



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/11/2012 to 22/11/2012

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
2012/11/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	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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2012/11/22	2025	07/02/2013			Bond Future	110.5426	110.5426	110.5395	110.5395	(0.003)	0.0000	0.0000	0
2012/11/22	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	2025	07/02/2013	110.99	Put	Bond Future	447.4000	0.4474	450.4700	0.4505	0.686	0	0	0
2012/11/22	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	2025	07/02/2013	111.00	Put	Bond Future	457.4000	0.4574	460.4700	0.4605	0.671	0	0	0
2012/11/22	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	2025	07/02/2013	111.01	Put	Bond Future	467.4000	0.4674	470.4700	0.4705	0.657	0	0	0
2012/11/22	2038	07/02/2013			Bond Future	109.1109	109.1109	109.1099	109.1099	(0.001)	0.0000	0.0000	0
2012/11/22	2038	07/02/2013	105.99	Call	Bond Future	3,120.9100	3.1209	3,119.8600	3.1199	(0.034)	0	0	0
2012/11/22	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	2038	07/02/2013	106.00	Call	Bond Future	3,110.9100	3.1109	3,109.8600	3.1099	(0.034)	0	0	0
2012/11/22	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	2038	07/02/2013	106.01	Call	Bond Future	3,100.9100	3.1009	3,099.8600	3.0999	(0.034)	0	0	0
2012/11/22	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	2050	07/02/2013			Bond Future	114.0264	114.0264	114.0258	114.0258	0.000	0.0000	0.0000	0
2012/11/22	2050	07/02/2013	112.99	Call	Bond Future	1,036.3700	1.0364	1,035.8000	1.0358	(0.055)	0	0	0
2012/11/22	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	2050	07/02/2013	113.00	Call	Bond Future	1,026.3700	1.0264	1,025.8000	1.0258	(0.056)	0	0	0
2012/11/22	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	2050	07/02/2013	113.01	Call	Bond Future	1,016.3700	1.0164	1,015.8000	1.0158	(0.056)	0	0	0
2012/11/22	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	AL7T	07/02/2013			Index Future	481.7400	481.7400	480.9930	480.9930	(0.155)	0.0000	0.0000	12
2012/11/22	AL7T	02/05/2013			Index Future	487.8020	487.8020	487.0440	487.0440	(0.155)	0.0000	0.0000	0
2012/11/22	ALBI	07/02/2013			Index Future	428.8420	428.8420	428.0760	428.0760	(0.179)	0.0000	0.0000	1,077
2012/11/22	ALBI	02/05/2013			Index Future	434.2380	434.2380	433.4610	433.4610	(0.179)	0.0000	0.0000	0
2012/11/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	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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2012/11/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/22	EL28	07/02/2013			Bond Future	111.0653	111.0653	111.0647	111.0647	(0.001)	0.0000	0.0000	0
2012/11/22	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	EL28	07/02/2013	113.01	Put	Bond Future	1,944.7300	1.9447	1,945.2900	1.9453	0.029	0	0	0
2012/11/22	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	EL28	07/02/2013	112.99	Put	Bond Future	1,924.7300	1.9247	1,925.2900	1.9253	0.029	0	0	0
2012/11/22	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	EL28	07/02/2013	113.00	Put	Bond Future	1,934.7300	1.9347	1,935.2900	1.9353	0.029	0	0	0
2012/11/22	ES33	07/02/2013			Bond Future	9.0337	88.8721	9.0634	88.6280	0.329	0.0000	0.0000	303
2012/11/22	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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2012/11/22	ES33	07/02/2013	8.54	Put	Bond Future	4,223.8000	4.2238	4,467.9200	4.4679	5.780	0	0	0
2012/11/22	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	ES33	07/02/2013	8.55	Put	Bond Future	4,135.1100	4.1351	4,379.2300	4.3792	5.904	0	0	0
2012/11/22	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	ES33	07/02/2013	8.56	Put	Bond Future	4,046.5500	4.0465	4,290.6700	4.2907	6.033	0	0	0
2012/11/22	GOVI	07/02/2013			GOVI	429.2460	429.2460	428.4590	428.4590	(0.183)	0.0000	0.0000	334
2012/11/22	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	GOVI	07/02/2013	432.99	Put	GOVI	37,440.0000	3.7440	45,310.0000	4.5310	21.020	0	0	0
2012/11/22	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	GOVI	07/02/2013	433.00	Put	GOVI	37,540.0000	3.7540	45,410.0000	4.5410	20.964	0	0	0
2012/11/22	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	GOVI	07/02/2013	433.01	Put	GOVI	37,640.0000	3.7640	45,510.0000	4.5510	20.909	0	0	0
2012/11/22	GOVI	02/05/2013			GOVI	434.6470	434.6470	433.8490	433.8490	(0.184)	0.0000	0.0000	0
2012/11/22	GOVI	02/05/2013	432.99	Call	GOVI	16,570.0000	1.6570	8,590.0000	0.8590	(48.159)	0	0	0
2012/11/22	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	GOVI	02/05/2013	433.00	Call	GOVI	16,470.0000	1.6470	8,490.0000	0.8490	(48.452)	0	0	0
2012/11/22	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	GOVI	02/05/2013	433.01	Call	GOVI	16,370.0000	1.6370	8,390.0000	0.8390	(48.748)	0	0	0
2012/11/22	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/22	IGOV	07/02/2013			Index Future	194.3550	194.3550	194.5300	194.5300	0.090	0.0000	0.0000	610
2012/11/22	IGOV	02/05/2013			Index Future	196.8010	196.8010	196.9770	196.9770	0.089	0.0000	0.0000	0
2012/11/22	ILBI	07/02/2013			Index Future	518.5740	518.5740	518.7190	518.7190	0.028	0.0000	0.0000	169
2012/11/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/22	JBAF	19/12/2012			Jibar Tradeable Future	5.0200	94.9800	5.0900	94.9100	1.394	0.0000	0.0000	840
2012/11/22	JBAF	16/01/2013			Jibar Tradeable Future	4.9900	95.0100	5.0900	94.9100	2.004	0.0000	0.0000	0
2012/11/22	JBAF	20/02/2013			Jibar Tradeable Future	4.9300	95.0700	5.0400	94.9600	2.231	0.0000	0.0000	0
2012/11/22	JBAF	20/03/2013			Jibar Tradeable Future	4.9100	95.0900	5.0100	94.9900	2.037	0.0000	0.0000	1,000
2012/11/22	JBAF	17/04/2013			Jibar Tradeable Future	4.9000	95.1000	5.0000	95.0000	2.041	0.0000	0.0000	0
2012/11/22	JBAF	15/05/2013			Jibar Tradeable Future	4.9000	4.9000	5.0000	95.0000	2.041	0.0000	0.0000	0
2012/11/22	JBAF	19/06/2013			Jibar Tradeable Future	4.8900	95.1100	4.9900	95.0100	2.045	0.0000	0.0000	500

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2012/11/22	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	5.0500	94.9500	2.020	0.0000	0.0000	2,200
2012/11/22	JBAF	18/12/2013			Jibar Tradeable Future	5.0400	94.9600	5.1600	94.8400	2.381	0.0000	0.0000	2,000
2012/11/22	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.2800	94.7200	2.128	0.0000	0.0000	1,000
2012/11/22	JBAF	18/06/2014			Jibar Tradeable Future	5.3200	94.6800	5.4300	94.5700	2.068	0.0000	0.0000	800
2012/11/22	JBAF	17/09/2014			Jibar Tradeable Future	5.4900	94.5100	5.5900	94.4100	1.821	0.0000	0.0000	0
2012/11/22	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/22	R023	07/02/2013			Bond Future	7.1585	107.7127	7.1732	107.6063	0.205	0.0000	0.0000	1,685
2012/11/22	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R023	07/02/2013	7.04	Put	Bond Future	865.9800	0.8660	972.4500	0.9725	12.295	0	0	0
2012/11/22	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R023	07/02/2013	7.05	Put	Bond Future	792.5600	0.7926	899.0300	0.8990	13.434	0	0	0
2012/11/22	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R023	07/02/2013	7.06	Put	Bond Future	719.2100	0.7192	825.6800	0.8257	14.804	0	0	0
2012/11/22	R023	02/05/2013			Bond Future	7.2203	105.0950	7.2356	104.9869	0.211	0.0000	0.0000	2
2012/11/22	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R023	02/05/2013	7.06	Put	Bond Future	1,148.4000	1.1484	1,256.4900	1.2565	9.412	0	0	0
2012/11/22	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R023	02/05/2013	7.04	Put	Bond Future	1,292.7800	1.2928	1,400.8700	1.4009	8.361	0	0	0
2012/11/22	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R023	02/05/2013	7.05	Put	Bond Future	1,220.5600	1.2206	1,328.6500	1.3287	8.856	0	0	0
2012/11/22	R023	01/08/2013			Bond Future	7.2841	106.5108	7.2999	106.4011	0.217	0.0000	0.0000	0
2012/11/22	R023	01/08/2013	7.29	Call	Bond Future	40.9500	0.0409	0.0000	0.0000	(100.000)	0	0	0
2012/11/22	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	68.6800	0.0687	100.000	0	0	0
2012/11/22	R023	01/08/2013	7.30	Call	Bond Future	110.3200	0.1103	0.6900	0.0007	(99.375)	0	0	0
2012/11/22	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R023	01/08/2013	7.31	Call	Bond Future	179.6300	0.1796	70.0000	0.0700	(61.031)	0	0	0
2012/11/22	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R157	07/02/2013			Bond Future	5.4791	124.6757	5.5279	124.5456	0.892	0.0000	0.0000	12,411
2012/11/22	R157	07/02/2013	6.28	Call	Bond Future	2,134.0800	2.1341	2,009.7800	2.0098	(5.825)	0	0	0
2012/11/22	R157	07/02/2013	6.28	Put	Bond Future	24.5300	0.0245	30.3500	0.0304	23.726	0	0	0
2012/11/22	R157	07/02/2013	6.50	Call	Bond Future	2,688.8500	2.6888	2,560.9000	2.5609	(4.759)	0	0	0
2012/11/22	R157	07/02/2013	6.50	Put	Bond Future	8.2800	0.0083	10.4500	0.0104	26.208	0	0	0
2012/11/22	R157	07/02/2013	6.70	Call	Bond Future	3,199.0700	3.1991	3,069.6700	3.0697	(4.045)	0	0	0
2012/11/22	R157	07/02/2013	6.70	Put	Bond Future	2.4900	0.0025	3.2100	0.0032	28.916	0	0	0
2012/11/22	R157	07/02/2013	6.75	Call	Bond Future	3,326.9200	3.3269	3,197.3400	3.1973	(3.895)	0	0	0
2012/11/22	R157	07/02/2013	6.75	Put	Bond Future	1.8000	0.0018	2.3400	0.0023	30.000	0	0	0
2012/11/22	R157	07/02/2013	6.80	Call	Bond Future	3,454.7700	3.4548	3,325.0500	3.3250	(3.755)	0	0	0
2012/11/22	R157	07/02/2013	6.80	Put	Bond Future	1.2900	0.0013	1.6900	0.0017	31.008	0	0	0
2012/11/22	R157	02/05/2013			Bond Future	5.5026	119.3733	5.5571	119.2413	0.991	0.0000	0.0000	141
2012/11/22	R157	02/05/2013	5.35	Call	Bond Future	471.0800	0.4711	417.0300	0.4170	(11.474)	0	0	0
2012/11/22	R157	02/05/2013	5.35	Put	Bond Future	841.6000	0.8416	919.5600	0.9196	9.263	0	0	0
2012/11/22	R157	02/05/2013	5.36	Call	Bond Future	481.3400	0.4813	426.5000	0.4265	(11.393)	0	0	0
2012/11/22	R157	02/05/2013	5.36	Put	Bond Future	827.5300	0.8275	904.7000	0.9047	9.325	0	0	0
2012/11/22	R157	02/05/2013	5.34	Call	Bond Future	460.9600	0.4610	407.7000	0.4077	(11.554)	0	0	0
2012/11/22	R157	02/05/2013	5.34	Put	Bond Future	855.8200	0.8558	934.5700	0.9346	9.202	0	0	0

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2012/11/22	R157	07/11/2013			Bond Future	5.5493	115.8685	5.6217	115.7321	1.306	0.0000	0.0000	0
2012/11/22	R157	07/11/2013	5.61	Call	Bond Future	934.1400	0.9341	863.0100	0.8630	(7.614)	0	0	0
2012/11/22	R157	07/11/2013	5.61	Put	Bond Future	819.7900	0.8198	885.1200	0.8851	7.969	0	0	0
2012/11/22	R157	07/11/2013	5.59	Call	Bond Future	913.9100	0.9139	843.7000	0.8437	(7.682)	0	0	0
2012/11/22	R157	07/11/2013	5.59	Put	Bond Future	837.2000	0.8372	903.4500	0.9034	7.913	0	0	0
2012/11/22	R157	07/11/2013	5.60	Call	Bond Future	923.9900	0.9240	853.3200	0.8533	(7.648)	0	0	0
2012/11/22	R157	07/11/2013	5.60	Put	Bond Future	828.4600	0.8285	894.2500	0.8942	7.941	0	0	0
2012/11/22	R186	07/02/2013			Bond Future	7.6373	125.7224	7.6621	125.4777	0.325	0.0000	0.0000	37,656
2012/11/22	R186	07/02/2013	7.00	Call	Bond Future	816.9500	0.8169	755.4300	0.7554	(7.530)	0	0	10,300
2012/11/22	R186	07/02/2013	7.00	Put	Bond Future	7,329.9500	7.3300	7,513.1200	7.5131	2.499	0	0	0
2012/11/22	R186	07/02/2013	7.25	Call	Bond Future	1,455.4900	1.4555	1,363.6700	1.3637	(6.309)	0	0	670
2012/11/22	R186	07/02/2013	7.25	Put	Bond Future	5,357.7600	5.3578	5,510.6300	5.5106	2.853	0	0	0
2012/11/22	R186	07/02/2013	7.50	Call	Bond Future	2,371.6300	2.3716	2,246.7200	2.2467	(5.267)	0	0	575
2012/11/22	R186	07/02/2013	7.50	Put	Bond Future	3,735.4000	3.7354	3,855.1800	3.8552	3.207	0	0	0
2012/11/22	R186	07/02/2013	8.32	Call	Bond Future	7,297.3400	7.2973	7,085.6700	7.0857	(2.901)	0	0	0
2012/11/22	R186	07/02/2013	8.32	Put	Bond Future	814.1300	0.8141	847.1500	0.8472	4.056	0	0	2,000
2012/11/22	R186	07/02/2013	8.50	Call	Bond Future	8,655.8300	8.6558	8,433.6700	8.4337	(2.567)	0	0	0
2012/11/22	R186	07/02/2013	8.50	Put	Bond Future	543.3600	0.5434	565.8900	0.5659	4.146	0	0	0
2012/11/22	R186	07/02/2013	7.75	Call	Bond Future	3,582.8800	3.5829	3,425.7700	3.4258	(4.385)	0	0	1,000
2012/11/22	R186	07/02/2013	7.75	Put	Bond Future	2,478.0800	2.4781	2,565.6600	2.5657	3.534	0	0	0
2012/11/22	R186	07/02/2013	8.00	Call	Bond Future	5,074.1100	5.0741	4,889.0900	4.8891	(3.646)	0	0	0
2012/11/22	R186	07/02/2013	8.00	Put	Bond Future	1,568.4800	1.5685	1,628.1500	1.6281	3.804	0	0	150
2012/11/22	R186	07/02/2013	8.55	Call	Bond Future	9,043.0900	9.0431	8,818.5500	8.8186	(2.483)	0	0	0
2012/11/22	R186	07/02/2013	8.55	Put	Bond Future	483.7500	0.4838	503.9000	0.5039	4.165	0	0	0
2012/11/22	R186	07/02/2013	8.45	Call	Bond Future	8,272.5800	8.2726	8,053.0400	8.0530	(2.654)	0	0	0
2012/11/22	R186	07/02/2013	8.45	Put	Bond Future	609.4500	0.6095	634.6000	0.6346	4.127	0	0	0
2012/11/22	R186	07/02/2013	8.47	Call	Bond Future	8,425.3700	8.4254	8,204.7500	8.2048	(2.619)	0	0	0
2012/11/22	R186	07/02/2013	8.47	Put	Bond Future	582.2100	0.5822	606.2800	0.6063	4.134	0	0	0
2012/11/22	R186	02/05/2013			Bond Future	7.7075	127.2340	7.7331	126.9860	0.333	0.0000	0.0000	12
2012/11/22	R186	02/05/2013	7.41	Call	Bond Future	3,103.4400	3.1034	2,989.2100	2.9892	(3.681)	0	0	0
2012/11/22	R186	02/05/2013	7.41	Put	Bond Future	6,028.5600	6.0286	6,162.2900	6.1623	2.218	0	0	0
2012/11/22	R186	02/05/2013	7.39	Call	Bond Future	3,026.2400	3.0262	2,913.8100	2.9138	(3.715)	0	0	0
2012/11/22	R186	02/05/2013	7.39	Put	Bond Future	6,151.4900	6.1515	6,287.0200	6.2870	2.203	0	0	0
2012/11/22	R186	02/05/2013	7.40	Call	Bond Future	3,064.6900	3.0647	2,951.3600	2.9514	(3.698)	0	0	0
2012/11/22	R186	02/05/2013	7.40	Put	Bond Future	6,089.8200	6.0898	6,224.4500	6.2245	2.211	0	0	0
2012/11/22	R186	07/11/2013			Bond Future	7.8687	125.3936	7.8963	125.1380	0.351	0.0000	0.0000	0
2012/11/22	R186	07/11/2013	8.14	Call	Bond Future	8,307.6900	8.3077	8,149.3300	8.1493	(1.906)	0	0	0
2012/11/22	R186	07/11/2013	8.14	Put	Bond Future	5,831.2900	5.8313	5,928.5000	5.9285	1.667	0	0	0
2012/11/22	R186	07/11/2013	8.15	Call	Bond Future	8,358.1400	8.3581	8,199.2700	8.1993	(1.901)	0	0	0
2012/11/22	R186	07/11/2013	8.15	Put	Bond Future	5,791.8200	5.7918	5,888.5200	5.8885	1.670	0	0	0
2012/11/22	R186	07/11/2013	8.16	Call	Bond Future	8,408.7100	8.4087	8,249.3300	8.2493	(1.895)	0	0	0
2012/11/22	R186	07/11/2013	8.16	Put	Bond Future	5,752.5700	5.7526	5,848.7600	5.8488	1.672	0	0	0
2012/11/22	R186	07/11/2013	8.75	Call	Bond Future	11,589.5600	11.5896	11,403.0300	11.4030	(1.609)	0	0	0
2012/11/22	R186	07/11/2013	8.75	Put	Bond Future	3,798.5600	3.7986	3,867.6000	3.8676	1.818	0	0	130
2012/11/22	R189	07/02/2013			Bond Future	216.6163	216.6163	217.2669	217.2669	0.300	0.0000	0.0000	154
2012/11/22	R189	07/02/2013	212.99	Call	Bond Future	3,626.2800	3.6263	4,276.9000	4.2769	17.942	0	0	0

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2012/11/22	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R189	07/02/2013	213.00	Call	Bond Future	3,616.2800	3.6163	4,266.9000	4.2669	17.991	0	0	0
2012/11/22	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R189	07/02/2013	213.01	Call	Bond Future	3,606.2800	3.6063	4,256.9000	4.2569	18.041	0	0	0
2012/11/22	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R197	07/02/2013			Bond Future	278.4812	278.4812	278.4778	278.4778	(0.001)	0.0000	0.0000	2,543
2012/11/22	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R197	07/02/2013	278.99	Put	Bond Future	508.8000	0.5088	512.1700	0.5122	0.662	0	0	0
2012/11/22	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R197	07/02/2013	279.00	Put	Bond Future	518.8000	0.5188	522.1700	0.5222	0.650	0	0	0
2012/11/22	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R197	07/02/2013	279.01	Put	Bond Future	528.8000	0.5288	532.1700	0.5322	0.637	0	0	0
2012/11/22	R197	02/05/2013			Bond Future	281.9849	281.9849	281.9802	281.9802	(0.002)	0.0000	0.0000	40
2012/11/22	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R197	02/05/2013	282.39	Put	Bond Future	405.0500	0.4051	409.8000	0.4098	1.173	0	0	0
2012/11/22	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R197	02/05/2013	282.40	Put	Bond Future	415.0500	0.4151	419.8000	0.4198	1.144	0	0	0
2012/11/22	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R197	02/05/2013	282.41	Put	Bond Future	425.0500	0.4251	429.8000	0.4298	1.118	0	0	0
2012/11/22	R201	07/02/2013			Bond Future	5.0253	107.7801	5.0815	107.6774	1.120	0.0000	0.0000	1,540
2012/11/22	R201	07/02/2013	4.98	Call	Bond Future	244.5100	0.2445	198.9400	0.1989	(18.637)	0	0	0
2012/11/22	R201	07/02/2013	4.98	Put	Bond Future	327.2300	0.3272	384.3200	0.3843	17.446	0	0	0
2012/11/22	R201	07/02/2013	5.60	Call	Bond Future	1,069.9500	1.0700	975.7900	0.9758	(8.800)	0	0	0
2012/11/22	R201	07/02/2013	5.60	Put	Bond Future	27.3100	0.0273	35.8100	0.0358	31.124	0	0	0
2012/11/22	R201	07/02/2013	6.20	Call	Bond Future	2,117.5400	2.1175	2,015.1700	2.0152	(4.834)	0	0	0
2012/11/22	R201	07/02/2013	6.20	Put	Bond Future	0.6500	0.0007	0.9400	0.0009	44.615	0	0	0
2012/11/22	R201	07/02/2013	6.25	Call	Bond Future	2,206.1900	2.2062	2,103.7400	2.1037	(4.644)	0	0	0
2012/11/22	R201	07/02/2013	6.25	Put	Bond Future	0.4300	0.0004	0.6400	0.0006	48.837	0	0	0
2012/11/22	R201	07/02/2013	6.30	Call	Bond Future	2,294.8200	2.2948	2,192.3000	2.1923	(4.467)	0	0	0
2012/11/22	R201	07/02/2013	6.30	Put	Bond Future	0.2900	0.0003	0.4300	0.0004	48.276	0	0	0
2012/11/22	R201	02/05/2013			Bond Future	4.9914	109.0760	5.0564	108.9718	1.303	0.0000	0.0000	4
2012/11/22	R201	02/05/2013	4.05	Call	Bond Future	11.3700	0.0114	8.0700	0.0081	(29.024)	0	0	0
2012/11/22	R201	02/05/2013	4.05	Put	Bond Future	1,534.6500	1.5347	1,635.5400	1.6355	6.574	0	0	0
2012/11/22	R201	02/05/2013	4.06	Call	Bond Future	12.0000	0.0120	8.5300	0.0085	(28.917)	0	0	0
2012/11/22	R201	02/05/2013	4.06	Put	Bond Future	1,518.9400	1.5189	1,619.6600	1.6197	6.631	0	0	0
2012/11/22	R201	02/05/2013	4.04	Call	Bond Future	10.7700	0.0108	7.6200	0.0076	(29.248)	0	0	0
2012/11/22	R201	02/05/2013	4.04	Put	Bond Future	1,550.3800	1.5504	1,651.4200	1.6514	6.517	0	0	0
2012/11/22	R201	07/11/2013			Bond Future	4.8138	107.6266	4.9119	107.5188	2.038	0.0000	0.0000	0
2012/11/22	R201	07/11/2013	4.80	Call	Bond Future	432.0700	0.4321	380.0200	0.3800	(12.047)	0	0	0
2012/11/22	R201	07/11/2013	4.80	Put	Bond Future	447.2300	0.4472	502.9800	0.5030	12.466	0	0	0
2012/11/22	R201	07/11/2013	4.81	Call	Bond Future	437.9300	0.4379	385.4500	0.3855	(11.984)	0	0	0
2012/11/22	R201	07/11/2013	4.81	Put	Bond Future	442.0900	0.4421	497.4100	0.4974	12.513	0	0	0
2012/11/22	R201	07/11/2013	4.79	Call	Bond Future	426.2600	0.4263	374.6400	0.3746	(12.110)	0	0	0
2012/11/22	R201	07/11/2013	4.79	Put	Bond Future	452.4200	0.4524	508.6000	0.5086	12.418	0	0	0
2012/11/22	R202	07/02/2013			Bond Future	209.6696	209.6696	209.6702	209.6702	0.000	0.0000	0.0000	51,694

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2012/11/22	R202	07/02/2013	204.99	Call	Bond Future	4,679.5900	4.6796	4,680.2400	4.6802	0.014	0	0	0
2012/11/22	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R202	07/02/2013	205.00	Call	Bond Future	4,669.5900	4.6696	4,670.2400	4.6702	0.014	0	0	0
2012/11/22	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R202	07/02/2013	205.01	Call	Bond Future	4,659.5900	4.6596	4,660.2400	4.6602	0.014	0	0	0
2012/11/22	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R202	02/05/2013			Bond Future	212.3076	212.3076	212.3073	212.3073	0.000	0.0000	0.0000	1
2012/11/22	R202	02/05/2013	211.04	Call	Bond Future	1,267.5900	1.2676	1,267.2600	1.2673	(0.026)	0	0	0
2012/11/22	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R202	02/05/2013	211.05	Call	Bond Future	1,257.5900	1.2576	1,257.2600	1.2573	(0.026)	0	0	0
2012/11/22	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R202	02/05/2013	211.06	Call	Bond Future	1,247.5900	1.2476	1,247.2600	1.2473	(0.026)	0	0	0
2012/11/22	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R203	07/02/2013			Bond Future	5.9759	112.4148	6.0228	112.2192	0.785	0.0000	0.0000	14,264
2012/11/22	R203	07/02/2013	5.54	Call	Bond Future	253.6400	0.2536	211.9600	0.2120	(16.433)	0	0	10,000
2012/11/22	R203	07/02/2013	5.54	Put	Bond Future	2,092.2000	2.0922	2,246.0600	2.2461	7.354	0	0	0
2012/11/22	R203	07/02/2013	6.11	Call	Bond Future	1,205.1400	1.2051	1,085.0800	1.0851	(9.962)	0	0	12,600
2012/11/22	R203	07/02/2013	6.11	Put	Bond Future	647.1900	0.6472	722.6700	0.7227	11.663	0	0	3,254
2012/11/22	R203	07/02/2013	6.45	Call	Bond Future	2,205.6700	2.2057	2,045.8600	2.0459	(7.245)	0	0	0
2012/11/22	R203	07/02/2013	6.45	Put	Bond Future	248.3400	0.2483	284.0700	0.2841	14.388	0	0	0
2012/11/22	R203	07/02/2013	6.55	Call	Bond Future	2,545.1600	2.5452	2,376.9900	2.3770	(6.607)	0	0	0
2012/11/22	R203	07/02/2013	6.55	Put	Bond Future	180.4600	0.1805	207.8300	0.2078	15.167	0	0	0
2012/11/22	R203	07/02/2013	6.65	Call	Bond Future	2,899.1000	2.8991	2,724.0800	2.7241	(6.037)	0	0	0
2012/11/22	R203	07/02/2013	6.65	Put	Bond Future	128.9200	0.1289	149.4400	0.1494	15.917	0	0	30,250
2012/11/22	R203	07/02/2013	6.94	Call	Bond Future	3,979.3100	3.9793	3,791.6700	3.7917	(4.715)	0	0	0
2012/11/22	R203	07/02/2013	6.94	Put	Bond Future	43.8600	0.0439	51.7600	0.0518	18.012	0	0	0
2012/11/22	R203	07/02/2013	7.15	Call	Bond Future	4,786.9000	4.7869	4,594.7800	4.5948	(4.013)	0	0	0
2012/11/22	R203	07/02/2013	7.15	Put	Bond Future	17.3900	0.0174	20.8100	0.0208	19.666	0	0	0
2012/11/22	R203	07/02/2013	6.50	Call	Bond Future	2,373.4000	2.3734	2,209.2200	2.2092	(6.918)	0	0	0
2012/11/22	R203	07/02/2013	6.50	Put	Bond Future	212.1500	0.2121	243.5100	0.2435	14.782	0	0	0
2012/11/22	R203	02/05/2013			Bond Future	6.0200	109.6100	6.0699	109.4118	0.829	0.0000	0.0000	22
2012/11/22	R203	02/05/2013	5.90	Call	Bond Future	1,029.0300	1.0290	939.5000	0.9395	(8.700)	0	0	0
2012/11/22	R203	02/05/2013	5.90	Put	Bond Future	1,507.1600	1.5072	1,615.7800	1.6158	7.207	0	0	0
2012/11/22	R203	02/05/2013	5.91	Call	Bond Future	1,047.0500	1.0470	956.5100	0.9565	(8.647)	0	0	0
2012/11/22	R203	02/05/2013	5.91	Put	Bond Future	1,485.2200	1.4852	1,592.8300	1.5928	7.245	0	0	0
2012/11/22	R203	02/05/2013	5.89	Call	Bond Future	1,011.2100	1.0112	922.6900	0.9227	(8.754)	0	0	0
2012/11/22	R203	02/05/2013	5.89	Put	Bond Future	1,529.3200	1.5293	1,638.9500	1.6390	7.169	0	0	0
2012/11/22	R203	07/11/2013			Bond Future	6.1249	108.4826	6.1830	108.2782	0.948	0.0000	0.0000	0
2012/11/22	R203	07/11/2013	6.00	Call	Bond Future	1,722.1200	1.7221	1,624.5000	1.6245	(5.669)	0	0	0
2012/11/22	R203	07/11/2013	6.00	Put	Bond Future	2,163.4700	2.1635	2,270.2600	2.2703	4.936	0	0	0
2012/11/22	R203	07/11/2013	6.01	Call	Bond Future	1,739.1300	1.7391	1,640.9100	1.6409	(5.648)	0	0	0
2012/11/22	R203	07/11/2013	6.01	Put	Bond Future	2,145.0700	2.1451	2,251.2600	2.2513	4.950	0	0	0
2012/11/22	R203	07/11/2013	5.99	Call	Bond Future	1,705.6300	1.7056	1,608.6100	1.6086	(5.688)	0	0	0
2012/11/22	R203	07/11/2013	5.99	Put	Bond Future	2,182.4100	2.1824	2,289.8000	2.2898	4.921	0	0	0
2012/11/22	R204	07/02/2013			Bond Future	6.2170	109.7913	6.2477	109.6348	0.494	0.0000	0.0000	11,672
2012/11/22	R204	07/02/2013	7.29	Call	Bond Future	5,359.0100	5.3590	5,207.3500	5.2074	(2.830)	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
2012/11/22	R204	07/02/2013	7.29	Put	Bond Future	52.8100	0.0528	57.6500	0.0576	9.165	0	0	0
2012/11/22	R204	07/02/2013	7.45	Call	Bond Future	6,097.2300	6.0972	5,943.3500	5.9434	(2.524)	0	0	0
2012/11/22	R204	07/02/2013	7.45	Put	Bond Future	27.3500	0.0273	29.9700	0.0300	9.580	0	0	0
2012/11/22	R204	07/02/2013	7.95	Call	Bond Future	8,414.5000	8.4145	8,258.2600	8.2583	(1.857)	0	0	0
2012/11/22	R204	07/02/2013	7.95	Put	Bond Future	2.4900	0.0025	2.7500	0.0028	10.442	0	0	0
2012/11/22	R204	07/02/2013	8.00	Call	Bond Future	8,644.4700	8.6445	8,488.1700	8.4882	(1.808)	0	0	0
2012/11/22	R204	07/02/2013	8.00	Put	Bond Future	1.9000	0.0019	2.1000	0.0021	10.526	0	0	0
2012/11/22	R204	07/02/2013	8.05	Call	Bond Future	8,873.9400	8.8739	8,717.5900	8.7176	(1.762)	0	0	0
2012/11/22	R204	07/02/2013	8.05	Put	Bond Future	1.4500	0.0014	1.6000	0.0016	10.345	0	0	0
2012/11/22	R204	02/05/2013			Bond Future	6.2662	111.1113	6.2986	110.9526	0.516	0.0000	0.0000	24
2012/11/22	R204	02/05/2013	6.30	Call	Bond Future	1,859.1600	1.8592	1,771.8400	1.7718	(4.697)	0	0	0
2012/11/22	R204	02/05/2013	6.30	Put	Bond Future	1,693.5900	1.6936	1,764.9800	1.7650	4.215	0	0	0
2012/11/22	R204	02/05/2013	6.31	Call	Bond Future	1,884.9800	1.8850	1,796.9600	1.7970	(4.670)	0	0	0
2012/11/22	R204	02/05/2013	6.31	Put	Bond Future	1,670.4300	1.6704	1,741.1200	1.7411	4.232	0	0	0
2012/11/22	R204	02/05/2013	6.29	Call	Bond Future	1,833.5500	1.8335	1,746.9200	1.7469	(4.725)	0	0	0
2012/11/22	R204	02/05/2013	6.29	Put	Bond Future	1,716.9900	1.7170	1,789.0700	1.7891	4.198	0	0	0
2012/11/22	R204	07/11/2013			Bond Future	6.3805	110.1013	6.4171	109.9374	0.573	0.0000	0.0000	0
2012/11/22	R204	07/11/2013	6.30	Call	Bond Future	2,565.6100	2.5656	2,481.9800	2.4820	(3.260)	0	0	0
2012/11/22	R204	07/11/2013	6.30	Put	Bond Future	2,927.3000	2.9273	3,007.5100	3.0075	2.740	0	0	0
2012/11/22	R204	07/11/2013	6.31	Call	Bond Future	2,588.3900	2.5884	2,504.3200	2.5043	(3.248)	0	0	0
2012/11/22	R204	07/11/2013	6.31	Put	Bond Future	2,905.0800	2.9051	2,984.8500	2.9849	2.746	0	0	0
2012/11/22	R204	07/11/2013	7.00	Call	Bond Future	4,378.6300	4.3786	4,266.9300	4.2669	(2.551)	0	0	0
2012/11/22	R204	07/11/2013	7.00	Put	Bond Future	1,645.6100	1.6456	1,697.7500	1.6978	3.168	0	0	180
2012/11/22	R204	07/11/2013	6.29	Call	Bond Future	2,542.9400	2.5429	2,459.7400	2.4597	(3.272)	0	0	0
2012/11/22	R204	07/11/2013	6.29	Put	Bond Future	2,949.6500	2.9496	3,030.2900	3.0303	2.734	0	0	0
2012/11/22	R206	07/02/2013			Bond Future	4.9980	102.8031	5.0601	102.7467	1.244	0.0000	0.0000	1,120
2012/11/22	R206	07/02/2013	4.76	Call	Bond Future	42.7400	0.0427	30.2800	0.0303	(29.153)	0	0	0
2012/11/22	R206	07/02/2013	4.76	Put	Bond Future	259.0300	0.2590	302.9700	0.3030	16.963	0	0	0
2012/11/22	R206	07/02/2013	5.00	Call	Bond Future	124.1700	0.1242	97.0700	0.0971	(21.825)	0	0	0
2012/11/22	R206	07/02/2013	5.00	Put	Bond Future	122.3100	0.1223	151.6100	0.1516	23.956	0	0	0
2012/11/22	R206	07/02/2013	5.95	Call	Bond Future	858.8600	0.8589	802.7800	0.8028	(6.530)	0	0	0
2012/11/22	R206	07/02/2013	5.95	Put	Bond Future	0.5400	0.0005	0.8600	0.0009	59.259	0	0	0
2012/11/22	R206	07/02/2013	6.00	Call	Bond Future	903.4500	0.9034	847.2800	0.8473	(6.217)	0	0	0
2012/11/22	R206	07/02/2013	6.00	Put	Bond Future	0.3700	0.0004	0.6000	0.0006	62.162	0	0	0
2012/11/22	R206	07/02/2013	6.05	Call	Bond Future	948.0600	0.9481	891.8100	0.8918	(5.933)	0	0	0
2012/11/22	R206	07/02/2013	6.05	Put	Bond Future	0.2400	0.0002	0.3900	0.0004	62.500	0	0	0
2012/11/22	R206	02/05/2013			Bond Future	4.9224	104.0390	5.0064	103.9817	1.706	0.0000	0.0000	23
2012/11/22	R206	02/05/2013	3.40	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2012/11/22	R206	02/05/2013	3.40	Put	Bond Future	1,049.2800	1.0493	1,106.5900	1.1066	5.462	0	0	0
2012/11/22	R206	02/05/2013	3.41	Call	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2012/11/22	R206	02/05/2013	3.41	Put	Bond Future	1,042.3300	1.0423	1,099.6400	1.0996	5.498	0	0	0
2012/11/22	R206	02/05/2013	3.39	Call	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2012/11/22	R206	02/05/2013	3.39	Put	Bond Future	1,056.2200	1.0562	1,113.5400	1.1135	5.427	0	0	0
2012/11/22	R206	07/11/2013			Bond Future	3.5860	103.1017	3.9181	103.0421	9.263	0.0000	0.0000	0
2012/11/22	R206	07/11/2013	4.30	Call	Bond Future	139.5900	0.1396	93.5300	0.0935	(32.997)	0	0	0
2012/11/22	R206	07/11/2013	4.30	Put	Bond Future	11.4700	0.0115	25.0500	0.0250	118.396	0	0	0
2012/11/22	R206	07/11/2013	4.31	Call	Bond Future	141.0800	0.1411	94.7800	0.0948	(32.818)	0	0	0

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2012/11/22	R206	07/11/2013	4.31	Put	Bond Future	11.1700	0.0112	24.5100	0.0245	119.427	0	0	0
2012/11/22	R206	07/11/2013	4.29	Call	Bond Future	138.0900	0.1381	92.2800	0.0923	(33.174)	0	0	0
2012/11/22	R206	07/11/2013	4.29	Put	Bond Future	11.7700	0.0118	25.6000	0.0256	117.502	0	0	0
2012/11/22	R207	07/02/2013			Bond Future	6.4861	104.7599	6.5218	104.5584	0.551	0.0000	0.0000	6,841
2012/11/22	R207	07/02/2013	7.66	Call	Bond Future	6,429.7100	6.4297	6,233.5900	6.2336	(3.050)	0	0	0
2012/11/22	R207	07/02/2013	7.66	Put	Bond Future	50.1800	0.0502	55.6000	0.0556	10.801	0	0	0
2012/11/22	R207	07/02/2013	7.80	Call	Bond Future	7,136.5000	7.1365	6,938.1800	6.9382	(2.779)	0	0	0
2012/11/22	R207	07/02/2013	7.80	Put	Bond Future	28.6900	0.0287	31.9100	0.0319	11.223	0	0	0
2012/11/22	R207	07/02/2013	8.20	Call	Bond Future	9,156.7400	9.1567	8,955.7800	8.9558	(2.195)	0	0	0
2012/11/22	R207	07/02/2013	8.20	Put	Bond Future	4.7500	0.0048	5.3300	0.0053	12.211	0	0	0
2012/11/22	R207	07/02/2013	8.25	Call	Bond Future	9,407.4600	9.4075	9,206.3800	9.2064	(2.137)	0	0	0
2012/11/22	R207	07/02/2013	8.25	Put	Bond Future	3.7100	0.0037	4.1700	0.0042	12.399	0	0	0
2012/11/22	R207	07/02/2013	8.30	Call	Bond Future	9,657.5800	9.6576	9,456.4000	9.4564	(2.083)	0	0	0
2012/11/22	R207	07/02/2013	8.30	Put	Bond Future	2.8900	0.0029	3.2500	0.0033	12.457	0	0	0
2012/11/22	R207	02/05/2013			Bond Future	6.5415	106.0194	6.5788	105.8152	0.571	0.0000	0.0000	0
2012/11/22	R207	02/05/2013	6.45	Call	Bond Future	1,828.6800	1.8287	1,727.7200	1.7277	(5.521)	0	0	0
2012/11/22	R207	02/05/2013	6.45	Put	Bond Future	2,330.9200	2.3309	2,434.1900	2.4342	4.430	0	0	0
2012/11/22	R207	02/05/2013	6.46	Call	Bond Future	1,854.2300	1.8542	1,752.4000	1.7524	(5.492)	0	0	0
2012/11/22	R207	02/05/2013	6.46	Put	Bond Future	2,301.4200	2.3014	2,403.8200	2.4038	4.449	0	0	0
2012/11/22	R207	02/05/2013	6.44	Call	Bond Future	1,803.3400	1.8033	1,703.2600	1.7033	(5.550)	0	0	0
2012/11/22	R207	02/05/2013	6.44	Put	Bond Future	2,360.6700	2.3607	2,464.8200	2.4648	4.412	0	0	0
2012/11/22	R207	07/11/2013			Bond Future	6.6666	105.2641	6.7081	105.0535	0.622	0.0000	0.0000	0
2012/11/22	R207	07/11/2013	6.70	Call	Bond Future	3,270.4100	3.2704	3,156.7200	3.1567	(3.476)	0	0	0
2012/11/22	R207	07/11/2013	6.70	Put	Bond Future	3,100.8600	3.1009	3,197.7600	3.1978	3.125	0	0	0
2012/11/22	R207	07/11/2013	6.71	Call	Bond Future	3,296.3200	3.2963	3,182.0900	3.1821	(3.465)	0	0	0
2012/11/22	R207	07/11/2013	6.71	Put	Bond Future	3,076.0500	3.0761	3,172.4100	3.1724	3.133	0	0	0
2012/11/22	R207	07/11/2013	6.69	Call	Bond Future	3,244.6100	3.2446	3,131.4500	3.1314	(3.488)	0	0	0
2012/11/22	R207	07/11/2013	6.69	Put	Bond Future	3,125.8200	3.1258	3,223.2500	3.2232	3.117	0	0	0
2012/11/22	R208	07/02/2013			Bond Future	6.6883	102.8750	6.7135	102.7188	0.376	0.0000	0.0000	20,445
2012/11/22	R208	07/02/2013	8.00	Call	Bond Future	7,796.1100	7.7961	7,642.5600	7.6426	(1.970)	0	0	0
2012/11/22	R208	07/02/2013	8.00	Put	Bond Future	45.1200	0.0451	47.7700	0.0478	5.873	0	0	0
2012/11/22	R208	07/02/2013	8.05	Call	Bond Future	8,068.7700	8.0688	7,914.7700	7.9148	(1.909)	0	0	0
2012/11/22	R208	07/02/2013	8.05	Put	Bond Future	37.3300	0.0373	39.5300	0.0395	5.893	0	0	0
2012/11/22	R208	07/02/2013	8.83	Call	Bond Future	12,273.2700	12.2733	12,117.1300	12.1171	(1.272)	0	0	0
2012/11/22	R208	07/02/2013	8.83	Put	Bond Future	1.1400	0.0011	1.2000	0.0012	5.263	0	0	0
2012/11/22	R208	07/02/2013	6.00	Call	Bond Future	275.2800	0.2753	248.7200	0.2487	(9.648)	0	0	12,250
2012/11/22	R208	07/02/2013	6.00	Put	Bond Future	4,663.8300	4.6638	4,793.4700	4.7935	2.780	0	0	0
2012/11/22	R208	07/02/2013	7.78	Call	Bond Future	6,603.4100	6.6034	6,452.8600	6.4529	(2.280)	0	0	0
2012/11/22	R208	07/02/2013	7.78	Put	Bond Future	99.0900	0.0991	104.7400	0.1047	5.702	0	0	0
2012/11/22	R208	07/02/2013	7.85	Call	Bond Future	6,981.0300	6.9810	6,829.3100	6.8293	(2.173)	0	0	0
2012/11/22	R208	07/02/2013	7.85	Put	Bond Future	77.7900	0.0778	82.2700	0.0823	5.759	0	0	0
2012/11/22	R208	07/02/2013	7.95	Call	Bond Future	7,523.8000	7.5238	7,370.7700	7.3708	(2.034)	0	0	0
2012/11/22	R208	07/02/2013	7.95	Put	Bond Future	54.3200	0.0543	57.4900	0.0575	5.836	0	0	0
2012/11/22	R208	02/05/2013			Bond Future	6.7425	100.7190	6.7687	100.5606	0.389	0.0000	0.0000	47
2012/11/22	R208	02/05/2013	6.66	Call	Bond Future	2,132.2200	2.1322	2,050.0400	2.0500	(3.854)	0	0	0
2012/11/22	R208	02/05/2013	6.66	Put	Bond Future	2,632.6700	2.6327	2,708.8500	2.7088	2.894	0	0	0

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2012/11/22	R208	02/05/2013	6.64	Call	Bond Future	2,076.2300	2.0762	1,995.3600	1.9954	(3.895)	0	0	0
2012/11/22	R208	02/05/2013	6.64	Put	Bond Future	2,698.5200	2.6985	2,776.0100	2.7760	2.872	0	0	0
2012/11/22	R208	02/05/2013	6.65	Call	Bond Future	2,104.1200	2.1041	2,022.5900	2.0226	(3.875)	0	0	0
2012/11/22	R208	02/05/2013	6.65	Put	Bond Future	2,665.4600	2.6655	2,742.2900	2.7423	2.882	0	0	0
2012/11/22	R208	07/11/2013			Bond Future	6.8686	100.1095	6.8973	99.9460	0.418	0.0000	0.0000	0
2012/11/22	R208	07/11/2013	6.81	Call	Bond Future	3,633.6500	3.6337	3,546.2700	3.5463	(2.405)	0	0	0
2012/11/22	R208	07/11/2013	6.81	Put	Bond Future	3,967.7900	3.9678	4,043.8600	4.0439	1.917	0	0	0
2012/11/22	R208	07/11/2013	7.50	Call	Bond Future	5,860.4400	5.8604	5,747.8600	5.7479	(1.921)	0	0	0
2012/11/22	R208	07/11/2013	7.50	Put	Bond Future	2,344.2500	2.3443	2,395.1200	2.3951	2.170	0	0	230
2012/11/22	R208	07/11/2013	6.79	Call	Bond Future	3,577.3400	3.5773	3,490.7600	3.4908	(2.420)	0	0	0
2012/11/22	R208	07/11/2013	6.79	Put	Bond Future	4,025.8900	4.0259	4,102.7600	4.1028	1.909	0	0	0
2012/11/22	R208	07/11/2013	6.80	Call	Bond Future	3,605.4400	3.6054	3,518.4600	3.5185	(2.412)	0	0	0
2012/11/22	R208	07/11/2013	6.80	Put	Bond Future	3,996.7600	3.9968	4,073.2300	4.0732	1.913	0	0	0
2012/11/22	R209	07/02/2013			Bond Future	8.4170	80.3846	8.4468	80.1354	0.355	0.0000	0.0000	11,552
2012/11/22	R209	07/02/2013	8.63	Call	Bond Future	3,310.8500	3.3108	3,141.0000	3.1410	(5.130)	0	0	0
2012/11/22	R209	07/02/2013	8.63	Put	Bond Future	1,560.6700	1.5607	1,639.9700	1.6400	5.081	0	0	11,000
2012/11/22	R209	07/02/2013	8.83	Call	Bond Future	4,363.4800	4.3635	4,170.6400	4.1706	(4.419)	0	0	0
2012/11/22	R209	07/02/2013	8.83	Put	Bond Future	1,025.5800	1.0256	1,081.8900	1.0819	5.491	0	0	14,000
2012/11/22	R209	07/02/2013	8.95	Call	Bond Future	5,048.4700	5.0485	4,844.0700	4.8441	(4.049)	0	0	0
2012/11/22	R209	07/02/2013	8.95	Put	Bond Future	782.7800	0.7828	827.5300	0.8275	5.717	0	0	0
2012/11/22	R209	07/02/2013	9.06	Call	Bond Future	5,704.1400	5.7041	5,490.6900	5.4907	(3.742)	0	0	0
2012/11/22	R209	07/02/2013	9.06	Put	Bond Future	603.8800	0.6039	639.5800	0.6396	5.912	0	0	0
2012/11/22	R209	07/02/2013	9.10	Call	Bond Future	5,948.0000	5.9480	5,731.6100	5.7316	(3.638)	0	0	0
2012/11/22	R209	07/02/2013	9.10	Put	Bond Future	547.9700	0.5480	580.7300	0.5807	5.978	0	0	0
2012/11/22	R209	07/02/2013	9.00	Call	Bond Future	5,343.5600	5.3436	5,134.8700	5.1349	(3.905)	0	0	0
2012/11/22	R209	07/02/2013	9.00	Put	Bond Future	696.6500	0.6967	737.1100	0.7371	5.808	0	0	0
2012/11/22	R209	07/02/2013	9.05	Call	Bond Future	5,643.5700	5.6436	5,430.8800	5.4309	(3.769)	0	0	0
2012/11/22	R209	07/02/2013	9.05	Put	Bond Future	618.5600	0.6186	655.0200	0.6550	5.894	0	0	0
2012/11/22	R209	02/05/2013			Bond Future	8.4850	78.2095	8.5156	77.9572	0.361	0.0000	0.0000	33
2012/11/22	R209	02/05/2013	8.01	Call	Bond Future	2,465.1100	2.4651	2,360.1500	2.3601	(4.258)	0	0	0
2012/11/22	R209	02/05/2013	8.01	Put	Bond Future	6,542.8100	6.5428	6,690.1700	6.6902	2.252	0	0	0
2012/11/22	R209	02/05/2013	7.99	Call	Bond Future	2,405.9000	2.4059	2,302.6100	2.3026	(4.293)	0	0	0
2012/11/22	R209	02/05/2013	7.99	Put	Bond Future	6,662.5100	6.6625	6,811.5400	6.8115	2.237	0	0	0
2012/11/22	R209	02/05/2013	8.00	Call	Bond Future	2,435.4000	2.4354	2,331.2700	2.3313	(4.276)	0	0	0
2012/11/22	R209	02/05/2013	8.00	Put	Bond Future	6,602.4800	6.6025	6,750.6700	6.7507	2.244	0	0	0
2012/11/22	R209	07/11/2013			Bond Future	8.6402	77.2287	8.6727	76.9689	0.377	0.0000	0.0000	0
2012/11/22	R209	07/11/2013	8.81	Call	Bond Future	7,330.9200	7.3309	7,172.8900	7.1729	(2.156)	0	0	0
2012/11/22	R209	07/11/2013	8.81	Put	Bond Future	5,989.7400	5.9897	6,091.5500	6.0915	1.700	0	0	0
2012/11/22	R209	07/11/2013	9.50	Call	Bond Future	10,286.2300	10.2862	10,098.4900	10.0985	(1.825)	0	0	0
2012/11/22	R209	07/11/2013	9.50	Put	Bond Future	3,857.6900	3.8577	3,929.7900	3.9298	1.869	0	0	180
2012/11/22	R209	07/11/2013	8.79	Call	Bond Future	7,250.2100	7.2502	7,093.1400	7.0931	(2.166)	0	0	0
2012/11/22	R209	07/11/2013	8.79	Put	Bond Future	6,065.0700	6.0651	6,167.8400	6.1678	1.694	0	0	0
2012/11/22	R209	07/11/2013	8.80	Call	Bond Future	7,290.5200	7.2905	7,132.9700	7.1330	(2.161)	0	0	0
2012/11/22	R209	07/11/2013	8.80	Put	Bond Future	6,027.3000	6.0273	6,129.5900	6.1296	1.697	0	0	0
2012/11/22	R210	07/02/2013			Bond Future	160.0947	160.0947	160.0919	160.0919	(0.002)	0.0000	0.0000	1,264
2012/11/22	R210	07/02/2013	156.99	Call	Bond Future	3,104.7200	3.1047	3,101.9000	3.1019	(0.091)	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
2012/11/22	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R210	07/02/2013	157.00	Call	Bond Future	3,094.7200	3.0947	3,091.9000	3.0919	(0.091)	0	0	0
2012/11/22	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R210	07/02/2013	157.01	Call	Bond Future	3,084.7200	3.0847	3,081.9000	3.0819	(0.091)	0	0	0
2012/11/22	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R210	02/05/2013			Bond Future	160.2566	160.2566	160.2532	160.2532	(0.002)	0.0000	0.0000	7
2012/11/22	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R210	02/05/2013	161.14	Put	Bond Future	883.4000	0.8834	886.7900	0.8868	0.384	0	0	0
2012/11/22	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R210	02/05/2013	161.15	Put	Bond Future	893.4000	0.8934	896.7900	0.8968	0.379	0	0	0
2012/11/22	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R210	02/05/2013	161.16	Put	Bond Future	903.4000	0.9034	906.7900	0.9068	0.375	0	0	0
2012/11/22	R211	07/02/2013			Bond Future	124.3156	124.3156	125.5637	125.5637	1.004	0.0000	0.0000	703
2012/11/22	R211	07/02/2013	122.99	Call	Bond Future	1,325.5600	1.3256	2,573.6900	2.5737	94.159	0	0	0
2012/11/22	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R211	07/02/2013	123.00	Call	Bond Future	1,315.5600	1.3156	2,563.6900	2.5637	94.874	0	0	0
2012/11/22	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R211	07/02/2013	123.01	Call	Bond Future	1,305.5600	1.3056	2,553.6900	2.5537	95.601	0	0	0
2012/11/22	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R211	02/05/2013			Bond Future	125.8796	125.8796	127.1430	127.1430	1.004	0.0000	0.0000	7
2012/11/22	R211	02/05/2013	125.69	Call	Bond Future	189.6000	0.1896	1,452.9500	1.4529	666.324	0	0	0
2012/11/22	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R211	02/05/2013	125.70	Call	Bond Future	179.6000	0.1796	1,442.9500	1.4429	703.424	0	0	0
2012/11/22	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R211	02/05/2013	125.71	Call	Bond Future	169.6000	0.1696	1,432.9500	1.4329	744.900	0	0	0
2012/11/22	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R212	07/02/2013			Bond Future	129.7259	129.7259	129.7216	129.7216	(0.003)	0.0000	0.0000	3,165
2012/11/22	R212	07/02/2013	128.99	Call	Bond Future	735.8900	0.7359	731.6100	0.7316	(0.582)	0	0	0
2012/11/22	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R212	07/02/2013	129.00	Call	Bond Future	725.8900	0.7259	721.6100	0.7216	(0.590)	0	0	0
2012/11/22	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R212	07/02/2013	129.01	Call	Bond Future	715.8900	0.7159	711.6100	0.7116	(0.598)	0	0	0
2012/11/22	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R212	02/05/2013			Bond Future	131.3580	131.3580	131.3532	131.3532	(0.004)	0.0000	0.0000	11
2012/11/22	R212	02/05/2013	131.09	Call	Bond Future	267.9900	0.2680	263.1800	0.2632	(1.795)	0	0	0
2012/11/22	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R212	02/05/2013	131.10	Call	Bond Future	257.9900	0.2580	253.1800	0.2532	(1.864)	0	0	0
2012/11/22	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R212	02/05/2013	131.11	Call	Bond Future	247.9900	0.2480	243.1800	0.2432	(1.940)	0	0	0
2012/11/22	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R213	07/02/2013			Bond Future	8.1902	92.0675	8.2251	91.7682	0.427	0.0000	0.0000	7,609
2012/11/22	R213	07/02/2013	8.90	Call	Bond Future	6,487.7000	6.4877	6,232.1700	6.2322	(3.939)	0	0	0
2012/11/22	R213	07/02/2013	8.90	Put	Bond Future	692.2800	0.6923	736.1000	0.7361	6.330	0	0	0
2012/11/22	R213	07/02/2013	8.95	Call	Bond Future	6,802.9000	6.8029	6,543.3400	6.5433	(3.815)	0	0	0
2012/11/22	R213	07/02/2013	8.95	Put	Bond Future	620.4200	0.6204	660.2100	0.6602	6.413	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
2012/11/22	R213	07/02/2013	9.00	Call	Bond Future	7,121.8400	7.1218	6,858.5400	6.8585	(3.697)	0	0	0
2012/11/22	R213	07/02/2013	9.00	Put	Bond Future	554.9700	0.5550	591.0200	0.5910	6.496	0	0	0
2012/11/22	R213	07/02/2013	9.05	Call	Bond Future	7,443.9300	7.4439	7,177.1500	7.1772	(3.584)	0	0	0
2012/11/22	R213	07/02/2013	9.05	Put	Bond Future	495.3100	0.4953	527.8800	0.5279	6.576	0	0	0
2012/11/22	R213	02/05/2013			Bond Future	8.2588	89.6403	8.2947	89.3371	0.435	0.0000	0.0000	5
2012/11/22	R213	02/05/2013	7.86	Call	Bond Future	2,648.2300	2.6482	2,519.3000	2.5193	(4.869)	0	0	0
2012/11/22	R213	02/05/2013	7.86	Put	Bond Future	6,114.9200	6.1149	6,289.2400	6.2892	2.851	0	0	0
2012/11/22	R213	02/05/2013	7.84	Call	Bond Future	2,584.6100	2.5846	2,457.7100	2.4577	(4.910)	0	0	0
2012/11/22	R213	02/05/2013	7.84	Put	Bond Future	6,230.3200	6.2303	6,406.6700	6.4067	2.831	0	0	0
2012/11/22	R213	02/05/2013	7.85	Call	Bond Future	2,616.3000	2.6163	2,488.3800	2.4884	(4.889)	0	0	0
2012/11/22	R213	02/05/2013	7.85	Put	Bond Future	6,172.4400	6.1724	6,347.7700	6.3478	2.841	0	0	0
2012/11/22	R213	07/11/2013			Bond Future	8.4195	88.5830	8.4578	88.2708	0.455	0.0000	0.0000	0
2012/11/22	R213	07/11/2013	8.61	Call	Bond Future	7,218.5100	7.2185	7,031.3200	7.0313	(2.593)	0	0	0
2012/11/22	R213	07/11/2013	8.61	Put	Bond Future	5,680.5400	5.6805	5,805.5700	5.8056	2.201	0	0	0
2012/11/22	R213	07/11/2013	8.59	Call	Bond Future	7,134.0200	7.1340	6,948.0500	6.9480	(2.607)	0	0	0
2012/11/22	R213	07/11/2013	8.59	Put	Bond Future	5,755.6500	5.7557	5,881.9000	5.8819	2.193	0	0	0
2012/11/22	R213	07/11/2013	8.60	Call	Bond Future	7,176.2200	7.1762	6,989.6400	6.9896	(2.600)	0	0	0
2012/11/22	R213	07/11/2013	8.60	Put	Bond Future	5,717.9900	5.7180	5,843.6300	5.8436	2.197	0	0	0
2012/11/22	R214	07/02/2013			Bond Future	8.4465	82.1770	8.4763	81.9140	0.354	0.0000	0.0000	1,714
2012/11/22	R214	07/02/2013	8.59	Call	Bond Future	1,250.1300	1.2501	987.1400	0.9871	(21.037)	0	0	0
2012/11/22	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R214	07/02/2013	8.60	Call	Bond Future	1,336.0100	1.3360	1,073.0200	1.0730	(19.685)	0	0	0
2012/11/22	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/22	R214	07/02/2013	8.61	Call	Bond Future	1,421.7200	1.4217	1,158.7300	1.1587	(18.498)	0	0	0
2012/11/22	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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