



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/10/2012 to 26/10/2012

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
2012/10/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	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	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
2012/10/26	2025	01/11/2012			Bond Future	111.3966		111.3966	111.3955	111.3955	(0.001)	0.0000	0.0000	1,950
2012/10/26	2025	01/11/2012	99.99	Call	Bond Future	11,406.5900		11.4066	11,405.5000	11.4055	(0.010)	0	0	0
2012/10/26	2025	01/11/2012	99.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2025	01/11/2012	100.00	Call	Bond Future	11,396.5900		11.3966	11,395.5000	11.3955	(0.010)	0	0	0
2012/10/26	2025	01/11/2012	100.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2025	01/11/2012	100.01	Call	Bond Future	11,386.5900		11.3866	11,385.5000	11.3855	(0.010)	0	0	0
2012/10/26	2025	01/11/2012	100.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2025	07/02/2013			Bond Future	111.9717		111.9717	111.9707	111.9707	(0.001)	0.0000	0.0000	0
2012/10/26	2025	07/02/2013	110.99	Call	Bond Future	981.7300		0.9817	980.6600	0.9807	(0.109)	0	0	0
2012/10/26	2025	07/02/2013	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2025	07/02/2013	111.00	Call	Bond Future	971.7300		0.9717	970.6600	0.9707	(0.110)	0	0	0
2012/10/26	2025	07/02/2013	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2025	07/02/2013	111.01	Call	Bond Future	961.7300		0.9617	960.6600	0.9607	(0.111)	0	0	0
2012/10/26	2025	07/02/2013	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2038	01/11/2012			Bond Future	108.1058		108.1058	108.3161	108.3161	0.195	0.0000	0.0000	0
2012/10/26	2038	01/11/2012	98.99	Call	Bond Future	9,115.7500		9.1158	9,326.1500	9.3262	2.308	0	0	0
2012/10/26	2038	01/11/2012	98.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2038	01/11/2012	99.00	Call	Bond Future	9,105.7500		9.1058	9,316.1500	9.3162	2.311	0	0	0
2012/10/26	2038	01/11/2012	99.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2038	01/11/2012	99.01	Call	Bond Future	9,095.7500		9.0958	9,306.1500	9.3062	2.313	0	0	0
2012/10/26	2038	01/11/2012	99.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2038	07/02/2013			Bond Future	108.5055		108.5055	108.7190	108.7190	0.197	0.0000	0.0000	0
2012/10/26	2038	07/02/2013	105.99	Call	Bond Future	2,515.4800		2.5155	2,728.9500	2.7289	8.486	0	0	0
2012/10/26	2038	07/02/2013	105.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2038	07/02/2013	106.00	Call	Bond Future	2,505.4800		2.5055	2,718.9500	2.7189	8.520	0	0	0
2012/10/26	2038	07/02/2013	106.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2038	07/02/2013	106.01	Call	Bond Future	2,495.4800		2.4955	2,708.9500	2.7089	8.554	0	0	0
2012/10/26	2038	07/02/2013	106.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2050	01/11/2012			Bond Future	113.2667		113.2667	113.5536	113.5536	0.253	0.0000	0.0000	0
2012/10/26	2050	01/11/2012	103.99	Call	Bond Future	9,276.6900		9.2767	9,563.6300	9.5636	3.093	0	0	0
2012/10/26	2050	01/11/2012	103.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2050	01/11/2012	104.00	Call	Bond Future	9,266.6900		9.2667	9,553.6300	9.5536	3.096	0	0	0
2012/10/26	2050	01/11/2012	104.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2050	01/11/2012	104.01	Call	Bond Future	9,256.6900		9.2567	9,543.6300	9.5436	3.100	0	0	0
2012/10/26	2050	01/11/2012	104.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2050	07/02/2013			Bond Future	113.6131		113.6131	113.9041	113.9041	0.256	0.0000	0.0000	0
2012/10/26	2050	07/02/2013	112.99	Call	Bond Future	623.0600		0.6231	914.1000	0.9141	46.711	0	0	0
2012/10/26	2050	07/02/2013	112.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2050	07/02/2013	113.00	Call	Bond Future	613.0600		0.6131	904.1000	0.9041	47.473	0	0	0
2012/10/26	2050	07/02/2013	113.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	2050	07/02/2013	113.01	Call	Bond Future	603.0600		0.6031	894.1000	0.8941	48.261	0	0	0
2012/10/26	2050	07/02/2013	113.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/10/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	AL7T	01/11/2012			Index Future	473.4280	473.4280	473.2140	473.2140	(0.045)	0.0000	0.0000	0
2012/10/26	AL7T	07/02/2013			Index Future	480.2240	480.2240	480.0080	480.0080	(0.045)	0.0000	0.0000	12
2012/10/26	AL7T	02/05/2013			Index Future	486.2940	486.2940	486.0740	486.0740	(0.045)	0.0000	0.0000	0
2012/10/26	ALBI	01/11/2012			Index Future	420.1120	420.1120	419.7100	419.7100	(0.096)	0.0000	0.0000	636
2012/10/26	ALBI	07/02/2013			Index Future	426.1440	426.1440	425.7360	425.7360	(0.096)	0.0000	0.0000	375
2012/10/26	ALBI	02/05/2013			Index Future	431.5300	431.5300	431.1170	431.1170	(0.096)	0.0000	0.0000	0
2012/10/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/10/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/26	EL28	01/11/2012			Bond Future	109.2959	109.2959	109.4383	109.4383	0.130	0.0000	0.0000	0
2012/10/26	EL28	01/11/2012	105.99	Call	Bond Future	3,305.9000	3.3059	3,448.2900	3.4483	4.307	0	0	0
2012/10/26	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	EL28	01/11/2012	106.00	Call	Bond Future	3,295.9000	3.2959	3,438.2900	3.4383	4.320	0	0	0
2012/10/26	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	EL28	01/11/2012	106.01	Call	Bond Future	3,285.9000	3.2859	3,428.2900	3.4283	4.333	0	0	0
2012/10/26	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	EL28	07/02/2013			Bond Future	113.0300	113.0300	113.0300	113.0300	0.000	0.0000	0.0000	0
2012/10/26	EL28	07/02/2013	113.01	Call	Bond Future	20.0000	0.0200	20.0000	0.0200	0.000	0	0	0
2012/10/26	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	EL28	07/02/2013	112.99	Call	Bond Future	40.0000	0.0400	40.0000	0.0400	0.000	0	0	0
2012/10/26	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	EL28	07/02/2013	113.00	Call	Bond Future	30.0000	0.0300	30.0000	0.0300	0.000	0	0	0
2012/10/26	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	ES33	01/11/2012			Bond Future	9.1577	85.7550	9.1817	85.5608	0.262	0.0000	0.0000	0
2012/10/26	ES33	01/11/2012	9.20	Call	Bond Future	342.1000	0.3421	147.9600	0.1480	(56.749)	0	0	0
2012/10/26	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	ES33	07/02/2013			Bond Future	9.2701	86.9572	9.2949	86.7605	0.267	0.0000	0.0000	303
2012/10/26	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	ES33	07/02/2013	8.54	Put	Bond Future	6,138.6900	6.1387	6,335.4000	6.3354	3.204	0	0	0
2012/10/26	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	ES33	07/02/2013	8.55	Put	Bond Future	6,050.0000	6.0500	6,246.7100	6.2467	3.251	0	0	0
2012/10/26	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	ES33	07/02/2013	8.56	Put	Bond Future	5,961.4400	5.9614	6,158.1500	6.1582	3.300	0	0	0
2012/10/26	GOVI	01/11/2012			GOVI	420.8100	420.8100	420.4320	420.4320	(0.090)	0.0000	0.0000	206
2012/10/26	GOVI	01/11/2012	403.96	Call	GOVI	168,500.0000	16.8500	164,720.0000	16.4720	(2.243)	0	0	0
2012/10/26	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	GOVI	07/02/2013			GOVI	426.8510	426.8510	426.4680	426.4680	(0.090)	0.0000	0.0000	277
2012/10/26	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	GOVI	07/02/2013	432.99	Put	GOVI	61,390.0000	6.1390	65,220.0000	6.5220	6.239	0	0	0
2012/10/26	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	GOVI	07/02/2013	433.00	Put	GOVI	61,490.0000	6.1490	65,320.0000	6.5320	6.229	0	0	0

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2012/10/26	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	GOVI	07/02/2013	433.01	Put	GOVI	61,590.0000	6.1590	65,420.0000	6.5420	6.219	0	0	0
2012/10/26	GOVI	02/05/2013			GOVI	432.2470	432.2470	431.8580	431.8580	(0.090)	0.0000	0.0000	0
2012/10/26	GOVI	02/05/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	GOVI	02/05/2013	433.01	Put	GOVI	7,630.0000	0.7630	11,520.0000	1.1520	50.983	0	0	0
2012/10/26	GOVI	02/05/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	GOVI	02/05/2013	432.99	Put	GOVI	7,430.0000	0.7430	11,320.0000	1.1320	52.355	0	0	0
2012/10/26	GOVI	02/05/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	GOVI	02/05/2013	433.00	Put	GOVI	7,530.0000	0.7530	11,420.0000	1.1420	51.660	0	0	0
2012/10/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/26	IGOV	01/11/2012			Index Future	190.3220	190.3220	190.2940	190.2940	(0.015)	0.0000	0.0000	137
2012/10/26	IGOV	07/02/2013			Index Future	193.0540	193.0540	193.0260	193.0260	(0.015)	0.0000	0.0000	606
2012/10/26	IGOV	02/05/2013			Index Future	195.4950	195.4950	195.4660	195.4660	(0.015)	0.0000	0.0000	0
2012/10/26	ILBI	01/11/2012			Index Future	516.1930	516.1930	517.8650	517.8650	0.324	0.0000	0.0000	0
2012/10/26	ILBI	07/02/2013			Index Future	523.4550	523.4550	525.1520	525.1520	0.324	0.0000	0.0000	169
2012/10/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/26	JBAF	21/11/2012			Jibar Tradeable Future	5.0300	94.9700	5.0500	94.9500	0.398	0.0000	0.0000	0
2012/10/26	JBAF	19/12/2012			Jibar Tradeable Future	5.0100	94.9900	5.0300	94.9700	0.399	0.0000	0.0000	840
2012/10/26	JBAF	16/01/2013			Jibar Tradeable Future	4.9500	95.0500	4.9800	95.0200	0.606	0.0000	0.0000	0
2012/10/26	JBAF	20/02/2013			Jibar Tradeable Future	4.9200	95.0800	4.9600	95.0400	0.813	0.0000	0.0000	0
2012/10/26	JBAF	20/03/2013			Jibar Tradeable Future	4.9100	95.0900	4.9300	95.0700	0.407	0.0000	0.0000	1,000
2012/10/26	JBAF	17/04/2013			Jibar Tradeable Future	4.9000	95.1000	4.9200	95.0800	0.408	0.0000	0.0000	0
2012/10/26	JBAF	19/06/2013			Jibar Tradeable Future	4.9100	95.0900	4.9400	95.0600	0.611	0.0000	0.0000	500
2012/10/26	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	5.0300	94.9700	1.004	0.0000	0.0000	2,200
2012/10/26	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.1600	94.8400	1.176	0.0000	0.0000	1,500
2012/10/26	JBAF	19/03/2014			Jibar Tradeable Future	5.2300	94.7700	5.3100	94.6900	1.530	0.0000	0.0000	800
2012/10/26	JBAF	18/06/2014			Jibar Tradeable Future	5.3800	94.6200	5.4700	94.5300	1.673	0.0000	0.0000	800
2012/10/26	JBAF	17/09/2014			Jibar Tradeable Future	5.5400	94.4600	5.6400	94.3600	1.805	0.0000	0.0000	0
2012/10/26	OTH1	02/05/2013			Index Future	427.0370	427.0370	426.4910	426.4910	(0.128)	0.0000	0.0000	0
2012/10/26	R023	01/11/2012			Bond Future	7.1602	105.6691	7.1795	105.5262	0.270	0.0000	0.0000	809

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
2012/10/26	R023	01/11/2012	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	01/11/2012	7.04	Put	Bond Future	894.8100		0.8948	1,037.6800	1.0377	15.967	0	0	0
2012/10/26	R023	01/11/2012	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	01/11/2012	7.05	Put	Bond Future	819.9700		0.8200	962.8400	0.9628	17.424	0	0	0
2012/10/26	R023	01/11/2012	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	01/11/2012	7.06	Put	Bond Future	745.2000		0.7452	888.0700	0.8881	19.172	0	0	0
2012/10/26	R023	07/02/2013			Bond Future	7.2362		107.1505	7.2562	107.0058	0.277	0.0000	0.0000	0
2012/10/26	R023	07/02/2013	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	07/02/2013	7.04	Put	Bond Future	1,428.2400		1.4282	1,572.9500	1.5729	10.132	0	0	0
2012/10/26	R023	07/02/2013	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	07/02/2013	7.05	Put	Bond Future	1,354.8200		1.3548	1,499.5300	1.4995	10.681	0	0	0
2012/10/26	R023	07/02/2013	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	07/02/2013	7.06	Put	Bond Future	1,281.4700		1.2815	1,426.1800	1.4262	11.293	0	0	0
2012/10/26	R023	02/05/2013			Bond Future	7.2995		104.5341	7.3203	104.3876	0.284	0.0000	0.0000	0
2012/10/26	R023	02/05/2013	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	02/05/2013	7.06	Put	Bond Future	1,709.3000		1.7093	1,855.7700	1.8558	8.569	0	0	0
2012/10/26	R023	02/05/2013	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	02/05/2013	7.04	Put	Bond Future	1,853.6800		1.8537	2,000.1500	2.0001	7.902	0	0	0
2012/10/26	R023	02/05/2013	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	02/05/2013	7.05	Put	Bond Future	1,781.4600		1.7815	1,927.9300	1.9279	8.222	0	0	0
2012/10/26	R023	01/08/2013			Bond Future	7.3000		106.4005	7.3000	106.4005	0.000	0.0000	0.0000	0
2012/10/26	R023	01/08/2013	7.29	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	01/08/2013	7.29	Put	Bond Future	69.3700		0.0694	69.3700	0.0694	0.000	0	0	0
2012/10/26	R023	01/08/2013	7.30	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	01/08/2013	7.30	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R023	01/08/2013	7.31	Call	Bond Future	69.3100		0.0693	69.3100	0.0693	0.000	0	0	0
2012/10/26	R023	01/08/2013	7.31	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R157	01/11/2012			Bond Future	5.4669		122.9004	5.4717	122.8864	0.087	0.0000	0.0000	13,628
2012/10/26	R157	01/11/2012	5.78	Call	Bond Future	920.8400		0.9208	906.1700	0.9062	(1.593)	0	0	5,630
2012/10/26	R157	01/11/2012	5.78	Put	Bond Future	1.5600		0.0016	0.9300	0.0009	(40.385)	0	0	0
2012/10/26	R157	01/11/2012	6.24	Call	Bond Future	2,253.8000		2.2538	2,239.7600	2.2398	(0.623)	0	0	0
2012/10/26	R157	01/11/2012	6.24	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R157	07/02/2013			Bond Future	5.4987		124.6235	5.5040	124.6094	0.096	0.0000	0.0000	1,001
2012/10/26	R157	07/02/2013	6.28	Call	Bond Future	2,120.3100		2.1203	2,106.2900	2.1063	(0.661)	0	0	0
2012/10/26	R157	07/02/2013	6.28	Put	Bond Future	62.9700		0.0630	63.0300	0.0630	0.095	0	0	0
2012/10/26	R157	02/05/2013			Bond Future	5.5205		119.3299	5.5263	119.3157	0.106	0.0000	0.0000	0
2012/10/26	R157	02/05/2013	5.34	Call	Bond Future	518.3400		0.5183	510.7600	0.5108	(1.462)	0	0	0
2012/10/26	R157	02/05/2013	5.34	Put	Bond Future	956.6000		0.9566	963.2100	0.9632	0.691	0	0	0
2012/10/26	R157	02/05/2013	5.35	Call	Bond Future	528.4900		0.5285	520.8300	0.5208	(1.449)	0	0	0
2012/10/26	R157	02/05/2013	5.35	Put	Bond Future	942.4100		0.9424	948.9400	0.9489	0.693	0	0	0
2012/10/26	R157	02/05/2013	5.36	Call	Bond Future	538.7700		0.5388	531.0200	0.5310	(1.438)	0	0	0
2012/10/26	R157	02/05/2013	5.36	Put	Bond Future	928.3600		0.9284	934.8000	0.9348	0.694	0	0	0
2012/10/26	R157	07/11/2013			Bond Future	5.6589		115.6622	5.6664	115.6481	0.132	0.0000	0.0000	0
2012/10/26	R157	07/11/2013	5.59	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R157	07/11/2013	5.59	Put	Bond Future	129.6600		0.1297	143.6800	0.1437	10.813	0	0	0
2012/10/26	R157	07/11/2013	5.60	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R157	07/11/2013	5.60	Put	Bond Future	110.8400		0.1108	124.8600	0.1249	12.649	0	0	0

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2012/10/26	R157	07/11/2013	5.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R157	07/11/2013	5.61	Put	Bond Future	92.0200	0.0920	106.0400	0.1060	15.236	0	0	0
2012/10/26	R186	01/11/2012			Bond Future	7.7359	127.4395	7.7651	127.1513	0.378	0.0000	0.0000	30,952
2012/10/26	R186	01/11/2012	7.82	Call	Bond Future	1,353.8800	1.3539	1,110.6600	1.1107	(17.965)	0	0	1,858
2012/10/26	R186	01/11/2012	7.82	Put	Bond Future	526.5700	0.5266	571.6100	0.5716	8.553	0	0	0
2012/10/26	R186	01/11/2012	8.00	Call	Bond Future	2,704.0800	2.7041	2,417.8400	2.4178	(10.585)	0	0	0
2012/10/26	R186	01/11/2012	8.00	Put	Bond Future	133.2500	0.1332	135.2700	0.1353	1.516	0	0	0
2012/10/26	R186	01/11/2012	8.50	Call	Bond Future	7,233.4500	7.2335	6,945.0400	6.9450	(3.987)	0	0	0
2012/10/26	R186	01/11/2012	8.50	Put	Bond Future	0.3400	0.0003	0.1900	0.0002	(44.118)	0	0	0
2012/10/26	R186	01/11/2012	8.82	Call	Bond Future	10,083.2800	10.0833	9,795.0200	9.7950	(2.859)	0	0	0
2012/10/26	R186	01/11/2012	8.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,858
2012/10/26	R186	07/02/2013			Bond Future	7.8202	123.9363	7.8505	123.6442	0.387	0.0000	0.0000	6,949
2012/10/26	R186	07/02/2013	8.00	Call	Bond Future	4,464.6500	4.4646	4,277.2300	4.2772	(4.198)	0	0	0
2012/10/26	R186	07/02/2013	8.00	Put	Bond Future	2,745.1100	2.7451	2,849.8500	2.8499	3.816	0	0	150
2012/10/26	R186	07/02/2013	8.32	Call	Bond Future	6,375.6400	6.3756	6,153.7100	6.1537	(3.481)	0	0	0
2012/10/26	R186	07/02/2013	8.32	Put	Bond Future	1,678.5200	1.6785	1,748.7500	1.7488	4.184	0	0	2,000
2012/10/26	R186	07/02/2013	7.50	Call	Bond Future	2,189.6100	2.1896	2,066.2800	2.0663	(5.633)	0	0	575
2012/10/26	R186	07/02/2013	7.50	Put	Bond Future	5,339.4700	5.3395	5,508.3000	5.5083	3.162	0	0	0
2012/10/26	R186	07/02/2013	8.47	Call	Bond Future	7,367.3400	7.3673	7,132.0200	7.1320	(3.194)	0	0	0
2012/10/26	R186	07/02/2013	8.47	Put	Bond Future	1,310.2700	1.3103	1,367.1100	1.3671	4.338	0	0	0
2012/10/26	R186	07/02/2013	7.75	Call	Bond Future	3,205.7500	3.2057	3,049.6400	3.0496	(4.870)	0	0	1,000
2012/10/26	R186	07/02/2013	7.75	Put	Bond Future	3,887.0400	3.8870	4,023.0900	4.0231	3.500	0	0	0
2012/10/26	R186	07/02/2013	7.00	Call	Bond Future	850.3400	0.8503	786.7500	0.7867	(7.478)	0	0	10,300
2012/10/26	R186	07/02/2013	7.00	Put	Bond Future	9,149.4300	9.1494	9,378.0000	9.3780	2.498	0	0	0
2012/10/26	R186	07/02/2013	7.25	Call	Bond Future	1,411.5800	1.4116	1,319.8600	1.3199	(6.498)	0	0	670
2012/10/26	R186	07/02/2013	7.25	Put	Bond Future	7,099.9400	7.0999	7,300.3800	7.3004	2.823	0	0	0
2012/10/26	R186	02/05/2013			Bond Future	7.8953	125.4361	7.9265	125.1405	0.396	0.0000	0.0000	0
2012/10/26	R186	02/05/2013	7.40	Call	Bond Future	2,831.1000	2.8311	2,713.0500	2.7131	(4.170)	0	0	0
2012/10/26	R186	02/05/2013	7.40	Put	Bond Future	7,654.1300	7.6541	7,831.6800	7.8317	2.320	0	0	0
2012/10/26	R186	02/05/2013	7.41	Call	Bond Future	2,865.1600	2.8652	2,746.1700	2.7462	(4.153)	0	0	0
2012/10/26	R186	02/05/2013	7.41	Put	Bond Future	7,588.1800	7.5882	7,764.7900	7.7648	2.327	0	0	0
2012/10/26	R186	02/05/2013	7.39	Call	Bond Future	2,797.3000	2.7973	2,680.1900	2.6802	(4.187)	0	0	0
2012/10/26	R186	02/05/2013	7.39	Put	Bond Future	7,720.4500	7.7204	7,898.9400	7.8989	2.312	0	0	0
2012/10/26	R186	07/11/2013			Bond Future	8.0887	123.3796	8.1223	123.0767	0.415	0.0000	0.0000	0
2012/10/26	R186	07/11/2013	8.14	Call	Bond Future	7,135.4900	7.1355	6,964.3100	6.9643	(2.399)	0	0	0
2012/10/26	R186	07/11/2013	8.14	Put	Bond Future	6,673.0700	6.6731	6,804.7400	6.8047	1.973	0	0	0
2012/10/26	R186	07/11/2013	8.15	Call	Bond Future	7,182.9700	7.1830	7,011.1500	7.0112	(2.392)	0	0	0
2012/10/26	R186	07/11/2013	8.15	Put	Bond Future	6,630.6300	6.6306	6,761.6600	6.7617	1.976	0	0	0
2012/10/26	R186	07/11/2013	8.16	Call	Bond Future	7,230.0800	7.2301	7,057.6400	7.0576	(2.385)	0	0	0
2012/10/26	R186	07/11/2013	8.16	Put	Bond Future	6,587.9200	6.5879	6,718.3300	6.7183	1.980	0	0	0
2012/10/26	R186	07/11/2013	8.75	Call	Bond Future	10,243.6300	10.2436	10,037.0200	10.0370	(2.017)	0	0	0
2012/10/26	R186	07/11/2013	8.75	Put	Bond Future	4,466.6100	4.4666	4,562.8500	4.5629	2.155	0	0	0
2012/10/26	R189	01/11/2012			Bond Future	213.4294	213.4294	213.4232	213.4232	(0.003)	0.0000	0.0000	0
2012/10/26	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R189	01/11/2012	218.99	Put	Bond Future	5,560.6400	5.5606	5,566.7600	5.5668	0.110	0	0	0
2012/10/26	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/10/26	R189	01/11/2012	219.00	Put	Bond Future	5,570.6400		5.5706	5,576.7600	5.5768	0.110	0	0	0
2012/10/26	R189	01/11/2012	219.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R189	01/11/2012	219.01	Put	Bond Future	5,580.6400		5.5806	5,586.7600	5.5868	0.110	0	0	0
2012/10/26	R189	07/02/2013			Bond Future	216.4941		216.4941	216.4880	216.4880	(0.003)	0.0000	0.0000	0
2012/10/26	R189	07/02/2013	212.99	Call	Bond Future	3,504.0800		3.5041	3,498.0200	3.4980	(0.173)	0	0	0
2012/10/26	R189	07/02/2013	212.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R189	07/02/2013	213.00	Call	Bond Future	3,494.0800		3.4941	3,488.0200	3.4880	(0.173)	0	0	0
2012/10/26	R189	07/02/2013	213.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R189	07/02/2013	213.01	Call	Bond Future	3,484.0800		3.4841	3,478.0200	3.4780	(0.174)	0	0	0
2012/10/26	R189	07/02/2013	213.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R197	01/11/2012			Bond Future	279.9921		279.9921	280.2356	280.2356	0.087	0.0000	0.0000	449
2012/10/26	R197	01/11/2012	266.99	Call	Bond Future	13,002.0800		13.0021	13,245.5900	13.2456	1.873	0	0	0
2012/10/26	R197	01/11/2012	266.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R197	01/11/2012	267.00	Call	Bond Future	12,992.0800		12.9921	13,235.5900	13.2356	1.874	0	0	0
2012/10/26	R197	01/11/2012	267.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R197	01/11/2012	267.01	Call	Bond Future	12,982.0800		12.9821	13,225.5900	13.2256	1.876	0	0	0
2012/10/26	R197	01/11/2012	267.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R197	07/02/2013			Bond Future	278.7044		278.7044	278.9516	278.9516	0.089	0.0000	0.0000	1,539
2012/10/26	R197	07/02/2013	278.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R197	07/02/2013	278.99	Put	Bond Future	285.5800		0.2856	38.3900	0.0384	(86.557)	0	0	0
2012/10/26	R197	07/02/2013	279.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R197	07/02/2013	279.00	Put	Bond Future	295.5800		0.2956	48.3900	0.0484	(83.629)	0	0	0
2012/10/26	R197	07/02/2013	279.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R197	07/02/2013	279.01	Put	Bond Future	305.5800		0.3056	58.3900	0.0584	(80.892)	0	0	0
2012/10/26	R201	01/11/2012			Bond Future	5.0174		110.7178	5.0228	110.7065	0.108	0.0000	0.0000	1,560
2012/10/26	R201	01/11/2012	5.11	Call	Bond Future	223.8400		0.2238	209.6100	0.2096	(6.357)	0	0	0
2012/10/26	R201	01/11/2012	5.11	Put	Bond Future	30.9600		0.0310	28.0000	0.0280	(9.561)	0	0	0
2012/10/26	R201	07/02/2013			Bond Future	4.9805		107.8618	4.9867	107.8505	0.124	0.0000	0.0000	0
2012/10/26	R201	07/02/2013	4.98	Call	Bond Future	338.3100		0.3383	331.0700	0.3311	(2.140)	0	0	0
2012/10/26	R201	07/02/2013	4.98	Put	Bond Future	339.3000		0.3393	343.3500	0.3434	1.194	0	0	0
2012/10/26	R201	02/05/2013			Bond Future	4.9346		109.1671	4.9417	109.1557	0.144	0.0000	0.0000	0
2012/10/26	R201	02/05/2013	4.04	Call	Bond Future	25.4900		0.0255	24.4800	0.0245	(3.962)	0	0	0
2012/10/26	R201	02/05/2013	4.04	Put	Bond Future	1,474.0100		1.4740	1,484.3900	1.4844	0.704	0	0	0
2012/10/26	R201	02/05/2013	4.05	Call	Bond Future	26.6100		0.0266	25.5700	0.0256	(3.908)	0	0	0
2012/10/26	R201	02/05/2013	4.05	Put	Bond Future	1,458.8000		1.4588	1,469.1500	1.4691	0.709	0	0	0
2012/10/26	R201	02/05/2013	4.06	Call	Bond Future	27.7800		0.0278	26.7000	0.0267	(3.888)	0	0	0
2012/10/26	R201	02/05/2013	4.06	Put	Bond Future	1,443.6300		1.4436	1,453.9400	1.4539	0.714	0	0	0
2012/10/26	R201	07/11/2013			Bond Future	4.8603		107.5755	4.8705	107.5642	0.210	0.0000	0.0000	0
2012/10/26	R201	07/11/2013	4.80	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R201	07/11/2013	4.80	Put	Bond Future	66.3300		0.0663	77.5300	0.0775	16.885	0	0	0
2012/10/26	R201	07/11/2013	4.81	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R201	07/11/2013	4.81	Put	Bond Future	55.3300		0.0553	66.5300	0.0665	20.242	0	0	0
2012/10/26	R201	07/11/2013	4.79	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R201	07/11/2013	4.79	Put	Bond Future	77.3300		0.0773	88.5300	0.0885	14.483	0	0	0
2012/10/26	R202	01/11/2012			Bond Future	207.5924		207.5924	207.5943	207.5943	0.001	0.0000	0.0000	1,162

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
2012/10/26	R202	01/11/2012	191.99	Call	Bond Future	15,602.3700	15.6024	15,604.3100	15.6043	0.012	0	0	0
2012/10/26	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R202	01/11/2012	192.00	Call	Bond Future	15,592.3700	15.5924	15,594.3100	15.5943	0.012	0	0	0
2012/10/26	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R202	01/11/2012	192.01	Call	Bond Future	15,582.3700	15.5824	15,584.3100	15.5843	0.012	0	0	0
2012/10/26	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R202	07/02/2013			Bond Future	207.7535	207.7535	207.7561	207.7561	0.001	0.0000	0.0000	49,439
2012/10/26	R202	07/02/2013	204.99	Call	Bond Future	2,763.5100	2.7635	2,766.1000	2.7661	0.094	0	0	0
2012/10/26	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R202	07/02/2013	205.00	Call	Bond Future	2,753.5100	2.7535	2,756.1000	2.7561	0.094	0	0	0
2012/10/26	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R202	07/02/2013	205.01	Call	Bond Future	2,743.5100	2.7435	2,746.1000	2.7461	0.094	0	0	0
2012/10/26	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R203	01/11/2012			Bond Future	5.8379	111.2463	5.8475	111.2037	0.165	0.0000	0.0000	4,613
2012/10/26	R203	01/11/2012	6.87	Call	Bond Future	4,457.8500	4.4579	4,415.2500	4.4152	(0.956)	0	0	0
2012/10/26	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R203	07/02/2013			Bond Future	5.8824	112.8059	5.8927	112.7628	0.175	0.0000	0.0000	12,984
2012/10/26	R203	07/02/2013	5.54	Call	Bond Future	492.7900	0.4928	475.7600	0.4758	(3.456)	0	0	10,000
2012/10/26	R203	07/02/2013	5.54	Put	Bond Future	1,940.2000	1.9402	1,966.2300	1.9662	1.342	0	0	0
2012/10/26	R203	07/02/2013	6.11	Call	Bond Future	1,626.4900	1.6265	1,594.1200	1.5941	(1.990)	0	0	12,600
2012/10/26	R203	07/02/2013	6.11	Put	Bond Future	677.3900	0.6774	688.0800	0.6881	1.578	0	0	3,254
2012/10/26	R203	07/02/2013	6.65	Call	Bond Future	3,339.1700	3.3392	3,298.7600	3.2988	(1.210)	0	0	0
2012/10/26	R203	07/02/2013	6.65	Put	Bond Future	177.8400	0.1778	180.4900	0.1805	1.490	0	0	30,250
2012/10/26	R203	07/02/2013	6.94	Call	Bond Future	4,398.5000	4.3985	4,356.3800	4.3564	(0.958)	0	0	0
2012/10/26	R203	07/02/2013	6.94	Put	Bond Future	71.9000	0.0719	72.8400	0.0728	1.307	0	0	0
2012/10/26	R203	02/05/2013			Bond Future	5.9184	110.0145	5.9293	109.9709	0.184	0.0000	0.0000	0
2012/10/26	R203	02/05/2013	5.90	Call	Bond Future	1,354.1600	1.3542	1,328.9000	1.3289	(1.865)	0	0	0
2012/10/26	R203	02/05/2013	5.90	Put	Bond Future	1,427.7900	1.4278	1,446.0900	1.4461	1.282	0	0	0
2012/10/26	R203	02/05/2013	5.91	Call	Bond Future	1,374.5900	1.3746	1,349.1300	1.3491	(1.852)	0	0	0
2012/10/26	R203	02/05/2013	5.91	Put	Bond Future	1,408.2600	1.4083	1,426.3600	1.4264	1.285	0	0	0
2012/10/26	R203	02/05/2013	5.89	Call	Bond Future	1,333.9000	1.3339	1,308.8500	1.3088	(1.878)	0	0	0
2012/10/26	R203	02/05/2013	5.89	Put	Bond Future	1,447.5100	1.4475	1,466.0200	1.4660	1.279	0	0	0
2012/10/26	R203	07/11/2013			Bond Future	6.0492	108.7499	6.0617	108.7057	0.207	0.0000	0.0000	0
2012/10/26	R203	07/11/2013	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R203	07/11/2013	6.00	Put	Bond Future	174.0900	0.1741	218.3000	0.2183	25.395	0	0	0
2012/10/26	R203	07/11/2013	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R203	07/11/2013	6.01	Put	Bond Future	138.6800	0.1387	182.8900	0.1829	31.879	0	0	0
2012/10/26	R203	07/11/2013	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R203	07/11/2013	5.99	Put	Bond Future	209.5200	0.2095	253.7300	0.2537	21.101	0	0	0
2012/10/26	R204	01/11/2012			Bond Future	6.1283	112.4422	6.1329	112.4180	0.074	0.0000	0.0000	5,818
2012/10/26	R204	01/11/2012	7.22	Call	Bond Future	5,633.3100	5.6333	5,609.0600	5.6091	(0.430)	0	0	0
2012/10/26	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R204	07/02/2013			Bond Future	6.1784	109.9883	6.1832	109.9638	0.077	0.0000	0.0000	3,000
2012/10/26	R204	07/02/2013	7.29	Call	Bond Future	5,605.5300	5.6055	5,580.4500	5.5804	(0.447)	0	0	0
2012/10/26	R204	07/02/2013	7.29	Put	Bond Future	102.3400	0.1023	101.6900	0.1017	(0.635)	0	0	0
2012/10/26	R204	02/05/2013			Bond Future	6.2239	111.3192	6.2289	111.2945	0.080	0.0000	0.0000	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
2012/10/26	R204	02/05/2013	6.29	Call	Bond Future	2,120.2200	2.1202	2,101.8800	2.1019	(0.865)	0	0	0
2012/10/26	R204	02/05/2013	6.29	Put	Bond Future	1,795.7800	1.7958	1,802.0900	1.8021	0.351	0	0	0
2012/10/26	R204	02/05/2013	6.30	Call	Bond Future	2,146.6400	2.1466	2,128.2100	2.1282	(0.859)	0	0	0
2012/10/26	R204	02/05/2013	6.30	Put	Bond Future	1,773.1900	1.7732	1,779.4100	1.7794	0.351	0	0	0
2012/10/26	R204	02/05/2013	6.31	Call	Bond Future	2,173.2300	2.1732	2,154.7100	2.1547	(0.852)	0	0	0
2012/10/26	R204	02/05/2013	6.31	Put	Bond Future	1,750.8000	1.7508	1,756.9300	1.7569	0.350	0	0	0
2012/10/26	R204	07/11/2013			Bond Future	6.3658	110.1671	6.3714	110.1423	0.087	0.0000	0.0000	0
2012/10/26	R204	07/11/2013	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R204	07/11/2013	6.30	Put	Bond Future	295.8200	0.2958	320.6200	0.3206	8.383	0	0	0
2012/10/26	R204	07/11/2013	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R204	07/11/2013	6.31	Put	Bond Future	250.8200	0.2508	275.6200	0.2756	9.888	0	0	0
2012/10/26	R204	07/11/2013	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R204	07/11/2013	6.29	Put	Bond Future	340.8400	0.3408	365.6400	0.3656	7.276	0	0	0
2012/10/26	R206	01/11/2012			Bond Future	5.0813	105.0719	5.0767	105.0772	(0.089)	0.0000	0.0000	1,120
2012/10/26	R206	01/11/2012	5.05	Call	Bond Future	41.6500	0.0417	39.6100	0.0396	(4.898)	0	0	0
2012/10/26	R206	01/11/2012	5.05	Put	Bond Future	78.0900	0.0781	70.7500	0.0708	(9.399)	0	0	0
2012/10/26	R206	07/02/2013			Bond Future	5.0234	102.7800	5.0174	102.7855	(0.121)	0.0000	0.0000	0
2012/10/26	R206	07/02/2013	4.76	Call	Bond Future	120.8700	0.1209	121.7500	0.1218	0.728	0	0	0
2012/10/26	R206	07/02/2013	4.76	Put	Bond Future	360.2700	0.3603	355.6600	0.3557	(1.280)	0	0	0
2012/10/26	R206	02/05/2013			Bond Future	4.9449	104.0237	4.9367	104.0293	(0.166)	0.0000	0.0000	0
2012/10/26	R206	02/05/2013	3.39	Call	Bond Future	26.1500	0.0262	26.3000	0.0263	0.574	0	0	0
2012/10/26	R206	02/05/2013	3.39	Put	Bond Future	1,097.6800	1.0977	1,092.2200	1.0922	(0.497)	0	0	0
2012/10/26	R206	02/05/2013	3.40	Call	Bond Future	26.6900	0.0267	26.8400	0.0268	0.562	0	0	0
2012/10/26	R206	02/05/2013	3.40	Put	Bond Future	1,091.2700	1.0913	1,085.8100	1.0858	(0.500)	0	0	0
2012/10/26	R206	02/05/2013	3.41	Call	Bond Future	27.2400	0.0272	27.3900	0.0274	0.551	0	0	0
2012/10/26	R206	02/05/2013	3.41	Put	Bond Future	1,084.8700	1.0849	1,079.4100	1.0794	(0.503)	0	0	0
2012/10/26	R206	07/11/2013			Bond Future	4.4473	102.9472	4.4125	102.9534	(0.782)	0.0000	0.0000	0
2012/10/26	R206	07/11/2013	4.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R206	07/11/2013	4.30	Put	Bond Future	26.3800	0.0264	20.1500	0.0202	(23.616)	0	0	0
2012/10/26	R206	07/11/2013	4.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R206	07/11/2013	4.31	Put	Bond Future	24.5900	0.0246	18.3600	0.0184	(25.336)	0	0	0
2012/10/26	R206	07/11/2013	4.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R206	07/11/2013	4.29	Put	Bond Future	28.1800	0.0282	21.9500	0.0219	(22.108)	0	0	0
2012/10/26	R207	01/11/2012			Bond Future	6.4689	106.6674	6.4734	106.6414	0.069	0.0000	0.0000	4,606
2012/10/26	R207	01/11/2012	7.58	Call	Bond Future	6,241.0500	6.2411	6,215.0400	6.2150	(0.417)	0	0	0
2012/10/26	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R207	07/02/2013			Bond Future	6.5280	104.5233	6.5327	104.4970	0.071	0.0000	0.0000	786
2012/10/26	R207	07/02/2013	7.66	Call	Bond Future	6,279.7400	6.2797	6,252.5400	6.2525	(0.433)	0	0	0
2012/10/26	R207	07/02/2013	7.66	Put	Bond Future	136.8500	0.1369	135.9000	0.1359	(0.694)	0	0	0
2012/10/26	R207	02/05/2013			Bond Future	6.5838	105.7881	6.5886	105.7616	0.074	0.0000	0.0000	0
2012/10/26	R207	02/05/2013	6.44	Call	Bond Future	1,927.6400	1.9276	1,909.5500	1.9096	(0.938)	0	0	0
2012/10/26	R207	02/05/2013	6.44	Put	Bond Future	2,716.3300	2.7163	2,724.7200	2.7247	0.309	0	0	0
2012/10/26	R207	02/05/2013	6.45	Call	Bond Future	1,952.3100	1.9523	1,934.1100	1.9341	(0.932)	0	0	0
2012/10/26	R207	02/05/2013	6.45	Put	Bond Future	2,685.9100	2.6859	2,694.1900	2.6942	0.308	0	0	0
2012/10/26	R207	02/05/2013	6.46	Call	Bond Future	1,977.1600	1.9772	1,958.8600	1.9589	(0.926)	0	0	0
2012/10/26	R207	02/05/2013	6.46	Put	Bond Future	2,655.7100	2.6557	2,663.8900	2.6639	0.308	0	0	0

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2012/10/26	R207	07/11/2013			Bond Future	6.7413	104.8853	6.7466	104.8586	0.078	0.0000	0.0000	0
2012/10/26	R207	07/11/2013	6.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R207	07/11/2013	6.70	Put	Bond Future	209.3000	0.2093	236.0200	0.2360	12.766	0	0	0
2012/10/26	R207	07/11/2013	6.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R207	07/11/2013	6.71	Put	Bond Future	158.5800	0.1586	185.3000	0.1853	16.850	0	0	0
2012/10/26	R207	07/11/2013	6.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R207	07/11/2013	6.69	Put	Bond Future	260.0600	0.2601	286.7800	0.2868	10.275	0	0	0
2012/10/26	R208	01/11/2012			Bond Future	6.6692	101.1905	6.6786	101.1304	0.141	0.0000	0.0000	11,895
2012/10/26	R208	01/11/2012	6.81	Call	Bond Future	1,065.3300	1.0653	990.8900	0.9909	(6.988)	0	0	0
2012/10/26	R208	01/11/2012	6.81	Put	Bond Future	172.8700	0.1729	158.5000	0.1585	(8.313)	0	0	0
2012/10/26	R208	01/11/2012	7.50	Call	Bond Future	5,126.0700	5.1261	5,065.9900	5.0660	(1.172)	0	0	0
2012/10/26	R208	01/11/2012	7.50	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	12,250
2012/10/26	R208	01/11/2012	7.70	Call	Bond Future	6,311.0800	6.3111	6,251.0100	6.2510	(0.952)	0	0	0
2012/10/26	R208	01/11/2012	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R208	07/02/2013			Bond Future	6.7312	102.6091	6.7410	102.5483	0.146	0.0000	0.0000	3,905
2012/10/26	R208	07/02/2013	6.00	Call	Bond Future	401.2300	0.4012	385.7600	0.3858	(3.856)	0	0	12,250
2012/10/26	R208	07/02/2013	6.00	Put	Bond Future	5,055.6700	5.0557	5,100.9500	5.1010	0.896	0	0	0
2012/10/26	R208	07/02/2013	7.78	Call	Bond Future	6,462.7200	6.4627	6,403.7100	6.4037	(0.913)	0	0	0
2012/10/26	R208	07/02/2013	7.78	Put	Bond Future	224.2900	0.2243	226.0300	0.2260	0.776	0	0	0
2012/10/26	R208	07/02/2013	8.83	Call	Bond Future	12,014.0000	12.0140	11,953.2100	11.9532	(0.506)	0	0	0
2012/10/26	R208	07/02/2013	8.83	Put	Bond Future	7.7600	0.0078	7.7200	0.0077	(0.515)	0	0	0
2012/10/26	R208	02/05/2013			Bond Future	6.7857	100.4578	6.7959	100.3964	0.150	0.0000	0.0000	0
2012/10/26	R208	02/05/2013	6.64	Call	Bond Future	2,229.8000	2.2298	2,194.7100	2.1947	(1.574)	0	0	0
2012/10/26	R208	02/05/2013	6.64	Put	Bond Future	3,113.2800	3.1133	3,139.6200	3.1396	0.846	0	0	0
2012/10/26	R208	02/05/2013	6.65	Call	Bond Future	2,256.9400	2.2569	2,221.6200	2.2216	(1.565)	0	0	0
2012/10/26	R208	02/05/2013	6.65	Put	Bond Future	3,079.4700	3.0795	3,105.5800	3.1056	0.848	0	0	0
2012/10/26	R208	02/05/2013	6.66	Call	Bond Future	2,284.2800	2.2843	2,248.7300	2.2487	(1.556)	0	0	0
2012/10/26	R208	02/05/2013	6.66	Put	Bond Future	3,045.9200	3.0459	3,071.8000	3.0718	0.850	0	0	0
2012/10/26	R208	07/11/2013			Bond Future	6.9397	99.7053	6.9508	99.6427	0.159	0.0000	0.0000	0
2012/10/26	R208	07/11/2013	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R208	07/11/2013	6.79	Put	Bond Future	852.7100	0.8527	915.3400	0.9153	7.345	0	0	0
2012/10/26	R208	07/11/2013	6.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R208	07/11/2013	6.80	Put	Bond Future	795.4800	0.7955	858.1100	0.8581	7.873	0	0	0
2012/10/26	R208	07/11/2013	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R208	07/11/2013	6.81	Put	Bond Future	738.3000	0.7383	800.9300	0.8009	8.483	0	0	0
2012/10/26	R209	01/11/2012			Bond Future	8.5508	77.5107	8.5750	77.3127	0.283	0.0000	0.0000	6,819
2012/10/26	R209	01/11/2012	8.99	Call	Bond Future	3,498.6600	3.4987	3,296.2700	3.2963	(5.785)	0	0	0
2012/10/26	R209	01/11/2012	8.99	Put	Bond Future	27.7200	0.0277	23.4200	0.0234	(15.512)	0	0	0
2012/10/26	R209	07/02/2013			Bond Future	8.6346	78.5974	8.6595	78.3966	0.289	0.0000	0.0000	4,810
2012/10/26	R209	07/02/2013	8.63	Call	Bond Future	2,758.2200	2.7582	2,642.6700	2.6427	(4.189)	0	0	0
2012/10/26	R209	07/02/2013	8.63	Put	Bond Future	2,795.2500	2.7952	2,880.4100	2.8804	3.047	0	0	11,000
2012/10/26	R209	07/02/2013	8.83	Call	Bond Future	3,609.4400	3.6094	3,476.0500	3.4761	(3.696)	0	0	0
2012/10/26	R209	07/02/2013	8.83	Put	Bond Future	2,058.7500	2.0588	2,126.0700	2.1261	3.270	0	0	14,000
2012/10/26	R209	07/02/2013	9.06	Call	Bond Future	4,720.6600	4.7207	4,569.2900	4.5693	(3.207)	0	0	0
2012/10/26	R209	07/02/2013	9.06	Put	Bond Future	1,407.6100	1.4076	1,456.9500	1.4569	3.505	0	0	0
2012/10/26	R209	02/05/2013			Bond Future	8.7075	76.4068	8.7331	76.2037	0.294	0.0000	0.0000	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
2012/10/26	R209	02/05/2013	8.01	Call	Bond Future	2,176.2300	2.1762	2,100.0700	2.1001	(3.500)	0	0	0
2012/10/26	R209	02/05/2013	8.01	Put	Bond Future	8,056.6100	8.0566	8,183.5500	8.1836	1.576	0	0	0
2012/10/26	R209	02/05/2013	7.99	Call	Bond Future	2,125.4400	2.1254	2,050.4900	2.0505	(3.526)	0	0	0
2012/10/26	R209	02/05/2013	7.99	Put	Bond Future	8,184.7300	8.1847	8,312.8800	8.3129	1.566	0	0	0
2012/10/26	R209	02/05/2013	8.00	Call	Bond Future	2,150.7400	2.1507	2,075.1800	2.0752	(3.513)	0	0	0
2012/10/26	R209	02/05/2013	8.00	Put	Bond Future	8,120.5000	8.1205	8,248.0400	8.2480	1.571	0	0	0
2012/10/26	R209	07/11/2013			Bond Future	8.8895	75.2726	8.9166	75.0645	0.305	0.0000	0.0000	0
2012/10/26	R209	07/11/2013	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R209	07/11/2013	8.81	Put	Bond Future	614.8800	0.6149	822.9700	0.8230	33.842	0	0	0
2012/10/26	R209	07/11/2013	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R209	07/11/2013	8.79	Put	Bond Future	770.9200	0.7709	979.0100	0.9790	26.992	0	0	0
2012/10/26	R209	07/11/2013	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R209	07/11/2013	8.80	Put	Bond Future	692.8400	0.6928	900.9300	0.9009	30.034	0	0	0
2012/10/26	R210	01/11/2012			Bond Future	158.7161	158.7161	158.7165	158.7165	0.000	0.0000	0.0000	2,034
2012/10/26	R210	01/11/2012	144.99	Call	Bond Future	13,726.1400	13.7261	13,726.5400	13.7265	0.003	0	0	0
2012/10/26	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R210	01/11/2012	145.00	Call	Bond Future	13,716.1400	13.7161	13,716.5400	13.7165	0.003	0	0	0
2012/10/26	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R210	01/11/2012	145.01	Call	Bond Future	13,706.1400	13.7061	13,706.5400	13.7065	0.003	0	0	0
2012/10/26	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R210	07/02/2013			Bond Future	160.9954	160.9954	160.9958	160.9958	0.000	0.0000	0.0000	0
2012/10/26	R210	07/02/2013	156.99	Call	Bond Future	4,005.3600	4.0054	4,005.7700	4.0058	0.010	0	0	0
2012/10/26	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R210	07/02/2013	157.00	Call	Bond Future	3,995.3600	3.9954	3,995.7700	3.9958	0.010	0	0	0
2012/10/26	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R210	07/02/2013	157.01	Call	Bond Future	3,985.3600	3.9854	3,985.7700	3.9858	0.010	0	0	0
2012/10/26	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R211	01/11/2012			Bond Future	123.8022	123.8022	123.7979	123.7979	(0.003)	0.0000	0.0000	703
2012/10/26	R211	01/11/2012	121.99	Call	Bond Future	1,812.1900	1.8122	1,807.8600	1.8079	(0.239)	0	0	0
2012/10/26	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R211	01/11/2012	122.00	Call	Bond Future	1,802.1900	1.8022	1,797.8600	1.7979	(0.240)	0	0	0
2012/10/26	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R211	01/11/2012	122.01	Call	Bond Future	1,792.1900	1.7922	1,787.8600	1.7879	(0.242)	0	0	0
2012/10/26	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R211	07/02/2013			Bond Future	124.1577	124.1577	124.1535	124.1535	(0.003)	0.0000	0.0000	0
2012/10/26	R211	07/02/2013	122.99	Call	Bond Future	1,167.7500	1.1678	1,163.4600	1.1635	(0.367)	0	0	0
2012/10/26	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R211	07/02/2013	123.00	Call	Bond Future	1,157.7500	1.1578	1,153.4600	1.1535	(0.371)	0	0	0
2012/10/26	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R211	07/02/2013	123.01	Call	Bond Future	1,147.7500	1.1478	1,143.4600	1.1435	(0.374)	0	0	0
2012/10/26	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R212	01/11/2012			Bond Future	129.2283	129.2283	129.2268	129.2268	(0.001)	0.0000	0.0000	101
2012/10/26	R212	01/11/2012	121.99	Call	Bond Future	7,238.2700	7.2383	7,236.7900	7.2368	(0.020)	0	0	0
2012/10/26	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R212	01/11/2012	122.00	Call	Bond Future	7,228.2700	7.2283	7,226.7900	7.2268	(0.020)	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
2012/10/26	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R212	01/11/2012	122.01	Call	Bond Future	7,218.2700	7.2183	7,216.7900	7.2168	(0.021)	0	0	0
2012/10/26	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R212	07/02/2013			Bond Future	129.5229	129.5229	129.5215	129.5215	(0.001)	0.0000	0.0000	3,064
2012/10/26	R212	07/02/2013	128.99	Call	Bond Future	532.8600	0.5329	531.5100	0.5315	(0.253)	0	0	0
2012/10/26	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R212	07/02/2013	129.00	Call	Bond Future	522.8600	0.5229	521.5100	0.5215	(0.258)	0	0	0
2012/10/26	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R212	07/02/2013	129.01	Call	Bond Future	512.8600	0.5129	511.5100	0.5115	(0.263)	0	0	0
2012/10/26	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R213	01/11/2012			Bond Future	8.3361	88.8424	8.3603	88.6384	0.290	0.0000	0.0000	6,762
2012/10/26	R213	01/11/2012	7.75	Call	Bond Future	0.7200	0.0007	0.1700	0.0002	(76.389)	0	0	140
2012/10/26	R213	01/11/2012	7.75	Put	Bond Future	5,165.1700	5.1652	5,368.5800	5.3686	3.938	0	0	0
2012/10/26	R213	01/11/2012	8.81	Call	Bond Future	3,880.4700	3.8805	3,674.9900	3.6750	(5.295)	0	0	0
2012/10/26	R213	01/11/2012	8.81	Put	Bond Future	7.1700	0.0072	5.6500	0.0056	(21.199)	0	0	0
2012/10/26	R213	07/02/2013			Bond Future	8.4248	90.0879	8.4498	89.8812	0.296	0.0000	0.0000	0
2012/10/26	R213	07/02/2013	8.90	Call	Bond Future	5,294.1800	5.2942	5,135.9600	5.1360	(2.989)	0	0	0
2012/10/26	R213	07/02/2013	8.90	Put	Bond Future	1,478.3300	1.4783	1,526.8000	1.5268	3.279	0	0	0
2012/10/26	R213	02/05/2013			Bond Future	8.4989	87.6438	8.5245	87.4346	0.301	0.0000	0.0000	0
2012/10/26	R213	02/05/2013	7.84	Call	Bond Future	2,088.7200	2.0887	2,011.9200	2.0119	(3.677)	0	0	0
2012/10/26	R213	02/05/2013	7.84	Put	Bond Future	7,731.0000	7.7310	7,863.3400	7.8633	1.712	0	0	0
2012/10/26	R213	02/05/2013	7.85	Call	Bond Future	2,114.9500	2.1150	2,037.5100	2.0375	(3.662)	0	0	0
2012/10/26	R213	02/05/2013	7.85	Put	Bond Future	7,667.6600	7.6677	7,799.3600	7.7994	1.718	0	0	0
2012/10/26	R213	02/05/2013	7.86	Call	Bond Future	2,141.4100	2.1414	2,063.3100	2.0633	(3.647)	0	0	0
2012/10/26	R213	02/05/2013	7.86	Put	Bond Future	7,604.6700	7.6047	7,735.7100	7.7357	1.723	0	0	0
2012/10/26	R213	07/11/2013			Bond Future	8.6897	86.4132	8.7169	86.1990	0.313	0.0000	0.0000	0
2012/10/26	R213	07/11/2013	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R213	07/11/2013	8.59	Put	Bond Future	791.4200	0.7914	1,005.6300	1.0056	27.067	0	0	0
2012/10/26	R213	07/11/2013	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R213	07/11/2013	8.60	Put	Bond Future	711.5600	0.7116	925.7700	0.9258	30.104	0	0	0
2012/10/26	R213	07/11/2013	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R213	07/11/2013	8.61	Put	Bond Future	631.8200	0.6318	846.0300	0.8460	33.904	0	0	0
2012/10/26	R214	01/11/2012			Bond Future	8.5858	79.1415	8.6050	78.9763	0.224	0.0000	0.0000	1,714
2012/10/26	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R214	01/11/2012	7.99	Put	Bond Future	5,427.2000	5.4272	5,592.3800	5.5924	3.044	0	0	0
2012/10/26	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R214	01/11/2012	8.00	Put	Bond Future	5,331.0100	5.3310	5,496.1900	5.4962	3.098	0	0	0
2012/10/26	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R214	01/11/2012	8.01	Put	Bond Future	5,235.0000	5.2350	5,400.1800	5.4002	3.155	0	0	0
2012/10/26	R214	07/02/2013			Bond Future	8.6692	80.2510	8.6890	80.0836	0.228	0.0000	0.0000	0
2012/10/26	R214	07/02/2013	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R214	07/02/2013	8.59	Put	Bond Future	675.8300	0.6758	843.2600	0.8433	24.774	0	0	0
2012/10/26	R214	07/02/2013	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R214	07/02/2013	8.60	Put	Bond Future	589.9500	0.5899	757.3800	0.7574	28.380	0	0	0
2012/10/26	R214	07/02/2013	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/26	R214	07/02/2013	8.61	Put	Bond Future	504.2400	0.5042	671.6700	0.6717	33.204	0	0	0

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Total												324318
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