12/19	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	2038	07/02/2013	106.00	Call	Bond Future	7,435.6400	7.4356	7,943.1300	7.9431	6.825	0	0	0
2012/12/19	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	2038	07/02/2013	106.01	Call	Bond Future	7,425.6400	7.4256	7,933.1300	7.9331	6.834	0	0	0
2012/12/19	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	2050	07/02/2013			Bond Future	118.4779	118.4779	119.1527	119.1527	0.570	0.0000	0.0000	122
2012/12/19	2050	07/02/2013	112.99	Call	Bond Future	5,487.8600	5.4879	6,162.6900	6.1627	12.297	0	0	0
2012/12/19	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	2050	07/02/2013	113.00	Call	Bond Future	5,477.8600	5.4779	6,152.6900	6.1527	12.319	0	0	0
2012/12/19	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	2050	07/02/2013	113.01	Call	Bond Future	5,467.8600	5.4679	6,142.6900	6.1427	12.342	0	0	0
2012/12/19	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	AL7T	07/02/2013			Index Future	487.3740	487.3740	488.8320	488.8320	0.299	0.0000	0.0000	12
2012/12/19	AL7T	02/05/2013			Index Future	493.4900	493.4900	494.9690	494.9690	0.300	0.0000	0.0000	0
2012/12/19	ALBI	07/02/2013			Index Future	434.9210	434.9210	436.3870	436.3870	0.337	0.0000	0.0000	1,076
2012/12/19	ALBI	02/05/2013			Index Future	440.3790	440.3790	441.8650	441.8650	0.337	0.0000	0.0000	0
2012/12/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	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
2012/12/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/19	EL28	07/02/2013			Bond Future	113.4378	113.4378	113.7924	113.7924	0.313	0.0000	0.0000	0
2012/12/19	EL28	07/02/2013	112.99	Call	Bond Future	447.8500	0.4478	802.4000	0.8024	79.167	0	0	0
2012/12/19	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	EL28	07/02/2013	113.00	Call	Bond Future	437.8500	0.4378	792.4000	0.7924	80.975	0	0	0
2012/12/19	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	EL28	07/02/2013	113.01	Call	Bond Future	427.8500	0.4278	782.4000	0.7824	82.868	0	0	0
2012/12/19	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	ES33	07/02/2013			Bond Future	8.7415	91.3345	8.6775	91.8877	(0.731)	0.0000	0.0000	303
2012/12/19	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
2012/12/19	ES33	07/02/2013	8.54	Put	Bond Future	1,761.4200	1.7614	1,208.2600	1.2083	(31.404)	0	0	0
2012/12/19	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	ES33	07/02/2013	8.55	Put	Bond Future	1,672.7300	1.6727	1,119.5700	1.1196	(33.069)	0	0	0
2012/12/19	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	ES33	07/02/2013	8.56	Put	Bond Future	1,584.1700	1.5842	1,031.0100	1.0310	(34.918)	0	0	0
2012/12/19	GOVI	07/02/2013			GOVI	435.0840	435.0840	436.5360	436.5360	0.334	0.0000	0.0000	335
2012/12/19	GOVI	07/02/2013	432.99	Call	GOVI	20,940.0000	2.0940	35,460.0000	3.5460	69.341	0	0	0
2012/12/19	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	GOVI	07/02/2013	433.00	Call	GOVI	20,840.0000	2.0840	35,360.0000	3.5360	69.674	0	0	0
2012/12/19	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	GOVI	07/02/2013	433.01	Call	GOVI	20,740.0000	2.0740	35,260.0000	3.5260	70.010	0	0	0
2012/12/19	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	GOVI	02/05/2013			GOVI	440.5440	440.5440	442.0160	442.0160	0.334	0.0000	0.0000	0
2012/12/19	GOVI	02/05/2013	432.99	Call	GOVI	75,540.0000	7.5540	90,260.0000	9.0260	19.486	0	0	0
2012/12/19	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	GOVI	02/05/2013	433.00	Call	GOVI	75,440.0000	7.5440	90,160.0000	9.0160	19.512	0	0	0
2012/12/19	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	GOVI	02/05/2013	433.01	Call	GOVI	75,340.0000	7.5340	90,060.0000	9.0060	19.538	0	0	0
2012/12/19	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/19	IGOV	07/02/2013			Index Future	200.2030	200.2030	200.2790	200.2790	0.038	0.0000	0.0000	610
2012/12/19	IGOV	02/05/2013			Index Future	202.7160	202.7160	202.7930	202.7930	0.038	0.0000	0.0000	0
2012/12/19	ILBI	07/02/2013			Index Future	534.4220	534.4220	534.6880	534.6880	0.050	0.0000	0.0000	183
2012/12/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/19	JBAF	19/12/2012			Jibar Tradeable Future	5.1250	94.8750	5.1250	94.8750	0.000	0.0000	0.0000	0
2012/12/19	JBAF	16/01/2013			Jibar Tradeable Future	4.7800	95.2200	4.3400	95.6600	(9.205)	0.0000	0.0000	0
2012/12/19	JBAF	20/02/2013			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	0
2012/12/19	JBAF	20/03/2013			Jibar Tradeable Future	4.9900	95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	1,000
2012/12/19	JBAF	17/04/2013			Jibar Tradeable Future	4.9400	95.0600	4.9300	95.0700	(0.202)	0.0000	0.0000	0
2012/12/19	JBAF	15/05/2013			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	0
2012/12/19	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.8900	95.1100	(0.204)	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
2012/12/19	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9000	95.1000	(0.204)	0.0000	0.0000	2,200
2012/12/19	JBAF	18/12/2013			Jibar Tradeable Future	4.9600	95.0400	4.9500	95.0500	(0.202)	0.0000	0.0000	2,000
2012/12/19	JBAF	19/03/2014			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	1,000
2012/12/19	JBAF	18/06/2014			Jibar Tradeable Future	5.1800	94.8200	5.1700	94.8300	(0.193)	0.0000	0.0000	800
2012/12/19	JBAF	17/09/2014			Jibar Tradeable Future	5.3200	94.6800	5.3000	94.7000	(0.376)	0.0000	0.0000	0
2012/12/19	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/19	R023	07/02/2013			Bond Future	6.8732	109.8134	6.8151	110.2472	(0.844)	0.0000	0.0000	1,630
2012/12/19	R023	07/02/2013	7.04	Call	Bond Future	1,234.6900	1.2347	1,668.4400	1.6684	35.130	0	0	0
2012/12/19	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R023	07/02/2013	7.05	Call	Bond Future	1,308.1100	1.3081	1,741.8600	1.7419	33.159	0	0	0
2012/12/19	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R023	07/02/2013	7.06	Call	Bond Future	1,381.4600	1.3815	1,815.2100	1.8152	31.398	0	0	0
2012/12/19	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R023	02/05/2013			Bond Future	6.9253	107.2209	6.8652	107.6607	(0.868)	0.0000	0.0000	2
2012/12/19	R023	02/05/2013	7.04	Call	Bond Future	833.1000	0.8331	1,272.9300	1.2729	52.794	0	0	0
2012/12/19	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R023	02/05/2013	7.05	Call	Bond Future	905.3200	0.9053	1,345.1500	1.3451	48.583	0	0	0
2012/12/19	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R023	02/05/2013	7.06	Call	Bond Future	977.4800	0.9775	1,417.3100	1.4173	44.996	0	0	0
2012/12/19	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R023	01/08/2013			Bond Future	6.9796	108.6530	6.9174	109.0976	(0.891)	0.0000	0.0000	0
2012/12/19	R023	01/08/2013	7.29	Call	Bond Future	2,183.1600	2.1832	2,627.8300	2.6278	20.368	0	0	0
2012/12/19	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R023	01/08/2013	7.30	Call	Bond Future	2,252.5300	2.2525	2,697.2000	2.6972	19.741	0	0	0
2012/12/19	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R023	01/08/2013	7.31	Call	Bond Future	2,321.8400	2.3218	2,766.5100	2.7665	19.152	0	0	0
2012/12/19	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R157	07/02/2013			Bond Future	5.3990	124.8893	5.3400	125.0471	(1.094)	0.0000	0.0000	7,617
2012/12/19	R157	07/02/2013	6.28	Call	Bond Future	2,326.0000	2.3260	2,482.4200	2.4824	6.725	0	0	0
2012/12/19	R157	07/02/2013	6.28	Put	Bond Future	2.8700	0.0029	1.4700	0.0015	(48.780)	0	0	0
2012/12/19	R157	07/02/2013	6.50	Call	Bond Future	2,894.6600	2.8947	3,052.1900	3.0522	5.442	0	0	0
2012/12/19	R157	07/02/2013	6.50	Put	Bond Future	0.5100	0.0005	0.2200	0.0002	(56.863)	0	0	0
2012/12/19	R157	07/02/2013	6.70	Call	Bond Future	3,410.2300	3.4102	3,568.0100	3.5680	4.627	0	0	0
2012/12/19	R157	07/02/2013	6.70	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2012/12/19	R157	07/02/2013	6.75	Call	Bond Future	3,538.7400	3.5387	3,696.5300	3.6965	4.459	0	0	0
2012/12/19	R157	07/02/2013	6.75	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2012/12/19	R157	07/02/2013	6.80	Call	Bond Future	3,667.0800	3.6671	3,824.8900	3.8249	4.303	0	0	0
2012/12/19	R157	07/02/2013	6.80	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/19	R157	02/05/2013			Bond Future	5.4135	119.5895	5.3474	119.7501	(1.220)	0.0000	0.0000	13,141
2012/12/19	R157	02/05/2013	5.35	Call	Bond Future	514.8500	0.5148	584.3800	0.5844	13.505	0	0	0
2012/12/19	R157	02/05/2013	5.35	Put	Bond Future	669.1900	0.6692	578.0800	0.5781	(13.615)	0	0	0
2012/12/19	R157	02/05/2013	5.36	Call	Bond Future	526.3100	0.5263	596.9000	0.5969	13.412	0	0	0
2012/12/19	R157	02/05/2013	5.36	Put	Bond Future	656.3200	0.6563	566.2700	0.5663	(13.720)	0	0	0
2012/12/19	R157	02/05/2013	5.34	Call	Bond Future	503.5400	0.5035	572.0200	0.5720	13.600	0	0	0
2012/12/19	R157	02/05/2013	5.34	Put	Bond Future	682.2200	0.6822	590.0600	0.5901	(13.509)	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
2012/12/19	R157	07/11/2013			Bond Future	5.4424	116.0701	5.3550	116.2353	(1.606)	0.0000	0.0000	0
2012/12/19	R157	07/11/2013	5.60	Call	Bond Future	994.3400	0.9943	1,062.6600	1.0627	6.871	0	0	0
2012/12/19	R157	07/11/2013	5.60	Put	Bond Future	697.2600	0.6973	600.3500	0.6003	(13.899)	0	0	0
2012/12/19	R157	07/11/2013	5.61	Call	Bond Future	1,005.2000	1.0052	1,074.1500	1.0742	6.859	0	0	0
2012/12/19	R157	07/11/2013	5.61	Put	Bond Future	689.3000	0.6893	593.0200	0.5930	(13.968)	0	0	0
2012/12/19	R157	07/11/2013	5.59	Call	Bond Future	983.5400	0.9835	1,051.2300	1.0512	6.882	0	0	0
2012/12/19	R157	07/11/2013	5.59	Put	Bond Future	705.2800	0.7053	607.7400	0.6077	(13.830)	0	0	0
2012/12/19	R186	07/02/2013			Bond Future	7.3359	128.7444	7.2728	129.3904	(0.860)	0.0000	0.0000	49,121
2012/12/19	R186	07/02/2013	7.00	Call	Bond Future	1,048.4000	1.0484	1,213.9200	1.2139	15.788	0	0	10,300
2012/12/19	R186	07/02/2013	7.00	Put	Bond Future	4,539.3800	4.5394	4,058.9100	4.0589	(10.584)	0	0	0
2012/12/19	R186	07/02/2013	7.25	Call	Bond Future	1,981.8400	1.9818	2,248.0500	2.2481	13.432	0	0	670
2012/12/19	R186	07/02/2013	7.25	Put	Bond Future	2,862.0900	2.8621	2,482.3100	2.4823	(13.269)	0	0	0
2012/12/19	R186	07/02/2013	7.50	Call	Bond Future	3,321.0000	3.3210	3,696.8100	3.6968	11.316	0	0	575
2012/12/19	R186	07/02/2013	7.50	Put	Bond Future	1,662.7500	1.6628	1,392.5700	1.3926	(16.249)	0	0	0
2012/12/19	R186	07/02/2013	8.55	Call	Bond Future	11,641.9300	11.6419	12,268.8800	12.2689	5.385	0	0	0
2012/12/19	R186	07/02/2013	8.55	Put	Bond Future	60.5700	0.0606	41.5300	0.0415	(31.435)	0	0	0
2012/12/19	R186	07/02/2013	8.45	Call	Bond Future	10,775.8900	10.7759	11,394.8700	11.3949	5.744	0	0	0
2012/12/19	R186	07/02/2013	8.45	Put	Bond Future	90.7400	0.0907	63.7300	0.0637	(29.766)	0	0	0
2012/12/19	R186	07/02/2013	8.47	Call	Bond Future	10,949.0000	10.9490	11,569.7600	11.5698	5.670	0	0	0
2012/12/19	R186	07/02/2013	8.47	Put	Bond Future	83.8200	0.0838	58.5900	0.0586	(30.100)	0	0	0
2012/12/19	R186	07/02/2013	8.50	Call	Bond Future	11,208.8000	11.2088	11,832.0500	11.8320	5.560	0	0	0
2012/12/19	R186	07/02/2013	8.50	Put	Bond Future	74.3100	0.0743	51.5700	0.0516	(30.602)	0	0	0
2012/12/19	R186	07/02/2013	7.75	Call	Bond Future	5,011.9400	5.0119	5,485.2600	5.4853	9.444	0	0	1,000
2012/12/19	R186	07/02/2013	7.75	Put	Bond Future	885.1200	0.8851	712.4500	0.7125	(19.508)	0	0	0
2012/12/19	R186	07/02/2013	8.00	Call	Bond Future	6,959.0400	6.9590	7,505.9900	7.5060	7.860	0	0	0
2012/12/19	R186	07/02/2013	8.00	Put	Bond Future	431.3900	0.4314	332.3500	0.3323	(22.958)	0	0	150
2012/12/19	R186	07/02/2013	8.32	Call	Bond Future	9,654.5800	9.6546	10,259.2800	10.2593	6.263	0	0	0
2012/12/19	R186	07/02/2013	8.32	Put	Bond Future	149.3500	0.1494	108.0600	0.1081	(27.646)	0	0	2,000
2012/12/19	R186	02/05/2013			Bond Future	7.3967	130.2925	7.3315	130.9473	(0.881)	0.0000	0.0000	12
2012/12/19	R186	02/05/2013	7.41	Call	Bond Future	4,036.1200	4.0361	4,366.3800	4.3664	8.183	0	0	0
2012/12/19	R186	02/05/2013	7.41	Put	Bond Future	3,902.6800	3.9027	3,578.2100	3.5782	(8.314)	0	0	0
2012/12/19	R186	02/05/2013	7.39	Call	Bond Future	3,936.9400	3.9369	4,261.9400	4.2619	8.255	0	0	0
2012/12/19	R186	02/05/2013	7.39	Put	Bond Future	4,003.6300	4.0036	3,673.9000	3.6739	(8.236)	0	0	0
2012/12/19	R186	02/05/2013	7.40	Call	Bond Future	3,986.3600	3.9864	4,313.9900	4.3140	8.219	0	0	0
2012/12/19	R186	02/05/2013	7.40	Put	Bond Future	3,952.9300	3.9529	3,625.8300	3.6258	(8.275)	0	0	0
2012/12/19	R186	07/11/2013			Bond Future	7.5375	128.5149	7.4676	129.1878	(0.927)	0.0000	0.0000	0
2012/12/19	R186	07/11/2013	8.16	Call	Bond Future	9,765.8700	9.7659	10,203.3100	10.2033	4.479	0	0	0
2012/12/19	R186	07/11/2013	8.16	Put	Bond Future	3,988.3700	3.9884	3,752.9100	3.7529	(5.904)	0	0	0
2012/12/19	R186	07/11/2013	8.75	Call	Bond Future	13,305.8700	13.3059	13,817.4400	13.8174	3.845	0	0	0
2012/12/19	R186	07/11/2013	8.75	Put	Bond Future	2,393.5100	2.3935	2,232.1800	2.2322	(6.740)	0	0	130
2012/12/19	R186	07/11/2013	8.14	Call	Bond Future	9,650.4600	9.6505	10,085.1400	10.0851	4.504	0	0	0
2012/12/19	R186	07/11/2013	8.14	Put	Bond Future	4,052.7000	4.0527	3,814.4800	3.8145	(5.878)	0	0	0
2012/12/19	R186	07/11/2013	8.15	Call	Bond Future	9,708.1000	9.7081	10,144.1700	10.1442	4.492	0	0	0
2012/12/19	R186	07/11/2013	8.15	Put	Bond Future	4,020.4200	4.0204	3,783.5900	3.7836	(5.891)	0	0	0
2012/12/19	R189	07/02/2013			Bond Future	217.6832	217.6832	217.7548	217.7548	0.033	0.0000	0.0000	154
2012/12/19	R189	07/02/2013	212.99	Call	Bond Future	4,693.1600	4.6932	4,764.7900	4.7648	1.526	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
2012/12/19	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R189	07/02/2013	213.00	Call	Bond Future	4,683.1600	4.6832	4,754.7900	4.7548	1.530	0	0	0
2012/12/19	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R189	07/02/2013	213.01	Call	Bond Future	4,673.1600	4.6732	4,744.7900	4.7448	1.533	0	0	0
2012/12/19	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R197	07/02/2013			Bond Future	287.6751	287.6751	287.8136	287.8136	0.048	0.0000	0.0000	2,633
2012/12/19	R197	07/02/2013	278.99	Call	Bond Future	8,685.1100	8.6851	8,823.6000	8.8236	1.595	0	0	0
2012/12/19	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R197	07/02/2013	279.00	Call	Bond Future	8,675.1100	8.6751	8,813.6000	8.8136	1.596	0	0	0
2012/12/19	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R197	07/02/2013	279.01	Call	Bond Future	8,665.1100	8.6651	8,803.6000	8.8036	1.598	0	0	0
2012/12/19	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R197	02/05/2013			Bond Future	291.2857	291.2857	291.4271	291.4271	0.049	0.0000	0.0000	40
2012/12/19	R197	02/05/2013	282.39	Call	Bond Future	8,895.7100	8.8957	9,037.1400	9.0371	1.590	0	0	0
2012/12/19	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R197	02/05/2013	282.40	Call	Bond Future	8,885.7100	8.8857	9,027.1400	9.0271	1.592	0	0	0
2012/12/19	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R197	02/05/2013	282.41	Call	Bond Future	8,875.7100	8.8757	9,017.1400	9.0171	1.593	0	0	0
2012/12/19	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R201	07/02/2013			Bond Future	5.0412	107.7510	4.9882	107.8478	(1.051)	0.0000	0.0000	1,540
2012/12/19	R201	07/02/2013	4.98	Call	Bond Future	171.6900	0.1717	212.0200	0.2120	23.490	0	0	0
2012/12/19	R201	07/02/2013	4.98	Put	Bond Future	283.4800	0.2835	227.0500	0.2270	(19.906)	0	0	0
2012/12/19	R201	07/02/2013	5.60	Call	Bond Future	1,023.5400	1.0235	1,116.2900	1.1163	9.062	0	0	0
2012/12/19	R201	07/02/2013	5.60	Put	Bond Future	9.9700	0.0100	5.9600	0.0060	(40.221)	0	0	0
2012/12/19	R201	07/02/2013	6.20	Call	Bond Future	2,087.8600	2.0879	2,184.6000	2.1846	4.633	0	0	0
2012/12/19	R201	07/02/2013	6.20	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2012/12/19	R201	07/02/2013	6.25	Call	Bond Future	2,176.7100	2.1767	2,273.4600	2.2735	4.445	0	0	0
2012/12/19	R201	07/02/2013	6.25	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/19	R201	07/02/2013	6.30	Call	Bond Future	2,265.4700	2.2655	2,362.2200	2.3622	4.271	0	0	0
2012/12/19	R201	07/02/2013	6.30	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/19	R201	02/05/2013			Bond Future	5.0096	109.0467	4.9480	109.1455	(1.229)	0.0000	0.0000	4
2012/12/19	R201	02/05/2013	4.05	Call	Bond Future	6.6500	0.0067	8.6600	0.0087	30.226	0	0	0
2012/12/19	R201	02/05/2013	4.05	Put	Bond Future	1,559.1600	1.5592	1,462.4600	1.4625	(6.202)	0	0	0
2012/12/19	R201	02/05/2013	4.06	Call	Bond Future	7.0700	0.0071	9.1900	0.0092	29.986	0	0	0
2012/12/19	R201	02/05/2013	4.06	Put	Bond Future	1,543.2400	1.5432	1,446.6500	1.4466	(6.259)	0	0	0
2012/12/19	R201	02/05/2013	4.04	Call	Bond Future	6.2600	0.0063	8.1600	0.0082	30.351	0	0	0
2012/12/19	R201	02/05/2013	4.04	Put	Bond Future	1,575.1000	1.5751	1,478.2900	1.4783	(6.146)	0	0	0
2012/12/19	R201	07/11/2013			Bond Future	4.8578	107.5783	4.7654	107.6798	(1.901)	0.0000	0.0000	0
2012/12/19	R201	07/11/2013	4.80	Call	Bond Future	394.5000	0.3945	437.0700	0.4371	10.791	0	0	0
2012/12/19	R201	07/11/2013	4.80	Put	Bond Future	458.0200	0.4580	399.0300	0.3990	(12.879)	0	0	0
2012/12/19	R201	07/11/2013	4.81	Call	Bond Future	399.7400	0.3997	443.1300	0.4431	10.855	0	0	0
2012/12/19	R201	07/11/2013	4.81	Put	Bond Future	452.2600	0.4523	394.0900	0.3941	(12.862)	0	0	0
2012/12/19	R201	07/11/2013	4.79	Call	Bond Future	389.3000	0.3893	431.0500	0.4310	10.724	0	0	0
2012/12/19	R201	07/11/2013	4.79	Put	Bond Future	463.8200	0.4638	404.0100	0.4040	(12.895)	0	0	0
2012/12/19	R202	07/02/2013			Bond Future	216.8620	216.8620	216.9802	216.9802	0.055	0.0000	0.0000	51,506

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
2012/12/19	R202	07/02/2013	204.99	Call	Bond Future	11,871.9700		11.8720	11,990.1700	11.9902	0.996	0	0	0
2012/12/19	R202	07/02/2013	204.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R202	07/02/2013	205.00	Call	Bond Future	11,861.9700		11.8620	11,980.1700	11.9802	0.996	0	0	0
2012/12/19	R202	07/02/2013	205.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R202	07/02/2013	205.01	Call	Bond Future	11,851.9700		11.8520	11,970.1700	11.9702	0.997	0	0	0
2012/12/19	R202	07/02/2013	205.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R202	02/05/2013			Bond Future	219.5839		219.5839	219.7041	219.7041	0.055	0.0000	0.0000	1
2012/12/19	R202	02/05/2013	211.04	Call	Bond Future	8,543.8900		8.5439	8,664.1200	8.6641	1.407	0	0	0
2012/12/19	R202	02/05/2013	211.04	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R202	02/05/2013	211.05	Call	Bond Future	8,533.8900		8.5339	8,654.1200	8.6541	1.409	0	0	0
2012/12/19	R202	02/05/2013	211.05	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R202	02/05/2013	211.06	Call	Bond Future	8,523.8900		8.5239	8,644.1200	8.6441	1.411	0	0	0
2012/12/19	R202	02/05/2013	211.06	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R203	07/02/2013			Bond Future	5.8676		112.8681	5.8041	113.1349	(1.082)	0.0000	0.0000	19,298
2012/12/19	R203	07/02/2013	5.54	Call	Bond Future	216.6500		0.2166	271.0200	0.2710	25.096	0	0	10,000
2012/12/19	R203	07/02/2013	5.54	Put	Bond Future	1,601.8600		1.6019	1,389.4000	1.3894	(13.263)	0	0	0
2012/12/19	R203	07/02/2013	6.11	Call	Bond Future	1,331.3800		1.3314	1,518.4800	1.5185	14.053	0	0	12,600
2012/12/19	R203	07/02/2013	6.11	Put	Bond Future	320.0800		0.3201	240.3500	0.2404	(24.909)	0	0	3,254
2012/12/19	R203	07/02/2013	6.45	Call	Bond Future	2,488.9900		2.4890	2,729.9200	2.7299	9.680	0	0	0
2012/12/19	R203	07/02/2013	6.45	Put	Bond Future	78.3100		0.0783	52.4100	0.0524	(33.074)	0	0	0
2012/12/19	R203	07/02/2013	6.94	Call	Bond Future	4,394.3700		4.3944	4,658.7000	4.6587	6.015	0	0	0
2012/12/19	R203	07/02/2013	6.94	Put	Bond Future	5.5700		0.0056	3.0700	0.0031	(44.883)	0	0	0
2012/12/19	R203	07/02/2013	7.15	Call	Bond Future	5,224.1900		5.2242	5,490.3500	5.4903	5.095	0	0	0
2012/12/19	R203	07/02/2013	7.15	Put	Bond Future	1.3300		0.0013	0.6600	0.0007	(50.376)	0	0	0
2012/12/19	R203	07/02/2013	6.50	Call	Bond Future	2,676.4600		2.6765	2,922.0800	2.9221	9.177	0	0	0
2012/12/19	R203	07/02/2013	6.50	Put	Bond Future	61.8600		0.0619	40.6500	0.0407	(34.287)	0	0	0
2012/12/19	R203	07/02/2013	6.55	Call	Bond Future	2,866.4500		2.8664	3,116.0900	3.1161	8.709	0	0	0
2012/12/19	R203	07/02/2013	6.55	Put	Bond Future	48.4000		0.0484	31.2100	0.0312	(35.517)	0	0	0
2012/12/19	R203	07/02/2013	6.65	Call	Bond Future	3,252.4800		3.2525	3,508.3100	3.5083	7.866	0	0	0
2012/12/19	R203	07/02/2013	6.65	Put	Bond Future	28.9500		0.0290	17.9500	0.0180	(37.997)	0	0	30,250
2012/12/19	R203	02/05/2013			Bond Future	5.9048		110.0689	5.8371	110.3397	(1.146)	0.0000	0.0000	22
2012/12/19	R203	02/05/2013	5.90	Call	Bond Future	1,145.2000		1.1452	1,276.7800	1.2768	11.490	0	0	0
2012/12/19	R203	02/05/2013	5.90	Put	Bond Future	1,164.4600		1.1645	1,025.1900	1.0252	(11.960)	0	0	0
2012/12/19	R203	02/05/2013	5.91	Call	Bond Future	1,165.5100		1.1655	1,298.5900	1.2986	11.418	0	0	0
2012/12/19	R203	02/05/2013	5.91	Put	Bond Future	1,144.8100		1.1448	1,007.0400	1.0070	(12.034)	0	0	0
2012/12/19	R203	02/05/2013	5.89	Call	Bond Future	1,125.1000		1.1251	1,255.1900	1.2552	11.563	0	0	0
2012/12/19	R203	02/05/2013	5.89	Put	Bond Future	1,184.3400		1.1843	1,043.5800	1.0436	(11.885)	0	0	0
2012/12/19	R203	07/11/2013			Bond Future	5.9968		108.9353	5.9183	109.2137	(1.309)	0.0000	0.0000	0
2012/12/19	R203	07/11/2013	6.00	Call	Bond Future	1,807.0200		1.8070	1,933.1200	1.9331	6.978	0	0	0
2012/12/19	R203	07/11/2013	6.00	Put	Bond Future	1,795.7600		1.7958	1,643.4100	1.6434	(8.484)	0	0	0
2012/12/19	R203	07/11/2013	6.01	Call	Bond Future	1,825.3400		1.8253	1,952.3200	1.9523	6.957	0	0	0
2012/12/19	R203	07/11/2013	6.01	Put	Bond Future	1,778.6700		1.7787	1,627.2000	1.6272	(8.516)	0	0	0
2012/12/19	R203	07/11/2013	5.99	Call	Bond Future	1,789.2100		1.7892	1,914.4200	1.9144	6.998	0	0	0
2012/12/19	R203	07/11/2013	5.99	Put	Bond Future	1,813.3800		1.8134	1,660.1400	1.6601	(8.451)	0	0	0
2012/12/19	R204	07/02/2013			Bond Future	6.1042		110.3681	6.0462	110.6662	(0.950)	0.0000	0.0000	16,672
2012/12/19	R204	07/02/2013	7.29	Call	Bond Future	5,890.2800		5.8903	6,185.7900	6.1858	5.017	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
2012/12/19	R204	07/02/2013	7.29	Put	Bond Future	7.2600	0.0073	4.6700	0.0047	(35.675)	0	0	0
2012/12/19	R204	07/02/2013	7.45	Call	Bond Future	6,649.3700	6.6494	6,946.4400	6.9464	4.468	0	0	0
2012/12/19	R204	07/02/2013	7.45	Put	Bond Future	2.6700	0.0027	1.6400	0.0016	(38.577)	0	0	0
2012/12/19	R204	07/02/2013	7.95	Call	Bond Future	8,988.9000	8.9889	9,286.9600	9.2870	3.316	0	0	0
2012/12/19	R204	07/02/2013	7.95	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2012/12/19	R204	07/02/2013	8.00	Call	Bond Future	9,219.4300	9.2194	9,517.5100	9.5175	3.233	0	0	0
2012/12/19	R204	07/02/2013	8.00	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2012/12/19	R204	07/02/2013	8.05	Call	Bond Future	9,449.3400	9.4493	9,747.4200	9.7474	3.155	0	0	0
2012/12/19	R204	07/02/2013	8.05	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2012/12/19	R204	02/05/2013			Bond Future	6.1477	111.6953	6.0865	111.9978	(0.994)	0.0000	0.0000	24
2012/12/19	R204	02/05/2013	6.30	Call	Bond Future	2,018.9800	2.0190	2,187.9500	2.1879	8.369	0	0	0
2012/12/19	R204	02/05/2013	6.30	Put	Bond Future	1,269.4600	1.2695	1,135.9100	1.1359	(10.520)	0	0	0
2012/12/19	R204	02/05/2013	6.31	Call	Bond Future	2,047.6300	2.0476	2,218.0400	2.2180	8.322	0	0	0
2012/12/19	R204	02/05/2013	6.31	Put	Bond Future	1,249.1300	1.2491	1,117.0200	1.1170	(10.576)	0	0	0
2012/12/19	R204	02/05/2013	6.29	Call	Bond Future	1,990.5500	1.9906	2,158.0700	2.1581	8.416	0	0	0
2012/12/19	R204	02/05/2013	6.29	Put	Bond Future	1,290.0400	1.2900	1,155.0400	1.1550	(10.465)	0	0	0
2012/12/19	R204	07/11/2013			Bond Future	6.2513	110.6825	6.1825	110.9935	(1.101)	0.0000	0.0000	0
2012/12/19	R204	07/11/2013	6.30	Call	Bond Future	2,627.9100	2.6279	2,782.1200	2.7821	5.868	0	0	0
2012/12/19	R204	07/11/2013	6.30	Put	Bond Future	2,408.3200	2.4083	2,251.5700	2.2516	(6.509)	0	0	0
2012/12/19	R204	07/11/2013	6.31	Call	Bond Future	2,651.8300	2.6518	2,806.9300	2.8069	5.849	0	0	0
2012/12/19	R204	07/11/2013	6.31	Put	Bond Future	2,387.2400	2.3872	2,231.3800	2.2314	(6.529)	0	0	0
2012/12/19	R204	07/11/2013	7.00	Call	Bond Future	4,566.1200	4.5661	4,777.8700	4.7779	4.637	0	0	0
2012/12/19	R204	07/11/2013	7.00	Put	Bond Future	1,251.8200	1.2518	1,152.6100	1.1526	(7.925)	0	0	180
2012/12/19	R204	07/11/2013	6.29	Call	Bond Future	2,604.1000	2.6041	2,757.4200	2.7574	5.888	0	0	0
2012/12/19	R204	07/11/2013	6.29	Put	Bond Future	2,429.5300	2.4295	2,271.8900	2.2719	(6.488)	0	0	0
2012/12/19	R206	07/02/2013			Bond Future	5.0330	102.7713	4.9777	102.8215	(1.099)	0.0000	0.0000	1,120
2012/12/19	R206	07/02/2013	4.76	Call	Bond Future	17.5900	0.0176	25.4800	0.0255	44.855	0	0	0
2012/12/19	R206	07/02/2013	4.76	Put	Bond Future	265.6600	0.2657	223.3500	0.2234	(15.926)	0	0	0
2012/12/19	R206	07/02/2013	5.00	Call	Bond Future	82.3400	0.0823	104.6100	0.1046	27.046	0	0	0
2012/12/19	R206	07/02/2013	5.00	Put	Bond Future	112.2600	0.1123	84.3300	0.0843	(24.880)	0	0	0
2012/12/19	R206	07/02/2013	5.95	Call	Bond Future	826.6000	0.8266	876.7600	0.8768	6.068	0	0	0
2012/12/19	R206	07/02/2013	5.95	Put	Bond Future	0.0600	0.0001	0.0200	0.0000	(66.667)	0	0	0
2012/12/19	R206	07/02/2013	6.00	Call	Bond Future	871.3300	0.8713	921.5100	0.9215	5.759	0	0	0
2012/12/19	R206	07/02/2013	6.00	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2012/12/19	R206	07/02/2013	6.05	Call	Bond Future	916.0600	0.9161	966.2500	0.9663	5.479	0	0	0
2012/12/19	R206	07/02/2013	6.05	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/19	R206	02/05/2013			Bond Future	4.9694	104.0070	4.8938	104.0586	(1.520)	0.0000	0.0000	23
2012/12/19	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2012/12/19	R206	02/05/2013	3.40	Put	Bond Future	1,081.2900	1.0813	1,029.7200	1.0297	(4.769)	0	0	0
2012/12/19	R206	02/05/2013	3.41	Call	Bond Future	0.0200	0.0000	0.0400	0.0000	100.000	0	0	0
2012/12/19	R206	02/05/2013	3.41	Put	Bond Future	1,074.3400	1.0743	1,022.7700	1.0228	(4.800)	0	0	0
2012/12/19	R206	02/05/2013	3.39	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2012/12/19	R206	02/05/2013	3.39	Put	Bond Future	1,088.2400	1.0882	1,036.6600	1.0367	(4.740)	0	0	0
2012/12/19	R206	07/11/2013			Bond Future	3.8676	103.0511	3.5716	103.1043	(7.654)	0.0000	0.0000	0
2012/12/19	R206	07/11/2013	4.30	Call	Bond Future	104.9000	0.1049	143.3100	0.1433	36.616	0	0	0
2012/12/19	R206	07/11/2013	4.30	Put	Bond Future	27.3500	0.0273	12.6100	0.0126	(53.894)	0	0	0
2012/12/19	R206	07/11/2013	4.31	Call	Bond Future	106.1700	0.1062	144.8000	0.1448	36.385	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
2012/12/19	R206	07/11/2013	4.31	Put	Bond Future	26.8300	0.0268	12.3100	0.0123	(54.119)	0	0	0
2012/12/19	R206	07/11/2013	4.29	Call	Bond Future	103.6400	0.1036	141.8200	0.1418	36.839	0	0	0
2012/12/19	R206	07/11/2013	4.29	Put	Bond Future	27.8900	0.0279	12.9200	0.0129	(53.675)	0	0	0
2012/12/19	R207	07/02/2013			Bond Future	6.3728	105.4021	6.3149	105.7325	(0.909)	0.0000	0.0000	11,310
2012/12/19	R207	07/02/2013	7.66	Call	Bond Future	7,027.3200	7.0273	7,355.6400	7.3556	4.672	0	0	0
2012/12/19	R207	07/02/2013	7.66	Put	Bond Future	5.6400	0.0056	3.5600	0.0036	(36.879)	0	0	0
2012/12/19	R207	07/02/2013	7.80	Call	Bond Future	7,752.3300	7.7523	8,081.7900	8.0818	4.250	0	0	0
2012/12/19	R207	07/02/2013	7.80	Put	Bond Future	2.3700	0.0024	1.4300	0.0014	(39.662)	0	0	0
2012/12/19	R207	07/02/2013	8.20	Call	Bond Future	9,794.2800	9.7943	10,124.6100	10.1246	3.373	0	0	0
2012/12/19	R207	07/02/2013	8.20	Put	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	0
2012/12/19	R207	07/02/2013	8.25	Call	Bond Future	10,046.0000	10.0460	10,376.3500	10.3763	3.288	0	0	0
2012/12/19	R207	07/02/2013	8.25	Put	Bond Future	0.1000	0.0001	0.0500	0.0001	(50.000)	0	0	0
2012/12/19	R207	07/02/2013	8.30	Call	Bond Future	10,296.9000	10.2969	10,627.2700	10.6273	3.208	0	0	0
2012/12/19	R207	07/02/2013	8.30	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2012/12/19	R207	02/05/2013			Bond Future	6.4232	106.6694	6.3626	107.0046	(0.944)	0.0000	0.0000	0
2012/12/19	R207	02/05/2013	6.45	Call	Bond Future	1,957.4200	1.9574	2,124.7800	2.1248	8.550	0	0	0
2012/12/19	R207	02/05/2013	6.45	Put	Bond Future	1,809.7000	1.8097	1,641.8800	1.6419	(9.273)	0	0	0
2012/12/19	R207	02/05/2013	6.46	Call	Bond Future	1,985.7900	1.9858	2,154.7200	2.1547	8.507	0	0	0
2012/12/19	R207	02/05/2013	6.46	Put	Bond Future	1,783.0200	1.7830	1,616.7700	1.6168	(9.324)	0	0	0
2012/12/19	R207	02/05/2013	6.44	Call	Bond Future	1,929.2900	1.9293	2,095.0700	2.0951	8.593	0	0	0
2012/12/19	R207	02/05/2013	6.44	Put	Bond Future	1,836.6600	1.8367	1,667.2600	1.6673	(9.223)	0	0	0
2012/12/19	R207	07/11/2013			Bond Future	6.5393	105.9140	6.4722	106.2585	(1.026)	0.0000	0.0000	0
2012/12/19	R207	07/11/2013	6.70	Call	Bond Future	3,417.7400	3.4177	3,600.5500	3.6006	5.349	0	0	0
2012/12/19	R207	07/11/2013	6.70	Put	Bond Future	2,598.3400	2.5983	2,436.6100	2.4366	(6.224)	0	0	0
2012/12/19	R207	07/11/2013	6.71	Call	Bond Future	3,446.2300	3.4462	3,629.9700	3.6300	5.332	0	0	0
2012/12/19	R207	07/11/2013	6.71	Put	Bond Future	2,576.1100	2.5761	2,415.3100	2.4153	(6.242)	0	0	0
2012/12/19	R207	07/11/2013	6.69	Call	Bond Future	3,389.3600	3.3894	3,571.2400	3.5712	5.366	0	0	0
2012/12/19	R207	07/11/2013	6.69	Put	Bond Future	2,620.7200	2.6207	2,458.0600	2.4581	(6.207)	0	0	0
2012/12/19	R208	07/02/2013			Bond Future	6.4619	104.2932	6.4041	104.6590	(0.894)	0.0000	0.0000	19,911
2012/12/19	R208	07/02/2013	6.00	Call	Bond Future	305.7100	0.3057	365.2200	0.3652	19.466	0	0	12,250
2012/12/19	R208	07/02/2013	6.00	Put	Bond Future	3,276.0200	3.2760	2,969.7400	2.9697	(9.349)	0	0	0
2012/12/19	R208	07/02/2013	7.78	Call	Bond Future	7,930.8300	7.9308	8,293.5700	8.2936	4.574	0	0	0
2012/12/19	R208	07/02/2013	7.78	Put	Bond Future	8.2700	0.0083	5.2200	0.0052	(36.880)	0	0	0
2012/12/19	R208	07/02/2013	7.85	Call	Bond Future	8,327.0500	8.3271	8,690.7100	8.6907	4.367	0	0	0
2012/12/19	R208	07/02/2013	7.85	Put	Bond Future	5.5700	0.0056	3.4400	0.0034	(38.241)	0	0	0
2012/12/19	R208	07/02/2013	8.83	Call	Bond Future	13,690.3800	13.6904	14,056.1600	14.0562	2.672	0	0	0
2012/12/19	R208	07/02/2013	8.83	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/19	R208	07/02/2013	7.95	Call	Bond Future	8,890.8200	8.8908	9,255.3600	9.2554	4.100	0	0	0
2012/12/19	R208	07/02/2013	7.95	Put	Bond Future	3.1000	0.0031	1.8500	0.0019	(40.323)	0	0	0
2012/12/19	R208	07/02/2013	8.00	Call	Bond Future	9,171.5100	9.1715	9,536.3600	9.5364	3.978	0	0	0
2012/12/19	R208	07/02/2013	8.00	Put	Bond Future	2.2800	0.0023	1.3400	0.0013	(41.228)	0	0	0
2012/12/19	R208	07/02/2013	8.05	Call	Bond Future	9,451.3500	9.4513	9,816.4400	9.8164	3.863	0	0	0
2012/12/19	R208	07/02/2013	8.05	Put	Bond Future	1.6700	0.0017	0.9700	0.0010	(41.916)	0	0	0
2012/12/19	R208	02/05/2013			Bond Future	6.5073	102.1543	6.4472	102.5253	(0.924)	0.0000	0.0000	47
2012/12/19	R208	02/05/2013	6.66	Call	Bond Future	2,670.2200	2.6702	2,877.2100	2.8772	7.752	0	0	0
2012/12/19	R208	02/05/2013	6.66	Put	Bond Future	1,735.3200	1.7353	1,571.2900	1.5713	(9.452)	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
2012/12/19	R208	02/05/2013	6.64	Call	Bond Future	2,600.8700	2.6009	2,804.5600	2.8046	7.832	0	0	0
2012/12/19	R208	02/05/2013	6.64	Put	Bond Future	1,787.8100	1.7878	1,620.4800	1.6205	(9.359)	0	0	0
2012/12/19	R208	02/05/2013	6.65	Call	Bond Future	2,635.4300	2.6354	2,840.7700	2.8408	7.792	0	0	0
2012/12/19	R208	02/05/2013	6.65	Put	Bond Future	1,761.4200	1.7614	1,595.7400	1.5957	(9.406)	0	0	0
2012/12/19	R208	07/11/2013			Bond Future	6.6149	101.5669	6.5492	101.9482	(0.992)	0.0000	0.0000	0
2012/12/19	R208	07/11/2013	6.81	Call	Bond Future	4,042.8600	4.0429	4,291.3000	4.2913	6.145	0	0	0
2012/12/19	R208	07/11/2013	6.81	Put	Bond Future	2,919.5700	2.9196	2,786.6900	2.7867	(4.551)	0	0	0
2012/12/19	R208	07/11/2013	7.50	Call	Bond Future	6,536.7800	6.5368	6,843.9800	6.8440	4.700	0	0	0
2012/12/19	R208	07/11/2013	7.50	Put	Bond Future	1,563.1600	1.5632	1,489.0400	1.4890	(4.742)	0	0	230
2012/12/19	R208	07/11/2013	6.79	Call	Bond Future	3,978.9800	3.9790	4,225.5300	4.2255	6.196	0	0	0
2012/12/19	R208	07/11/2013	6.79	Put	Bond Future	2,970.1000	2.9701	2,835.3300	2.8353	(4.538)	0	0	0
2012/12/19	R208	07/11/2013	6.80	Call	Bond Future	4,010.8600	4.0109	4,258.3600	4.2584	6.171	0	0	0
2012/12/19	R208	07/11/2013	6.80	Put	Bond Future	2,944.7500	2.9448	2,810.9300	2.8109	(4.544)	0	0	0
2012/12/19	R209	07/02/2013			Bond Future	8.1273	82.8666	8.0643	83.4226	(0.775)	0.0000	0.0000	11,354
2012/12/19	R209	07/02/2013	8.63	Call	Bond Future	4,713.1200	4.7131	5,166.6300	5.1666	9.622	0	0	0
2012/12/19	R209	07/02/2013	8.63	Put	Bond Future	480.9000	0.4809	378.4500	0.3784	(21.304)	0	0	11,000
2012/12/19	R209	07/02/2013	8.83	Call	Bond Future	6,066.7500	6.0667	6,563.0700	6.5631	8.181	0	0	0
2012/12/19	R209	07/02/2013	8.83	Put	Bond Future	246.8100	0.2468	187.1700	0.1872	(24.164)	0	0	14,000
2012/12/19	R209	07/02/2013	8.95	Call	Bond Future	6,908.0200	6.9080	7,422.3300	7.4223	7.445	0	0	0
2012/12/19	R209	07/02/2013	8.95	Put	Bond Future	160.2900	0.1603	118.6400	0.1186	(25.984)	0	0	0
2012/12/19	R209	07/02/2013	9.10	Call	Bond Future	7,972.4200	7.9724	8,502.9600	8.5030	6.655	0	0	0
2012/12/19	R209	07/02/2013	9.10	Put	Bond Future	90.3500	0.0904	64.9300	0.0649	(28.135)	0	0	0
2012/12/19	R209	07/02/2013	9.00	Call	Bond Future	7,261.9400	7.2619	7,782.3100	7.7823	7.166	0	0	0
2012/12/19	R209	07/02/2013	9.00	Put	Bond Future	132.9900	0.1330	97.4000	0.0974	(26.761)	0	0	0
2012/12/19	R209	07/02/2013	9.05	Call	Bond Future	7,616.8900	7.6169	8,142.7000	8.1427	6.903	0	0	0
2012/12/19	R209	07/02/2013	9.05	Put	Bond Future	109.8400	0.1098	79.6900	0.0797	(27.449)	0	0	0
2012/12/19	R209	07/02/2013	9.06	Call	Bond Future	7,687.9700	7.6880	8,214.7700	8.2148	6.852	0	0	0
2012/12/19	R209	07/02/2013	9.06	Put	Bond Future	105.6700	0.1057	76.5100	0.0765	(27.595)	0	0	0
2012/12/19	R209	02/05/2013			Bond Future	8.1880	80.7214	8.1233	81.2847	(0.789)	0.0000	0.0000	33
2012/12/19	R209	02/05/2013	8.01	Call	Bond Future	2,777.8400	2.7778	3,025.7000	3.0257	8.923	0	0	0
2012/12/19	R209	02/05/2013	8.01	Put	Bond Future	4,343.6700	4.3437	4,028.2500	4.0282	(7.262)	0	0	0
2012/12/19	R209	02/05/2013	7.99	Call	Bond Future	2,703.7500	2.7038	2,947.1200	2.9471	9.001	0	0	0
2012/12/19	R209	02/05/2013	7.99	Put	Bond Future	4,448.4900	4.4485	4,128.5800	4.1286	(7.191)	0	0	0
2012/12/19	R209	02/05/2013	8.00	Call	Bond Future	2,740.5500	2.7406	2,986.3600	2.9864	8.969	0	0	0
2012/12/19	R209	02/05/2013	8.00	Put	Bond Future	4,395.7600	4.3958	4,078.2900	4.0783	(7.222)	0	0	0
2012/12/19	R209	07/11/2013			Bond Future	8.3276	79.7961	8.2593	80.3750	(0.820)	0.0000	0.0000	0
2012/12/19	R209	07/11/2013	8.81	Call	Bond Future	8,395.2400	8.3952	8,757.6600	8.7577	4.317	0	0	0
2012/12/19	R209	07/11/2013	8.81	Put	Bond Future	4,486.6100	4.4866	4,270.1500	4.2701	(4.825)	0	0	0
2012/12/19	R209	07/11/2013	9.50	Call	Bond Future	11,660.7700	11.6608	12,090.0200	12.0900	3.681	0	0	0
2012/12/19	R209	07/11/2013	9.50	Put	Bond Future	2,664.7800	2.6648	2,515.1500	2.5151	(5.615)	0	0	180
2012/12/19	R209	07/11/2013	8.79	Call	Bond Future	8,303.2400	8.3032	8,664.0100	8.6640	4.345	0	0	0
2012/12/19	R209	07/11/2013	8.79	Put	Bond Future	4,550.6500	4.5506	4,332.5400	4.3325	(4.793)	0	0	0
2012/12/19	R209	07/11/2013	8.80	Call	Bond Future	8,349.2000	8.3492	8,710.8000	8.7108	4.331	0	0	0
2012/12/19	R209	07/11/2013	8.80	Put	Bond Future	4,518.5300	4.5185	4,301.2500	4.3013	(4.809)	0	0	0
2012/12/19	R210	07/02/2013			Bond Future	165.4572	165.4572	165.5439	165.5439	0.052	0.0000	0.0000	1,212
2012/12/19	R210	07/02/2013	156.99	Call	Bond Future	8,467.1500	8.4672	8,553.8900	8.5539	1.024	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
2012/12/19	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R210	07/02/2013	157.00	Call	Bond Future	8,457.1500	8.4572	8,543.8900	8.5439	1.026	0	0	0
2012/12/19	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R210	07/02/2013	157.01	Call	Bond Future	8,447.1500	8.4472	8,533.8900	8.5339	1.027	0	0	0
2012/12/19	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R210	02/05/2013			Bond Future	165.6766	165.6766	165.7651	165.7651	0.053	0.0000	0.0000	7
2012/12/19	R210	02/05/2013	161.14	Call	Bond Future	4,536.6200	4.5366	4,625.1200	4.6251	1.951	0	0	0
2012/12/19	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R210	02/05/2013	161.15	Call	Bond Future	4,526.6200	4.5266	4,615.1200	4.6151	1.955	0	0	0
2012/12/19	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R210	02/05/2013	161.16	Call	Bond Future	4,516.6200	4.5166	4,605.1200	4.6051	1.959	0	0	0
2012/12/19	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R211	07/02/2013			Bond Future	125.9794	125.9794	126.0306	126.0306	0.041	0.0000	0.0000	522
2012/12/19	R211	07/02/2013	122.99	Call	Bond Future	2,989.4400	2.9894	3,040.6100	3.0406	1.712	0	0	0
2012/12/19	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R211	07/02/2013	123.00	Call	Bond Future	2,979.4400	2.9794	3,030.6100	3.0306	1.717	0	0	0
2012/12/19	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R211	07/02/2013	123.01	Call	Bond Future	2,969.4400	2.9694	3,020.6100	3.0206	1.723	0	0	0
2012/12/19	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R211	02/05/2013			Bond Future	127.5606	127.5606	127.6129	127.6129	0.041	0.0000	0.0000	7
2012/12/19	R211	02/05/2013	125.69	Call	Bond Future	1,870.6000	1.8706	1,922.8800	1.9229	2.795	0	0	0
2012/12/19	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R211	02/05/2013	125.70	Call	Bond Future	1,860.6000	1.8606	1,912.8800	1.9129	2.810	0	0	0
2012/12/19	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R211	02/05/2013	125.71	Call	Bond Future	1,850.6000	1.8506	1,902.8800	1.9029	2.825	0	0	0
2012/12/19	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R212	07/02/2013			Bond Future	132.6764	132.6764	133.1218	133.1218	0.336	0.0000	0.0000	3,064
2012/12/19	R212	07/02/2013	128.99	Call	Bond Future	3,686.3600	3.6864	4,131.8300	4.1318	12.084	0	0	0
2012/12/19	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R212	07/02/2013	129.00	Call	Bond Future	3,676.3600	3.6764	4,121.8300	4.1218	12.117	0	0	0
2012/12/19	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R212	07/02/2013	129.01	Call	Bond Future	3,666.3600	3.6664	4,111.8300	4.1118	12.150	0	0	0
2012/12/19	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R212	02/05/2013			Bond Future	134.3416	134.3416	134.7931	134.7931	0.336	0.0000	0.0000	11
2012/12/19	R212	02/05/2013	131.09	Call	Bond Future	3,251.6000	3.2516	3,703.1200	3.7031	13.886	0	0	0
2012/12/19	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R212	02/05/2013	131.10	Call	Bond Future	3,241.6000	3.2416	3,693.1200	3.6931	13.929	0	0	0
2012/12/19	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R212	02/05/2013	131.11	Call	Bond Future	3,231.6000	3.2316	3,683.1200	3.6831	13.972	0	0	0
2012/12/19	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/19	R213	07/02/2013			Bond Future	7.8330	95.2091	7.7648	95.8270	(0.870)	0.0000	0.0000	10,414
2012/12/19	R213	07/02/2013	8.90	Call	Bond Future	9,034.0200	9.0340	9,623.7800	9.6238	6.528	0	0	0
2012/12/19	R213	07/02/2013	8.90	Put	Bond Future	96.9800	0.0970	68.8300	0.0688	(29.027)	0	0	0
2012/12/19	R213	07/02/2013	8.95	Call	Bond Future	9,404.0500	9.4040	9,998.1400	9.9981	6.317	0	0	0
2012/12/19	R213	07/02/2013	8.95	Put	Bond Future	79.9500	0.0800	56.1300	0.0561	(29.794)	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
2012/12/19	R213	07/02/2013	9.00	Call	Bond Future	9,774.1200	9.7741	10,371.9700	10.3720	6.117	0	0	0
2012/12/19	R213	07/02/2013	9.00	Put	Bond Future	65.6300	0.0656	45.5700	0.0456	(30.565)	0	0	0
2012/12/19	R213	07/02/2013	9.05	Call	Bond Future	10,143.8800	10.1439	10,744.9800	10.7450	5.926	0	0	0
2012/12/19	R213	07/02/2013	9.05	Put	Bond Future	53.6400	0.0536	36.8300	0.0368	(31.339)	0	0	0
2012/12/19	R213	02/05/2013			Bond Future	7.8922	92.8197	7.8222	93.4458	(0.887)	0.0000	0.0000	5
2012/12/19	R213	02/05/2013	7.86	Call	Bond Future	3,538.4800	3.5385	3,844.1800	3.8442	8.639	0	0	0
2012/12/19	R213	02/05/2013	7.86	Put	Bond Future	3,825.8200	3.8258	3,505.4100	3.5054	(8.375)	0	0	0
2012/12/19	R213	02/05/2013	7.84	Call	Bond Future	3,453.6200	3.4536	3,754.4700	3.7545	8.711	0	0	0
2012/12/19	R213	02/05/2013	7.84	Put	Bond Future	3,919.9800	3.9200	3,594.7200	3.5947	(8.297)	0	0	0
2012/12/19	R213	02/05/2013	7.85	Call	Bond Future	3,495.9100	3.4959	3,799.1800	3.7992	8.675	0	0	0
2012/12/19	R213	02/05/2013	7.85	Put	Bond Future	3,872.7000	3.8727	3,549.8600	3.5499	(8.336)	0	0	0
2012/12/19	R213	07/11/2013			Bond Future	8.0323	91.8345	7.9580	92.4779	(0.925)	0.0000	0.0000	0
2012/12/19	R213	07/11/2013	8.61	Call	Bond Future	8,735.2100	8.7352	9,140.6100	9.1406	4.641	0	0	0
2012/12/19	R213	07/11/2013	8.61	Put	Bond Future	3,945.7700	3.9458	3,707.7300	3.7077	(6.033)	0	0	0
2012/12/19	R213	07/11/2013	8.59	Call	Bond Future	8,636.6800	8.6367	9,039.4900	9.0395	4.664	0	0	0
2012/12/19	R213	07/11/2013	8.59	Put	Bond Future	4,006.8400	4.0068	3,766.2100	3.7662	(6.005)	0	0	0
2012/12/19	R213	07/11/2013	8.60	Call	Bond Future	8,685.9000	8.6859	9,090.0100	9.0900	4.652	0	0	0
2012/12/19	R213	07/11/2013	8.60	Put	Bond Future	3,976.2000	3.9762	3,736.8700	3.7369	(6.019)	0	0	0
2012/12/19	R214	07/02/2013			Bond Future	8.1671	84.7080	8.1041	85.2970	(0.771)	0.0000	0.0000	1,714
2012/12/19	R214	07/02/2013	8.59	Call	Bond Future	4,508.0000	4.5080	4,958.5100	4.9585	9.994	0	0	0
2012/12/19	R214	07/02/2013	8.59	Put	Bond Future	726.9000	0.7269	588.3100	0.5883	(19.066)	0	0	0
2012/12/19	R214	07/02/2013	8.60	Call	Bond Future	4,573.4500	4.5735	5,026.9600	5.0270	9.916	0	0	0
2012/12/19	R214	07/02/2013	8.60	Put	Bond Future	706.4700	0.7065	570.8800	0.5709	(19.193)	0	0	0
2012/12/19	R214	07/02/2013	8.61	Call	Bond Future	4,639.2200	4.6392	5,095.6700	5.0957	9.839	0	0	0
2012/12/19	R214	07/02/2013	8.61	Put	Bond Future	686.5300	0.6865	553.8800	0.5539	(19.322)	0	0	0

Total

343081