



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 14/11/2012 to 14/11/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/14	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/11/14	2025	07/02/2013			Bond Future	111.5447	111.5447	110.5635	110.5635	(0.880)	0.0000	0.0000	0
2012/11/14	2025	07/02/2013	110.99	Call	Bond Future	554.6600	0.5547	0.0000	0.0000	(100.000)	0	0	0
2012/11/14	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	426.5000	0.4265	100.000	0	0	0
2012/11/14	2025	07/02/2013	111.00	Call	Bond Future	544.6600	0.5447	0.0000	0.0000	(100.000)	0	0	0
2012/11/14	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	436.5000	0.4365	100.000	0	0	0
2012/11/14	2025	07/02/2013	111.01	Call	Bond Future	534.6600	0.5347	0.0000	0.0000	(100.000)	0	0	0
2012/11/14	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	446.5000	0.4465	100.000	0	0	0
2012/11/14	2038	07/02/2013			Bond Future	108.9094	108.9094	108.9057	108.9057	(0.003)	0.0000	0.0000	0
2012/11/14	2038	07/02/2013	105.99	Call	Bond Future	2,919.4200	2.9194	2,915.6500	2.9156	(0.129)	0	0	0
2012/11/14	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	2038	07/02/2013	106.00	Call	Bond Future	2,909.4200	2.9094	2,905.6500	2.9056	(0.130)	0	0	0
2012/11/14	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	2038	07/02/2013	106.01	Call	Bond Future	2,899.4200	2.8994	2,895.6500	2.8956	(0.130)	0	0	0
2012/11/14	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	2050	07/02/2013			Bond Future	113.8888	113.8888	113.8862	113.8862	(0.002)	0.0000	0.0000	0
2012/11/14	2050	07/02/2013	112.99	Call	Bond Future	898.8000	0.8988	896.2200	0.8962	(0.287)	0	0	0
2012/11/14	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	2050	07/02/2013	113.00	Call	Bond Future	888.8000	0.8888	886.2200	0.8862	(0.290)	0	0	0
2012/11/14	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	2050	07/02/2013	113.01	Call	Bond Future	878.8000	0.8788	876.2200	0.8762	(0.294)	0	0	0
2012/11/14	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	AL7T	07/02/2013			Index Future	480.7660	480.7660	480.0360	480.0360	(0.152)	0.0000	0.0000	12
2012/11/14	AL7T	02/05/2013			Index Future	486.8330	486.8330	486.0910	486.0910	(0.152)	0.0000	0.0000	0
2012/11/14	ALBI	07/02/2013			Index Future	427.5730	427.5730	426.7270	426.7270	(0.198)	0.0000	0.0000	1,077
2012/11/14	ALBI	02/05/2013			Index Future	432.9680	432.9680	432.1100	432.1100	(0.198)	0.0000	0.0000	0
2012/11/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/11/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/14	EL28	07/02/2013			Bond Future	110.9998	110.9998	110.9976	110.9976	(0.002)	0.0000	0.0000	0
2012/11/14	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	EL28	07/02/2013	113.01	Put	Bond Future	2,010.2000	2.0102	2,012.4300	2.0124	0.111	0	0	0
2012/11/14	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	EL28	07/02/2013	112.99	Put	Bond Future	1,990.2000	1.9902	1,992.4300	1.9924	0.112	0	0	0
2012/11/14	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	EL28	07/02/2013	113.00	Put	Bond Future	2,000.2000	2.0002	2,002.4300	2.0024	0.111	0	0	0
2012/11/14	ES33	07/02/2013			Bond Future	9.1274	88.1056	9.1754	87.7160	0.527	0.0000	0.0000	303
2012/11/14	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	ES33	07/02/2013	8.54	Put	Bond Future	4,990.3500	4.9904	5,379.9000	5.3799	7.806	0	0	0
2012/11/14	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/14	ES33	07/02/2013	8.55	Put	Bond Future	4,901.6600	4.9017	5,291.2100	5.2912	7.947	0	0	0
2012/11/14	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	ES33	07/02/2013	8.56	Put	Bond Future	4,813.1000	4.8131	5,202.6500	5.2026	8.094	0	0	0
2012/11/14	GOVI	07/02/2013			GOVI	428.0870	428.0870	427.2040	427.2040	(0.206)	0.0000	0.0000	334
2012/11/14	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	GOVI	07/02/2013	432.99	Put	GOVI	49,030.0000	4.9030	57,860.0000	5.7860	18.009	0	0	0
2012/11/14	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	GOVI	07/02/2013	433.00	Put	GOVI	49,130.0000	4.9130	57,960.0000	5.7960	17.973	0	0	0
2012/11/14	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	GOVI	07/02/2013	433.01	Put	GOVI	49,230.0000	4.9230	58,060.0000	5.8060	17.936	0	0	0
2012/11/14	GOVI	02/05/2013			GOVI	433.4890	433.4890	432.5930	432.5930	(0.207)	0.0000	0.0000	0
2012/11/14	GOVI	02/05/2013	432.99	Call	GOVI	4,990.0000	0.4990	0.0000	0.0000	(100.000)	0	0	0
2012/11/14	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	3,970.0000	0.3970	100.000	0	0	0
2012/11/14	GOVI	02/05/2013	433.00	Call	GOVI	4,890.0000	0.4890	0.0000	0.0000	(100.000)	0	0	0
2012/11/14	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	4,070.0000	0.4070	100.000	0	0	0
2012/11/14	GOVI	02/05/2013	433.01	Call	GOVI	4,790.0000	0.4790	0.0000	0.0000	(100.000)	0	0	0
2012/11/14	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	4,170.0000	0.4170	100.000	0	0	0
2012/11/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/14	IGOV	07/02/2013			Index Future	194.2510	194.2510	193.9700	193.9700	(0.145)	0.0000	0.0000	609
2012/11/14	IGOV	02/05/2013			Index Future	196.7020	196.7020	196.4170	196.4170	(0.145)	0.0000	0.0000	0
2012/11/14	ILBI	07/02/2013			Index Future	517.7780	517.7780	517.7780	517.7780	0.000	0.0000	0.0000	169
2012/11/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/14	JBAF	21/11/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	0
2012/11/14	JBAF	19/12/2012			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	840
2012/11/14	JBAF	16/01/2013			Jibar Tradeable Future	5.0000	95.0000	4.9800	95.0200	(0.400)	0.0000	0.0000	0
2012/11/14	JBAF	20/02/2013			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	0
2012/11/14	JBAF	20/03/2013			Jibar Tradeable Future	4.9100	95.0900	4.9000	95.1000	(0.204)	0.0000	0.0000	1,000
2012/11/14	JBAF	17/04/2013			Jibar Tradeable Future	4.9000	95.1000	4.8800	95.1200	(0.408)	0.0000	0.0000	0
2012/11/14	JBAF	19/06/2013			Jibar Tradeable Future	4.8900	95.1100	4.8800	95.1200	(0.204)	0.0000	0.0000	500
2012/11/14	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	4.9300	95.0700	(0.404)	0.0000	0.0000	2,200
2012/11/14	JBAF	18/12/2013			Jibar Tradeable Future	5.0600	94.9400	5.0200	94.9800	(0.791)	0.0000	0.0000	1,500

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2012/11/14	JBAF	19/03/2014			Jibar Tradeable Future	5.1900	94.8100	5.1600	94.8400	(0.578)	0.0000	0.0000	1,000
2012/11/14	JBAF	18/06/2014			Jibar Tradeable Future	5.3400	94.6600	5.3100	94.6900	(0.562)	0.0000	0.0000	800
2012/11/14	JBAF	17/09/2014			Jibar Tradeable Future	5.5000	94.5000	5.4700	94.5300	(0.545)	0.0000	0.0000	0
2012/11/14	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/14	R023	07/02/2013			Bond Future	7.2340	107.1662	7.2315	107.1839	(0.034)	0.0000	0.0000	1,685
2012/11/14	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R023	07/02/2013	7.04	Put	Bond Future	1,412.5100	1.4125	1,394.8200	1.3948	(1.252)	0	0	0
2012/11/14	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R023	07/02/2013	7.05	Put	Bond Future	1,339.0900	1.3391	1,321.4000	1.3214	(1.321)	0	0	0
2012/11/14	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R023	07/02/2013	7.06	Put	Bond Future	1,265.7400	1.2657	1,248.0500	1.2481	(1.398)	0	0	0
2012/11/14	R023	02/05/2013			Bond Future	7.2980	104.5444	7.2955	104.5621	(0.034)	0.0000	0.0000	2
2012/11/14	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R023	02/05/2013	7.06	Put	Bond Future	1,698.9800	1.6990	1,681.3300	1.6813	(1.039)	0	0	0
2012/11/14	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R023	02/05/2013	7.04	Put	Bond Future	1,843.3600	1.8434	1,825.7100	1.8257	(0.957)	0	0	0
2012/11/14	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R023	02/05/2013	7.05	Put	Bond Future	1,771.1400	1.7711	1,753.4900	1.7535	(0.997)	0	0	0
2012/11/14	R023	01/08/2013			Bond Future	7.3646	105.9536	7.3621	105.9713	(0.035)	0.0000	0.0000	0
2012/11/14	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R023	01/08/2013	7.29	Put	Bond Future	516.2100	0.5162	498.5500	0.4985	(3.421)	0	0	0
2012/11/14	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R023	01/08/2013	7.30	Put	Bond Future	446.8400	0.4468	429.1800	0.4292	(3.952)	0	0	0
2012/11/14	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R023	01/08/2013	7.31	Put	Bond Future	377.5300	0.3775	359.8700	0.3599	(4.678)	0	0	0
2012/11/14	R157	07/02/2013			Bond Future	5.5062	124.6033	5.4938	124.6364	(0.226)	0.0000	0.0000	12,671
2012/11/14	R157	07/02/2013	6.28	Call	Bond Future	2,077.8700	2.0779	2,107.8000	2.1078	1.440	0	0	0
2012/11/14	R157	07/02/2013	6.28	Put	Bond Future	40.6600	0.0407	37.4900	0.0375	(7.796)	0	0	0
2012/11/14	R157	07/02/2013	6.50	Call	Bond Future	2,624.0500	2.6240	2,655.7000	2.6557	1.206	0	0	0
2012/11/14	R157	07/02/2013	6.50	Put	Bond Future	15.8200	0.0158	14.3700	0.0144	(9.166)	0	0	0
2012/11/14	R157	07/02/2013	6.70	Call	Bond Future	3,129.8400	3.1298	3,162.3400	3.1623	1.038	0	0	0
2012/11/14	R157	07/02/2013	6.70	Put	Bond Future	5.6000	0.0056	5.0000	0.0050	(10.714)	0	0	0
2012/11/14	R157	07/02/2013	6.75	Call	Bond Future	3,257.0200	3.2570	3,289.6500	3.2896	1.002	0	0	0
2012/11/14	R157	07/02/2013	6.75	Put	Bond Future	4.2400	0.0042	3.7700	0.0038	(11.085)	0	0	0
2012/11/14	R157	07/02/2013	6.80	Call	Bond Future	3,384.3300	3.3843	3,417.0600	3.4171	0.967	0	0	0
2012/11/14	R157	07/02/2013	6.80	Put	Bond Future	3.1900	0.0032	2.8200	0.0028	(11.599)	0	0	0
2012/11/14	R157	02/05/2013			Bond Future	5.5316	119.3031	5.5179	119.3363	(0.248)	0.0000	0.0000	141
2012/11/14	R157	02/05/2013	5.35	Call	Bond Future	481.7200	0.4817	493.1900	0.4932	2.381	0	0	0
2012/11/14	R157	02/05/2013	5.35	Put	Bond Future	922.4700	0.9225	900.7600	0.9008	(2.353)	0	0	0
2012/11/14	R157	02/05/2013	5.36	Call	Bond Future	491.7100	0.4917	503.3600	0.5034	2.369	0	0	0
2012/11/14	R157	02/05/2013	5.36	Put	Bond Future	908.1300	0.9081	886.6000	0.8866	(2.371)	0	0	0
2012/11/14	R157	02/05/2013	5.34	Call	Bond Future	471.8500	0.4719	483.1500	0.4831	2.395	0	0	0
2012/11/14	R157	02/05/2013	5.34	Put	Bond Future	936.9400	0.9369	915.0600	0.9151	(2.335)	0	0	0
2012/11/14	R157	07/11/2013			Bond Future	5.5841	115.8029	5.5664	115.8363	(0.318)	0.0000	0.0000	0
2012/11/14	R157	07/11/2013	5.61	Call	Bond Future	942.5500	0.9425	958.4700	0.9585	1.689	0	0	0

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2012/11/14	R157	07/11/2013	5.61	Put	Bond Future	893.8200	0.8938	876.3500	0.8764	(1.955)	0	0	0
2012/11/14	R157	07/11/2013	5.59	Call	Bond Future	923.6800	0.9237	939.3900	0.9394	1.701	0	0	0
2012/11/14	R157	07/11/2013	5.59	Put	Bond Future	912.5900	0.9126	894.9100	0.8949	(1.937)	0	0	0
2012/11/14	R157	07/11/2013	5.60	Call	Bond Future	933.0800	0.9331	948.9000	0.9489	1.695	0	0	0
2012/11/14	R157	07/11/2013	5.60	Put	Bond Future	903.1700	0.9032	885.6000	0.8856	(1.945)	0	0	0
2012/11/14	R186	07/02/2013			Bond Future	7.7337	124.7769	7.7671	124.4510	0.433	0.0000	0.0000	38,006
2012/11/14	R186	07/02/2013	7.00	Call	Bond Future	755.2100	0.7552	685.6700	0.6857	(9.208)	0	0	10,300
2012/11/14	R186	07/02/2013	7.00	Put	Bond Future	8,213.7600	8.2138	8,470.1200	8.4701	3.121	0	0	0
2012/11/14	R186	07/02/2013	7.25	Call	Bond Future	1,328.0300	1.3280	1,223.3600	1.2234	(7.882)	0	0	670
2012/11/14	R186	07/02/2013	7.25	Put	Bond Future	6,175.8500	6.1759	6,397.0800	6.3971	3.582	0	0	0
2012/11/14	R186	07/02/2013	7.50	Call	Bond Future	2,150.2500	2.1503	2,005.7000	2.0057	(6.722)	0	0	575
2012/11/14	R186	07/02/2013	7.50	Put	Bond Future	4,459.5700	4.4596	4,640.9200	4.6409	4.067	0	0	0
2012/11/14	R186	07/02/2013	8.32	Call	Bond Future	6,682.1300	6.6821	6,419.3500	6.4193	(3.933)	0	0	0
2012/11/14	R186	07/02/2013	8.32	Put	Bond Future	1,144.4700	1.1445	1,207.5900	1.2076	5.515	0	0	2,000
2012/11/14	R186	07/02/2013	8.50	Call	Bond Future	7,966.2100	7.9662	7,686.4400	7.6864	(3.512)	0	0	0
2012/11/14	R186	07/02/2013	8.50	Put	Bond Future	799.2900	0.7993	845.4200	0.8454	5.771	0	0	0
2012/11/14	R186	07/02/2013	7.75	Call	Bond Future	3,245.4600	3.2455	3,060.0100	3.0600	(5.714)	0	0	1,000
2012/11/14	R186	07/02/2013	7.75	Put	Bond Future	3,086.2100	3.0862	3,226.6600	3.2267	4.551	0	0	0
2012/11/14	R186	07/02/2013	8.00	Call	Bond Future	4,611.3200	4.6113	4,388.0000	4.3880	(4.843)	0	0	0
2012/11/14	R186	07/02/2013	8.00	Put	Bond Future	2,051.2400	2.0512	2,153.8200	2.1538	5.001	0	0	150
2012/11/14	R186	07/02/2013	8.55	Call	Bond Future	8,334.8000	8.3348	8,050.9700	8.0510	(3.405)	0	0	0
2012/11/14	R186	07/02/2013	8.55	Put	Bond Future	721.0100	0.7210	763.0800	0.7631	5.835	0	0	0
2012/11/14	R186	07/02/2013	8.45	Call	Bond Future	7,602.5900	7.6026	7,327.1600	7.3272	(3.623)	0	0	0
2012/11/14	R186	07/02/2013	8.45	Put	Bond Future	885.0100	0.8850	935.4800	0.9355	5.703	0	0	0
2012/11/14	R186	07/02/2013	8.47	Call	Bond Future	7,747.4200	7.7474	7,470.2100	7.4702	(3.578)	0	0	0
2012/11/14	R186	07/02/2013	8.47	Put	Bond Future	849.8100	0.8498	898.5000	0.8985	5.730	0	0	0
2012/11/14	R186	02/05/2013			Bond Future	7.8066	126.2801	7.8412	125.9499	0.443	0.0000	0.0000	12
2012/11/14	R186	02/05/2013	7.41	Call	Bond Future	2,842.1900	2.8422	2,705.2400	2.7052	(4.818)	0	0	0
2012/11/14	R186	02/05/2013	7.41	Put	Bond Future	6,721.1900	6.7212	6,914.4800	6.9145	2.876	0	0	0
2012/11/14	R186	02/05/2013	7.39	Call	Bond Future	2,770.9100	2.7709	2,636.2400	2.6362	(4.860)	0	0	0
2012/11/14	R186	02/05/2013	7.39	Put	Bond Future	6,850.0400	6.8500	7,045.6100	7.0456	2.855	0	0	0
2012/11/14	R186	02/05/2013	7.40	Call	Bond Future	2,806.4100	2.8064	2,670.6000	2.6706	(4.839)	0	0	0
2012/11/14	R186	02/05/2013	7.40	Put	Bond Future	6,785.4200	6.7854	6,979.8500	6.9799	2.865	0	0	0
2012/11/14	R186	07/11/2013			Bond Future	7.9744	124.4201	8.0116	124.0800	0.467	0.0000	0.0000	0
2012/11/14	R186	07/11/2013	8.15	Call	Bond Future	7,920.6000	7.9206	7,720.1700	7.7202	(2.530)	0	0	0
2012/11/14	R186	07/11/2013	8.15	Put	Bond Future	6,327.7500	6.3277	6,467.4500	6.4675	2.208	0	0	0
2012/11/14	R186	07/11/2013	8.16	Call	Bond Future	7,969.1400	7.9691	7,768.0300	7.7680	(2.524)	0	0	0
2012/11/14	R186	07/11/2013	8.16	Put	Bond Future	6,286.4700	6.2865	6,425.4900	6.4255	2.211	0	0	0
2012/11/14	R186	07/11/2013	8.75	Call	Bond Future	11,033.7900	11.0338	10,795.8300	10.7958	(2.157)	0	0	0
2012/11/14	R186	07/11/2013	8.75	Put	Bond Future	4,216.2600	4.2163	4,318.4300	4.3184	2.423	0	0	130
2012/11/14	R186	07/11/2013	8.14	Call	Bond Future	7,872.1900	7.8722	7,672.4300	7.6724	(2.538)	0	0	0
2012/11/14	R186	07/11/2013	8.14	Put	Bond Future	6,369.2600	6.3693	6,509.6300	6.5096	2.204	0	0	0
2012/11/14	R189	07/02/2013			Bond Future	216.4353	216.4353	216.3997	216.3997	(0.016)	0.0000	0.0000	154
2012/11/14	R189	07/02/2013	212.99	Call	Bond Future	3,445.2500	3.4452	3,409.7300	3.4097	(1.031)	0	0	0
2012/11/14	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R189	07/02/2013	213.00	Call	Bond Future	3,435.2500	3.4352	3,399.7300	3.3997	(1.034)	0	0	0

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2012/11/14	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R189	07/02/2013	213.01	Call	Bond Future	3,425.2500	3.4252	3,389.7300	3.3897	(1.037)	0	0	0
2012/11/14	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R197	07/02/2013			Bond Future	278.3162	278.3162	277.3028	277.3028	(0.364)	0.0000	0.0000	2,043
2012/11/14	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R197	07/02/2013	278.99	Put	Bond Future	673.7600	0.6738	1,687.1900	1.6872	150.414	0	0	0
2012/11/14	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R197	07/02/2013	279.00	Put	Bond Future	683.7600	0.6838	1,697.1900	1.6972	148.214	0	0	0
2012/11/14	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R197	07/02/2013	279.01	Put	Bond Future	693.7600	0.6938	1,707.1900	1.7072	146.078	0	0	0
2012/11/14	R197	02/05/2013			Bond Future	281.8278	281.8278	280.7998	280.7998	(0.365)	0.0000	0.0000	40
2012/11/14	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R197	02/05/2013	282.39	Put	Bond Future	562.1500	0.5622	1,590.1900	1.5902	182.876	0	0	0
2012/11/14	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R197	02/05/2013	282.40	Put	Bond Future	572.1500	0.5722	1,600.1900	1.6002	179.680	0	0	0
2012/11/14	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R197	02/05/2013	282.41	Put	Bond Future	582.1500	0.5822	1,610.1900	1.6102	176.594	0	0	0
2012/11/14	R201	07/02/2013			Bond Future	5.0526	107.7302	5.0418	107.7500	(0.215)	0.0000	0.0000	1,540
2012/11/14	R201	07/02/2013	4.98	Call	Bond Future	244.6800	0.2447	251.6000	0.2516	2.828	0	0	0
2012/11/14	R201	07/02/2013	4.98	Put	Bond Future	377.3100	0.3773	364.3900	0.3644	(3.424)	0	0	0
2012/11/14	R201	07/02/2013	5.60	Call	Bond Future	1,034.4600	1.0345	1,051.3800	1.0514	1.636	0	0	0
2012/11/14	R201	07/02/2013	5.60	Put	Bond Future	41.7300	0.0417	38.8100	0.0388	(6.997)	0	0	0
2012/11/14	R201	07/02/2013	6.20	Call	Bond Future	2,068.5800	2.0686	2,088.2300	2.0882	0.950	0	0	0
2012/11/14	R201	07/02/2013	6.20	Put	Bond Future	1.6000	0.0016	1.4100	0.0014	(11.875)	0	0	0
2012/11/14	R201	07/02/2013	6.25	Call	Bond Future	2,156.9800	2.1570	2,176.6800	2.1767	0.913	0	0	0
2012/11/14	R201	07/02/2013	6.25	Put	Bond Future	1.1300	0.0011	0.9900	0.0010	(12.389)	0	0	0
2012/11/14	R201	07/02/2013	6.30	Call	Bond Future	2,245.4100	2.2454	2,265.1500	2.2651	0.879	0	0	0
2012/11/14	R201	07/02/2013	6.30	Put	Bond Future	0.7900	0.0008	0.6900	0.0007	(12.658)	0	0	0
2012/11/14	R201	02/05/2013			Bond Future	5.0213	109.0281	5.0089	109.0478	(0.246)	0.0000	0.0000	4
2012/11/14	R201	02/05/2013	4.05	Call	Bond Future	14.2600	0.0143	14.8400	0.0148	4.067	0	0	0
2012/11/14	R201	02/05/2013	4.05	Put	Bond Future	1,585.4600	1.5855	1,566.2500	1.5663	(1.212)	0	0	0
2012/11/14	R201	02/05/2013	4.06	Call	Bond Future	14.9800	0.0150	15.5800	0.0156	4.005	0	0	0
2012/11/14	R201	02/05/2013	4.06	Put	Bond Future	1,569.8400	1.5698	1,550.6500	1.5506	(1.222)	0	0	0
2012/11/14	R201	02/05/2013	4.04	Call	Bond Future	13.5700	0.0136	14.1200	0.0141	4.053	0	0	0
2012/11/14	R201	02/05/2013	4.04	Put	Bond Future	1,601.1000	1.6011	1,581.8600	1.5819	(1.202)	0	0	0
2012/11/14	R201	07/11/2013			Bond Future	4.8532	107.5832	4.8353	107.6029	(0.369)	0.0000	0.0000	0
2012/11/14	R201	07/11/2013	4.80	Call	Bond Future	440.5000	0.4405	449.4200	0.4494	2.025	0	0	0
2012/11/14	R201	07/11/2013	4.80	Put	Bond Future	499.0500	0.4991	488.2600	0.4883	(2.162)	0	0	0
2012/11/14	R201	07/11/2013	4.81	Call	Bond Future	445.7800	0.4458	454.7700	0.4548	2.017	0	0	0
2012/11/14	R201	07/11/2013	4.81	Put	Bond Future	493.3300	0.4933	482.6100	0.4826	(2.173)	0	0	0
2012/11/14	R201	07/11/2013	4.79	Call	Bond Future	435.2600	0.4353	444.1100	0.4441	2.033	0	0	0
2012/11/14	R201	07/11/2013	4.79	Put	Bond Future	504.8100	0.5048	493.9500	0.4940	(2.151)	0	0	0
2012/11/14	R202	07/02/2013			Bond Future	209.0334	209.0334	209.0253	209.0253	(0.004)	0.0000	0.0000	51,694
2012/11/14	R202	07/02/2013	204.99	Call	Bond Future	4,043.4100	4.0434	4,035.2900	4.0353	(0.201)	0	0	0
2012/11/14	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/14	R202	07/02/2013	205.00	Call	Bond Future	4,033.4100	4.0334	4,025.2900	4.0253	(0.201)	0	0	0
2012/11/14	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R202	07/02/2013	205.01	Call	Bond Future	4,023.4100	4.0234	4,015.2900	4.0153	(0.202)	0	0	0
2012/11/14	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R202	02/05/2013			Bond Future	211.6707	211.6707	211.6613	211.6613	(0.004)	0.0000	0.0000	1
2012/11/14	R202	02/05/2013	211.04	Call	Bond Future	630.6900	0.6307	621.3000	0.6213	(1.489)	0	0	0
2012/11/14	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R202	02/05/2013	211.05	Call	Bond Future	620.6900	0.6207	611.3000	0.6113	(1.513)	0	0	0
2012/11/14	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R202	02/05/2013	211.06	Call	Bond Future	610.6900	0.6107	601.3000	0.6013	(1.538)	0	0	0
2012/11/14	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R203	07/02/2013			Bond Future	5.9397	112.5662	5.9380	112.5733	(0.028)	0.0000	0.0000	15,064
2012/11/14	R203	07/02/2013	5.54	Call	Bond Future	327.2200	0.3272	324.6800	0.3247	(0.776)	0	0	10,000
2012/11/14	R203	07/02/2013	5.54	Put	Bond Future	2,014.3200	2.0143	2,004.7100	2.0047	(0.477)	0	0	0
2012/11/14	R203	07/02/2013	6.11	Call	Bond Future	1,350.5000	1.3505	1,349.5700	1.3496	(0.069)	0	0	12,600
2012/11/14	R203	07/02/2013	6.11	Put	Bond Future	641.0900	0.6411	633.0900	0.6331	(1.248)	0	0	3,254
2012/11/14	R203	07/02/2013	6.45	Call	Bond Future	2,365.8600	2.3659	2,367.7500	2.3678	0.080	0	0	0
2012/11/14	R203	07/02/2013	6.45	Put	Bond Future	257.0700	0.2571	251.8900	0.2519	(2.015)	0	0	0
2012/11/14	R203	07/02/2013	6.55	Call	Bond Future	2,706.0900	2.7061	2,708.8200	2.7088	0.101	0	0	0
2012/11/14	R203	07/02/2013	6.55	Put	Bond Future	189.9300	0.1899	185.5900	0.1856	(2.285)	0	0	0
2012/11/14	R203	07/02/2013	6.65	Call	Bond Future	3,060.0400	3.0600	3,063.5400	3.0635	0.114	0	0	0
2012/11/14	R203	07/02/2013	6.65	Put	Bond Future	138.4000	0.1384	134.8300	0.1348	(2.579)	0	0	30,250
2012/11/14	R203	07/02/2013	6.94	Call	Bond Future	4,137.7800	4.1378	4,143.0500	4.1431	0.127	0	0	0
2012/11/14	R203	07/02/2013	6.94	Put	Bond Future	50.8700	0.0509	49.0700	0.0491	(3.538)	0	0	0
2012/11/14	R203	07/02/2013	7.15	Call	Bond Future	4,942.6000	4.9426	4,948.7300	4.9487	0.124	0	0	0
2012/11/14	R203	07/02/2013	7.15	Put	Bond Future	21.6300	0.0216	20.6900	0.0207	(4.346)	0	0	0
2012/11/14	R203	07/02/2013	6.50	Call	Bond Future	2,533.9600	2.5340	2,536.2800	2.5363	0.092	0	0	0
2012/11/14	R203	07/02/2013	6.50	Put	Bond Future	221.2500	0.2213	216.5000	0.2165	(2.147)	0	0	0
2012/11/14	R203	02/05/2013			Bond Future	5.9808	109.7659	5.9790	109.7728	(0.029)	0.0000	0.0000	22
2012/11/14	R203	02/05/2013	5.90	Call	Bond Future	1,125.6600	1.1257	1,125.1200	1.1251	(0.048)	0	0	0
2012/11/14	R203	02/05/2013	5.90	Put	Bond Future	1,447.8600	1.4479	1,440.4300	1.4404	(0.513)	0	0	0
2012/11/14	R203	02/05/2013	5.91	Call	Bond Future	1,144.2100	1.1442	1,143.7000	1.1437	(0.045)	0	0	0
2012/11/14	R203	02/05/2013	5.91	Put	Bond Future	1,426.4500	1.4265	1,419.0500	1.4191	(0.519)	0	0	0
2012/11/14	R203	02/05/2013	5.89	Call	Bond Future	1,107.3000	1.1073	1,106.7300	1.1067	(0.051)	0	0	0
2012/11/14	R203	02/05/2013	5.89	Put	Bond Future	1,469.4800	1.4695	1,462.0200	1.4620	(0.508)	0	0	0
2012/11/14	R203	07/11/2013			Bond Future	6.0778	108.6489	6.0760	108.6553	(0.030)	0.0000	0.0000	0
2012/11/14	R203	07/11/2013	6.00	Call	Bond Future	1,836.6500	1.8366	1,837.0200	1.8370	0.020	0	0	0
2012/11/14	R203	07/11/2013	6.00	Put	Bond Future	2,111.7100	2.1117	2,105.6900	2.1057	(0.285)	0	0	0
2012/11/14	R203	07/11/2013	6.01	Call	Bond Future	1,854.1600	1.8542	1,854.5400	1.8545	0.020	0	0	0
2012/11/14	R203	07/11/2013	6.01	Put	Bond Future	2,093.8100	2.0938	2,087.8000	2.0878	(0.287)	0	0	0
2012/11/14	R203	07/11/2013	5.99	Call	Bond Future	1,819.6600	1.8197	1,820.0100	1.8200	0.019	0	0	0
2012/11/14	R203	07/11/2013	5.99	Put	Bond Future	2,130.1500	2.1301	2,124.1100	2.1241	(0.284)	0	0	0
2012/11/14	R204	07/02/2013			Bond Future	6.2285	109.7326	6.2319	109.7150	0.056	0.0000	0.0000	11,672
2012/11/14	R204	07/02/2013	7.29	Call	Bond Future	5,319.2800	5.3193	5,300.5400	5.3005	(0.352)	0	0	0
2012/11/14	R204	07/02/2013	7.29	Put	Bond Future	71.7000	0.0717	70.5800	0.0706	(1.562)	0	0	0
2012/11/14	R204	07/02/2013	7.45	Call	Bond Future	6,050.5000	6.0505	6,032.0900	6.0321	(0.304)	0	0	0

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2012/11/14	R204	07/02/2013	7.45	Put	Bond Future	39.2400		0.0392	38.4500	0.0385	(2.013)	0	0	0
2012/11/14	R204	07/02/2013	7.95	Call	Bond Future	8,357.7900		8.3578	8,340.0100	8.3400	(0.213)	0	0	0
2012/11/14	R204	07/02/2013	7.95	Put	Bond Future	4.4000		0.0044	4.2400	0.0042	(3.636)	0	0	0
2012/11/14	R204	07/02/2013	8.00	Call	Bond Future	8,587.4000		8.5874	8,569.6400	8.5696	(0.207)	0	0	0
2012/11/14	R204	07/02/2013	8.00	Put	Bond Future	3.4500		0.0035	3.3100	0.0033	(4.058)	0	0	0
2012/11/14	R204	07/02/2013	8.05	Call	Bond Future	8,816.5600		8.8166	8,798.8300	8.7988	(0.201)	0	0	0
2012/11/14	R204	07/02/2013	8.05	Put	Bond Future	2.6900		0.0027	2.5800	0.0026	(4.089)	0	0	0
2012/11/14	R204	02/05/2013			Bond Future	6.2778		111.0546	6.2815	111.0365	0.059	0.0000	0.0000	24
2012/11/14	R204	02/05/2013	6.30	Call	Bond Future	1,872.9500		1.8729	1,858.2200	1.8582	(0.786)	0	0	0
2012/11/14	R204	02/05/2013	6.30	Put	Bond Future	1,764.0600		1.7641	1,767.4800	1.7675	0.194	0	0	0
2012/11/14	R204	02/05/2013	6.31	Call	Bond Future	1,898.5100		1.8985	1,883.7000	1.8837	(0.780)	0	0	0
2012/11/14	R204	02/05/2013	6.31	Put	Bond Future	1,740.6400		1.7406	1,743.9800	1.7440	0.192	0	0	0
2012/11/14	R204	02/05/2013	6.29	Call	Bond Future	1,847.5800		1.8476	1,832.9200	1.8329	(0.793)	0	0	0
2012/11/14	R204	02/05/2013	6.29	Put	Bond Future	1,787.7000		1.7877	1,791.1900	1.7912	0.195	0	0	0
2012/11/14	R204	07/11/2013			Bond Future	6.3922		110.0490	6.3965	110.0297	0.067	0.0000	0.0000	0
2012/11/14	R204	07/11/2013	6.30	Call	Bond Future	2,587.5400		2.5875	2,574.2300	2.5742	(0.514)	0	0	0
2012/11/14	R204	07/11/2013	6.30	Put	Bond Future	3,001.5200		3.0015	3,007.5100	3.0075	0.200	0	0	0
2012/11/14	R204	07/11/2013	6.31	Call	Bond Future	2,609.7700		2.6098	2,596.4100	2.5964	(0.512)	0	0	0
2012/11/14	R204	07/11/2013	6.31	Put	Bond Future	2,978.7500		2.9788	2,984.6900	2.9847	0.199	0	0	0
2012/11/14	R204	07/11/2013	7.00	Call	Bond Future	4,389.5800		4.3896	4,373.1800	4.3732	(0.374)	0	0	0
2012/11/14	R204	07/11/2013	7.00	Put	Bond Future	1,708.8500		1.7088	1,711.7500	1.7118	0.170	0	0	180
2012/11/14	R204	07/11/2013	6.29	Call	Bond Future	2,565.4100		2.5654	2,552.1500	2.5522	(0.517)	0	0	0
2012/11/14	R204	07/11/2013	6.29	Put	Bond Future	3,024.4100		3.0244	3,030.4500	3.0305	0.200	0	0	0
2012/11/14	R206	07/02/2013			Bond Future	5.0330		102.7713	5.0152	102.7874	(0.353)	0.0000	0.0000	1,120
2012/11/14	R206	07/02/2013	4.76	Call	Bond Future	99.3000		0.0993	103.3600	0.1034	4.089	0	0	0
2012/11/14	R206	07/02/2013	4.76	Put	Bond Future	347.3900		0.3474	335.3200	0.3353	(3.474)	0	0	0
2012/11/14	R206	07/02/2013	5.00	Call	Bond Future	184.4300		0.1844	191.0700	0.1911	3.600	0	0	0
2012/11/14	R206	07/02/2013	5.00	Put	Bond Future	214.3700		0.2144	204.8800	0.2049	(4.427)	0	0	0
2012/11/14	R206	07/02/2013	5.95	Call	Bond Future	836.4500		0.8364	851.5600	0.8516	1.806	0	0	0
2012/11/14	R206	07/02/2013	5.95	Put	Bond Future	9.9300		0.0099	8.9100	0.0089	(10.272)	0	0	0
2012/11/14	R206	07/02/2013	6.00	Call	Bond Future	879.2300		0.8792	894.5200	0.8945	1.739	0	0	0
2012/11/14	R206	07/02/2013	6.00	Put	Bond Future	7.9500		0.0080	7.1100	0.0071	(10.566)	0	0	0
2012/11/14	R206	07/02/2013	6.05	Call	Bond Future	922.3500		0.9223	937.7800	0.9378	1.673	0	0	0
2012/11/14	R206	07/02/2013	6.05	Put	Bond Future	6.3300		0.0063	5.6300	0.0056	(11.058)	0	0	0
2012/11/14	R206	02/05/2013			Bond Future	4.9659		104.0093	4.9424	104.0254	(0.473)	0.0000	0.0000	23
2012/11/14	R206	02/05/2013	3.40	Call	Bond Future	20.3400		0.0203	21.1400	0.0211	3.933	0	0	0
2012/11/14	R206	02/05/2013	3.40	Put	Bond Future	1,099.2300		1.0992	1,083.9800	1.0840	(1.387)	0	0	0
2012/11/14	R206	02/05/2013	3.41	Call	Bond Future	20.7900		0.0208	21.6100	0.0216	3.944	0	0	0
2012/11/14	R206	02/05/2013	3.41	Put	Bond Future	1,092.7300		1.0927	1,077.5000	1.0775	(1.394)	0	0	0
2012/11/14	R206	02/05/2013	3.39	Call	Bond Future	19.8900		0.0199	20.6800	0.0207	3.972	0	0	0
2012/11/14	R206	02/05/2013	3.39	Put	Bond Future	1,105.7300		1.1057	1,090.4700	1.0905	(1.380)	0	0	0
2012/11/14	R206	07/11/2013			Bond Future	3.7244		103.0768	3.6360	103.0927	(2.374)	0.0000	0.0000	0
2012/11/14	R206	07/11/2013	4.30	Call	Bond Future	461.3200		0.4613	469.4200	0.4694	1.756	0	0	0
2012/11/14	R206	07/11/2013	4.30	Put	Bond Future	358.0700		0.3581	350.2800	0.3503	(2.176)	0	0	0
2012/11/14	R206	07/11/2013	4.31	Call	Bond Future	462.2900		0.4623	470.4000	0.4704	1.754	0	0	0
2012/11/14	R206	07/11/2013	4.31	Put	Bond Future	357.2500		0.3573	349.4700	0.3495	(2.178)	0	0	0
2012/11/14	R206	07/11/2013	4.29	Call	Bond Future	460.3500		0.4603	468.4400	0.4684	1.757	0	0	0

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2012/11/14	R206	07/11/2013	4.29	Put	Bond Future	358.9000	0.3589	351.1000	0.3511	(2.173)	0	0	0
2012/11/14	R207	07/02/2013			Bond Future	6.5240	104.5461	6.5481	104.4101	0.370	0.0000	0.0000	6,841
2012/11/14	R207	07/02/2013	7.66	Call	Bond Future	6,244.9000	6.2449	6,113.3300	6.1133	(2.107)	0	0	0
2012/11/14	R207	07/02/2013	7.66	Put	Bond Future	79.1400	0.0791	83.5900	0.0836	5.623	0	0	0
2012/11/14	R207	07/02/2013	7.80	Call	Bond Future	6,942.0700	6.9421	6,808.8200	6.8088	(1.919)	0	0	0
2012/11/14	R207	07/02/2013	7.80	Put	Bond Future	48.0300	0.0480	50.8000	0.0508	5.767	0	0	0
2012/11/14	R207	07/02/2013	8.20	Call	Bond Future	8,947.9000	8.9479	8,812.4500	8.8125	(1.514)	0	0	0
2012/11/14	R207	07/02/2013	8.20	Put	Bond Future	9.6800	0.0097	10.2500	0.0102	5.888	0	0	0
2012/11/14	R207	07/02/2013	8.25	Call	Bond Future	9,197.7600	9.1978	9,062.2000	9.0622	(1.474)	0	0	0
2012/11/14	R207	07/02/2013	8.25	Put	Bond Future	7.7800	0.0078	8.2400	0.0082	5.913	0	0	0
2012/11/14	R207	07/02/2013	8.30	Call	Bond Future	9,447.1400	9.4471	9,311.4900	9.3115	(1.436)	0	0	0
2012/11/14	R207	07/02/2013	8.30	Put	Bond Future	6.2200	0.0062	6.5900	0.0066	5.949	0	0	0
2012/11/14	R207	02/05/2013			Bond Future	6.5806	105.8056	6.6059	105.6677	0.384	0.0000	0.0000	0
2012/11/14	R207	02/05/2013	6.45	Call	Bond Future	1,785.4100	1.7854	1,716.9800	1.7170	(3.833)	0	0	0
2012/11/14	R207	02/05/2013	6.45	Put	Bond Future	2,501.4300	2.5014	2,570.9400	2.5709	2.779	0	0	0
2012/11/14	R207	02/05/2013	6.46	Call	Bond Future	1,810.1300	1.8101	1,741.1300	1.7411	(3.812)	0	0	0
2012/11/14	R207	02/05/2013	6.46	Put	Bond Future	2,471.1000	2.4711	2,540.0400	2.5400	2.790	0	0	0
2012/11/14	R207	02/05/2013	6.44	Call	Bond Future	1,760.8900	1.7609	1,693.0400	1.6930	(3.853)	0	0	0
2012/11/14	R207	02/05/2013	6.44	Put	Bond Future	2,532.0000	2.5320	2,602.0900	2.6021	2.768	0	0	0
2012/11/14	R207	07/11/2013			Bond Future	6.7088	105.0501	6.7369	104.9078	0.419	0.0000	0.0000	0
2012/11/14	R207	07/11/2013	6.70	Call	Bond Future	3,216.3200	3.2163	3,139.2300	3.1392	(2.397)	0	0	0
2012/11/14	R207	07/11/2013	6.70	Put	Bond Future	3,260.7500	3.2607	3,326.0500	3.3261	2.003	0	0	0
2012/11/14	R207	07/11/2013	6.71	Call	Bond Future	3,241.6800	3.2417	3,164.2400	3.1642	(2.389)	0	0	0
2012/11/14	R207	07/11/2013	6.71	Put	Bond Future	3,235.3900	3.2354	3,300.3400	3.3003	2.007	0	0	0
2012/11/14	R207	07/11/2013	6.69	Call	Bond Future	3,191.0600	3.1911	3,114.3300	3.1143	(2.405)	0	0	0
2012/11/14	R207	07/11/2013	6.69	Put	Bond Future	3,286.2500	3.2863	3,351.9100	3.3519	1.998	0	0	0
2012/11/14	R208	07/02/2013			Bond Future	6.7107	102.7357	6.7399	102.5552	0.434	0.0000	0.0000	20,445
2012/11/14	R208	07/02/2013	8.00	Call	Bond Future	7,678.7400	7.6787	7,502.9700	7.5030	(2.289)	0	0	0
2012/11/14	R208	07/02/2013	8.00	Put	Bond Future	66.9700	0.0670	71.6900	0.0717	7.048	0	0	0
2012/11/14	R208	07/02/2013	8.05	Call	Bond Future	7,948.6100	7.9486	7,772.1300	7.7721	(2.220)	0	0	0
2012/11/14	R208	07/02/2013	8.05	Put	Bond Future	56.3900	0.0564	60.4000	0.0604	7.111	0	0	0
2012/11/14	R208	07/02/2013	8.83	Call	Bond Future	12,135.3200	12.1353	11,955.0200	11.9550	(1.486)	0	0	0
2012/11/14	R208	07/02/2013	8.83	Put	Bond Future	2.4100	0.0024	2.6000	0.0026	7.884	0	0	0
2012/11/14	R208	07/02/2013	6.00	Call	Bond Future	306.3600	0.3064	275.5700	0.2756	(10.050)	0	0	12,250
2012/11/14	R208	07/02/2013	6.00	Put	Bond Future	4,834.1300	4.8341	4,983.8300	4.9838	3.097	0	0	0
2012/11/14	R208	07/02/2013	7.78	Call	Bond Future	6,501.9700	6.5020	6,330.6600	6.3307	(2.635)	0	0	0
2012/11/14	R208	07/02/2013	7.78	Put	Bond Future	136.8700	0.1369	146.0500	0.1461	6.707	0	0	0
2012/11/14	R208	07/02/2013	7.85	Call	Bond Future	6,873.8500	6.8738	6,700.8500	6.7009	(2.517)	0	0	0
2012/11/14	R208	07/02/2013	7.85	Put	Bond Future	109.8300	0.1098	117.3200	0.1173	6.820	0	0	0
2012/11/14	R208	07/02/2013	7.95	Call	Bond Future	7,409.5100	7.4095	7,234.5500	7.2346	(2.361)	0	0	0
2012/11/14	R208	07/02/2013	7.95	Put	Bond Future	79.2500	0.0792	84.7800	0.0848	6.978	0	0	0
2012/11/14	R208	02/05/2013			Bond Future	6.7654	100.5805	6.7957	100.3976	0.448	0.0000	0.0000	47
2012/11/14	R208	02/05/2013	6.66	Call	Bond Future	2,129.6300	2.1296	2,037.5700	2.0376	(4.323)	0	0	0
2012/11/14	R208	02/05/2013	6.66	Put	Bond Future	2,768.5700	2.7686	2,859.4400	2.8594	3.282	0	0	0
2012/11/14	R208	02/05/2013	6.64	Call	Bond Future	2,074.6300	2.0746	1,984.0500	1.9841	(4.366)	0	0	0
2012/11/14	R208	02/05/2013	6.64	Put	Bond Future	2,835.4100	2.8354	2,927.7600	2.9278	3.257	0	0	0

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2012/11/14	R208	02/05/2013	6.65	Call	Bond Future	2,102.0200	2.1020	2,010.7000	2.0107	(4.344)	0	0	0
2012/11/14	R208	02/05/2013	6.65	Put	Bond Future	2,801.8500	2.8019	2,893.4600	2.8935	3.270	0	0	0
2012/11/14	R208	07/11/2013			Bond Future	6.8926	99.9727	6.9258	99.7841	0.482	0.0000	0.0000	0
2012/11/14	R208	07/11/2013	6.81	Call	Bond Future	3,602.3800	3.6024	3,503.5800	3.5036	(2.743)	0	0	0
2012/11/14	R208	07/11/2013	6.81	Put	Bond Future	4,073.2600	4.0733	4,163.0500	4.1631	2.204	0	0	0
2012/11/14	R208	07/11/2013	7.50	Call	Bond Future	5,785.9000	5.7859	5,658.0000	5.6580	(2.211)	0	0	0
2012/11/14	R208	07/11/2013	7.50	Put	Bond Future	2,406.4500	2.4065	2,467.1400	2.4671	2.522	0	0	230
2012/11/14	R208	07/11/2013	6.79	Call	Bond Future	3,548.2800	3.5483	3,450.3800	3.4504	(2.759)	0	0	0
2012/11/14	R208	07/11/2013	6.79	Put	Bond Future	4,133.5700	4.1336	4,224.2600	4.2243	2.194	0	0	0
2012/11/14	R208	07/11/2013	6.80	Call	Bond Future	3,575.2700	3.5753	3,476.9200	3.4769	(2.751)	0	0	0
2012/11/14	R208	07/11/2013	6.80	Put	Bond Future	4,103.3300	4.1033	4,193.5700	4.1936	2.199	0	0	0
2012/11/14	R209	07/02/2013			Bond Future	8.4972	79.7182	8.5562	79.2334	0.695	0.0000	0.0000	11,552
2012/11/14	R209	07/02/2013	8.63	Call	Bond Future	3,026.1300	3.0261	2,735.6900	2.7357	(9.598)	0	0	0
2012/11/14	R209	07/02/2013	8.63	Put	Bond Future	1,942.2700	1.9423	2,136.6500	2.1366	10.008	0	0	11,000
2012/11/14	R209	07/02/2013	8.83	Call	Bond Future	4,001.7800	4.0018	3,664.1800	3.6642	(8.436)	0	0	0
2012/11/14	R209	07/02/2013	8.83	Put	Bond Future	1,330.2000	1.3302	1,477.4200	1.4774	11.068	0	0	14,000
2012/11/14	R209	07/02/2013	8.95	Call	Bond Future	4,642.5700	4.6426	4,279.8600	4.2799	(7.813)	0	0	0
2012/11/14	R209	07/02/2013	8.95	Put	Bond Future	1,043.2000	1.0432	1,165.3100	1.1653	11.705	0	0	0
2012/11/14	R209	07/02/2013	9.06	Call	Bond Future	5,260.2300	5.2602	4,876.9400	4.8769	(7.287)	0	0	0
2012/11/14	R209	07/02/2013	9.06	Put	Bond Future	826.2900	0.8263	927.8200	0.9278	12.287	0	0	0
2012/11/14	R209	07/02/2013	9.10	Call	Bond Future	5,490.9800	5.4910	5,100.8100	5.1008	(7.106)	0	0	0
2012/11/14	R209	07/02/2013	9.10	Put	Bond Future	757.2700	0.7573	851.9200	0.8519	12.499	0	0	0
2012/11/14	R209	07/02/2013	9.00	Call	Bond Future	4,920.0400	4.9200	4,547.6800	4.5477	(7.568)	0	0	0
2012/11/14	R209	07/02/2013	9.00	Put	Bond Future	939.4500	0.9394	1,051.9100	1.0519	11.971	0	0	0
2012/11/14	R209	07/02/2013	9.05	Call	Bond Future	5,203.0000	5.2030	4,821.4800	4.8215	(7.333)	0	0	0
2012/11/14	R209	07/02/2013	9.05	Put	Bond Future	844.3100	0.8443	947.6100	0.9476	12.235	0	0	0
2012/11/14	R209	02/05/2013			Bond Future	8.5670	77.5370	8.6276	77.0462	0.707	0.0000	0.0000	33
2012/11/14	R209	02/05/2013	8.01	Call	Bond Future	2,308.2200	2.3082	2,128.0300	2.1280	(7.806)	0	0	0
2012/11/14	R209	02/05/2013	8.01	Put	Bond Future	7,058.3900	7.0584	7,369.0000	7.3690	4.401	0	0	0
2012/11/14	R209	02/05/2013	7.99	Call	Bond Future	2,252.6200	2.2526	2,075.4800	2.0755	(7.864)	0	0	0
2012/11/14	R209	02/05/2013	7.99	Put	Bond Future	7,181.7000	7.1817	7,495.3600	7.4954	4.367	0	0	0
2012/11/14	R209	02/05/2013	8.00	Call	Bond Future	2,280.3100	2.2803	2,101.6500	2.1016	(7.835)	0	0	0
2012/11/14	R209	02/05/2013	8.00	Put	Bond Future	7,119.8600	7.1199	7,432.0000	7.4320	4.384	0	0	0
2012/11/14	R209	07/11/2013			Bond Future	8.7266	76.5418	8.7908	76.0370	0.737	0.0000	0.0000	0
2012/11/14	R209	07/11/2013	8.81	Call	Bond Future	7,015.9900	7.0160	6,727.3800	6.7274	(4.114)	0	0	0
2012/11/14	R209	07/11/2013	8.81	Put	Bond Future	6,361.6600	6.3617	6,577.9100	6.5779	3.399	0	0	0
2012/11/14	R209	07/11/2013	9.50	Call	Bond Future	9,885.5300	9.8855	9,537.9100	9.5379	(3.516)	0	0	0
2012/11/14	R209	07/11/2013	9.50	Put	Bond Future	4,143.8400	4.1438	4,301.0800	4.3011	3.795	0	0	180
2012/11/14	R209	07/11/2013	8.79	Call	Bond Future	6,937.8800	6.9379	6,651.1500	6.6512	(4.133)	0	0	0
2012/11/14	R209	07/11/2013	8.79	Put	Bond Future	6,439.5900	6.4396	6,657.7200	6.6577	3.387	0	0	0
2012/11/14	R209	07/11/2013	8.80	Call	Bond Future	6,976.8900	6.9769	6,689.2200	6.6892	(4.123)	0	0	0
2012/11/14	R209	07/11/2013	8.80	Put	Bond Future	6,400.5200	6.4005	6,617.7100	6.6177	3.393	0	0	0
2012/11/14	R210	07/02/2013			Bond Future	160.5338	160.5338	160.5245	160.5245	(0.006)	0.0000	0.0000	1,264
2012/11/14	R210	07/02/2013	156.99	Call	Bond Future	3,543.8000	3.5438	3,534.5200	3.5345	(0.262)	0	0	0
2012/11/14	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R210	07/02/2013	157.00	Call	Bond Future	3,533.8000	3.5338	3,524.5200	3.5245	(0.263)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/14	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R210	07/02/2013	157.01	Call	Bond Future	3,523.8000	3.5238	3,514.5200	3.5145	(0.263)	0	0	0
2012/11/14	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R210	02/05/2013			Bond Future	160.7070	160.7070	160.6966	160.6966	(0.006)	0.0000	0.0000	7
2012/11/14	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R210	02/05/2013	161.14	Put	Bond Future	432.9500	0.4330	443.3800	0.4434	2.409	0	0	0
2012/11/14	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R210	02/05/2013	161.15	Put	Bond Future	442.9500	0.4430	453.3800	0.4534	2.355	0	0	0
2012/11/14	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R210	02/05/2013	161.16	Put	Bond Future	452.9500	0.4530	463.3800	0.4634	2.303	0	0	0
2012/11/14	R211	07/02/2013			Bond Future	124.2370	124.2370	124.3656	124.3656	0.104	0.0000	0.0000	703
2012/11/14	R211	07/02/2013	122.99	Call	Bond Future	1,246.9800	1.2470	1,375.6300	1.3756	10.317	0	0	0
2012/11/14	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R211	07/02/2013	123.00	Call	Bond Future	1,236.9800	1.2370	1,365.6300	1.3656	10.400	0	0	0
2012/11/14	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R211	07/02/2013	123.01	Call	Bond Future	1,226.9800	1.2270	1,355.6300	1.3556	10.485	0	0	0
2012/11/14	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R211	02/05/2013			Bond Future	125.8046	125.8046	125.9341	125.9341	0.103	0.0000	0.0000	7
2012/11/14	R211	02/05/2013	125.69	Call	Bond Future	114.5600	0.1146	244.0500	0.2441	113.032	0	0	0
2012/11/14	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R211	02/05/2013	125.70	Call	Bond Future	104.5600	0.1046	234.0500	0.2341	123.843	0	0	0
2012/11/14	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R211	02/05/2013	125.71	Call	Bond Future	94.5600	0.0946	224.0500	0.2241	136.940	0	0	0
2012/11/14	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R212	07/02/2013			Bond Future	129.5547	129.5547	129.5414	129.5414	(0.010)	0.0000	0.0000	3,165
2012/11/14	R212	07/02/2013	128.99	Call	Bond Future	564.7400	0.5647	551.4300	0.5514	(2.357)	0	0	0
2012/11/14	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R212	07/02/2013	129.00	Call	Bond Future	554.7400	0.5547	541.4300	0.5414	(2.399)	0	0	0
2012/11/14	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R212	07/02/2013	129.01	Call	Bond Future	544.7400	0.5447	531.4300	0.5314	(2.443)	0	0	0
2012/11/14	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R212	02/05/2013			Bond Future	131.1894	131.1894	131.1751	131.1751	(0.011)	0.0000	0.0000	11
2012/11/14	R212	02/05/2013	131.09	Call	Bond Future	99.3900	0.0994	85.0700	0.0851	(14.408)	0	0	0
2012/11/14	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R212	02/05/2013	131.10	Call	Bond Future	89.3900	0.0894	75.0700	0.0751	(16.020)	0	0	0
2012/11/14	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R212	02/05/2013	131.11	Call	Bond Future	79.3900	0.0794	65.0700	0.0651	(18.038)	0	0	0
2012/11/14	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R213	07/02/2013			Bond Future	8.2813	91.2913	8.3248	90.9234	0.526	0.0000	0.0000	7,159
2012/11/14	R213	07/02/2013	8.90	Call	Bond Future	5,984.2100	5.9842	5,688.7100	5.6887	(4.938)	0	0	0
2012/11/14	R213	07/02/2013	8.90	Put	Bond Future	965.0300	0.9650	1,037.4000	1.0374	7.499	0	0	0
2012/11/14	R213	07/02/2013	8.95	Call	Bond Future	6,281.6500	6.2816	5,980.4900	5.9805	(4.794)	0	0	0
2012/11/14	R213	07/02/2013	8.95	Put	Bond Future	875.4100	0.8754	942.1200	0.9421	7.620	0	0	0
2012/11/14	R213	07/02/2013	9.00	Call	Bond Future	6,583.4400	6.5834	6,276.9400	6.2769	(4.656)	0	0	0
2012/11/14	R213	07/02/2013	9.00	Put	Bond Future	792.8100	0.7928	854.1800	0.8542	7.741	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/14	R213	07/02/2013	9.05	Call	Bond Future	6,889.0000	6.8890	6,577.4500	6.5775	(4.522)	0	0	0
2012/11/14	R213	07/02/2013	9.05	Put	Bond Future	716.6200	0.7166	772.9400	0.7729	7.859	0	0	0
2012/11/14	R213	02/05/2013			Bond Future	8.3520	88.8569	8.3968	88.4843	0.536	0.0000	0.0000	5
2012/11/14	R213	02/05/2013	7.86	Call	Bond Future	2,442.7500	2.4428	2,297.5500	2.2975	(5.944)	0	0	0
2012/11/14	R213	02/05/2013	7.86	Put	Bond Future	6,692.8800	6.6929	6,920.2300	6.9202	3.397	0	0	0
2012/11/14	R213	02/05/2013	7.84	Call	Bond Future	2,383.6000	2.3836	2,240.7900	2.2408	(5.991)	0	0	0
2012/11/14	R213	02/05/2013	7.84	Put	Bond Future	6,812.7500	6.8127	7,042.4900	7.0425	3.372	0	0	0
2012/11/14	R213	02/05/2013	7.85	Call	Bond Future	2,413.0600	2.4131	2,269.0600	2.2691	(5.968)	0	0	0
2012/11/14	R213	02/05/2013	7.85	Put	Bond Future	6,752.6400	6.7526	6,981.1900	6.9812	3.385	0	0	0
2012/11/14	R213	07/11/2013			Bond Future	8.5180	87.7828	8.5657	87.3994	0.560	0.0000	0.0000	0
2012/11/14	R213	07/11/2013	8.61	Call	Bond Future	6,847.5100	6.8475	6,627.5200	6.6275	(3.213)	0	0	0
2012/11/14	R213	07/11/2013	8.61	Put	Bond Future	6,109.7600	6.1098	6,273.1800	6.2732	2.675	0	0	0
2012/11/14	R213	07/11/2013	8.59	Call	Bond Future	6,766.9100	6.7669	6,548.4300	6.5484	(3.229)	0	0	0
2012/11/14	R213	07/11/2013	8.59	Put	Bond Future	6,188.7600	6.1888	6,353.6900	6.3537	2.665	0	0	0
2012/11/14	R213	07/11/2013	8.60	Call	Bond Future	6,807.1600	6.8072	6,587.9200	6.5879	(3.221)	0	0	0
2012/11/14	R213	07/11/2013	8.60	Put	Bond Future	6,149.1500	6.1491	6,313.3200	6.3133	2.670	0	0	0
2012/11/14	R214	07/02/2013			Bond Future	8.5215	81.5193	8.5806	81.0077	0.693	0.0000	0.0000	1,714
2012/11/14	R214	07/02/2013	8.59	Call	Bond Future	592.4200	0.5924	80.8700	0.0809	(86.349)	0	0	0
2012/11/14	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R214	07/02/2013	8.60	Call	Bond Future	678.3000	0.6783	166.7500	0.1668	(75.416)	0	0	0
2012/11/14	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/14	R214	07/02/2013	8.61	Call	Bond Future	764.0100	0.7640	252.4600	0.2525	(66.956)	0	0	0
2012/11/14	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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