



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/11/2012 to 19/11/2012

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
2012/11/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	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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2012/11/19	2025	07/02/2013			Bond Future	110.5576	110.5576	110.5553	110.5553	(0.002)	0.0000	0.0000	0
2012/11/19	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	2025	07/02/2013	110.99	Put	Bond Future	432.4000	0.4324	434.6500	0.4347	0.520	0	0	0
2012/11/19	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	2025	07/02/2013	111.00	Put	Bond Future	442.4000	0.4424	444.6500	0.4447	0.509	0	0	0
2012/11/19	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	2025	07/02/2013	111.01	Put	Bond Future	452.4000	0.4524	454.6500	0.4547	0.497	0	0	0
2012/11/19	2038	07/02/2013			Bond Future	109.1162	109.1162	109.1159	109.1159	0.000	0.0000	0.0000	0
2012/11/19	2038	07/02/2013	105.99	Call	Bond Future	3,126.1600	3.1262	3,125.9500	3.1260	(0.007)	0	0	0
2012/11/19	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	2038	07/02/2013	106.00	Call	Bond Future	3,116.1600	3.1162	3,115.9500	3.1160	(0.007)	0	0	0
2012/11/19	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	2038	07/02/2013	106.01	Call	Bond Future	3,106.1600	3.1062	3,105.9500	3.1060	(0.007)	0	0	0
2012/11/19	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	2050	07/02/2013			Bond Future	114.0295	114.0295	114.0298	114.0298	0.000	0.0000	0.0000	0
2012/11/19	2050	07/02/2013	112.99	Call	Bond Future	1,039.5200	1.0395	1,039.8100	1.0398	0.028	0	0	0
2012/11/19	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	2050	07/02/2013	113.00	Call	Bond Future	1,029.5200	1.0295	1,029.8100	1.0298	0.028	0	0	0
2012/11/19	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	2050	07/02/2013	113.01	Call	Bond Future	1,019.5200	1.0195	1,019.8100	1.0198	0.028	0	0	0
2012/11/19	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	AL7T	07/02/2013			Index Future	481.4600	481.4600	481.4590	481.4590	0.000	0.0000	0.0000	12
2012/11/19	AL7T	02/05/2013			Index Future	487.5290	487.5290	487.5210	487.5210	(0.002)	0.0000	0.0000	0
2012/11/19	ALBI	07/02/2013			Index Future	428.3200	428.3200	428.2680	428.2680	(0.012)	0.0000	0.0000	1,077
2012/11/19	ALBI	02/05/2013			Index Future	433.7190	433.7190	433.6600	433.6600	(0.014)	0.0000	0.0000	0
2012/11/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	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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2012/11/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/19	EL28	07/02/2013			Bond Future	111.0679	111.0679	111.0682	111.0682	0.000	0.0000	0.0000	0
2012/11/19	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	EL28	07/02/2013	113.01	Put	Bond Future	1,942.0800	1.9421	1,941.8000	1.9418	(0.014)	0	0	0
2012/11/19	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	EL28	07/02/2013	112.99	Put	Bond Future	1,922.0800	1.9221	1,921.8000	1.9218	(0.015)	0	0	0
2012/11/19	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	EL28	07/02/2013	113.00	Put	Bond Future	1,932.0800	1.9321	1,931.8000	1.9318	(0.014)	0	0	0
2012/11/19	ES33	07/02/2013			Bond Future	9.0856	88.4458	9.0998	88.3298	0.156	0.0000	0.0000	303
2012/11/19	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/19	ES33	07/02/2013	8.54	Put	Bond Future	4,650.1400	4.6501	4,766.1800	4.7662	2.495	0	0	0
2012/11/19	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	ES33	07/02/2013	8.55	Put	Bond Future	4,561.4500	4.5614	4,677.4900	4.6775	2.544	0	0	0
2012/11/19	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	ES33	07/02/2013	8.56	Put	Bond Future	4,472.8900	4.4729	4,588.9300	4.5889	2.594	0	0	0
2012/11/19	GOVI	07/02/2013			GOVI	428.7840	428.7840	428.7250	428.7250	(0.014)	0.0000	0.0000	334
2012/11/19	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	GOVI	07/02/2013	432.99	Put	GOVI	42,060.0000	4.2060	42,650.0000	4.2650	1.403	0	0	0
2012/11/19	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	GOVI	07/02/2013	433.00	Put	GOVI	42,160.0000	4.2160	42,750.0000	4.2750	1.399	0	0	0
2012/11/19	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	GOVI	07/02/2013	433.01	Put	GOVI	42,260.0000	4.2260	42,850.0000	4.2850	1.396	0	0	0
2012/11/19	GOVI	02/05/2013			GOVI	434.1880	434.1880	434.1240	434.1240	(0.015)	0.0000	0.0000	0
2012/11/19	GOVI	02/05/2013	432.99	Call	GOVI	11,980.0000	1.1980	11,340.0000	1.1340	(5.342)	0	0	0
2012/11/19	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	GOVI	02/05/2013	433.00	Call	GOVI	11,880.0000	1.1880	11,240.0000	1.1240	(5.387)	0	0	0
2012/11/19	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	GOVI	02/05/2013	433.01	Call	GOVI	11,780.0000	1.1780	11,140.0000	1.1140	(5.433)	0	0	0
2012/11/19	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/19	IGOV	07/02/2013			Index Future	194.1370	194.1370	194.1790	194.1790	0.022	0.0000	0.0000	610
2012/11/19	IGOV	02/05/2013			Index Future	196.5840	196.5840	196.6240	196.6240	0.020	0.0000	0.0000	0
2012/11/19	ILBI	07/02/2013			Index Future	518.1470	518.1470	518.1450	518.1450	0.000	0.0000	0.0000	169
2012/11/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/19	JBAF	21/11/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	0
2012/11/19	JBAF	19/12/2012			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	840
2012/11/19	JBAF	16/01/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	0
2012/11/19	JBAF	20/02/2013			Jibar Tradeable Future	4.9300	95.0700	4.9100	95.0900	(0.406)	0.0000	0.0000	0
2012/11/19	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9000	95.1000	(0.407)	0.0000	0.0000	1,000
2012/11/19	JBAF	17/04/2013			Jibar Tradeable Future	4.9000	95.1000	4.8800	95.1200	(0.408)	0.0000	0.0000	0
2012/11/19	JBAF	19/06/2013			Jibar Tradeable Future	4.9100	95.0900	4.8800	95.1200	(0.611)	0.0000	0.0000	500

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2012/11/19	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	4.9400	95.0600	(0.604)	0.0000	0.0000	2,200
2012/11/19	JBAF	18/12/2013			Jibar Tradeable Future	5.0700	94.9300	5.0300	94.9700	(0.789)	0.0000	0.0000	1,500
2012/11/19	JBAF	19/03/2014			Jibar Tradeable Future	5.1900	94.8100	5.1600	94.8400	(0.578)	0.0000	0.0000	1,000
2012/11/19	JBAF	18/06/2014			Jibar Tradeable Future	5.3500	94.6500	5.3000	94.7000	(0.935)	0.0000	0.0000	800
2012/11/19	JBAF	17/09/2014			Jibar Tradeable Future	5.5100	94.4900	5.4600	94.5400	(0.907)	0.0000	0.0000	0
2012/11/19	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/19	R023	07/02/2013			Bond Future	7.1936	107.4580	7.1979	107.4274	0.059	0.0000	0.0000	1,685
2012/11/19	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R023	07/02/2013	7.04	Put	Bond Future	1,120.7300	1.1207	1,151.3700	1.1514	2.734	0	0	0
2012/11/19	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R023	07/02/2013	7.05	Put	Bond Future	1,047.3100	1.0473	1,077.9500	1.0780	2.926	0	0	0
2012/11/19	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R023	07/02/2013	7.06	Put	Bond Future	973.9600	0.9740	1,004.6000	1.0046	3.146	0	0	0
2012/11/19	R023	02/05/2013			Bond Future	7.2564	104.8388	7.2610	104.8066	0.063	0.0000	0.0000	2
2012/11/19	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R023	02/05/2013	7.06	Put	Bond Future	1,404.6300	1.4046	1,436.8100	1.4368	2.291	0	0	0
2012/11/19	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R023	02/05/2013	7.04	Put	Bond Future	1,549.0100	1.5490	1,581.1900	1.5812	2.077	0	0	0
2012/11/19	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R023	02/05/2013	7.05	Put	Bond Future	1,476.7900	1.4768	1,508.9700	1.5090	2.179	0	0	0
2012/11/19	R023	01/08/2013			Bond Future	7.3215	106.2515	7.3262	106.2188	0.064	0.0000	0.0000	0
2012/11/19	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R023	01/08/2013	7.29	Put	Bond Future	218.3200	0.2183	250.9800	0.2510	14.960	0	0	0
2012/11/19	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R023	01/08/2013	7.30	Put	Bond Future	148.9500	0.1489	181.6100	0.1816	21.927	0	0	0
2012/11/19	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R023	01/08/2013	7.31	Put	Bond Future	79.6400	0.0796	112.3000	0.1123	41.010	0	0	0
2012/11/19	R157	07/02/2013			Bond Future	5.4541	124.7424	5.4698	124.7005	0.288	0.0000	0.0000	12,411
2012/11/19	R157	07/02/2013	6.28	Call	Bond Future	2,204.5600	2.2046	2,162.2600	2.1623	(1.919)	0	0	0
2012/11/19	R157	07/02/2013	6.28	Put	Bond Future	28.3300	0.0283	27.9000	0.0279	(1.518)	0	0	0
2012/11/19	R157	07/02/2013	6.50	Call	Bond Future	2,757.5400	2.7575	2,715.3000	2.7153	(1.532)	0	0	0
2012/11/19	R157	07/02/2013	6.50	Put	Bond Future	10.2900	0.0103	9.9200	0.0099	(3.596)	0	0	0
2012/11/19	R157	07/02/2013	6.70	Call	Bond Future	3,266.6300	3.2666	3,224.5600	3.2246	(1.288)	0	0	0
2012/11/19	R157	07/02/2013	6.70	Put	Bond Future	3.3700	0.0034	3.1700	0.0032	(5.935)	0	0	0
2012/11/19	R157	07/02/2013	6.75	Call	Bond Future	3,394.3000	3.3943	3,352.2600	3.3523	(1.239)	0	0	0
2012/11/19	R157	07/02/2013	6.75	Put	Bond Future	2.5000	0.0025	2.3300	0.0023	(6.800)	0	0	0
2012/11/19	R157	07/02/2013	6.80	Call	Bond Future	3,522.0000	3.5220	3,479.9900	3.4800	(1.193)	0	0	0
2012/11/19	R157	07/02/2013	6.80	Put	Bond Future	1.8400	0.0018	1.7000	0.0017	(7.609)	0	0	0
2012/11/19	R157	02/05/2013			Bond Future	5.4740	119.4426	5.4920	119.3989	0.329	0.0000	0.0000	141
2012/11/19	R157	02/05/2013	5.35	Call	Bond Future	528.8400	0.5288	504.3100	0.5043	(4.638)	0	0	0
2012/11/19	R157	02/05/2013	5.35	Put	Bond Future	830.0300	0.8300	849.1900	0.8492	2.308	0	0	0
2012/11/19	R157	02/05/2013	5.36	Call	Bond Future	539.6000	0.5396	514.7900	0.5148	(4.598)	0	0	0
2012/11/19	R157	02/05/2013	5.36	Put	Bond Future	816.4600	0.8165	835.3400	0.8353	2.312	0	0	0
2012/11/19	R157	02/05/2013	5.34	Call	Bond Future	518.2300	0.5182	493.9700	0.4940	(4.681)	0	0	0
2012/11/19	R157	02/05/2013	5.34	Put	Bond Future	843.7600	0.8438	863.1900	0.8632	2.303	0	0	0

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2012/11/19	R157	07/11/2013			Bond Future	5.5093	115.9439	5.5345	115.8964	0.458	0.0000	0.0000	0
2012/11/19	R157	07/11/2013	5.61	Call	Bond Future	1,012.2400	1.0122	983.0400	0.9830	(2.885)	0	0	0
2012/11/19	R157	07/11/2013	5.61	Put	Bond Future	822.4900	0.8225	840.8500	0.8408	2.232	0	0	0
2012/11/19	R157	07/11/2013	5.59	Call	Bond Future	991.5300	0.9915	962.6500	0.9627	(2.913)	0	0	0
2012/11/19	R157	07/11/2013	5.59	Put	Bond Future	839.4200	0.8394	858.1000	0.8581	2.225	0	0	0
2012/11/19	R157	07/11/2013	5.60	Call	Bond Future	1,001.8500	1.0019	972.8200	0.9728	(2.898)	0	0	0
2012/11/19	R157	07/11/2013	5.60	Put	Bond Future	830.9200	0.8309	849.4500	0.8494	2.230	0	0	0
2012/11/19	R186	07/02/2013			Bond Future	7.6880	125.2236	7.6922	125.1827	0.054	0.0000	0.0000	38,006
2012/11/19	R186	07/02/2013	7.00	Call	Bond Future	796.0800	0.7961	750.4100	0.7504	(5.737)	0	0	10,300
2012/11/19	R186	07/02/2013	7.00	Put	Bond Future	7,807.8800	7.8079	7,803.0900	7.8031	(0.061)	0	0	0
2012/11/19	R186	07/02/2013	7.25	Call	Bond Future	1,402.1100	1.4021	1,341.7000	1.3417	(4.309)	0	0	670
2012/11/19	R186	07/02/2013	7.25	Put	Bond Future	5,803.1800	5.8032	5,783.6500	5.7837	(0.337)	0	0	0
2012/11/19	R186	07/02/2013	7.50	Call	Bond Future	2,269.2100	2.2692	2,197.1400	2.1971	(3.176)	0	0	575
2012/11/19	R186	07/02/2013	7.50	Put	Bond Future	4,131.7800	4.1318	4,100.5900	4.1006	(0.755)	0	0	0
2012/11/19	R186	07/02/2013	8.32	Call	Bond Future	6,980.0100	6.9800	6,905.5700	6.9056	(1.066)	0	0	0
2012/11/19	R186	07/02/2013	8.32	Put	Bond Future	995.6000	0.9956	962.0400	0.9620	(3.371)	0	0	2,000
2012/11/19	R186	07/02/2013	8.50	Call	Bond Future	8,298.1600	8.2982	8,228.4800	8.2285	(0.840)	0	0	0
2012/11/19	R186	07/02/2013	8.50	Put	Bond Future	684.4900	0.6845	655.6900	0.6557	(4.208)	0	0	0
2012/11/19	R186	07/02/2013	7.75	Call	Bond Future	3,417.9700	3.4180	3,339.3400	3.3393	(2.300)	0	0	1,000
2012/11/19	R186	07/02/2013	7.75	Put	Bond Future	2,811.9700	2.8120	2,774.2200	2.7742	(1.342)	0	0	0
2012/11/19	R186	07/02/2013	8.00	Call	Bond Future	4,840.5500	4.8406	4,760.9000	4.7609	(1.645)	0	0	0
2012/11/19	R186	07/02/2013	8.00	Put	Bond Future	1,833.7200	1.8337	1,794.9500	1.7950	(2.114)	0	0	150
2012/11/19	R186	07/02/2013	8.55	Call	Bond Future	8,674.7200	8.6747	8,606.4700	8.6065	(0.787)	0	0	0
2012/11/19	R186	07/02/2013	8.55	Put	Bond Future	614.1800	0.6142	586.8100	0.5868	(4.456)	0	0	0
2012/11/19	R186	07/02/2013	8.45	Call	Bond Future	7,925.5700	7.9256	7,854.5000	7.8545	(0.897)	0	0	0
2012/11/19	R186	07/02/2013	8.45	Put	Bond Future	761.2400	0.7612	731.0500	0.7311	(3.966)	0	0	0
2012/11/19	R186	07/02/2013	8.47	Call	Bond Future	8,074.0600	8.0741	8,003.5400	8.0035	(0.873)	0	0	0
2012/11/19	R186	07/02/2013	8.47	Put	Bond Future	729.7000	0.7297	700.0600	0.7001	(4.062)	0	0	0
2012/11/19	R186	02/05/2013			Bond Future	7.7596	126.7311	7.7640	126.6884	0.057	0.0000	0.0000	12
2012/11/19	R186	02/05/2013	7.41	Call	Bond Future	2,993.2400	2.9932	2,937.6100	2.9376	(1.859)	0	0	0
2012/11/19	R186	02/05/2013	7.41	Put	Bond Future	6,421.2700	6.4213	6,408.3300	6.4083	(0.202)	0	0	0
2012/11/19	R186	02/05/2013	7.39	Call	Bond Future	2,919.0600	2.9191	2,863.9400	2.8639	(1.888)	0	0	0
2012/11/19	R186	02/05/2013	7.39	Put	Bond Future	6,547.2200	6.5472	6,534.7900	6.5348	(0.190)	0	0	0
2012/11/19	R186	02/05/2013	7.40	Call	Bond Future	2,956.0100	2.9560	2,900.6300	2.9006	(1.873)	0	0	0
2012/11/19	R186	02/05/2013	7.40	Put	Bond Future	6,484.0500	6.4840	6,471.3600	6.4714	(0.196)	0	0	0
2012/11/19	R186	07/11/2013			Bond Future	7.9242	124.8811	7.9293	124.8344	0.064	0.0000	0.0000	0
2012/11/19	R186	07/11/2013	8.14	Call	Bond Future	8,110.8800	8.1109	8,054.5200	8.0545	(0.695)	0	0	0
2012/11/19	R186	07/11/2013	8.14	Put	Bond Future	6,146.9900	6.1470	6,137.2800	6.1373	(0.158)	0	0	0
2012/11/19	R186	07/11/2013	8.15	Call	Bond Future	8,160.2200	8.1602	8,103.7800	8.1038	(0.692)	0	0	0
2012/11/19	R186	07/11/2013	8.15	Put	Bond Future	6,106.4100	6.1064	6,096.6200	6.0966	(0.160)	0	0	0
2012/11/19	R186	07/11/2013	8.16	Call	Bond Future	8,209.2100	8.2092	8,152.6900	8.1527	(0.688)	0	0	0
2012/11/19	R186	07/11/2013	8.16	Put	Bond Future	6,065.5800	6.0656	6,055.7100	6.0557	(0.163)	0	0	0
2012/11/19	R186	07/11/2013	8.75	Call	Bond Future	11,324.3400	11.3243	11,264.8700	11.2649	(0.525)	0	0	0
2012/11/19	R186	07/11/2013	8.75	Put	Bond Future	4,045.8500	4.0458	4,033.0300	4.0330	(0.317)	0	0	130
2012/11/19	R189	07/02/2013			Bond Future	216.3770	216.3770	216.3672	216.3672	(0.005)	0.0000	0.0000	154
2012/11/19	R189	07/02/2013	212.99	Call	Bond Future	3,387.0200	3.3870	3,377.1700	3.3772	(0.291)	0	0	0

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2012/11/19	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R189	07/02/2013	213.00	Call	Bond Future	3,377.0200	3.3770	3,367.1700	3.3672	(0.292)	0	0	0
2012/11/19	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R189	07/02/2013	213.01	Call	Bond Future	3,367.0200	3.3670	3,357.1700	3.3572	(0.293)	0	0	0
2012/11/19	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R197	07/02/2013			Bond Future	277.7805	277.7805	277.7747	277.7747	(0.002)	0.0000	0.0000	2,543
2012/11/19	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R197	07/02/2013	278.99	Put	Bond Future	1,209.4900	1.2095	1,215.2600	1.2153	0.477	0	0	0
2012/11/19	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R197	07/02/2013	279.00	Put	Bond Future	1,219.4900	1.2195	1,225.2600	1.2253	0.473	0	0	0
2012/11/19	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R197	07/02/2013	279.01	Put	Bond Future	1,229.4900	1.2295	1,235.2600	1.2353	0.469	0	0	0
2012/11/19	R197	02/05/2013			Bond Future	281.2812	281.2812	281.2720	281.2720	(0.003)	0.0000	0.0000	40
2012/11/19	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R197	02/05/2013	282.39	Put	Bond Future	1,108.8100	1.1088	1,118.0400	1.1180	0.832	0	0	0
2012/11/19	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R197	02/05/2013	282.40	Put	Bond Future	1,118.8100	1.1188	1,128.0400	1.1280	0.825	0	0	0
2012/11/19	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R197	02/05/2013	282.41	Put	Bond Future	1,128.8100	1.1288	1,138.0400	1.1380	0.818	0	0	0
2012/11/19	R201	07/02/2013			Bond Future	4.9795	107.8637	4.9962	107.8332	0.335	0.0000	0.0000	1,540
2012/11/19	R201	07/02/2013	4.98	Call	Bond Future	301.6700	0.3017	281.1200	0.2811	(6.812)	0	0	0
2012/11/19	R201	07/02/2013	4.98	Put	Bond Future	300.8000	0.3008	310.7500	0.3107	3.308	0	0	0
2012/11/19	R201	07/02/2013	5.60	Call	Bond Future	1,153.4600	1.1535	1,123.2200	1.1232	(2.622)	0	0	0
2012/11/19	R201	07/02/2013	5.60	Put	Bond Future	27.2300	0.0272	27.4900	0.0275	0.955	0	0	0
2012/11/19	R201	07/02/2013	6.20	Call	Bond Future	2,201.2900	2.2013	2,170.7400	2.1707	(1.388)	0	0	0
2012/11/19	R201	07/02/2013	6.20	Put	Bond Future	0.8100	0.0008	0.7600	0.0008	(6.173)	0	0	0
2012/11/19	R201	07/02/2013	6.25	Call	Bond Future	2,289.9100	2.2899	2,259.3700	2.2594	(1.334)	0	0	0
2012/11/19	R201	07/02/2013	6.25	Put	Bond Future	0.5600	0.0006	0.5200	0.0005	(7.143)	0	0	0
2012/11/19	R201	07/02/2013	6.30	Call	Bond Future	2,378.5000	2.3785	2,347.9700	2.3480	(1.284)	0	0	0
2012/11/19	R201	07/02/2013	6.30	Put	Bond Future	0.3800	0.0004	0.3500	0.0004	(7.895)	0	0	0
2012/11/19	R201	02/05/2013			Bond Future	4.9376	109.1622	4.9576	109.1302	0.404	0.0000	0.0000	4
2012/11/19	R201	02/05/2013	4.05	Call	Bond Future	18.9100	0.0189	16.5400	0.0165	(12.533)	0	0	0
2012/11/19	R201	02/05/2013	4.05	Put	Bond Future	1,456.0100	1.4560	1,485.6200	1.4856	2.034	0	0	0
2012/11/19	R201	02/05/2013	4.06	Call	Bond Future	19.8400	0.0198	17.3800	0.0174	(12.399)	0	0	0
2012/11/19	R201	02/05/2013	4.06	Put	Bond Future	1,440.6000	1.4406	1,470.1200	1.4701	2.049	0	0	0
2012/11/19	R201	02/05/2013	4.04	Call	Bond Future	18.0200	0.0180	15.7400	0.0157	(12.653)	0	0	0
2012/11/19	R201	02/05/2013	4.04	Put	Bond Future	1,471.4500	1.4715	1,501.1500	1.5012	2.018	0	0	0
2012/11/19	R201	07/11/2013			Bond Future	4.7299	107.7189	4.7619	107.6836	0.677	0.0000	0.0000	0
2012/11/19	R201	07/11/2013	4.80	Call	Bond Future	503.7100	0.5037	483.3300	0.4833	(4.046)	0	0	0
2012/11/19	R201	07/11/2013	4.80	Put	Bond Future	426.5900	0.4266	441.4700	0.4415	3.488	0	0	0
2012/11/19	R201	07/11/2013	4.81	Call	Bond Future	509.9200	0.5099	489.4100	0.4894	(4.022)	0	0	0
2012/11/19	R201	07/11/2013	4.81	Put	Bond Future	421.8000	0.4218	436.5500	0.4366	3.497	0	0	0
2012/11/19	R201	07/11/2013	4.79	Call	Bond Future	497.5400	0.4975	477.2900	0.4773	(4.070)	0	0	0
2012/11/19	R201	07/11/2013	4.79	Put	Bond Future	431.4200	0.4314	446.4300	0.4464	3.479	0	0	0
2012/11/19	R202	07/02/2013			Bond Future	209.6820	209.6820	209.6810	209.6810	0.000	0.0000	0.0000	51,694

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2012/11/19	R202	07/02/2013	204.99	Call	Bond Future	4,691.9800	4.6920	4,691.0000	4.6910	(0.021)	0	0	0
2012/11/19	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R202	07/02/2013	205.00	Call	Bond Future	4,681.9800	4.6820	4,681.0000	4.6810	(0.021)	0	0	0
2012/11/19	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R202	07/02/2013	205.01	Call	Bond Future	4,671.9800	4.6720	4,671.0000	4.6710	(0.021)	0	0	0
2012/11/19	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R202	02/05/2013			Bond Future	212.3245	212.3245	212.3209	212.3209	(0.002)	0.0000	0.0000	1
2012/11/19	R202	02/05/2013	211.04	Call	Bond Future	1,284.4900	1.2845	1,280.9200	1.2809	(0.278)	0	0	0
2012/11/19	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R202	02/05/2013	211.05	Call	Bond Future	1,274.4900	1.2745	1,270.9200	1.2709	(0.280)	0	0	0
2012/11/19	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R202	02/05/2013	211.06	Call	Bond Future	1,264.4900	1.2645	1,260.9200	1.2609	(0.282)	0	0	0
2012/11/19	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R203	07/02/2013			Bond Future	5.9049	112.7117	5.9253	112.6263	0.345	0.0000	0.0000	14,467
2012/11/19	R203	07/02/2013	5.54	Call	Bond Future	349.9100	0.3499	315.4800	0.3155	(9.840)	0	0	10,000
2012/11/19	R203	07/02/2013	5.54	Put	Bond Future	1,891.5800	1.8916	1,942.5500	1.9425	2.695	0	0	0
2012/11/19	R203	07/02/2013	6.11	Call	Bond Future	1,425.6900	1.4257	1,354.9300	1.3549	(4.963)	0	0	12,600
2012/11/19	R203	07/02/2013	6.11	Put	Bond Future	570.8500	0.5709	585.4900	0.5855	2.565	0	0	3,254
2012/11/19	R203	07/02/2013	6.45	Call	Bond Future	2,473.6800	2.4737	2,391.7700	2.3918	(3.311)	0	0	0
2012/11/19	R203	07/02/2013	6.45	Put	Bond Future	219.4600	0.2195	222.9500	0.2230	1.590	0	0	0
2012/11/19	R203	07/02/2013	6.55	Call	Bond Future	2,821.4300	2.8214	2,737.8800	2.7379	(2.961)	0	0	0
2012/11/19	R203	07/02/2013	6.55	Put	Bond Future	159.8400	0.1598	161.6900	0.1617	1.157	0	0	0
2012/11/19	R203	07/02/2013	6.65	Call	Bond Future	3,181.4400	3.1814	3,096.7900	3.0968	(2.661)	0	0	0
2012/11/19	R203	07/02/2013	6.65	Put	Bond Future	114.3700	0.1144	115.1200	0.1151	0.656	0	0	30,250
2012/11/19	R203	07/02/2013	6.94	Call	Bond Future	4,272.2200	4.2722	4,186.3400	4.1863	(2.010)	0	0	0
2012/11/19	R203	07/02/2013	6.94	Put	Bond Future	39.8800	0.0399	39.4000	0.0394	(1.204)	0	0	0
2012/11/19	R203	07/02/2013	7.15	Call	Bond Future	5,082.6400	5.0826	4,996.7800	4.9968	(1.689)	0	0	0
2012/11/19	R203	07/02/2013	7.15	Put	Bond Future	16.2400	0.0162	15.7800	0.0158	(2.833)	0	0	0
2012/11/19	R203	07/02/2013	6.50	Call	Bond Future	2,645.9400	2.6459	2,563.1300	2.5631	(3.130)	0	0	0
2012/11/19	R203	07/02/2013	6.50	Put	Bond Future	187.8000	0.1878	190.3900	0.1904	1.379	0	0	0
2012/11/19	R203	02/05/2013			Bond Future	5.9441	109.9121	5.9661	109.8245	0.370	0.0000	0.0000	22
2012/11/19	R203	02/05/2013	5.90	Call	Bond Future	1,206.2800	1.2063	1,152.7200	1.1527	(4.440)	0	0	0
2012/11/19	R203	02/05/2013	5.90	Put	Bond Future	1,382.2900	1.3823	1,416.3200	1.4163	2.462	0	0	0
2012/11/19	R203	02/05/2013	5.91	Call	Bond Future	1,225.8500	1.2258	1,171.8400	1.1718	(4.406)	0	0	0
2012/11/19	R203	02/05/2013	5.91	Put	Bond Future	1,361.9000	1.3619	1,395.4800	1.3955	2.466	0	0	0
2012/11/19	R203	02/05/2013	5.89	Call	Bond Future	1,186.8900	1.1869	1,133.7800	1.1338	(4.475)	0	0	0
2012/11/19	R203	02/05/2013	5.89	Put	Bond Future	1,402.8800	1.4029	1,437.3600	1.4374	2.458	0	0	0
2012/11/19	R203	07/11/2013			Bond Future	6.0359	108.7969	6.0621	108.7045	0.433	0.0000	0.0000	0
2012/11/19	R203	07/11/2013	6.00	Call	Bond Future	1,905.6200	1.9056	1,851.5400	1.8515	(2.838)	0	0	0
2012/11/19	R203	07/11/2013	6.00	Put	Bond Future	2,032.6900	2.0327	2,071.0800	2.0711	1.889	0	0	0
2012/11/19	R203	07/11/2013	6.01	Call	Bond Future	1,923.5500	1.9235	1,869.2000	1.8692	(2.826)	0	0	0
2012/11/19	R203	07/11/2013	6.01	Put	Bond Future	2,015.2100	2.0152	2,053.3300	2.0533	1.892	0	0	0
2012/11/19	R203	07/11/2013	5.99	Call	Bond Future	1,888.2100	1.8882	1,834.4000	1.8344	(2.850)	0	0	0
2012/11/19	R203	07/11/2013	5.99	Put	Bond Future	2,050.7100	2.0507	2,089.3700	2.0894	1.885	0	0	0
2012/11/19	R204	07/02/2013			Bond Future	6.1992	109.8821	6.2089	109.8326	0.156	0.0000	0.0000	11,672
2012/11/19	R204	07/02/2013	7.29	Call	Bond Future	5,456.8700	5.4569	5,404.0200	5.4040	(0.969)	0	0	0

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2012/11/19	R204	07/02/2013	7.29	Put	Bond Future	59.8600	0.0599	56.5100	0.0565	(5.596)	0	0	0
2012/11/19	R204	07/02/2013	7.45	Call	Bond Future	6,192.7100	6.1927	6,140.9600	6.1410	(0.836)	0	0	0
2012/11/19	R204	07/02/2013	7.45	Put	Bond Future	32.0200	0.0320	29.7700	0.0298	(7.027)	0	0	0
2012/11/19	R204	07/02/2013	7.95	Call	Bond Future	8,506.1300	8.5061	8,456.2200	8.4562	(0.587)	0	0	0
2012/11/19	R204	07/02/2013	7.95	Put	Bond Future	3.3100	0.0033	2.9000	0.0029	(12.387)	0	0	0
2012/11/19	R204	07/02/2013	8.00	Call	Bond Future	8,735.9500	8.7360	8,686.1100	8.6861	(0.571)	0	0	0
2012/11/19	R204	07/02/2013	8.00	Put	Bond Future	2.5700	0.0026	2.2300	0.0022	(13.230)	0	0	0
2012/11/19	R204	07/02/2013	8.05	Call	Bond Future	8,965.2800	8.9653	8,915.5100	8.9155	(0.555)	0	0	0
2012/11/19	R204	07/02/2013	8.05	Put	Bond Future	1.9800	0.0020	1.7100	0.0017	(13.636)	0	0	0
2012/11/19	R204	02/05/2013			Bond Future	6.2472	111.2048	6.2576	111.1536	0.167	0.0000	0.0000	24
2012/11/19	R204	02/05/2013	6.30	Call	Bond Future	1,950.5500	1.9506	1,907.0900	1.9071	(2.228)	0	0	0
2012/11/19	R204	02/05/2013	6.30	Put	Bond Future	1,691.4700	1.6915	1,699.2500	1.6993	0.460	0	0	0
2012/11/19	R204	02/05/2013	6.31	Call	Bond Future	1,976.7500	1.9768	1,933.0700	1.9331	(2.210)	0	0	0
2012/11/19	R204	02/05/2013	6.31	Put	Bond Future	1,668.6900	1.6687	1,676.2500	1.6763	0.453	0	0	0
2012/11/19	R204	02/05/2013	6.29	Call	Bond Future	1,924.5400	1.9245	1,881.3000	1.8813	(2.247)	0	0	0
2012/11/19	R204	02/05/2013	6.29	Put	Bond Future	1,714.4700	1.7145	1,722.4700	1.7225	0.467	0	0	0
2012/11/19	R204	07/11/2013			Bond Future	6.3583	110.2011	6.3705	110.1460	0.193	0.0000	0.0000	0
2012/11/19	R204	07/11/2013	6.30	Call	Bond Future	2,642.2600	2.6423	2,603.2600	2.6033	(1.476)	0	0	0
2012/11/19	R204	07/11/2013	6.30	Put	Bond Future	2,904.0700	2.9041	2,920.1600	2.9202	0.554	0	0	0
2012/11/19	R204	07/11/2013	6.31	Call	Bond Future	2,664.0100	2.6640	2,624.8600	2.6249	(1.470)	0	0	0
2012/11/19	R204	07/11/2013	6.31	Put	Bond Future	2,880.8200	2.8808	2,896.7600	2.8968	0.553	0	0	0
2012/11/19	R204	07/11/2013	7.00	Call	Bond Future	4,451.6300	4.4516	4,403.9300	4.4039	(1.072)	0	0	0
2012/11/19	R204	07/11/2013	7.00	Put	Bond Future	1,618.7300	1.6187	1,626.1200	1.6261	0.457	0	0	180
2012/11/19	R204	07/11/2013	6.29	Call	Bond Future	2,620.6200	2.6206	2,581.7600	2.5818	(1.483)	0	0	0
2012/11/19	R204	07/11/2013	6.29	Put	Bond Future	2,927.4500	2.9275	2,943.6800	2.9437	0.554	0	0	0
2012/11/19	R206	07/02/2013			Bond Future	4.9527	102.8441	4.9648	102.8332	0.243	0.0000	0.0000	1,120
2012/11/19	R206	07/02/2013	4.76	Call	Bond Future	61.7800	0.0618	56.5600	0.0566	(8.449)	0	0	0
2012/11/19	R206	07/02/2013	4.76	Put	Bond Future	237.0200	0.2370	242.7200	0.2427	2.405	0	0	0
2012/11/19	R206	07/02/2013	5.00	Call	Bond Future	155.5700	0.1556	147.2000	0.1472	(5.380)	0	0	0
2012/11/19	R206	07/02/2013	5.00	Put	Bond Future	112.6600	0.1127	115.2100	0.1152	2.263	0	0	0
2012/11/19	R206	07/02/2013	5.95	Call	Bond Future	900.0800	0.9001	889.1200	0.8891	(1.218)	0	0	0
2012/11/19	R206	07/02/2013	5.95	Put	Bond Future	0.7100	0.0007	0.6700	0.0007	(5.634)	0	0	0
2012/11/19	R206	07/02/2013	6.00	Call	Bond Future	944.6400	0.9446	933.6800	0.9337	(1.160)	0	0	0
2012/11/19	R206	07/02/2013	6.00	Put	Bond Future	0.5100	0.0005	0.4700	0.0005	(7.843)	0	0	0
2012/11/19	R206	07/02/2013	6.05	Call	Bond Future	989.2100	0.9892	978.2600	0.9783	(1.107)	0	0	0
2012/11/19	R206	07/02/2013	6.05	Put	Bond Future	0.3400	0.0003	0.3100	0.0003	(8.824)	0	0	0
2012/11/19	R206	02/05/2013			Bond Future	4.8593	104.0821	4.8771	104.0700	0.365	0.0000	0.0000	23
2012/11/19	R206	02/05/2013	3.40	Call	Bond Future	0.2900	0.0003	0.2300	0.0002	(20.690)	0	0	0
2012/11/19	R206	02/05/2013	3.40	Put	Bond Future	1,006.4000	1.0064	1,018.4800	1.0185	1.200	0	0	0
2012/11/19	R206	02/05/2013	3.41	Call	Bond Future	0.3000	0.0003	0.2500	0.0003	(16.667)	0	0	0
2012/11/19	R206	02/05/2013	3.41	Put	Bond Future	999.4600	0.9995	1,011.5500	1.0116	1.210	0	0	0
2012/11/19	R206	02/05/2013	3.39	Call	Bond Future	0.2700	0.0003	0.2200	0.0002	(18.519)	0	0	0
2012/11/19	R206	02/05/2013	3.39	Put	Bond Future	1,013.3300	1.0133	1,025.4200	1.0254	1.193	0	0	0
2012/11/19	R206	07/11/2013			Bond Future	3.3197	103.1496	3.4019	103.1348	2.476	0.0000	0.0000	0
2012/11/19	R206	07/11/2013	4.30	Call	Bond Future	185.4100	0.1854	172.4700	0.1725	(6.979)	0	0	0
2012/11/19	R206	07/11/2013	4.30	Put	Bond Future	9.4300	0.0094	11.2800	0.0113	19.618	0	0	0
2012/11/19	R206	07/11/2013	4.31	Call	Bond Future	186.9800	0.1870	174.0000	0.1740	(6.942)	0	0	0

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2012/11/19	R206	07/11/2013	4.31	Put	Bond Future	9.2100	0.0092	11.0200	0.0110	19.653	0	0	0
2012/11/19	R206	07/11/2013	4.29	Call	Bond Future	183.8400	0.1838	170.9300	0.1709	(7.022)	0	0	0
2012/11/19	R206	07/11/2013	4.29	Put	Bond Future	9.6600	0.0097	11.5400	0.0115	19.462	0	0	0
2012/11/19	R207	07/02/2013			Bond Future	6.4790	104.8001	6.4886	104.7457	0.148	0.0000	0.0000	6,841
2012/11/19	R207	07/02/2013	7.66	Call	Bond Future	6,478.8100	6.4788	6,420.8500	6.4209	(0.895)	0	0	0
2012/11/19	R207	07/02/2013	7.66	Put	Bond Future	59.1100	0.0591	55.5000	0.0555	(6.107)	0	0	0
2012/11/19	R207	07/02/2013	7.80	Call	Bond Future	7,182.7500	7.1827	7,125.8400	7.1258	(0.792)	0	0	0
2012/11/19	R207	07/02/2013	7.80	Put	Bond Future	34.7700	0.0348	32.2100	0.0322	(7.363)	0	0	0
2012/11/19	R207	07/02/2013	8.20	Call	Bond Future	9,198.4900	9.1985	9,143.4200	9.1434	(0.599)	0	0	0
2012/11/19	R207	07/02/2013	8.20	Put	Bond Future	6.3300	0.0063	5.6100	0.0056	(11.374)	0	0	0
2012/11/19	R207	07/02/2013	8.25	Call	Bond Future	9,448.9400	9.4489	9,393.9900	9.3940	(0.582)	0	0	0
2012/11/19	R207	07/02/2013	8.25	Put	Bond Future	5.0200	0.0050	4.4200	0.0044	(11.952)	0	0	0
2012/11/19	R207	07/02/2013	8.30	Call	Bond Future	9,698.8200	9.6988	9,643.9700	9.6440	(0.566)	0	0	0
2012/11/19	R207	07/02/2013	8.30	Put	Bond Future	3.9600	0.0040	3.4600	0.0035	(12.626)	0	0	0
2012/11/19	R207	02/05/2013			Bond Future	6.5338	106.0616	6.5440	106.0055	0.157	0.0000	0.0000	0
2012/11/19	R207	02/05/2013	6.45	Call	Bond Future	1,891.6500	1.8916	1,846.1200	1.8461	(2.407)	0	0	0
2012/11/19	R207	02/05/2013	6.45	Put	Bond Future	2,351.6700	2.3517	2,362.2600	2.3623	0.450	0	0	0
2012/11/19	R207	02/05/2013	6.46	Call	Bond Future	1,917.4100	1.9174	1,871.6300	1.8716	(2.388)	0	0	0
2012/11/19	R207	02/05/2013	6.46	Put	Bond Future	2,322.3800	2.3224	2,332.7200	2.3327	0.445	0	0	0
2012/11/19	R207	02/05/2013	6.44	Call	Bond Future	1,866.0900	1.8661	1,820.8200	1.8208	(2.426)	0	0	0
2012/11/19	R207	02/05/2013	6.44	Put	Bond Future	2,381.2000	2.3812	2,392.0500	2.3921	0.456	0	0	0
2012/11/19	R207	07/11/2013			Bond Future	6.6574	105.3111	6.6692	105.2511	0.177	0.0000	0.0000	0
2012/11/19	R207	07/11/2013	6.70	Call	Bond Future	3,334.2200	3.3342	3,289.1500	3.2892	(1.352)	0	0	0
2012/11/19	R207	07/11/2013	6.70	Put	Bond Future	3,117.6700	3.1177	3,132.6100	3.1326	0.479	0	0	0
2012/11/19	R207	07/11/2013	6.71	Call	Bond Future	3,360.2400	3.3602	3,315.0100	3.3150	(1.346)	0	0	0
2012/11/19	R207	07/11/2013	6.71	Put	Bond Future	3,092.9700	3.0930	3,107.7500	3.1077	0.478	0	0	0
2012/11/19	R207	07/11/2013	6.69	Call	Bond Future	3,308.3200	3.3083	3,263.3900	3.2634	(1.358)	0	0	0
2012/11/19	R207	07/11/2013	6.69	Put	Bond Future	3,142.5300	3.1425	3,157.6100	3.1576	0.480	0	0	0
2012/11/19	R208	07/02/2013			Bond Future	6.7021	102.7891	6.7065	102.7620	0.065	0.0000	0.0000	20,445
2012/11/19	R208	07/02/2013	8.00	Call	Bond Future	7,722.9800	7.7230	7,691.0500	7.6911	(0.413)	0	0	0
2012/11/19	R208	07/02/2013	8.00	Put	Bond Future	57.8800	0.0579	52.9900	0.0530	(8.449)	0	0	0
2012/11/19	R208	07/02/2013	8.05	Call	Bond Future	7,993.9700	7.9940	7,962.6200	7.9626	(0.392)	0	0	0
2012/11/19	R208	07/02/2013	8.05	Put	Bond Future	48.4200	0.0484	44.1100	0.0441	(8.901)	0	0	0
2012/11/19	R208	07/02/2013	8.83	Call	Bond Future	12,188.0700	12.1881	12,160.7100	12.1607	(0.224)	0	0	0
2012/11/19	R208	07/02/2013	8.83	Put	Bond Future	1.8300	0.0018	1.5100	0.0015	(17.486)	0	0	0
2012/11/19	R208	07/02/2013	6.00	Call	Bond Future	294.1500	0.2941	273.8200	0.2738	(6.911)	0	0	12,250
2012/11/19	R208	07/02/2013	6.00	Put	Bond Future	4,768.5900	4.7686	4,775.3000	4.7753	0.141	0	0	0
2012/11/19	R208	07/02/2013	7.78	Call	Bond Future	6,539.8800	6.5399	6,504.7900	6.5048	(0.537)	0	0	0
2012/11/19	R208	07/02/2013	7.78	Put	Bond Future	121.4500	0.1214	113.4000	0.1134	(6.628)	0	0	0
2012/11/19	R208	07/02/2013	7.85	Call	Bond Future	6,914.0300	6.9140	6,880.0400	6.8800	(0.492)	0	0	0
2012/11/19	R208	07/02/2013	7.85	Put	Bond Future	96.6800	0.0967	89.7300	0.0897	(7.189)	0	0	0
2012/11/19	R208	07/02/2013	7.95	Call	Bond Future	7,452.5200	7.4525	7,419.9500	7.4200	(0.437)	0	0	0
2012/11/19	R208	07/02/2013	7.95	Put	Bond Future	68.9300	0.0689	63.4000	0.0634	(8.023)	0	0	0
2012/11/19	R208	02/05/2013			Bond Future	6.7566	100.6335	6.7613	100.6051	0.070	0.0000	0.0000	47
2012/11/19	R208	02/05/2013	6.66	Call	Bond Future	2,138.6000	2.1386	2,103.4300	2.1034	(1.645)	0	0	0
2012/11/19	R208	02/05/2013	6.66	Put	Bond Future	2,724.4900	2.7245	2,717.7900	2.7178	(0.246)	0	0	0

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2012/11/19	R208	02/05/2013	6.64	Call	Bond Future	2,083.2200	2.0832	2,048.3200	2.0483	(1.675)	0	0	0
2012/11/19	R208	02/05/2013	6.64	Put	Bond Future	2,790.9500	2.7910	2,784.5200	2.7845	(0.230)	0	0	0
2012/11/19	R208	02/05/2013	6.65	Call	Bond Future	2,110.8000	2.1108	2,075.7700	2.0758	(1.660)	0	0	0
2012/11/19	R208	02/05/2013	6.65	Put	Bond Future	2,757.5800	2.7576	2,751.0200	2.7510	(0.238)	0	0	0
2012/11/19	R208	07/11/2013			Bond Future	6.8834	100.0252	6.8889	99.9937	0.080	0.0000	0.0000	0
2012/11/19	R208	07/11/2013	6.81	Call	Bond Future	3,608.6900	3.6087	3,576.8300	3.5768	(0.883)	0	0	0
2012/11/19	R208	07/11/2013	6.81	Put	Bond Future	4,027.1000	4.0271	4,026.7400	4.0267	(0.009)	0	0	0
2012/11/19	R208	07/11/2013	7.50	Call	Bond Future	5,797.8700	5.7979	5,761.9600	5.7620	(0.619)	0	0	0
2012/11/19	R208	07/11/2013	7.50	Put	Bond Future	2,365.9500	2.3659	2,361.5400	2.3615	(0.186)	0	0	230
2012/11/19	R208	07/11/2013	6.79	Call	Bond Future	3,554.3400	3.5543	3,522.6500	3.5226	(0.892)	0	0	0
2012/11/19	R208	07/11/2013	6.79	Put	Bond Future	4,087.1600	4.0872	4,086.9700	4.0870	(0.005)	0	0	0
2012/11/19	R208	07/11/2013	6.80	Call	Bond Future	3,581.4600	3.5815	3,549.6800	3.5497	(0.887)	0	0	0
2012/11/19	R208	07/11/2013	6.80	Put	Bond Future	4,057.0500	4.0570	4,056.7700	4.0568	(0.007)	0	0	0
2012/11/19	R209	07/02/2013			Bond Future	8.4673	79.9655	8.4817	79.8457	0.171	0.0000	0.0000	11,552
2012/11/19	R209	07/02/2013	8.63	Call	Bond Future	3,123.9100	3.1239	3,009.4200	3.0094	(3.665)	0	0	0
2012/11/19	R209	07/02/2013	8.63	Put	Bond Future	1,792.8200	1.7928	1,798.0900	1.7981	0.294	0	0	11,000
2012/11/19	R209	07/02/2013	8.83	Call	Bond Future	4,128.0700	4.1281	4,005.6600	4.0057	(2.965)	0	0	0
2012/11/19	R209	07/02/2013	8.83	Put	Bond Future	1,209.2600	1.2093	1,206.6100	1.2066	(0.219)	0	0	14,000
2012/11/19	R209	07/02/2013	8.95	Call	Bond Future	4,785.9700	4.7860	4,660.6100	4.6606	(2.619)	0	0	0
2012/11/19	R209	07/02/2013	8.95	Put	Bond Future	939.3700	0.9394	933.7700	0.9338	(0.596)	0	0	0
2012/11/19	R209	07/02/2013	9.06	Call	Bond Future	5,418.2600	5.4183	5,291.2400	5.2912	(2.344)	0	0	0
2012/11/19	R209	07/02/2013	9.06	Put	Bond Future	737.0900	0.7371	729.8300	0.7298	(0.985)	0	0	0
2012/11/19	R209	07/02/2013	9.10	Call	Bond Future	5,654.0100	5.6540	5,526.5900	5.5266	(2.254)	0	0	0
2012/11/19	R209	07/02/2013	9.10	Put	Bond Future	673.0700	0.6731	665.4100	0.6654	(1.138)	0	0	0
2012/11/19	R209	07/02/2013	9.00	Call	Bond Future	5,070.3300	5.0703	4,944.1100	4.9441	(2.489)	0	0	0
2012/11/19	R209	07/02/2013	9.00	Put	Bond Future	842.5100	0.8425	836.0500	0.8361	(0.767)	0	0	0
2012/11/19	R209	07/02/2013	9.05	Call	Bond Future	5,359.7600	5.3598	5,232.8500	5.2328	(2.368)	0	0	0
2012/11/19	R209	07/02/2013	9.05	Put	Bond Future	753.8400	0.7538	746.6900	0.7467	(0.948)	0	0	0
2012/11/19	R209	02/05/2013			Bond Future	8.5364	77.7865	8.5514	77.6646	0.175	0.0000	0.0000	33
2012/11/19	R209	02/05/2013	8.01	Call	Bond Future	2,374.6500	2.3747	2,296.0900	2.2961	(3.308)	0	0	0
2012/11/19	R209	02/05/2013	8.01	Put	Bond Future	6,875.3700	6.8754	6,918.7200	6.9187	0.631	0	0	0
2012/11/19	R209	02/05/2013	7.99	Call	Bond Future	2,317.6900	2.3177	2,240.1000	2.2401	(3.348)	0	0	0
2012/11/19	R209	02/05/2013	7.99	Put	Bond Future	6,997.3200	6.9973	7,041.6400	7.0416	0.633	0	0	0
2012/11/19	R209	02/05/2013	8.00	Call	Bond Future	2,346.0600	2.3461	2,267.9900	2.2680	(3.328)	0	0	0
2012/11/19	R209	02/05/2013	8.00	Put	Bond Future	6,936.1600	6.9362	6,980.0000	6.9800	0.632	0	0	0
2012/11/19	R209	07/11/2013			Bond Future	8.6944	76.7967	8.7104	76.6696	0.184	0.0000	0.0000	0
2012/11/19	R209	07/11/2013	8.81	Call	Bond Future	7,146.3400	7.1463	7,046.6300	7.0466	(1.395)	0	0	0
2012/11/19	R209	07/11/2013	8.81	Put	Bond Future	6,237.1200	6.2371	6,264.5500	6.2646	0.440	0	0	0
2012/11/19	R209	07/11/2013	9.50	Call	Bond Future	10,046.2700	10.0463	9,933.6100	9.9336	(1.121)	0	0	0
2012/11/19	R209	07/11/2013	9.50	Put	Bond Future	4,049.6900	4.0497	4,064.1700	4.0642	0.358	0	0	180
2012/11/19	R209	07/11/2013	8.79	Call	Bond Future	7,067.3000	7.0673	6,968.0400	6.9680	(1.404)	0	0	0
2012/11/19	R209	07/11/2013	8.79	Put	Bond Future	6,314.1200	6.3141	6,342.0000	6.3420	0.442	0	0	0
2012/11/19	R209	07/11/2013	8.80	Call	Bond Future	7,106.7800	7.1068	7,007.2900	7.0073	(1.400)	0	0	0
2012/11/19	R209	07/11/2013	8.80	Put	Bond Future	6,275.5200	6.2755	6,303.1700	6.3032	0.441	0	0	0
2012/11/19	R210	07/02/2013			Bond Future	160.1084	160.1084	160.1068	160.1068	(0.001)	0.0000	0.0000	1,264
2012/11/19	R210	07/02/2013	156.99	Call	Bond Future	3,118.4000	3.1184	3,116.7900	3.1168	(0.052)	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
2012/11/19	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R210	07/02/2013	157.00	Call	Bond Future	3,108.4000	3.1084	3,106.7900	3.1068	(0.052)	0	0	0
2012/11/19	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R210	07/02/2013	157.01	Call	Bond Future	3,098.4000	3.0984	3,096.7900	3.0968	(0.052)	0	0	0
2012/11/19	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R210	02/05/2013			Bond Future	160.2738	160.2738	160.2704	160.2704	(0.002)	0.0000	0.0000	7
2012/11/19	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R210	02/05/2013	161.14	Put	Bond Future	866.2000	0.8662	869.6000	0.8696	0.393	0	0	0
2012/11/19	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R210	02/05/2013	161.15	Put	Bond Future	876.2000	0.8762	879.6000	0.8796	0.388	0	0	0
2012/11/19	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R210	02/05/2013	161.16	Put	Bond Future	886.2000	0.8862	889.6000	0.8896	0.384	0	0	0
2012/11/19	R211	07/02/2013			Bond Future	124.3514	124.3514	124.3451	124.3451	(0.005)	0.0000	0.0000	703
2012/11/19	R211	07/02/2013	122.99	Call	Bond Future	1,361.3900	1.3614	1,355.1500	1.3551	(0.458)	0	0	0
2012/11/19	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R211	07/02/2013	123.00	Call	Bond Future	1,351.3900	1.3514	1,345.1500	1.3451	(0.462)	0	0	0
2012/11/19	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R211	07/02/2013	123.01	Call	Bond Future	1,341.3900	1.3414	1,335.1500	1.3351	(0.465)	0	0	0
2012/11/19	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R211	02/05/2013			Bond Future	125.9185	125.9185	125.9108	125.9108	(0.006)	0.0000	0.0000	7
2012/11/19	R211	02/05/2013	125.69	Call	Bond Future	228.5400	0.2285	220.7600	0.2208	(3.404)	0	0	0
2012/11/19	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R211	02/05/2013	125.70	Call	Bond Future	218.5400	0.2185	210.7600	0.2108	(3.560)	0	0	0
2012/11/19	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R211	02/05/2013	125.71	Call	Bond Future	208.5400	0.2085	200.7600	0.2008	(3.731)	0	0	0
2012/11/19	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R212	07/02/2013			Bond Future	129.3193	129.3193	129.3160	129.3160	(0.002)	0.0000	0.0000	3,165
2012/11/19	R212	07/02/2013	128.99	Call	Bond Future	329.2700	0.3293	326.0500	0.3260	(0.978)	0	0	0
2012/11/19	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R212	07/02/2013	129.00	Call	Bond Future	319.2700	0.3193	316.0500	0.3161	(1.009)	0	0	0
2012/11/19	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R212	07/02/2013	129.01	Call	Bond Future	309.2700	0.3093	306.0500	0.3061	(1.041)	0	0	0
2012/11/19	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R212	02/05/2013			Bond Future	130.9490	130.9490	130.9442	130.9442	(0.004)	0.0000	0.0000	11
2012/11/19	R212	02/05/2013	131.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R212	02/05/2013	131.09	Put	Bond Future	141.0500	0.1411	145.7500	0.1457	3.332	0	0	0
2012/11/19	R212	02/05/2013	131.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R212	02/05/2013	131.10	Put	Bond Future	151.0500	0.1511	155.7500	0.1557	3.112	0	0	0
2012/11/19	R212	02/05/2013	131.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R212	02/05/2013	131.11	Put	Bond Future	161.0500	0.1611	165.7500	0.1657	2.918	0	0	0
2012/11/19	R213	07/02/2013			Bond Future	8.2511	91.5474	8.2501	91.5558	(0.012)	0.0000	0.0000	7,609
2012/11/19	R213	07/02/2013	8.90	Call	Bond Future	6,123.7500	6.1238	6,094.1900	6.0942	(0.483)	0	0	0
2012/11/19	R213	07/02/2013	8.90	Put	Bond Future	848.4800	0.8485	810.5000	0.8105	(4.476)	0	0	0
2012/11/19	R213	07/02/2013	8.95	Call	Bond Future	6,428.0800	6.4281	6,400.3600	6.4004	(0.431)	0	0	0
2012/11/19	R213	07/02/2013	8.95	Put	Bond Future	765.7500	0.7658	729.6100	0.7296	(4.720)	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
2012/11/19	R213	07/02/2013	9.00	Call	Bond Future	6,736.6000	6.7366	6,710.7300	6.7107	(0.384)	0	0	0
2012/11/19	R213	07/02/2013	9.00	Put	Bond Future	689.8800	0.6899	655.5900	0.6556	(4.970)	0	0	0
2012/11/19	R213	07/02/2013	9.05	Call	Bond Future	7,048.7000	7.0487	7,024.6900	7.0247	(0.341)	0	0	0
2012/11/19	R213	07/02/2013	9.05	Put	Bond Future	620.2300	0.6202	587.8000	0.5878	(5.229)	0	0	0
2012/11/19	R213	02/05/2013			Bond Future	8.3211	89.1152	8.3202	89.1228	(0.011)	0.0000	0.0000	5
2012/11/19	R213	02/05/2013	7.86	Call	Bond Future	2,504.5300	2.5045	2,472.1100	2.4721	(1.294)	0	0	0
2012/11/19	R213	02/05/2013	7.86	Put	Bond Future	6,496.3100	6.4963	6,456.3500	6.4563	(0.615)	0	0	0
2012/11/19	R213	02/05/2013	7.84	Call	Bond Future	2,443.9600	2.4440	2,411.7000	2.4117	(1.320)	0	0	0
2012/11/19	R213	02/05/2013	7.84	Put	Bond Future	6,614.7600	6.6148	6,574.9600	6.5750	(0.602)	0	0	0
2012/11/19	R213	02/05/2013	7.85	Call	Bond Future	2,474.1200	2.4741	2,441.7900	2.4418	(1.307)	0	0	0
2012/11/19	R213	02/05/2013	7.85	Put	Bond Future	6,555.3500	6.5553	6,515.4800	6.5155	(0.608)	0	0	0
2012/11/19	R213	07/11/2013			Bond Future	8.4854	88.0465	8.4847	88.0523	(0.008)	0.0000	0.0000	0
2012/11/19	R213	07/11/2013	8.61	Call	Bond Future	6,959.1300	6.9591	6,935.2700	6.9353	(0.343)	0	0	0
2012/11/19	R213	07/11/2013	8.61	Put	Bond Future	5,957.6600	5.9577	5,928.0500	5.9280	(0.497)	0	0	0
2012/11/19	R213	07/11/2013	8.59	Call	Bond Future	6,876.7900	6.8768	6,852.8800	6.8529	(0.348)	0	0	0
2012/11/19	R213	07/11/2013	8.59	Put	Bond Future	6,034.9200	6.0349	6,005.2600	6.0053	(0.491)	0	0	0
2012/11/19	R213	07/11/2013	8.60	Call	Bond Future	6,917.9100	6.9179	6,894.0300	6.8940	(0.345)	0	0	0
2012/11/19	R213	07/11/2013	8.60	Put	Bond Future	5,996.1800	5.9962	5,966.5500	5.9665	(0.494)	0	0	0
2012/11/19	R214	07/02/2013			Bond Future	8.4916	81.7799	8.5010	81.6982	0.110	0.0000	0.0000	1,714
2012/11/19	R214	07/02/2013	8.59	Call	Bond Future	853.0400	0.8530	771.3700	0.7714	(9.574)	0	0	0
2012/11/19	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R214	07/02/2013	8.60	Call	Bond Future	938.9200	0.9389	857.2500	0.8572	(8.698)	0	0	0
2012/11/19	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/19	R214	07/02/2013	8.61	Call	Bond Future	1,024.6300	1.0246	942.9600	0.9430	(7.971)	0	0	0
2012/11/19	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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