



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 04/12/2012 to 04/12/2012

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/04	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	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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2012/12/04	2025	07/02/2013			Bond Future	110.9882	110.9882	111.0078	111.0078	0.018	0.0000	0.0000	0
2012/12/04	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	17.8400	0.0178	100.000	0	0	0
2012/12/04	2025	07/02/2013	110.99	Put	Bond Future	1.8500	0.0019	0.0000	0.0000	(100.000)	0	0	0
2012/12/04	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	7.8400	0.0078	100.000	0	0	0
2012/12/04	2025	07/02/2013	111.00	Put	Bond Future	11.8500	0.0119	0.0000	0.0000	(100.000)	0	0	0
2012/12/04	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	2025	07/02/2013	111.01	Put	Bond Future	21.8500	0.0219	2.1600	0.0022	(90.114)	0	0	0
2012/12/04	2038	07/02/2013			Bond Future	109.3192	109.3192	109.3406	109.3406	0.020	0.0000	0.0000	0
2012/12/04	2038	07/02/2013	105.99	Call	Bond Future	3,329.1600	3.3292	3,350.6200	3.3506	0.645	0	0	0
2012/12/04	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	2038	07/02/2013	106.00	Call	Bond Future	3,319.1600	3.3192	3,340.6200	3.3406	0.647	0	0	0
2012/12/04	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	2038	07/02/2013	106.01	Call	Bond Future	3,309.1600	3.3092	3,330.6200	3.3306	0.649	0	0	0
2012/12/04	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	2050	07/02/2013			Bond Future	115.1565	115.1565	115.1794	115.1794	0.020	0.0000	0.0000	0
2012/12/04	2050	07/02/2013	112.99	Call	Bond Future	2,166.4900	2.1665	2,189.4000	2.1894	1.057	0	0	0
2012/12/04	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	2050	07/02/2013	113.00	Call	Bond Future	2,156.4900	2.1565	2,179.4000	2.1794	1.062	0	0	0
2012/12/04	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	2050	07/02/2013	113.01	Call	Bond Future	2,146.4900	2.1465	2,169.4000	2.1694	1.067	0	0	0
2012/12/04	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	AL7T	07/02/2013			Index Future	480.9850	480.9850	481.5570	481.5570	0.119	0.0000	0.0000	12
2012/12/04	AL7T	02/05/2013			Index Future	487.0160	487.0160	487.5940	487.5940	0.119	0.0000	0.0000	0
2012/12/04	ALBI	07/02/2013			Index Future	428.2720	428.2720	428.6580	428.6580	0.090	0.0000	0.0000	1,077
2012/12/04	ALBI	02/05/2013			Index Future	433.6420	433.6420	434.0320	434.0320	0.090	0.0000	0.0000	0
2012/12/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	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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2012/12/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/04	EL28	07/02/2013			Bond Future	111.6721	111.6721	111.6943	111.6943	0.020	0.0000	0.0000	0
2012/12/04	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	EL28	07/02/2013	113.01	Put	Bond Future	1,337.9300	1.3379	1,315.7200	1.3157	(1.660)	0	0	0
2012/12/04	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	EL28	07/02/2013	112.99	Put	Bond Future	1,317.9300	1.3179	1,295.7200	1.2957	(1.685)	0	0	0
2012/12/04	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	EL28	07/02/2013	113.00	Put	Bond Future	1,327.9300	1.3279	1,305.7200	1.3057	(1.673)	0	0	0
2012/12/04	ES33	07/02/2013			Bond Future	9.0583	88.6696	9.0419	88.8051	(0.182)	0.0000	0.0000	303
2012/12/04	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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2012/12/04	ES33	07/02/2013	8.54	Put	Bond Future	4,426.3000		4.4263	4,290.8600	4.2909	(3.060)	0	0	0
2012/12/04	ES33	07/02/2013	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	ES33	07/02/2013	8.55	Put	Bond Future	4,337.6100		4.3376	4,202.1700	4.2022	(3.122)	0	0	0
2012/12/04	ES33	07/02/2013	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	ES33	07/02/2013	8.56	Put	Bond Future	4,249.0500		4.2490	4,113.6100	4.1136	(3.188)	0	0	0
2012/12/04	GOVI	07/02/2013			GOVI	428.5940		428.5940	428.9210	428.9210	0.076	0.0000	0.0000	333
2012/12/04	GOVI	07/02/2013	432.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	GOVI	07/02/2013	432.99	Put	GOVI	43,960.0000		4.3960	40,690.0000	4.0690	(7.439)	0	0	0
2012/12/04	GOVI	07/02/2013	433.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	GOVI	07/02/2013	433.00	Put	GOVI	44,060.0000		4.4060	40,790.0000	4.0790	(7.422)	0	0	0
2012/12/04	GOVI	07/02/2013	433.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	GOVI	07/02/2013	433.01	Put	GOVI	44,160.0000		4.4160	40,890.0000	4.0890	(7.405)	0	0	0
2012/12/04	GOVI	02/05/2013			GOVI	433.9690		433.9690	434.2980	434.2980	0.076	0.0000	0.0000	0
2012/12/04	GOVI	02/05/2013	432.99	Call	GOVI	9,790.0000		0.9790	13,080.0000	1.3080	33.606	0	0	0
2012/12/04	GOVI	02/05/2013	432.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	GOVI	02/05/2013	433.00	Call	GOVI	9,690.0000		0.9690	12,980.0000	1.2980	33.953	0	0	0
2012/12/04	GOVI	02/05/2013	433.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	GOVI	02/05/2013	433.01	Call	GOVI	9,590.0000		0.9590	12,880.0000	1.2880	34.307	0	0	0
2012/12/04	GOVI	02/05/2013	433.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/04	IGOV	07/02/2013			Index Future	195.4010		195.4010	195.6020	195.6020	0.103	0.0000	0.0000	607
2012/12/04	IGOV	02/05/2013			Index Future	197.8510		197.8510	198.0540	198.0540	0.103	0.0000	0.0000	0
2012/12/04	ILBI	07/02/2013			Index Future	521.4120		521.4120	521.4120	521.4120	0.000	0.0000	0.0000	169
2012/12/04	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/04	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/04	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/04	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/04	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/04	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/04	JBAF	19/12/2012			Jibar Tradeable Future	5.1200		94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/12/04	JBAF	16/01/2013			Jibar Tradeable Future	5.1000		94.9000	5.3700	94.6300	5.294	0.0000	0.0000	0
2012/12/04	JBAF	20/02/2013			Jibar Tradeable Future	5.0500		94.9500	5.0600	94.9400	0.198	0.0000	0.0000	0
2012/12/04	JBAF	20/03/2013			Jibar Tradeable Future	5.0200		94.9800	5.0400	94.9600	0.398	0.0000	0.0000	1,000
2012/12/04	JBAF	17/04/2013			Jibar Tradeable Future	4.9900		95.0100	5.0200	94.9800	0.601	0.0000	0.0000	0
2012/12/04	JBAF	15/05/2013			Jibar Tradeable Future	4.9800		95.0200	5.0100	94.9900	0.602	0.0000	0.0000	0
2012/12/04	JBAF	19/06/2013			Jibar Tradeable Future	4.9700		95.0300	4.9900	95.0100	0.402	0.0000	0.0000	500

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2012/12/04	JBAF	18/09/2013			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	2,200
2012/12/04	JBAF	18/12/2013			Jibar Tradeable Future	5.0900	94.9100	5.1000	94.9000	0.196	0.0000	0.0000	2,000
2012/12/04	JBAF	19/03/2014			Jibar Tradeable Future	5.2000	94.8000	5.2200	94.7800	0.385	0.0000	0.0000	1,000
2012/12/04	JBAF	18/06/2014			Jibar Tradeable Future	5.3400	94.6600	5.3600	94.6400	0.375	0.0000	0.0000	800
2012/12/04	JBAF	17/09/2014			Jibar Tradeable Future	5.4900	94.5100	5.5000	94.5000	0.182	0.0000	0.0000	0
2012/12/04	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/04	R023	07/02/2013			Bond Future	7.1504	107.7719	7.1034	108.1147	(0.658)	0.0000	0.0000	1,640
2012/12/04	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R023	07/02/2013	7.04	Put	Bond Future	806.8100	0.8068	463.9900	0.4640	(42.491)	0	0	0
2012/12/04	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R023	07/02/2013	7.05	Put	Bond Future	733.3900	0.7334	390.5700	0.3906	(46.745)	0	0	0
2012/12/04	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R023	07/02/2013	7.06	Put	Bond Future	660.0400	0.6600	317.2200	0.3172	(51.939)	0	0	0
2012/12/04	R023	02/05/2013			Bond Future	7.2124	105.1518	7.1638	105.4985	(0.674)	0.0000	0.0000	2
2012/12/04	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R023	02/05/2013	7.06	Put	Bond Future	1,091.6300	1.0916	744.8900	0.7449	(31.764)	0	0	0
2012/12/04	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R023	02/05/2013	7.04	Put	Bond Future	1,236.0100	1.2360	889.2700	0.8893	(28.053)	0	0	0
2012/12/04	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R023	02/05/2013	7.05	Put	Bond Future	1,163.7900	1.1638	817.0500	0.8170	(29.794)	0	0	0
2012/12/04	R023	01/08/2013			Bond Future	7.2759	106.5675	7.2255	106.9188	(0.693)	0.0000	0.0000	0
2012/12/04	R023	01/08/2013	7.29	Call	Bond Future	97.6300	0.0976	448.9400	0.4489	359.838	0	0	0
2012/12/04	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R023	01/08/2013	7.30	Call	Bond Future	167.0000	0.1670	518.3100	0.5183	210.365	0	0	0
2012/12/04	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R023	01/08/2013	7.31	Call	Bond Future	236.3100	0.2363	587.6200	0.5876	148.665	0	0	0
2012/12/04	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R157	07/02/2013			Bond Future	5.5337	124.5302	5.5278	124.5461	(0.108)	0.0000	0.0000	7,617
2012/12/04	R157	07/02/2013	6.28	Call	Bond Future	1,983.5900	1.9836	1,998.0200	1.9980	0.727	0	0	0
2012/12/04	R157	07/02/2013	6.28	Put	Bond Future	19.4800	0.0195	18.0800	0.0181	(7.187)	0	0	0
2012/12/04	R157	07/02/2013	6.50	Call	Bond Future	2,540.7900	2.5408	2,556.1100	2.5561	0.603	0	0	0
2012/12/04	R157	07/02/2013	6.50	Put	Bond Future	5.6600	0.0057	5.1500	0.0052	(9.011)	0	0	0
2012/12/04	R157	07/02/2013	6.70	Call	Bond Future	3,052.5700	3.0526	3,068.2400	3.0682	0.513	0	0	0
2012/12/04	R157	07/02/2013	6.70	Put	Bond Future	1.4300	0.0014	1.2700	0.0013	(11.189)	0	0	0
2012/12/04	R157	07/02/2013	6.75	Call	Bond Future	3,180.6600	3.1807	3,196.3800	3.1964	0.494	0	0	0
2012/12/04	R157	07/02/2013	6.75	Put	Bond Future	0.9800	0.0010	0.8700	0.0009	(11.224)	0	0	0
2012/12/04	R157	07/02/2013	6.80	Call	Bond Future	3,308.7100	3.3087	3,324.4600	3.3245	0.476	0	0	0
2012/12/04	R157	07/02/2013	6.80	Put	Bond Future	0.6700	0.0007	0.5900	0.0006	(11.940)	0	0	0
2012/12/04	R157	02/05/2013			Bond Future	5.5649	119.2225	5.5583	119.2383	(0.117)	0.0000	0.0000	141
2012/12/04	R157	02/05/2013	5.35	Call	Bond Future	386.1100	0.3861	390.0500	0.3901	1.020	0	0	0
2012/12/04	R157	02/05/2013	5.35	Put	Bond Future	907.4200	0.9074	895.5600	0.8956	(1.307)	0	0	0
2012/12/04	R157	02/05/2013	5.36	Call	Bond Future	395.3400	0.3953	399.3600	0.3994	1.017	0	0	0
2012/12/04	R157	02/05/2013	5.36	Put	Bond Future	892.3200	0.8923	880.5400	0.8805	(1.320)	0	0	0
2012/12/04	R157	02/05/2013	5.34	Call	Bond Future	377.0300	0.3770	380.8700	0.3809	1.018	0	0	0
2012/12/04	R157	02/05/2013	5.34	Put	Bond Future	922.6800	0.9227	910.7200	0.9107	(1.296)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/04	R157	07/11/2013			Bond Future	5.6371	115.7033	5.6288	115.7187	(0.146)	0.0000	0.0000	0
2012/12/04	R157	07/11/2013	5.61	Call	Bond Future	812.6200	0.8126	819.0300	0.8190	0.789	0	0	0
2012/12/04	R157	07/11/2013	5.61	Put	Bond Future	863.5200	0.8635	854.4900	0.8545	(1.046)	0	0	0
2012/12/04	R157	07/11/2013	5.59	Call	Bond Future	793.5400	0.7935	799.8400	0.7998	0.794	0	0	0
2012/12/04	R157	07/11/2013	5.59	Put	Bond Future	882.0800	0.8821	872.9400	0.8729	(1.036)	0	0	0
2012/12/04	R157	07/11/2013	5.60	Call	Bond Future	803.0400	0.8030	809.4000	0.8094	0.792	0	0	0
2012/12/04	R157	07/11/2013	5.60	Put	Bond Future	872.7600	0.8728	863.6800	0.8637	(1.040)	0	0	0
2012/12/04	R186	07/02/2013			Bond Future	7.6440	125.6563	7.6329	125.7657	(0.145)	0.0000	0.0000	37,363
2012/12/04	R186	07/02/2013	7.00	Call	Bond Future	650.2000	0.6502	656.3900	0.6564	0.952	0	0	10,300
2012/12/04	R186	07/02/2013	7.00	Put	Bond Future	7,229.3300	7.2293	7,126.0900	7.1261	(1.428)	0	0	0
2012/12/04	R186	07/02/2013	7.25	Call	Bond Future	1,236.3900	1.2364	1,250.7300	1.2507	1.160	0	0	670
2012/12/04	R186	07/02/2013	7.25	Put	Bond Future	5,204.7900	5.2048	5,109.7000	5.1097	(1.827)	0	0	0
2012/12/04	R186	07/02/2013	7.50	Call	Bond Future	2,119.2900	2.1193	2,145.8900	2.1459	1.255	0	0	575
2012/12/04	R186	07/02/2013	7.50	Put	Bond Future	3,549.1900	3.5492	3,466.3600	3.4664	(2.334)	0	0	0
2012/12/04	R186	07/02/2013	8.32	Call	Bond Future	7,096.5300	7.0965	7,173.6700	7.1737	1.087	0	0	0
2012/12/04	R186	07/02/2013	8.32	Put	Bond Future	679.4500	0.6794	647.1600	0.6472	(4.752)	0	0	2,000
2012/12/04	R186	07/02/2013	8.50	Call	Bond Future	8,481.4500	8.4814	8,567.2600	8.5673	1.012	0	0	0
2012/12/04	R186	07/02/2013	8.50	Put	Bond Future	435.1100	0.4351	411.4900	0.4115	(5.429)	0	0	0
2012/12/04	R186	07/02/2013	7.75	Call	Bond Future	3,330.7200	3.3307	3,372.5900	3.3726	1.257	0	0	1,000
2012/12/04	R186	07/02/2013	7.75	Put	Bond Future	2,292.0500	2.2921	2,224.4900	2.2245	(2.948)	0	0	0
2012/12/04	R186	07/02/2013	8.00	Call	Bond Future	4,836.3400	4.8363	4,894.4900	4.8945	1.202	0	0	0
2012/12/04	R186	07/02/2013	8.00	Put	Bond Future	1,396.8400	1.3968	1,345.5600	1.3456	(3.671)	0	0	150
2012/12/04	R186	07/02/2013	8.55	Call	Bond Future	8,872.7500	8.8727	8,960.7700	8.9608	0.992	0	0	0
2012/12/04	R186	07/02/2013	8.55	Put	Bond Future	379.5400	0.3795	358.1300	0.3581	(5.641)	0	0	0
2012/12/04	R186	07/02/2013	8.45	Call	Bond Future	8,090.8900	8.0909	8,174.4600	8.1745	1.033	0	0	0
2012/12/04	R186	07/02/2013	8.45	Put	Bond Future	493.8900	0.4939	468.0300	0.4680	(5.236)	0	0	0
2012/12/04	R186	07/02/2013	8.47	Call	Bond Future	8,246.6400	8.2466	8,331.1200	8.3311	1.024	0	0	0
2012/12/04	R186	07/02/2013	8.47	Put	Bond Future	469.6100	0.4696	444.6600	0.4447	(5.313)	0	0	0
2012/12/04	R186	02/05/2013			Bond Future	7.7148	127.1634	7.7033	127.2739	(0.148)	0.0000	0.0000	212
2012/12/04	R186	02/05/2013	7.41	Call	Bond Future	2,903.4800	2.9035	2,934.8300	2.9348	1.080	0	0	0
2012/12/04	R186	02/05/2013	7.41	Put	Bond Future	5,899.1800	5.8992	5,819.9900	5.8200	(1.342)	0	0	0
2012/12/04	R186	02/05/2013	7.39	Call	Bond Future	2,827.6100	2.8276	2,858.2300	2.8582	1.083	0	0	0
2012/12/04	R186	02/05/2013	7.39	Put	Bond Future	6,023.4400	6.0234	5,943.5200	5.9435	(1.327)	0	0	0
2012/12/04	R186	02/05/2013	7.40	Call	Bond Future	2,865.3900	2.8654	2,896.3700	2.8964	1.081	0	0	0
2012/12/04	R186	02/05/2013	7.40	Put	Bond Future	5,961.1000	5.9611	5,881.5400	5.8815	(1.335)	0	0	0
2012/12/04	R186	07/11/2013			Bond Future	7.8777	125.3104	7.8655	125.4231	(0.155)	0.0000	0.0000	0
2012/12/04	R186	07/11/2013	8.14	Call	Bond Future	7,929.6400	7.9296	7,985.8500	7.9859	0.709	0	0	0
2012/12/04	R186	07/11/2013	8.14	Put	Bond Future	5,536.4500	5.5364	5,479.9100	5.4799	(1.021)	0	0	0
2012/12/04	R186	07/11/2013	8.15	Call	Bond Future	7,980.2400	7.9802	8,036.6900	8.0367	0.707	0	0	0
2012/12/04	R186	07/11/2013	8.15	Put	Bond Future	5,497.1300	5.4971	5,440.8300	5.4408	(1.024)	0	0	0
2012/12/04	R186	07/11/2013	8.16	Call	Bond Future	8,030.9700	8.0310	8,087.6700	8.0877	0.706	0	0	0
2012/12/04	R186	07/11/2013	8.16	Put	Bond Future	5,458.0400	5.4580	5,401.9900	5.4020	(1.027)	0	0	0
2012/12/04	R186	07/11/2013	8.75	Call	Bond Future	11,237.2400	11.2372	11,307.6000	11.3076	0.626	0	0	0
2012/12/04	R186	07/11/2013	8.75	Put	Bond Future	3,529.4500	3.5294	3,487.0600	3.4871	(1.201)	0	0	130
2012/12/04	R189	07/02/2013			Bond Future	217.3160	217.3160	217.3410	217.3410	0.011	0.0000	0.0000	154
2012/12/04	R189	07/02/2013	212.99	Call	Bond Future	4,325.9800	4.3260	4,350.9500	4.3510	0.577	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/04	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R189	07/02/2013	213.00	Call	Bond Future	4,315.9800	4.3160	4,340.9500	4.3410	0.579	0	0	0
2012/12/04	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R189	07/02/2013	213.01	Call	Bond Future	4,305.9800	4.3060	4,330.9500	4.3310	0.580	0	0	0
2012/12/04	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R197	07/02/2013			Bond Future	280.9203	280.9203	280.9688	280.9688	0.017	0.0000	0.0000	2,543
2012/12/04	R197	07/02/2013	278.99	Call	Bond Future	1,930.3300	1.9303	1,978.7800	1.9788	2.510	0	0	0
2012/12/04	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R197	07/02/2013	279.00	Call	Bond Future	1,920.3300	1.9203	1,968.7800	1.9688	2.523	0	0	0
2012/12/04	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R197	07/02/2013	279.01	Call	Bond Future	1,910.3300	1.9103	1,958.7800	1.9588	2.536	0	0	0
2012/12/04	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R197	02/05/2013			Bond Future	284.4430	284.4430	284.4910	284.4910	0.017	0.0000	0.0000	40
2012/12/04	R197	02/05/2013	282.39	Call	Bond Future	2,053.0000	2.0530	2,100.9900	2.1010	2.338	0	0	0
2012/12/04	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R197	02/05/2013	282.40	Call	Bond Future	2,043.0000	2.0430	2,090.9900	2.0910	2.349	0	0	0
2012/12/04	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R197	02/05/2013	282.41	Call	Bond Future	2,033.0000	2.0330	2,080.9900	2.0810	2.361	0	0	0
2012/12/04	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R201	07/02/2013			Bond Future	5.1316	107.5862	5.1261	107.5963	(0.108)	0.0000	0.0000	1,540
2012/12/04	R201	07/02/2013	4.98	Call	Bond Future	138.9900	0.1390	140.6100	0.1406	1.166	0	0	0
2012/12/04	R201	07/02/2013	4.98	Put	Bond Future	415.5800	0.4156	407.1200	0.4071	(2.036)	0	0	0
2012/12/04	R201	07/02/2013	5.60	Call	Bond Future	880.8100	0.8808	889.0200	0.8890	0.932	0	0	0
2012/12/04	R201	07/02/2013	5.60	Put	Bond Future	32.0400	0.0320	30.1700	0.0302	(5.836)	0	0	0
2012/12/04	R201	07/02/2013	6.20	Call	Bond Future	1,923.5300	1.9235	1,933.5400	1.9335	0.520	0	0	0
2012/12/04	R201	07/02/2013	6.20	Put	Bond Future	0.5100	0.0005	0.4400	0.0004	(13.725)	0	0	0
2012/12/04	R201	07/02/2013	6.25	Call	Bond Future	2,012.2100	2.0122	2,022.2500	2.0222	0.499	0	0	0
2012/12/04	R201	07/02/2013	6.25	Put	Bond Future	0.3200	0.0003	0.2800	0.0003	(12.500)	0	0	0
2012/12/04	R201	07/02/2013	6.30	Call	Bond Future	2,100.8600	2.1009	2,110.9200	2.1109	0.479	0	0	0
2012/12/04	R201	07/02/2013	6.30	Put	Bond Future	0.2000	0.0002	0.1800	0.0002	(10.000)	0	0	0
2012/12/04	R201	02/05/2013			Bond Future	5.1159	108.8767	5.1096	108.8867	(0.122)	0.0000	0.0000	4
2012/12/04	R201	02/05/2013	4.05	Call	Bond Future	3.8500	0.0039	3.9000	0.0039	1.299	0	0	0
2012/12/04	R201	02/05/2013	4.05	Put	Bond Future	1,726.4300	1.7264	1,716.5000	1.7165	(0.575)	0	0	0
2012/12/04	R201	02/05/2013	4.06	Call	Bond Future	4.1100	0.0041	4.1600	0.0042	1.217	0	0	0
2012/12/04	R201	02/05/2013	4.06	Put	Bond Future	1,710.3500	1.7103	1,700.4200	1.7004	(0.581)	0	0	0
2012/12/04	R201	02/05/2013	4.04	Call	Bond Future	3.6100	0.0036	3.6500	0.0037	1.108	0	0	0
2012/12/04	R201	02/05/2013	4.04	Put	Bond Future	1,742.5200	1.7425	1,732.5800	1.7326	(0.570)	0	0	0
2012/12/04	R201	07/11/2013			Bond Future	5.0087	107.4126	5.0000	107.4221	(0.174)	0.0000	0.0000	0
2012/12/04	R201	07/11/2013	4.80	Call	Bond Future	318.5700	0.3186	321.9500	0.3220	1.061	0	0	0
2012/12/04	R201	07/11/2013	4.80	Put	Bond Future	547.7600	0.5478	541.5900	0.5416	(1.126)	0	0	0
2012/12/04	R201	07/11/2013	4.81	Call	Bond Future	323.5400	0.3235	326.9600	0.3270	1.057	0	0	0
2012/12/04	R201	07/11/2013	4.81	Put	Bond Future	541.7300	0.5417	535.6000	0.5356	(1.132)	0	0	0
2012/12/04	R201	07/11/2013	4.79	Call	Bond Future	313.6500	0.3136	317.0000	0.3170	1.068	0	0	0
2012/12/04	R201	07/11/2013	4.79	Put	Bond Future	553.8400	0.5538	547.6400	0.5476	(1.119)	0	0	0
2012/12/04	R202	07/02/2013			Bond Future	208.5453	208.5453	208.5854	208.5854	0.019	0.0000	0.0000	51,506

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2012/12/04	R202	07/02/2013	204.99	Call	Bond Future	3,555.2800	3.5553	3,595.4400	3.5954	1.130	0	0	0
2012/12/04	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R202	07/02/2013	205.00	Call	Bond Future	3,545.2800	3.5453	3,585.4400	3.5854	1.133	0	0	0
2012/12/04	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R202	07/02/2013	205.01	Call	Bond Future	3,535.2800	3.5353	3,575.4400	3.5754	1.136	0	0	0
2012/12/04	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R202	02/05/2013			Bond Future	211.1601	211.1601	211.2004	211.2004	0.019	0.0000	0.0000	1
2012/12/04	R202	02/05/2013	211.04	Call	Bond Future	120.0900	0.1201	160.4500	0.1605	33.608	0	0	0
2012/12/04	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R202	02/05/2013	211.05	Call	Bond Future	110.0900	0.1101	150.4500	0.1504	36.661	0	0	0
2012/12/04	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R202	02/05/2013	211.06	Call	Bond Future	100.0900	0.1001	140.4500	0.1404	40.324	0	0	0
2012/12/04	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R203	07/02/2013			Bond Future	6.0220	112.2226	6.0109	112.2690	(0.185)	0.0000	0.0000	19,048
2012/12/04	R203	07/02/2013	5.54	Call	Bond Future	178.6600	0.1787	182.5200	0.1825	2.161	0	0	10,000
2012/12/04	R203	07/02/2013	5.54	Put	Bond Future	2,209.3800	2.2094	2,166.8200	2.1668	(1.926)	0	0	0
2012/12/04	R203	07/02/2013	6.11	Call	Bond Future	1,033.9400	1.0339	1,054.4700	1.0545	1.986	0	0	12,600
2012/12/04	R203	07/02/2013	6.11	Put	Bond Future	668.1500	0.6681	642.2600	0.6423	(3.875)	0	0	3,254
2012/12/04	R203	07/02/2013	6.45	Call	Bond Future	2,009.4400	2.0094	2,042.1500	2.0422	1.628	0	0	0
2012/12/04	R203	07/02/2013	6.45	Put	Bond Future	244.2700	0.2443	230.5600	0.2306	(5.613)	0	0	0
2012/12/04	R203	07/02/2013	6.55	Call	Bond Future	2,346.3500	2.3463	2,382.0000	2.3820	1.519	0	0	0
2012/12/04	R203	07/02/2013	6.55	Put	Bond Future	173.8100	0.1738	163.0400	0.1630	(6.196)	0	0	0
2012/12/04	R203	07/02/2013	6.65	Call	Bond Future	2,699.2300	2.6992	2,737.3900	2.7374	1.414	0	0	0
2012/12/04	R203	07/02/2013	6.65	Put	Bond Future	121.2100	0.1212	112.9500	0.1129	(6.815)	0	0	30,250
2012/12/04	R203	07/02/2013	6.94	Call	Bond Future	3,781.0900	3.7811	3,824.1800	3.8242	1.140	0	0	0
2012/12/04	R203	07/02/2013	6.94	Put	Bond Future	37.8000	0.0378	34.4700	0.0345	(8.810)	0	0	0
2012/12/04	R203	07/02/2013	7.15	Call	Bond Future	4,591.1700	4.5912	4,636.1400	4.6361	0.979	0	0	0
2012/12/04	R203	07/02/2013	7.15	Put	Bond Future	13.8200	0.0138	12.3700	0.0124	(10.492)	0	0	0
2012/12/04	R203	07/02/2013	6.50	Call	Bond Future	2,175.6600	2.1757	2,209.8900	2.2099	1.573	0	0	0
2012/12/04	R203	07/02/2013	6.50	Put	Bond Future	206.5700	0.2066	194.3800	0.1944	(5.901)	0	0	0
2012/12/04	R203	02/05/2013			Bond Future	6.0697	109.4123	6.0579	109.4591	(0.194)	0.0000	0.0000	22
2012/12/04	R203	02/05/2013	5.90	Call	Bond Future	908.2700	0.9083	923.9700	0.9240	1.729	0	0	0
2012/12/04	R203	02/05/2013	5.90	Put	Bond Future	1,584.1200	1.5841	1,553.0400	1.5530	(1.962)	0	0	0
2012/12/04	R203	02/05/2013	5.91	Call	Bond Future	925.1800	0.9252	941.1100	0.9411	1.722	0	0	0
2012/12/04	R203	02/05/2013	5.91	Put	Bond Future	1,561.0700	1.5611	1,530.2200	1.5302	(1.976)	0	0	0
2012/12/04	R203	02/05/2013	5.89	Call	Bond Future	891.5500	0.8916	907.0300	0.9070	1.736	0	0	0
2012/12/04	R203	02/05/2013	5.89	Put	Bond Future	1,607.3800	1.6074	1,576.0800	1.5761	(1.947)	0	0	0
2012/12/04	R203	07/11/2013			Bond Future	6.1853	108.2700	6.1719	108.3173	(0.217)	0.0000	0.0000	0
2012/12/04	R203	07/11/2013	6.00	Call	Bond Future	1,520.2000	1.5202	1,538.9800	1.5390	1.235	0	0	0
2012/12/04	R203	07/11/2013	6.00	Put	Bond Future	2,174.1900	2.1742	2,145.6700	2.1457	(1.312)	0	0	0
2012/12/04	R203	07/11/2013	6.01	Call	Bond Future	1,536.0600	1.5361	1,554.9900	1.5550	1.232	0	0	0
2012/12/04	R203	07/11/2013	6.01	Put	Bond Future	2,154.6400	2.1546	2,126.2700	2.1263	(1.317)	0	0	0
2012/12/04	R203	07/11/2013	5.99	Call	Bond Future	1,504.4300	1.5044	1,523.0700	1.5231	1.239	0	0	0
2012/12/04	R203	07/11/2013	5.99	Put	Bond Future	2,193.8500	2.1938	2,165.1900	2.1652	(1.306)	0	0	0
2012/12/04	R204	07/02/2013			Bond Future	6.2627	109.5586	6.2516	109.6148	(0.176)	0.0000	0.0000	11,672
2012/12/04	R204	07/02/2013	7.29	Call	Bond Future	5,117.7100	5.1177	5,170.0300	5.1700	1.022	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/04	R204	07/02/2013	7.29	Put	Bond Future	44.1200	0.0441	40.3300	0.0403	(8.590)	0	0	0
2012/12/04	R204	07/02/2013	7.45	Call	Bond Future	5,858.8200	5.8588	5,912.8200	5.9128	0.922	0	0	0
2012/12/04	R204	07/02/2013	7.45	Put	Bond Future	21.5500	0.0215	19.4400	0.0194	(9.791)	0	0	0
2012/12/04	R204	07/02/2013	7.95	Call	Bond Future	8,180.9500	8.1810	8,236.8400	8.2368	0.683	0	0	0
2012/12/04	R204	07/02/2013	7.95	Put	Bond Future	1.5500	0.0016	1.3300	0.0013	(14.194)	0	0	0
2012/12/04	R204	07/02/2013	8.00	Call	Bond Future	8,411.1100	8.4111	8,467.0500	8.4671	0.665	0	0	0
2012/12/04	R204	07/02/2013	8.00	Put	Bond Future	1.1500	0.0012	0.9800	0.0010	(14.783)	0	0	0
2012/12/04	R204	07/02/2013	8.05	Call	Bond Future	8,640.7300	8.6407	8,696.7100	8.6967	0.648	0	0	0
2012/12/04	R204	07/02/2013	8.05	Put	Bond Future	0.8500	0.0009	0.7200	0.0007	(15.294)	0	0	0
2012/12/04	R204	02/05/2013			Bond Future	6.3149	110.8728	6.3034	110.9293	(0.183)	0.0000	0.0000	24
2012/12/04	R204	02/05/2013	6.30	Call	Bond Future	1,684.2600	1.6843	1,707.0000	1.7070	1.350	0	0	0
2012/12/04	R204	02/05/2013	6.30	Put	Bond Future	1,757.2300	1.7572	1,723.4100	1.7234	(1.925)	0	0	0
2012/12/04	R204	02/05/2013	6.31	Call	Bond Future	1,709.0000	1.7090	1,732.0000	1.7320	1.346	0	0	0
2012/12/04	R204	02/05/2013	6.31	Put	Bond Future	1,732.9900	1.7330	1,699.4300	1.6994	(1.937)	0	0	0
2012/12/04	R204	02/05/2013	6.29	Call	Bond Future	1,659.7200	1.6597	1,682.2100	1.6822	1.355	0	0	0
2012/12/04	R204	02/05/2013	6.29	Put	Bond Future	1,781.7000	1.7817	1,747.6300	1.7476	(1.912)	0	0	0
2012/12/04	R204	07/11/2013			Bond Future	6.4374	109.8467	6.4246	109.9041	(0.200)	0.0000	0.0000	0
2012/12/04	R204	07/11/2013	6.30	Call	Bond Future	2,285.7700	2.2858	2,309.2900	2.3093	1.029	0	0	0
2012/12/04	R204	07/11/2013	6.30	Put	Bond Future	2,902.0300	2.9020	2,868.1000	2.8681	(1.169)	0	0	0
2012/12/04	R204	07/11/2013	6.31	Call	Bond Future	2,306.9400	2.3069	2,330.6200	2.3306	1.026	0	0	0
2012/12/04	R204	07/11/2013	6.31	Put	Bond Future	2,878.2000	2.8782	2,844.4300	2.8444	(1.173)	0	0	0
2012/12/04	R204	07/11/2013	7.00	Call	Bond Future	4,049.1700	4.0492	4,083.4600	4.0835	0.847	0	0	0
2012/12/04	R204	07/11/2013	7.00	Put	Bond Future	1,570.7200	1.5707	1,547.5600	1.5476	(1.474)	0	0	180
2012/12/04	R204	07/11/2013	6.29	Call	Bond Future	2,264.7100	2.2647	2,288.0700	2.2881	1.031	0	0	0
2012/12/04	R204	07/11/2013	6.29	Put	Bond Future	2,925.9900	2.9260	2,891.9000	2.8919	(1.165)	0	0	0
2012/12/04	R206	07/02/2013			Bond Future	5.1096	102.7018	5.1097	102.7018	0.002	0.0000	0.0000	1,120
2012/12/04	R206	07/02/2013	4.76	Call	Bond Future	15.2800	0.0153	14.8700	0.0149	(2.683)	0	0	0
2012/12/04	R206	07/02/2013	4.76	Put	Bond Future	332.7900	0.3328	332.4700	0.3325	(0.096)	0	0	0
2012/12/04	R206	07/02/2013	5.00	Call	Bond Future	65.5800	0.0656	64.7800	0.0648	(1.220)	0	0	0
2012/12/04	R206	07/02/2013	5.00	Put	Bond Future	164.9400	0.1649	164.2300	0.1642	(0.430)	0	0	0
2012/12/04	R206	07/02/2013	5.95	Call	Bond Future	757.6300	0.7576	757.5100	0.7575	(0.016)	0	0	0
2012/12/04	R206	07/02/2013	5.95	Put	Bond Future	0.5300	0.0005	0.5000	0.0005	(5.660)	0	0	0
2012/12/04	R206	07/02/2013	6.00	Call	Bond Future	802.2100	0.8022	802.0900	0.8021	(0.015)	0	0	0
2012/12/04	R206	07/02/2013	6.00	Put	Bond Future	0.3500	0.0004	0.3200	0.0003	(8.571)	0	0	0
2012/12/04	R206	07/02/2013	6.05	Call	Bond Future	846.8100	0.8468	846.7100	0.8467	(0.012)	0	0	0
2012/12/04	R206	07/02/2013	6.05	Put	Bond Future	0.2100	0.0002	0.2000	0.0002	(4.762)	0	0	0
2012/12/04	R206	02/05/2013			Bond Future	5.0769	103.9336	5.0773	103.9333	0.009	0.0000	0.0000	23
2012/12/04	R206	02/05/2013	3.40	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/04	R206	02/05/2013	3.40	Put	Bond Future	1,154.6600	1.1547	1,154.9600	1.1550	0.026	0	0	0
2012/12/04	R206	02/05/2013	3.41	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/04	R206	02/05/2013	3.41	Put	Bond Future	1,147.7100	1.1477	1,148.0100	1.1480	0.026	0	0	0
2012/12/04	R206	02/05/2013	3.39	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/04	R206	02/05/2013	3.39	Put	Bond Future	1,161.6100	1.1616	1,161.9100	1.1619	0.026	0	0	0
2012/12/04	R206	07/11/2013			Bond Future	4.2392	102.9845	4.2446	102.9835	0.129	0.0000	0.0000	0
2012/12/04	R206	07/11/2013	4.30	Call	Bond Future	61.8400	0.0618	61.2400	0.0612	(0.970)	0	0	0
2012/12/04	R206	07/11/2013	4.30	Put	Bond Future	50.9400	0.0509	51.3100	0.0513	0.726	0	0	0
2012/12/04	R206	07/11/2013	4.31	Call	Bond Future	62.7900	0.0628	62.1900	0.0622	(0.956)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/04	R206	07/11/2013	4.31	Put	Bond Future	50.1000	0.0501	50.4700	0.0505	0.739	0	0	0
2012/12/04	R206	07/11/2013	4.29	Call	Bond Future	60.8900	0.0609	60.3000	0.0603	(0.969)	0	0	0
2012/12/04	R206	07/11/2013	4.29	Put	Bond Future	51.7900	0.0518	52.1700	0.0522	0.734	0	0	0
2012/12/04	R207	07/02/2013			Bond Future	6.5571	104.3598	6.5512	104.3927	(0.089)	0.0000	0.0000	6,643
2012/12/04	R207	07/02/2013	7.66	Call	Bond Future	6,023.5400	6.0235	6,053.5200	6.0535	0.498	0	0	0
2012/12/04	R207	07/02/2013	7.66	Put	Bond Future	44.1300	0.0441	41.2200	0.0412	(6.594)	0	0	0
2012/12/04	R207	07/02/2013	7.80	Call	Bond Future	6,731.7300	6.7317	6,762.8300	6.7628	0.462	0	0	0
2012/12/04	R207	07/02/2013	7.80	Put	Bond Future	24.0400	0.0240	22.2500	0.0223	(7.446)	0	0	0
2012/12/04	R207	07/02/2013	8.20	Call	Bond Future	8,755.2200	8.7552	8,787.7700	8.7878	0.372	0	0	0
2012/12/04	R207	07/02/2013	8.20	Put	Bond Future	3.3500	0.0034	3.0100	0.0030	(10.149)	0	0	0
2012/12/04	R207	07/02/2013	8.25	Call	Bond Future	9,006.1900	9.0062	9,038.8000	9.0388	0.362	0	0	0
2012/12/04	R207	07/02/2013	8.25	Put	Bond Future	2.5600	0.0026	2.2800	0.0023	(10.938)	0	0	0
2012/12/04	R207	07/02/2013	8.30	Call	Bond Future	9,256.5100	9.2565	9,289.1800	9.2892	0.353	0	0	0
2012/12/04	R207	07/02/2013	8.30	Put	Bond Future	1.9400	0.0019	1.7200	0.0017	(11.340)	0	0	0
2012/12/04	R207	02/05/2013			Bond Future	6.6162	105.6114	6.6101	105.6445	(0.092)	0.0000	0.0000	0
2012/12/04	R207	02/05/2013	6.45	Call	Bond Future	1,581.5600	1.5816	1,589.4800	1.5895	0.501	0	0	0
2012/12/04	R207	02/05/2013	6.45	Put	Bond Future	2,491.8200	2.4918	2,466.6600	2.4667	(1.010)	0	0	0
2012/12/04	R207	02/05/2013	6.46	Call	Bond Future	1,605.2700	1.6053	1,613.3200	1.6133	0.501	0	0	0
2012/12/04	R207	02/05/2013	6.46	Put	Bond Future	2,460.4800	2.4605	2,435.4500	2.4354	(1.017)	0	0	0
2012/12/04	R207	02/05/2013	6.44	Call	Bond Future	1,558.0700	1.5581	1,565.8600	1.5659	0.500	0	0	0
2012/12/04	R207	02/05/2013	6.44	Put	Bond Future	2,523.4200	2.5234	2,498.1300	2.4981	(1.002)	0	0	0
2012/12/04	R207	07/11/2013			Bond Future	6.7511	104.8358	6.7445	104.8691	(0.097)	0.0000	0.0000	0
2012/12/04	R207	07/11/2013	6.70	Call	Bond Future	2,938.7500	2.9388	2,950.9400	2.9509	0.415	0	0	0
2012/12/04	R207	07/11/2013	6.70	Put	Bond Future	3,197.4900	3.1975	3,176.3900	3.1764	(0.660)	0	0	0
2012/12/04	R207	07/11/2013	6.71	Call	Bond Future	2,963.5600	2.9636	2,975.8400	2.9758	0.414	0	0	0
2012/12/04	R207	07/11/2013	6.71	Put	Bond Future	3,171.5800	3.1716	3,150.5700	3.1506	(0.662)	0	0	0
2012/12/04	R207	07/11/2013	6.69	Call	Bond Future	2,914.0500	2.9140	2,926.1600	2.9262	0.416	0	0	0
2012/12/04	R207	07/11/2013	6.69	Put	Bond Future	3,223.5500	3.2236	3,202.3700	3.2024	(0.657)	0	0	0
2012/12/04	R208	07/02/2013			Bond Future	6.7123	102.7259	6.6910	102.8580	(0.317)	0.0000	0.0000	18,998
2012/12/04	R208	07/02/2013	8.00	Call	Bond Future	7,633.3400	7.6333	7,761.2900	7.7613	1.676	0	0	0
2012/12/04	R208	07/02/2013	8.00	Put	Bond Future	31.3600	0.0314	27.2500	0.0273	(13.106)	0	0	0
2012/12/04	R208	07/02/2013	8.05	Call	Bond Future	7,907.8200	7.9078	8,036.4500	8.0364	1.627	0	0	0
2012/12/04	R208	07/02/2013	8.05	Put	Bond Future	25.3900	0.0254	21.9600	0.0220	(13.509)	0	0	0
2012/12/04	R208	07/02/2013	8.83	Call	Bond Future	12,123.6200	12.1236	12,255.5800	12.2556	1.088	0	0	0
2012/12/04	R208	07/02/2013	8.83	Put	Bond Future	0.5000	0.0005	0.4000	0.0004	(20.000)	0	0	0
2012/12/04	R208	07/02/2013	6.00	Call	Bond Future	199.2100	0.1992	209.2200	0.2092	5.025	0	0	12,250
2012/12/04	R208	07/02/2013	6.00	Put	Bond Future	4,736.7700	4.7368	4,614.7200	4.6147	(2.577)	0	0	0
2012/12/04	R208	07/02/2013	7.78	Call	Bond Future	6,430.4300	6.4304	6,553.9700	6.5540	1.921	0	0	0
2012/12/04	R208	07/02/2013	7.78	Put	Bond Future	75.1200	0.0751	66.6000	0.0666	(11.342)	0	0	0
2012/12/04	R208	07/02/2013	7.85	Call	Bond Future	6,811.6800	6.8117	6,936.9100	6.9369	1.838	0	0	0
2012/12/04	R208	07/02/2013	7.85	Put	Bond Future	57.4500	0.0575	50.6200	0.0506	(11.889)	0	0	0
2012/12/04	R208	07/02/2013	7.95	Call	Bond Future	7,359.0200	7.3590	7,486.1900	7.4862	1.728	0	0	0
2012/12/04	R208	07/02/2013	7.95	Put	Bond Future	38.5500	0.0386	33.6600	0.0337	(12.685)	0	0	0
2012/12/04	R208	02/05/2013			Bond Future	6.7679	100.5652	6.7458	100.6986	(0.326)	0.0000	0.0000	47
2012/12/04	R208	02/05/2013	6.66	Call	Bond Future	1,996.1400	1.9961	2,051.3100	2.0513	2.764	0	0	0
2012/12/04	R208	02/05/2013	6.66	Put	Bond Future	2,650.3600	2.6504	2,572.0900	2.5721	(2.953)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/04	R208	02/05/2013	6.64	Call	Bond Future	1,941.5600	1.9416	1,995.6300	1.9956	2.785	0	0	0
2012/12/04	R208	02/05/2013	6.64	Put	Bond Future	2,717.6200	2.7176	2,638.2500	2.6382	(2.921)	0	0	0
2012/12/04	R208	02/05/2013	6.65	Call	Bond Future	1,968.7400	1.9687	2,023.3600	2.0234	2.774	0	0	0
2012/12/04	R208	02/05/2013	6.65	Put	Bond Future	2,683.8500	2.6838	2,605.0300	2.6050	(2.937)	0	0	0
2012/12/04	R208	07/11/2013			Bond Future	6.8979	99.9427	6.8739	100.0792	(0.348)	0.0000	0.0000	0
2012/12/04	R208	07/11/2013	6.81	Call	Bond Future	3,337.1800	3.3372	3,399.9600	3.4000	1.881	0	0	0
2012/12/04	R208	07/11/2013	6.81	Put	Bond Future	3,838.0700	3.8381	3,764.3800	3.7644	(1.920)	0	0	0
2012/12/04	R208	07/11/2013	7.50	Call	Bond Future	5,529.4800	5.5295	5,615.1500	5.6151	1.549	0	0	0
2012/12/04	R208	07/11/2013	7.50	Put	Bond Future	2,180.0400	2.1800	2,129.2400	2.1292	(2.330)	0	0	230
2012/12/04	R208	07/11/2013	6.79	Call	Bond Future	3,283.3100	3.2833	3,345.3900	3.3454	1.891	0	0	0
2012/12/04	R208	07/11/2013	6.79	Put	Bond Future	3,898.6100	3.8986	3,824.2200	3.8242	(1.908)	0	0	0
2012/12/04	R208	07/11/2013	6.80	Call	Bond Future	3,310.1800	3.3102	3,372.6100	3.3726	1.886	0	0	0
2012/12/04	R208	07/11/2013	6.80	Put	Bond Future	3,868.2500	3.8682	3,794.2100	3.7942	(1.914)	0	0	0
2012/12/04	R209	07/02/2013			Bond Future	8.4443	80.1563	8.4282	80.2909	(0.191)	0.0000	0.0000	11,374
2012/12/04	R209	07/02/2013	8.63	Call	Bond Future	2,992.9800	2.9930	3,062.0700	3.0621	2.308	0	0	0
2012/12/04	R209	07/02/2013	8.63	Put	Bond Future	1,471.0600	1.4711	1,405.5400	1.4055	(4.454)	0	0	11,000
2012/12/04	R209	07/02/2013	8.83	Call	Bond Future	4,043.2900	4.0433	4,128.6300	4.1286	2.111	0	0	0
2012/12/04	R209	07/02/2013	8.83	Put	Bond Future	933.6500	0.9336	884.3800	0.8844	(5.277)	0	0	14,000
2012/12/04	R209	07/02/2013	8.95	Call	Bond Future	4,733.1100	4.7331	4,827.3000	4.8273	1.990	0	0	0
2012/12/04	R209	07/02/2013	8.95	Put	Bond Future	695.6800	0.6957	655.2600	0.6553	(5.810)	0	0	0
2012/12/04	R209	07/02/2013	9.06	Call	Bond Future	5,395.6300	5.3956	5,497.1200	5.4971	1.881	0	0	0
2012/12/04	R209	07/02/2013	9.06	Put	Bond Future	523.6300	0.5236	490.5100	0.4905	(6.325)	0	0	0
2012/12/04	R209	07/02/2013	9.10	Call	Bond Future	5,642.3500	5.6424	5,746.2900	5.7463	1.842	0	0	0
2012/12/04	R209	07/02/2013	9.10	Put	Bond Future	470.5800	0.4706	439.9100	0.4399	(6.517)	0	0	0
2012/12/04	R209	07/02/2013	9.00	Call	Bond Future	5,031.1700	5.0312	5,128.7700	5.1288	1.940	0	0	0
2012/12/04	R209	07/02/2013	9.00	Put	Bond Future	612.5200	0.6125	575.5100	0.5755	(6.042)	0	0	0
2012/12/04	R209	07/02/2013	9.05	Call	Bond Future	5,334.3800	5.3344	5,435.2400	5.4352	1.891	0	0	0
2012/12/04	R209	07/02/2013	9.05	Put	Bond Future	537.6300	0.5376	503.8800	0.5039	(6.278)	0	0	0
2012/12/04	R209	02/05/2013			Bond Future	8.5133	77.9762	8.4968	78.1122	(0.194)	0.0000	0.0000	33
2012/12/04	R209	02/05/2013	8.01	Call	Bond Future	2,228.8000	2.2288	2,265.5000	2.2655	1.647	0	0	0
2012/12/04	R209	02/05/2013	8.01	Put	Bond Future	6,539.7800	6.5398	6,440.4600	6.4405	(1.519)	0	0	0
2012/12/04	R209	02/05/2013	7.99	Call	Bond Future	2,172.0500	2.1721	2,207.9500	2.2079	1.653	0	0	0
2012/12/04	R209	02/05/2013	7.99	Put	Bond Future	6,661.9400	6.6619	6,561.8200	6.5618	(1.503)	0	0	0
2012/12/04	R209	02/05/2013	8.00	Call	Bond Future	2,200.3100	2.2003	2,236.6100	2.2366	1.650	0	0	0
2012/12/04	R209	02/05/2013	8.00	Put	Bond Future	6,600.6700	6.6007	6,500.9500	6.5010	(1.511)	0	0	0
2012/12/04	R209	07/11/2013			Bond Future	8.6710	76.9822	8.6536	77.1214	(0.201)	0.0000	0.0000	0
2012/12/04	R209	07/11/2013	8.81	Call	Bond Future	6,895.7800	6.8958	6,965.9200	6.9659	1.017	0	0	0
2012/12/04	R209	07/11/2013	8.81	Put	Bond Future	5,801.1400	5.8011	5,731.9900	5.7320	(1.192)	0	0	0
2012/12/04	R209	07/11/2013	9.50	Call	Bond Future	9,851.6000	9.8516	9,939.5200	9.9395	0.892	0	0	0
2012/12/04	R209	07/11/2013	9.50	Put	Bond Future	3,669.6000	3.6696	3,618.2300	3.6182	(1.400)	0	0	180
2012/12/04	R209	07/11/2013	8.79	Call	Bond Future	6,815.2900	6.8153	6,884.8900	6.8849	1.021	0	0	0
2012/12/04	R209	07/11/2013	8.79	Put	Bond Future	5,876.6900	5.8767	5,807.0000	5.8070	(1.186)	0	0	0
2012/12/04	R209	07/11/2013	8.80	Call	Bond Future	6,855.3400	6.8553	6,925.2100	6.9252	1.019	0	0	0
2012/12/04	R209	07/11/2013	8.80	Put	Bond Future	5,838.6600	5.8387	5,769.2400	5.7692	(1.189)	0	0	0
2012/12/04	R210	07/02/2013			Bond Future	162.4995	162.4995	163.4680	163.4680	0.596	0.0000	0.0000	1,212
2012/12/04	R210	07/02/2013	156.99	Call	Bond Future	5,509.5100	5.5095	6,477.9800	6.4780	17.578	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/04	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R210	07/02/2013	157.00	Call	Bond Future	5,499.5100	5.4995	6,467.9800	6.4680	17.610	0	0	0
2012/12/04	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R210	07/02/2013	157.01	Call	Bond Future	5,489.5100	5.4895	6,457.9800	6.4580	17.642	0	0	0
2012/12/04	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R210	02/05/2013			Bond Future	162.6849	162.6849	163.6651	163.6651	0.603	0.0000	0.0000	7
2012/12/04	R210	02/05/2013	161.14	Call	Bond Future	1,544.9300	1.5449	2,525.1200	2.5251	63.446	0	0	0
2012/12/04	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R210	02/05/2013	161.15	Call	Bond Future	1,534.9300	1.5349	2,515.1200	2.5151	63.859	0	0	0
2012/12/04	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R210	02/05/2013	161.16	Call	Bond Future	1,524.9300	1.5249	2,505.1200	2.5051	64.278	0	0	0
2012/12/04	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R211	07/02/2013			Bond Future	125.6207	125.6207	125.6384	125.6384	0.014	0.0000	0.0000	522
2012/12/04	R211	07/02/2013	122.99	Call	Bond Future	2,630.6800	2.6307	2,648.4400	2.6484	0.675	0	0	0
2012/12/04	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R211	07/02/2013	123.00	Call	Bond Future	2,620.6800	2.6207	2,638.4400	2.6384	0.678	0	0	0
2012/12/04	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R211	07/02/2013	123.01	Call	Bond Future	2,610.6800	2.6107	2,628.4400	2.6284	0.680	0	0	0
2012/12/04	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R211	02/05/2013			Bond Future	127.1959	127.1959	127.2135	127.2135	0.014	0.0000	0.0000	7
2012/12/04	R211	02/05/2013	125.69	Call	Bond Future	1,505.9300	1.5059	1,523.5000	1.5235	1.167	0	0	0
2012/12/04	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R211	02/05/2013	125.70	Call	Bond Future	1,495.9300	1.4959	1,513.5000	1.5135	1.175	0	0	0
2012/12/04	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R211	02/05/2013	125.71	Call	Bond Future	1,485.9300	1.4859	1,503.5000	1.5035	1.182	0	0	0
2012/12/04	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R212	07/02/2013			Bond Future	130.8898	130.8898	130.9121	130.9121	0.017	0.0000	0.0000	3,064
2012/12/04	R212	07/02/2013	128.99	Call	Bond Future	1,899.7900	1.8998	1,922.1000	1.9221	1.174	0	0	0
2012/12/04	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R212	07/02/2013	129.00	Call	Bond Future	1,889.7900	1.8898	1,912.1000	1.9121	1.181	0	0	0
2012/12/04	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R212	07/02/2013	129.01	Call	Bond Future	1,879.7900	1.8798	1,902.1000	1.9021	1.187	0	0	0
2012/12/04	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R212	02/05/2013			Bond Future	132.5311	132.5311	132.5533	132.5533	0.017	0.0000	0.0000	11
2012/12/04	R212	02/05/2013	131.09	Call	Bond Future	1,441.1200	1.4411	1,463.2700	1.4633	1.537	0	0	0
2012/12/04	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R212	02/05/2013	131.10	Call	Bond Future	1,431.1200	1.4311	1,453.2700	1.4533	1.548	0	0	0
2012/12/04	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R212	02/05/2013	131.11	Call	Bond Future	1,421.1200	1.4211	1,443.2700	1.4433	1.559	0	0	0
2012/12/04	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/04	R213	07/02/2013			Bond Future	8.2120	91.8805	8.1907	92.0630	(0.260)	0.0000	0.0000	9,399
2012/12/04	R213	07/02/2013	8.90	Call	Bond Future	6,193.5300	6.1935	6,334.1600	6.3342	2.271	0	0	0
2012/12/04	R213	07/02/2013	8.90	Put	Bond Future	585.1300	0.5851	543.2000	0.5432	(7.166)	0	0	0
2012/12/04	R213	07/02/2013	8.95	Call	Bond Future	6,513.7500	6.5138	6,657.9400	6.6579	2.214	0	0	0
2012/12/04	R213	07/02/2013	8.95	Put	Bond Future	518.2900	0.5183	479.9200	0.4799	(7.403)	0	0	0

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2012/12/04	R213	07/02/2013	9.00	Call	Bond Future	6,837.8700	6.8379	6,985.4300	6.9854	2.158	0	0	0
2012/12/04	R213	07/02/2013	9.00	Put	Bond Future	458.0200	0.4580	423.0200	0.4230	(7.642)	0	0	0
2012/12/04	R213	07/02/2013	9.05	Call	Bond Future	7,165.2700	7.1653	7,316.0000	7.3160	2.104	0	0	0
2012/12/04	R213	07/02/2013	9.05	Put	Bond Future	403.6700	0.4037	371.8400	0.3718	(7.885)	0	0	0
2012/12/04	R213	02/05/2013			Bond Future	8.2815	89.4484	8.2596	89.6329	(0.264)	0.0000	0.0000	5
2012/12/04	R213	02/05/2013	7.86	Call	Bond Future	2,424.0400	2.4240	2,481.8900	2.4819	2.387	0	0	0
2012/12/04	R213	02/05/2013	7.86	Put	Bond Future	6,082.6700	6.0827	5,956.0200	5.9560	(2.082)	0	0	0
2012/12/04	R213	02/05/2013	7.84	Call	Bond Future	2,362.5400	2.3625	2,419.2200	2.4192	2.399	0	0	0
2012/12/04	R213	02/05/2013	7.84	Put	Bond Future	6,200.1900	6.2002	6,072.3700	6.0724	(2.062)	0	0	0
2012/12/04	R213	02/05/2013	7.85	Call	Bond Future	2,393.1600	2.3932	2,450.4300	2.4504	2.393	0	0	0
2012/12/04	R213	02/05/2013	7.85	Put	Bond Future	6,141.2400	6.1412	6,014.0100	6.0140	(2.072)	0	0	0
2012/12/04	R213	07/11/2013			Bond Future	8.4446	88.3781	8.4214	88.5672	(0.274)	0.0000	0.0000	0
2012/12/04	R213	07/11/2013	8.61	Call	Bond Future	6,840.8700	6.8409	6,939.9000	6.9399	1.448	0	0	0
2012/12/04	R213	07/11/2013	8.61	Put	Bond Future	5,507.8100	5.5078	5,417.7900	5.4178	(1.634)	0	0	0
2012/12/04	R213	07/11/2013	8.59	Call	Bond Future	6,756.8200	6.7568	6,855.0700	6.8551	1.454	0	0	0
2012/12/04	R213	07/11/2013	8.59	Put	Bond Future	5,583.3600	5.5834	5,492.5600	5.4926	(1.626)	0	0	0
2012/12/04	R213	07/11/2013	8.60	Call	Bond Future	6,798.7900	6.7988	6,897.4300	6.8974	1.451	0	0	0
2012/12/04	R213	07/11/2013	8.60	Put	Bond Future	5,545.4700	5.5455	5,455.0600	5.4551	(1.630)	0	0	0
2012/12/04	R214	07/02/2013			Bond Future	8.4790	81.8906	8.4629	82.0325	(0.190)	0.0000	0.0000	1,714
2012/12/04	R214	07/02/2013	8.59	Call	Bond Future	2,915.9900	2.9160	2,980.6300	2.9806	2.217	0	0	0
2012/12/04	R214	07/02/2013	8.59	Put	Bond Future	1,952.1900	1.9522	1,875.0300	1.8750	(3.952)	0	0	0
2012/12/04	R214	07/02/2013	8.60	Call	Bond Future	2,964.0500	2.9640	3,029.5400	3.0295	2.209	0	0	0
2012/12/04	R214	07/02/2013	8.60	Put	Bond Future	1,914.3700	1.9144	1,838.0600	1.8381	(3.986)	0	0	0
2012/12/04	R214	07/02/2013	8.61	Call	Bond Future	3,012.5000	3.0125	3,078.8300	3.0788	2.202	0	0	0
2012/12/04	R214	07/02/2013	8.61	Put	Bond Future	1,877.1100	1.8771	1,801.6400	1.8016	(4.021)	0	0	0
Total													307318