



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/12/2012 to 13/12/2012

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
2012/12/13	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	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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2012/12/13	2025	07/02/2013			Bond Future	114.2820	114.2820	114.3009	114.3009	0.017	0.0000	0.0000	0
2012/12/13	2025	07/02/2013	110.99	Call	Bond Future	3,292.0000	3.2920	3,310.8700	3.3109	0.573	0	0	0
2012/12/13	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	2025	07/02/2013	111.00	Call	Bond Future	3,282.0000	3.2820	3,300.8700	3.3009	0.575	0	0	0
2012/12/13	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	2025	07/02/2013	111.01	Call	Bond Future	3,272.0000	3.2720	3,290.8700	3.2909	0.577	0	0	0
2012/12/13	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	2038	07/02/2013			Bond Future	113.8166	113.8166	113.8376	113.8376	0.018	0.0000	0.0000	0
2012/12/13	2038	07/02/2013	105.99	Call	Bond Future	7,826.6100	7.8266	7,847.5800	7.8476	0.268	0	0	0
2012/12/13	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	2038	07/02/2013	106.00	Call	Bond Future	7,816.6100	7.8166	7,837.5800	7.8376	0.268	0	0	0
2012/12/13	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	2038	07/02/2013	106.01	Call	Bond Future	7,806.6100	7.8066	7,827.5800	7.8276	0.269	0	0	0
2012/12/13	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	2050	07/02/2013			Bond Future	118.5588	118.5588	119.0374	119.0374	0.404	0.0000	0.0000	0
2012/12/13	2050	07/02/2013	112.99	Call	Bond Future	5,568.7500	5.5688	6,047.4100	6.0474	8.595	0	0	0
2012/12/13	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	2050	07/02/2013	113.00	Call	Bond Future	5,558.7500	5.5588	6,037.4100	6.0374	8.611	0	0	0
2012/12/13	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	2050	07/02/2013	113.01	Call	Bond Future	5,548.7500	5.5488	6,027.4100	6.0274	8.626	0	0	0
2012/12/13	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	AL7T	07/02/2013			Index Future	486.6090	486.6090	487.3130	487.3130	0.145	0.0000	0.0000	12
2012/12/13	AL7T	02/05/2013			Index Future	492.7050	492.7050	493.4200	493.4200	0.145	0.0000	0.0000	0
2012/12/13	ALBI	07/02/2013			Index Future	434.2460	434.2460	434.9020	434.9020	0.151	0.0000	0.0000	1,077
2012/12/13	ALBI	02/05/2013			Index Future	439.6870	439.6870	440.3530	440.3530	0.151	0.0000	0.0000	0
2012/12/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	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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2012/12/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/13	EL28	07/02/2013			Bond Future	113.4456	113.4456	113.6848	113.6848	0.211	0.0000	0.0000	0
2012/12/13	EL28	07/02/2013	113.01	Call	Bond Future	435.5700	0.4356	674.7800	0.6748	54.919	0	0	0
2012/12/13	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	EL28	07/02/2013	112.99	Call	Bond Future	455.5700	0.4556	694.7800	0.6948	52.508	0	0	0
2012/12/13	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	EL28	07/02/2013	113.00	Call	Bond Future	445.5700	0.4456	684.7800	0.6848	53.686	0	0	0
2012/12/13	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	ES33	07/02/2013			Bond Future	8.7597	91.1778	8.7333	91.4053	(0.302)	0.0000	0.0000	303
2012/12/13	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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2012/12/13	ES33	07/02/2013	8.54	Put	Bond Future	1,918.1000	1.9181	1,690.5900	1.6906	(11.861)	0	0	0
2012/12/13	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	ES33	07/02/2013	8.55	Put	Bond Future	1,829.4100	1.8294	1,601.9000	1.6019	(12.436)	0	0	0
2012/12/13	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	ES33	07/02/2013	8.56	Put	Bond Future	1,740.8500	1.7409	1,513.3400	1.5133	(13.069)	0	0	0
2012/12/13	GOVI	07/02/2013			GOVI	434.4120	434.4120	435.0670	435.0670	0.151	0.0000	0.0000	335
2012/12/13	GOVI	07/02/2013	432.99	Call	GOVI	14,220.0000	1.4220	20,770.0000	2.0770	46.062	0	0	0
2012/12/13	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	GOVI	07/02/2013	433.00	Call	GOVI	14,120.0000	1.4120	20,670.0000	2.0670	46.388	0	0	0
2012/12/13	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	GOVI	07/02/2013	433.01	Call	GOVI	14,020.0000	1.4020	20,570.0000	2.0570	46.719	0	0	0
2012/12/13	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	GOVI	02/05/2013			GOVI	439.8550	439.8550	440.5200	440.5200	0.151	0.0000	0.0000	0
2012/12/13	GOVI	02/05/2013	432.99	Call	GOVI	68,650.0000	6.8650	75,300.0000	7.5300	9.687	0	0	0
2012/12/13	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	GOVI	02/05/2013	433.00	Call	GOVI	68,550.0000	6.8550	75,200.0000	7.5200	9.701	0	0	0
2012/12/13	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	GOVI	02/05/2013	433.01	Call	GOVI	68,450.0000	6.8450	75,100.0000	7.5100	9.715	0	0	0
2012/12/13	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/13	IGOV	07/02/2013			Index Future	200.1620	200.1620	200.1290	200.1290	(0.016)	0.0000	0.0000	610
2012/12/13	IGOV	02/05/2013			Index Future	202.6700	202.6700	202.6380	202.6380	(0.016)	0.0000	0.0000	0
2012/12/13	ILBI	07/02/2013			Index Future	535.0760	535.0760	534.8720	534.8720	(0.038)	0.0000	0.0000	183
2012/12/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/13	JBAF	19/12/2012			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/12/13	JBAF	16/01/2013			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	0
2012/12/13	JBAF	20/02/2013			Jibar Tradeable Future	5.0200	94.9800	5.0000	95.0000	(0.398)	0.0000	0.0000	0
2012/12/13	JBAF	20/03/2013			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	1,000
2012/12/13	JBAF	17/04/2013			Jibar Tradeable Future	4.9300	95.0700	4.9300	95.0700	0.000	0.0000	0.0000	0
2012/12/13	JBAF	15/05/2013			Jibar Tradeable Future	4.9100	95.0900	4.9000	95.1000	(0.204)	0.0000	0.0000	0
2012/12/13	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.8900	95.1100	(0.204)	0.0000	0.0000	500

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2012/12/13	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	2,200
2012/12/13	JBAF	18/12/2013			Jibar Tradeable Future	4.9700	95.0300	4.9500	95.0500	(0.402)	0.0000	0.0000	2,000
2012/12/13	JBAF	19/03/2014			Jibar Tradeable Future	5.0700	94.9300	5.0500	94.9500	(0.394)	0.0000	0.0000	1,000
2012/12/13	JBAF	18/06/2014			Jibar Tradeable Future	5.2000	94.8000	5.1700	94.8300	(0.577)	0.0000	0.0000	800
2012/12/13	JBAF	17/09/2014			Jibar Tradeable Future	5.3400	94.6600	5.3000	94.7000	(0.749)	0.0000	0.0000	0
2012/12/13	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/13	R023	07/02/2013			Bond Future	6.8904	109.6849	6.8693	109.8421	(0.306)	0.0000	0.0000	1,633
2012/12/13	R023	07/02/2013	7.04	Call	Bond Future	1,106.1700	1.1062	1,263.3300	1.2633	14.208	0	0	0
2012/12/13	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R023	07/02/2013	7.05	Call	Bond Future	1,179.5900	1.1796	1,336.7500	1.3368	13.323	0	0	0
2012/12/13	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R023	07/02/2013	7.06	Call	Bond Future	1,252.9400	1.2529	1,410.1000	1.4101	12.543	0	0	0
2012/12/13	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R023	02/05/2013			Bond Future	6.9435	107.0884	6.9216	107.2479	(0.315)	0.0000	0.0000	2
2012/12/13	R023	02/05/2013	7.06	Call	Bond Future	844.9600	0.8450	1,004.4900	1.0045	18.880	0	0	0
2012/12/13	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R023	02/05/2013	7.04	Call	Bond Future	700.5800	0.7006	860.1100	0.8601	22.771	0	0	0
2012/12/13	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R023	02/05/2013	7.05	Call	Bond Future	772.8000	0.7728	932.3300	0.9323	20.643	0	0	0
2012/12/13	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R023	01/08/2013			Bond Future	6.9977	108.5241	6.9751	108.6849	(0.323)	0.0000	0.0000	0
2012/12/13	R023	01/08/2013	7.29	Call	Bond Future	2,054.2300	2.0542	2,215.0300	2.2150	7.828	0	0	0
2012/12/13	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R023	01/08/2013	7.30	Call	Bond Future	2,123.6000	2.1236	2,284.4000	2.2844	7.572	0	0	0
2012/12/13	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R023	01/08/2013	7.31	Call	Bond Future	2,192.9100	2.1929	2,353.7100	2.3537	7.333	0	0	0
2012/12/13	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R157	07/02/2013			Bond Future	5.4317	124.8020	5.4048	124.8739	(0.496)	0.0000	0.0000	7,617
2012/12/13	R157	07/02/2013	6.28	Call	Bond Future	2,241.4500	2.2415	2,312.1200	2.3121	3.153	0	0	0
2012/12/13	R157	07/02/2013	6.28	Put	Bond Future	5.6100	0.0056	4.3200	0.0043	(22.995)	0	0	0
2012/12/13	R157	07/02/2013	6.50	Call	Bond Future	2,808.0600	2.8081	2,879.7000	2.8797	2.551	0	0	0
2012/12/13	R157	07/02/2013	6.50	Put	Bond Future	1.2000	0.0012	0.8800	0.0009	(26.667)	0	0	0
2012/12/13	R157	07/02/2013	6.70	Call	Bond Future	3,323.0800	3.3231	3,394.9800	3.3950	2.164	0	0	0
2012/12/13	R157	07/02/2013	6.70	Put	Bond Future	0.2100	0.0002	0.1500	0.0002	(28.571)	0	0	0
2012/12/13	R157	07/02/2013	6.75	Call	Bond Future	3,451.5400	3.4515	3,523.4600	3.5235	2.084	0	0	0
2012/12/13	R157	07/02/2013	6.75	Put	Bond Future	0.1300	0.0001	0.0900	0.0001	(30.769)	0	0	0
2012/12/13	R157	07/02/2013	6.80	Call	Bond Future	3,579.8500	3.5799	3,651.7800	3.6518	2.009	0	0	0
2012/12/13	R157	07/02/2013	6.80	Put	Bond Future	0.0800	0.0001	0.0500	0.0001	(37.500)	0	0	0
2012/12/13	R157	02/05/2013			Bond Future	5.4511	119.4983	5.4208	119.5717	(0.555)	0.0000	0.0000	182
2012/12/13	R157	02/05/2013	5.35	Call	Bond Future	486.6900	0.4867	517.4300	0.5174	6.316	0	0	0
2012/12/13	R157	02/05/2013	5.35	Put	Bond Future	732.2500	0.7322	689.5500	0.6895	(5.831)	0	0	0
2012/12/13	R157	02/05/2013	5.36	Call	Bond Future	497.5900	0.4976	528.8000	0.5288	6.272	0	0	0
2012/12/13	R157	02/05/2013	5.36	Put	Bond Future	718.8200	0.7188	676.5900	0.6766	(5.875)	0	0	0
2012/12/13	R157	02/05/2013	5.34	Call	Bond Future	475.9400	0.4759	506.2100	0.5062	6.360	0	0	0
2012/12/13	R157	02/05/2013	5.34	Put	Bond Future	745.8400	0.7458	702.6700	0.7027	(5.788)	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
2012/12/13	R157	07/11/2013			Bond Future	5.4911	115.9782	5.4513	116.0534	(0.726)	0.0000	0.0000	0
2012/12/13	R157	07/11/2013	5.61	Call	Bond Future	961.9200	0.9619	1,002.2200	1.0022	4.190	0	0	0
2012/12/13	R157	07/11/2013	5.61	Put	Bond Future	737.8900	0.7379	702.9800	0.7030	(4.731)	0	0	0
2012/12/13	R157	07/11/2013	5.59	Call	Bond Future	940.9100	0.9409	980.6800	0.9807	4.227	0	0	0
2012/12/13	R157	07/11/2013	5.59	Put	Bond Future	754.5200	0.7545	719.0800	0.7191	(4.697)	0	0	0
2012/12/13	R157	07/11/2013	5.60	Call	Bond Future	951.3800	0.9514	991.4200	0.9914	4.209	0	0	0
2012/12/13	R157	07/11/2013	5.60	Put	Bond Future	746.1700	0.7462	711.0000	0.7110	(4.713)	0	0	0
2012/12/13	R186	07/02/2013			Bond Future	7.3481	128.6200	7.3270	128.8348	(0.287)	0.0000	0.0000	49,121
2012/12/13	R186	07/02/2013	7.00	Call	Bond Future	1,128.5700	1.1286	1,173.4700	1.1735	3.978	0	0	10,300
2012/12/13	R186	07/02/2013	7.00	Put	Bond Future	4,743.9900	4.7440	4,574.0500	4.5740	(3.582)	0	0	0
2012/12/13	R186	07/02/2013	7.25	Call	Bond Future	2,061.3800	2.0614	2,136.6700	2.1367	3.652	0	0	670
2012/12/13	R186	07/02/2013	7.25	Put	Bond Future	3,066.0700	3.0661	2,926.5200	2.9265	(4.551)	0	0	0
2012/12/13	R186	07/02/2013	7.50	Call	Bond Future	3,377.7200	3.3777	3,487.5300	3.4875	3.251	0	0	575
2012/12/13	R186	07/02/2013	7.50	Put	Bond Future	1,843.9100	1.8439	1,738.8800	1.7389	(5.696)	0	0	0
2012/12/13	R186	07/02/2013	8.32	Call	Bond Future	9,581.1100	9.5811	9,774.7200	9.7747	2.021	0	0	0
2012/12/13	R186	07/02/2013	8.32	Put	Bond Future	200.3200	0.2003	179.0900	0.1791	(10.598)	0	0	2,000
2012/12/13	R186	07/02/2013	8.50	Call	Bond Future	11,115.9900	11.1160	11,318.1400	11.3181	1.819	0	0	0
2012/12/13	R186	07/02/2013	8.50	Put	Bond Future	105.9400	0.1059	93.2500	0.0932	(11.978)	0	0	0
2012/12/13	R186	07/02/2013	7.75	Call	Bond Future	5,029.3400	5.0293	5,172.1600	5.1722	2.840	0	0	1,000
2012/12/13	R186	07/02/2013	7.75	Put	Bond Future	1,026.9600	1.0270	954.9400	0.9549	(7.013)	0	0	0
2012/12/13	R186	07/02/2013	8.00	Call	Bond Future	6,932.6600	6.9327	7,102.5900	7.1026	2.451	0	0	0
2012/12/13	R186	07/02/2013	8.00	Put	Bond Future	529.4500	0.5295	484.5400	0.4845	(8.482)	0	0	150
2012/12/13	R186	07/02/2013	8.55	Call	Bond Future	11,544.8500	11.5448	11,748.8100	11.7488	1.767	0	0	0
2012/12/13	R186	07/02/2013	8.55	Put	Bond Future	87.9300	0.0879	77.0500	0.0771	(12.373)	0	0	0
2012/12/13	R186	07/02/2013	8.45	Call	Bond Future	10,687.8200	10.6878	10,887.9300	10.8879	1.872	0	0	0
2012/12/13	R186	07/02/2013	8.45	Put	Bond Future	127.1100	0.1271	112.3800	0.1124	(11.588)	0	0	0
2012/12/13	R186	07/02/2013	8.47	Call	Bond Future	10,858.9700	10.8590	11,059.9300	11.0599	1.851	0	0	0
2012/12/13	R186	07/02/2013	8.47	Put	Bond Future	118.2300	0.1182	104.3500	0.1044	(11.740)	0	0	0
2012/12/13	R186	02/05/2013			Bond Future	7.4096	130.1636	7.3878	130.3816	(0.294)	0.0000	0.0000	12
2012/12/13	R186	02/05/2013	7.41	Call	Bond Future	4,056.4900	4.0565	4,155.4400	4.1554	2.439	0	0	0
2012/12/13	R186	02/05/2013	7.41	Put	Bond Future	4,051.9900	4.0520	3,932.9600	3.9330	(2.938)	0	0	0
2012/12/13	R186	02/05/2013	7.39	Call	Bond Future	3,958.3500	3.9583	4,055.5800	4.0556	2.456	0	0	0
2012/12/13	R186	02/05/2013	7.39	Put	Bond Future	4,153.9800	4.1540	4,033.2300	4.0332	(2.907)	0	0	0
2012/12/13	R186	02/05/2013	7.40	Call	Bond Future	4,007.2500	4.0073	4,105.3400	4.1053	2.448	0	0	0
2012/12/13	R186	02/05/2013	7.40	Put	Bond Future	4,102.7600	4.1028	3,982.8700	3.9829	(2.922)	0	0	0
2012/12/13	R186	07/11/2013			Bond Future	7.5512	128.3844	7.5278	128.6081	(0.309)	0.0000	0.0000	0
2012/12/13	R186	07/11/2013	8.14	Call	Bond Future	9,620.8700	9.6209	9,758.7000	9.7587	1.433	0	0	0
2012/12/13	R186	07/11/2013	8.14	Put	Bond Future	4,153.6700	4.1537	4,067.7400	4.0677	(2.069)	0	0	0
2012/12/13	R186	07/11/2013	8.15	Call	Bond Future	9,678.1500	9.6782	9,816.4500	9.8164	1.429	0	0	0
2012/12/13	R186	07/11/2013	8.15	Put	Bond Future	4,121.0300	4.1210	4,035.5700	4.0356	(2.074)	0	0	0
2012/12/13	R186	07/11/2013	8.16	Call	Bond Future	9,735.5500	9.7355	9,874.3100	9.8743	1.425	0	0	0
2012/12/13	R186	07/11/2013	8.16	Put	Bond Future	4,088.6100	4.0886	4,003.6100	4.0036	(2.079)	0	0	0
2012/12/13	R186	07/11/2013	8.75	Call	Bond Future	13,252.7300	13.2527	13,416.9800	13.4170	1.239	0	0	0
2012/12/13	R186	07/11/2013	8.75	Put	Bond Future	2,470.9300	2.4709	2,411.4200	2.4114	(2.408)	0	0	130
2012/12/13	R189	07/02/2013			Bond Future	217.6114	217.6114	217.6353	217.6353	0.011	0.0000	0.0000	154
2012/12/13	R189	07/02/2013	212.99	Call	Bond Future	4,621.3600	4.6214	4,645.3300	4.6453	0.519	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
2012/12/13	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R189	07/02/2013	213.00	Call	Bond Future	4,611.3600	4.6114	4,635.3300	4.6353	0.520	0	0	0
2012/12/13	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R189	07/02/2013	213.01	Call	Bond Future	4,601.3600	4.6014	4,625.3300	4.6253	0.521	0	0	0
2012/12/13	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R197	07/02/2013			Bond Future	287.4086	287.4086	287.5825	287.5825	0.060	0.0000	0.0000	2,543
2012/12/13	R197	07/02/2013	278.99	Call	Bond Future	8,418.6200	8.4186	8,592.4900	8.5925	2.065	0	0	0
2012/12/13	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R197	07/02/2013	279.00	Call	Bond Future	8,408.6200	8.4086	8,582.4900	8.5825	2.068	0	0	0
2012/12/13	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R197	07/02/2013	279.01	Call	Bond Future	8,398.6200	8.3986	8,572.4900	8.5725	2.070	0	0	0
2012/12/13	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R197	02/05/2013			Bond Future	291.0103	291.0103	291.1873	291.1873	0.061	0.0000	0.0000	40
2012/12/13	R197	02/05/2013	282.39	Call	Bond Future	8,620.2600	8.6203	8,797.2800	8.7973	2.054	0	0	0
2012/12/13	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R197	02/05/2013	282.40	Call	Bond Future	8,610.2600	8.6103	8,787.2800	8.7873	2.056	0	0	0
2012/12/13	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R197	02/05/2013	282.41	Call	Bond Future	8,600.2600	8.6003	8,777.2800	8.7773	2.058	0	0	0
2012/12/13	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R201	07/02/2013			Bond Future	5.0564	107.7232	5.0459	107.7425	(0.208)	0.0000	0.0000	1,540
2012/12/13	R201	07/02/2013	4.98	Call	Bond Future	172.6300	0.1726	178.5500	0.1786	3.429	0	0	0
2012/12/13	R201	07/02/2013	4.98	Put	Bond Future	312.2100	0.3122	298.9100	0.2989	(4.260)	0	0	0
2012/12/13	R201	07/02/2013	5.60	Call	Bond Future	1,000.4800	1.0005	1,018.0900	1.0181	1.760	0	0	0
2012/12/13	R201	07/02/2013	5.60	Put	Bond Future	14.7000	0.0147	13.0900	0.0131	(10.952)	0	0	0
2012/12/13	R201	07/02/2013	6.20	Call	Bond Future	2,060.1300	2.0601	2,079.3300	2.0793	0.932	0	0	0
2012/12/13	R201	07/02/2013	6.20	Put	Bond Future	0.1000	0.0001	0.0800	0.0001	(20.000)	0	0	0
2012/12/13	R201	07/02/2013	6.25	Call	Bond Future	2,148.9600	2.1490	2,168.1700	2.1682	0.894	0	0	0
2012/12/13	R201	07/02/2013	6.25	Put	Bond Future	0.0600	0.0001	0.0500	0.0001	(16.667)	0	0	0
2012/12/13	R201	07/02/2013	6.30	Call	Bond Future	2,237.7000	2.2377	2,256.9200	2.2569	0.859	0	0	0
2012/12/13	R201	07/02/2013	6.30	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2012/12/13	R201	02/05/2013			Bond Future	5.0288	109.0161	5.0163	109.0360	(0.248)	0.0000	0.0000	4
2012/12/13	R201	02/05/2013	4.05	Call	Bond Future	6.8700	0.0069	7.1900	0.0072	4.658	0	0	0
2012/12/13	R201	02/05/2013	4.05	Put	Bond Future	1,590.0400	1.5900	1,570.4000	1.5704	(1.235)	0	0	0
2012/12/13	R201	02/05/2013	4.06	Call	Bond Future	7.3000	0.0073	7.6300	0.0076	4.521	0	0	0
2012/12/13	R201	02/05/2013	4.06	Put	Bond Future	1,574.1300	1.5741	1,554.5000	1.5545	(1.247)	0	0	0
2012/12/13	R201	02/05/2013	4.04	Call	Bond Future	6.4700	0.0065	6.7700	0.0068	4.637	0	0	0
2012/12/13	R201	02/05/2013	4.04	Put	Bond Future	1,605.9700	1.6060	1,586.3100	1.5863	(1.224)	0	0	0
2012/12/13	R201	07/11/2013			Bond Future	4.8850	107.5484	4.8665	107.5687	(0.378)	0.0000	0.0000	0
2012/12/13	R201	07/11/2013	4.80	Call	Bond Future	384.2900	0.3843	393.2000	0.3932	2.319	0	0	0
2012/12/13	R201	07/11/2013	4.80	Put	Bond Future	477.6800	0.4777	466.2900	0.4663	(2.384)	0	0	0
2012/12/13	R201	07/11/2013	4.81	Call	Bond Future	389.4100	0.3894	398.4000	0.3984	2.309	0	0	0
2012/12/13	R201	07/11/2013	4.81	Put	Bond Future	471.8000	0.4718	460.4900	0.4605	(2.397)	0	0	0
2012/12/13	R201	07/11/2013	4.79	Call	Bond Future	379.2100	0.3792	388.0400	0.3880	2.329	0	0	0
2012/12/13	R201	07/11/2013	4.79	Put	Bond Future	483.6000	0.4836	472.1300	0.4721	(2.372)	0	0	0
2012/12/13	R202	07/02/2013			Bond Future	216.7435	216.7435	216.7829	216.7829	0.018	0.0000	0.0000	51,506

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2012/12/13	R202	07/02/2013	204.99	Call	Bond Future	11,753.5000	11.7535	11,792.8700	11.7929	0.335	0	0	0
2012/12/13	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R202	07/02/2013	205.00	Call	Bond Future	11,743.5000	11.7435	11,782.8700	11.7829	0.335	0	0	0
2012/12/13	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R202	07/02/2013	205.01	Call	Bond Future	11,733.5000	11.7335	11,772.8700	11.7729	0.336	0	0	0
2012/12/13	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R202	02/05/2013			Bond Future	219.4597	219.4597	219.5003	219.5003	0.018	0.0000	0.0000	1
2012/12/13	R202	02/05/2013	211.04	Call	Bond Future	8,419.6900	8.4197	8,460.2900	8.4603	0.482	0	0	0
2012/12/13	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R202	02/05/2013	211.05	Call	Bond Future	8,409.6900	8.4097	8,450.2900	8.4503	0.483	0	0	0
2012/12/13	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R202	02/05/2013	211.06	Call	Bond Future	8,399.6900	8.3997	8,440.2900	8.4403	0.483	0	0	0
2012/12/13	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R203	07/02/2013			Bond Future	5.9001	112.7317	5.8685	112.8644	(0.537)	0.0000	0.0000	19,048
2012/12/13	R203	07/02/2013	5.54	Call	Bond Future	216.6300	0.2166	240.8400	0.2408	11.176	0	0	10,000
2012/12/13	R203	07/02/2013	5.54	Put	Bond Future	1,738.2700	1.7383	1,629.7400	1.6297	(6.244)	0	0	0
2012/12/13	R203	07/02/2013	6.11	Call	Bond Future	1,271.9000	1.2719	1,358.1600	1.3582	6.782	0	0	12,600
2012/12/13	R203	07/02/2013	6.11	Put	Bond Future	397.0300	0.3970	350.5500	0.3505	(11.707)	0	0	3,254
2012/12/13	R203	07/02/2013	6.45	Call	Bond Future	2,385.6100	2.3856	2,500.6900	2.5007	4.824	0	0	0
2012/12/13	R203	07/02/2013	6.45	Put	Bond Future	111.3600	0.1114	93.7000	0.0937	(15.858)	0	0	0
2012/12/13	R203	07/02/2013	6.55	Call	Bond Future	2,753.8700	2.7539	2,874.2000	2.8742	4.369	0	0	0
2012/12/13	R203	07/02/2013	6.55	Put	Bond Future	72.2500	0.0722	59.8400	0.0598	(17.176)	0	0	0
2012/12/13	R203	07/02/2013	6.65	Call	Bond Future	3,132.6500	3.1326	3,256.9600	3.2570	3.968	0	0	0
2012/12/13	R203	07/02/2013	6.65	Put	Bond Future	45.5500	0.0455	37.1200	0.0371	(18.507)	0	0	30,250
2012/12/13	R203	07/02/2013	6.94	Call	Bond Future	4,262.7800	4.2628	4,393.1800	4.3932	3.059	0	0	0
2012/12/13	R203	07/02/2013	6.94	Put	Bond Future	10.4100	0.0104	8.0700	0.0081	(22.478)	0	0	0
2012/12/13	R203	07/02/2013	7.15	Call	Bond Future	5,089.3300	5.0893	5,221.3200	5.2213	2.593	0	0	0
2012/12/13	R203	07/02/2013	7.15	Put	Bond Future	2.9000	0.0029	2.1500	0.0022	(25.862)	0	0	0
2012/12/13	R203	07/02/2013	6.50	Call	Bond Future	2,568.2400	2.5682	2,686.1100	2.6861	4.590	0	0	0
2012/12/13	R203	07/02/2013	6.50	Put	Bond Future	90.0700	0.0901	75.2000	0.0752	(16.509)	0	0	0
2012/12/13	R203	02/05/2013			Bond Future	5.9401	109.9282	5.9063	110.0630	(0.569)	0.0000	0.0000	22
2012/12/13	R203	02/05/2013	5.90	Call	Bond Future	1,101.1700	1.1012	1,163.4600	1.1635	5.657	0	0	0
2012/12/13	R203	02/05/2013	5.90	Put	Bond Future	1,261.1400	1.2611	1,188.5600	1.1886	(5.755)	0	0	0
2012/12/13	R203	02/05/2013	5.91	Call	Bond Future	1,120.7300	1.1207	1,183.7400	1.1837	5.622	0	0	0
2012/12/13	R203	02/05/2013	5.91	Put	Bond Future	1,240.7400	1.2407	1,168.8800	1.1689	(5.792)	0	0	0
2012/12/13	R203	02/05/2013	5.89	Call	Bond Future	1,081.8200	1.0818	1,143.3800	1.1434	5.690	0	0	0
2012/12/13	R203	02/05/2013	5.89	Put	Bond Future	1,281.7700	1.2818	1,208.4600	1.2085	(5.719)	0	0	0
2012/12/13	R203	07/11/2013			Bond Future	6.0372	108.7924	5.9981	108.9307	(0.647)	0.0000	0.0000	0
2012/12/13	R203	07/11/2013	6.00	Call	Bond Future	1,751.7300	1.7517	1,818.5600	1.8186	3.815	0	0	0
2012/12/13	R203	07/11/2013	6.00	Put	Bond Future	1,883.3600	1.8834	1,811.8300	1.8118	(3.798)	0	0	0
2012/12/13	R203	07/11/2013	6.01	Call	Bond Future	1,769.6100	1.7696	1,836.8700	1.8369	3.801	0	0	0
2012/12/13	R203	07/11/2013	6.01	Put	Bond Future	1,865.8300	1.8658	1,794.7300	1.7947	(3.811)	0	0	0
2012/12/13	R203	07/11/2013	5.99	Call	Bond Future	1,734.3600	1.7344	1,800.7600	1.8008	3.829	0	0	0
2012/12/13	R203	07/11/2013	5.99	Put	Bond Future	1,901.4200	1.9014	1,829.4600	1.8295	(3.785)	0	0	0
2012/12/13	R204	07/02/2013			Bond Future	6.1262	110.2552	6.1051	110.3635	(0.344)	0.0000	0.0000	16,672
2012/12/13	R204	07/02/2013	7.29	Call	Bond Future	5,782.8000	5.7828	5,888.9300	5.8889	1.835	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
2012/12/13	R204	07/02/2013	7.29	Put	Bond Future	12.6200	0.0126	10.5300	0.0105	(16.561)	0	0	0
2012/12/13	R204	07/02/2013	7.45	Call	Bond Future	6,539.0000	6.5390	6,646.2600	6.6463	1.640	0	0	0
2012/12/13	R204	07/02/2013	7.45	Put	Bond Future	5.1400	0.0051	4.1800	0.0042	(18.677)	0	0	0
2012/12/13	R204	07/02/2013	7.95	Call	Bond Future	8,876.1800	8.8762	8,984.3500	8.9843	1.219	0	0	0
2012/12/13	R204	07/02/2013	7.95	Put	Bond Future	0.1900	0.0002	0.1400	0.0001	(26.316)	0	0	0
2012/12/13	R204	07/02/2013	8.00	Call	Bond Future	9,106.6800	9.1067	9,214.8700	9.2149	1.188	0	0	0
2012/12/13	R204	07/02/2013	8.00	Put	Bond Future	0.1300	0.0001	0.1000	0.0001	(23.077)	0	0	0
2012/12/13	R204	07/02/2013	8.05	Call	Bond Future	9,336.5600	9.3366	9,444.7600	9.4448	1.159	0	0	0
2012/12/13	R204	07/02/2013	8.05	Put	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2012/12/13	R204	02/05/2013			Bond Future	6.1713	111.5785	6.1490	111.6885	(0.361)	0.0000	0.0000	24
2012/12/13	R204	02/05/2013	6.30	Call	Bond Future	1,986.9400	1.9869	2,044.2300	2.0442	2.883	0	0	0
2012/12/13	R204	02/05/2013	6.30	Put	Bond Future	1,354.2100	1.3542	1,301.4800	1.3015	(3.894)	0	0	0
2012/12/13	R204	02/05/2013	6.31	Call	Bond Future	2,014.9700	2.0150	2,072.7900	2.0728	2.870	0	0	0
2012/12/13	R204	02/05/2013	6.31	Put	Bond Future	1,333.2600	1.3333	1,281.0600	1.2811	(3.915)	0	0	0
2012/12/13	R204	02/05/2013	6.29	Call	Bond Future	1,959.1100	1.9591	2,015.8900	2.0159	2.898	0	0	0
2012/12/13	R204	02/05/2013	6.29	Put	Bond Future	1,375.3900	1.3754	1,322.1500	1.3222	(3.871)	0	0	0
2012/12/13	R204	07/11/2013			Bond Future	6.2775	110.5642	6.2525	110.6770	(0.399)	0.0000	0.0000	0
2012/12/13	R204	07/11/2013	6.30	Call	Bond Future	2,589.3800	2.5894	2,644.3400	2.6443	2.123	0	0	0
2012/12/13	R204	07/11/2013	6.30	Put	Bond Future	2,488.1000	2.4881	2,430.2600	2.4303	(2.325)	0	0	0
2012/12/13	R204	07/11/2013	6.31	Call	Bond Future	2,612.9700	2.6130	2,668.2500	2.6682	2.116	0	0	0
2012/12/13	R204	07/11/2013	6.31	Put	Bond Future	2,466.6900	2.4667	2,409.1700	2.4092	(2.332)	0	0	0
2012/12/13	R204	07/11/2013	7.00	Call	Bond Future	4,503.9500	4.5039	4,579.6200	4.5796	1.680	0	0	0
2012/12/13	R204	07/11/2013	7.00	Put	Bond Future	1,307.9600	1.3080	1,270.8300	1.2708	(2.839)	0	0	180
2012/12/13	R204	07/11/2013	6.29	Call	Bond Future	2,565.9100	2.5659	2,620.5500	2.6206	2.129	0	0	0
2012/12/13	R204	07/11/2013	6.29	Put	Bond Future	2,509.6500	2.5097	2,451.4900	2.4515	(2.317)	0	0	0
2012/12/13	R206	07/02/2013			Bond Future	5.0541	102.7522	5.0431	102.7621	(0.217)	0.0000	0.0000	1,120
2012/12/13	R206	07/02/2013	4.76	Call	Bond Future	17.8900	0.0179	18.8300	0.0188	5.254	0	0	0
2012/12/13	R206	07/02/2013	4.76	Put	Bond Future	285.0900	0.2851	276.0800	0.2761	(3.160)	0	0	0
2012/12/13	R206	07/02/2013	5.00	Call	Bond Future	79.4200	0.0794	82.8300	0.0828	4.294	0	0	0
2012/12/13	R206	07/02/2013	5.00	Put	Bond Future	128.4700	0.1285	121.9300	0.1219	(5.091)	0	0	0
2012/12/13	R206	07/02/2013	5.95	Call	Bond Future	807.5600	0.8076	817.4800	0.8175	1.228	0	0	0
2012/12/13	R206	07/02/2013	5.95	Put	Bond Future	0.1500	0.0002	0.1200	0.0001	(20.000)	0	0	0
2012/12/13	R206	07/02/2013	6.00	Call	Bond Future	852.2600	0.8523	862.1900	0.8622	1.165	0	0	0
2012/12/13	R206	07/02/2013	6.00	Put	Bond Future	0.0900	0.0001	0.0700	0.0001	(22.222)	0	0	0
2012/12/13	R206	07/02/2013	6.05	Call	Bond Future	896.9600	0.8970	906.9000	0.9069	1.108	0	0	0
2012/12/13	R206	07/02/2013	6.05	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2012/12/13	R206	02/05/2013			Bond Future	5.0013	103.9852	4.9858	103.9958	(0.310)	0.0000	0.0000	23
2012/12/13	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/13	R206	02/05/2013	3.40	Put	Bond Future	1,103.0900	1.1031	1,092.5100	1.0925	(0.959)	0	0	0
2012/12/13	R206	02/05/2013	3.41	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2012/12/13	R206	02/05/2013	3.41	Put	Bond Future	1,096.1400	1.0961	1,085.5700	1.0856	(0.964)	0	0	0
2012/12/13	R206	02/05/2013	3.39	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/13	R206	02/05/2013	3.39	Put	Bond Future	1,110.0400	1.1100	1,099.4600	1.0995	(0.953)	0	0	0
2012/12/13	R206	07/11/2013			Bond Future	3.9838	103.0303	3.9243	103.0410	(1.493)	0.0000	0.0000	0
2012/12/13	R206	07/11/2013	4.30	Call	Bond Future	91.2800	0.0913	98.2800	0.0983	7.669	0	0	0
2012/12/13	R206	07/11/2013	4.30	Put	Bond Future	34.5700	0.0346	30.9000	0.0309	(10.616)	0	0	0
2012/12/13	R206	07/11/2013	4.31	Call	Bond Future	92.4400	0.0924	99.4900	0.0995	7.627	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
2012/12/13	R206	07/11/2013	4.31	Put	Bond Future	33.9400	0.0339	30.3200	0.0303	(10.666)	0	0	0
2012/12/13	R206	07/11/2013	4.29	Call	Bond Future	90.1100	0.0901	97.0700	0.0971	7.724	0	0	0
2012/12/13	R206	07/11/2013	4.29	Put	Bond Future	35.2000	0.0352	31.4900	0.0315	(10.540)	0	0	0
2012/12/13	R207	07/02/2013			Bond Future	6.3950	105.2763	6.3687	105.4254	(0.410)	0.0000	0.0000	11,310
2012/12/13	R207	07/02/2013	7.66	Call	Bond Future	6,906.0300	6.9060	7,053.2000	7.0532	2.131	0	0	0
2012/12/13	R207	07/02/2013	7.66	Put	Bond Future	10.1600	0.0102	8.1900	0.0082	(19.390)	0	0	0
2012/12/13	R207	07/02/2013	7.80	Call	Bond Future	7,628.7900	7.6288	7,776.9500	7.7770	1.942	0	0	0
2012/12/13	R207	07/02/2013	7.80	Put	Bond Future	4.6400	0.0046	3.6600	0.0037	(21.121)	0	0	0
2012/12/13	R207	07/02/2013	8.20	Call	Bond Future	9,668.7000	9.6687	9,817.7400	9.8177	1.541	0	0	0
2012/12/13	R207	07/02/2013	8.20	Put	Bond Future	0.3700	0.0004	0.2700	0.0003	(27.027)	0	0	0
2012/12/13	R207	07/02/2013	8.25	Call	Bond Future	9,920.3500	9.9203	10,069.4200	10.0694	1.503	0	0	0
2012/12/13	R207	07/02/2013	8.25	Put	Bond Future	0.2600	0.0003	0.1900	0.0002	(26.923)	0	0	0
2012/12/13	R207	07/02/2013	8.30	Call	Bond Future	10,171.2100	10.1712	10,320.3000	10.3203	1.466	0	0	0
2012/12/13	R207	07/02/2013	8.30	Put	Bond Future	0.1800	0.0002	0.1300	0.0001	(27.778)	0	0	0
2012/12/13	R207	02/05/2013			Bond Future	6.4467	106.5396	6.4193	106.6910	(0.426)	0.0000	0.0000	0
2012/12/13	R207	02/05/2013	6.45	Call	Bond Future	1,931.8100	1.9318	2,003.2300	2.0032	3.697	0	0	0
2012/12/13	R207	02/05/2013	6.45	Put	Bond Future	1,913.9100	1.9139	1,833.8900	1.8339	(4.181)	0	0	0
2012/12/13	R207	02/05/2013	6.46	Call	Bond Future	1,959.5700	1.9596	2,031.6800	2.0317	3.680	0	0	0
2012/12/13	R207	02/05/2013	6.46	Put	Bond Future	1,886.6200	1.8866	1,807.2900	1.8073	(4.205)	0	0	0
2012/12/13	R207	02/05/2013	6.44	Call	Bond Future	1,904.2700	1.9043	1,975.0100	1.9750	3.715	0	0	0
2012/12/13	R207	02/05/2013	6.44	Put	Bond Future	1,941.4600	1.9415	1,860.7600	1.8608	(4.157)	0	0	0
2012/12/13	R207	07/11/2013			Bond Future	6.5650	105.7822	6.5347	105.9376	(0.462)	0.0000	0.0000	0
2012/12/13	R207	07/11/2013	6.70	Call	Bond Future	3,372.1400	3.3721	3,453.7600	3.4538	2.420	0	0	0
2012/12/13	R207	07/11/2013	6.70	Put	Bond Future	2,684.5200	2.6845	2,610.7400	2.6107	(2.748)	0	0	0
2012/12/13	R207	07/11/2013	6.71	Call	Bond Future	3,400.2700	3.4003	3,482.3000	3.4823	2.412	0	0	0
2012/12/13	R207	07/11/2013	6.71	Put	Bond Future	2,661.9300	2.6619	2,588.5600	2.5886	(2.756)	0	0	0
2012/12/13	R207	07/11/2013	6.69	Call	Bond Future	3,344.1200	3.3441	3,425.3200	3.4253	2.428	0	0	0
2012/12/13	R207	07/11/2013	6.69	Put	Bond Future	2,707.2600	2.7073	2,633.0600	2.6331	(2.741)	0	0	0
2012/12/13	R208	07/02/2013			Bond Future	6.4839	104.1540	6.4578	104.3190	(0.403)	0.0000	0.0000	19,166
2012/12/13	R208	07/02/2013	8.00	Call	Bond Future	9,034.5600	9.0346	9,198.6600	9.1987	1.816	0	0	0
2012/12/13	R208	07/02/2013	8.00	Put	Bond Future	4.5300	0.0045	3.5900	0.0036	(20.751)	0	0	0
2012/12/13	R208	07/02/2013	8.05	Call	Bond Future	9,313.9100	9.3139	9,478.2100	9.4782	1.764	0	0	0
2012/12/13	R208	07/02/2013	8.05	Put	Bond Future	3.4300	0.0034	2.6900	0.0027	(21.574)	0	0	0
2012/12/13	R208	07/02/2013	8.83	Call	Bond Future	13,551.1900	13.5512	13,716.2200	13.7162	1.218	0	0	0
2012/12/13	R208	07/02/2013	8.83	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/12/13	R208	07/02/2013	6.00	Call	Bond Future	328.0600	0.3281	351.2800	0.3513	7.078	0	0	12,250
2012/12/13	R208	07/02/2013	6.00	Put	Bond Future	3,437.5700	3.4376	3,295.7500	3.2957	(4.126)	0	0	0
2012/12/13	R208	07/02/2013	7.78	Call	Bond Future	7,797.8100	7.7978	7,960.2100	7.9602	2.083	0	0	0
2012/12/13	R208	07/02/2013	7.78	Put	Bond Future	14.4500	0.0145	11.8100	0.0118	(18.270)	0	0	0
2012/12/13	R208	07/02/2013	7.85	Call	Bond Future	8,192.4000	8.1924	8,355.5100	8.3555	1.991	0	0	0
2012/12/13	R208	07/02/2013	7.85	Put	Bond Future	10.1200	0.0101	8.1900	0.0082	(19.071)	0	0	0
2012/12/13	R208	07/02/2013	7.95	Call	Bond Future	8,754.4800	8.7545	8,918.3100	8.9183	1.871	0	0	0
2012/12/13	R208	07/02/2013	7.95	Put	Bond Future	5.9600	0.0060	4.7500	0.0048	(20.302)	0	0	0
2012/12/13	R208	02/05/2013			Bond Future	6.5306	102.0110	6.5034	102.1785	(0.417)	0.0000	0.0000	47
2012/12/13	R208	02/05/2013	6.66	Call	Bond Future	2,635.1800	2.6352	2,723.4800	2.7235	3.351	0	0	0
2012/12/13	R208	02/05/2013	6.66	Put	Bond Future	1,843.6300	1.8436	1,764.3800	1.7644	(4.299)	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
2012/12/13	R208	02/05/2013	6.64	Call	Bond Future	2,567.2100	2.5672	2,654.0400	2.6540	3.382	0	0	0
2012/12/13	R208	02/05/2013	6.64	Put	Bond Future	1,897.5000	1.8975	1,816.7800	1.8168	(4.254)	0	0	0
2012/12/13	R208	02/05/2013	6.65	Call	Bond Future	2,601.0800	2.6011	2,688.6400	2.6886	3.366	0	0	0
2012/12/13	R208	02/05/2013	6.65	Put	Bond Future	1,870.4200	1.8704	1,790.4300	1.7904	(4.277)	0	0	0
2012/12/13	R208	07/11/2013			Bond Future	6.6400	101.4212	6.6103	101.5931	(0.447)	0.0000	0.0000	0
2012/12/13	R208	07/11/2013	6.81	Call	Bond Future	3,992.0900	3.9921	4,084.0600	4.0841	2.304	0	0	0
2012/12/13	R208	07/11/2013	6.81	Put	Bond Future	3,014.4900	3.0145	2,934.5700	2.9346	(2.651)	0	0	0
2012/12/13	R208	07/11/2013	7.50	Call	Bond Future	6,458.6700	6.4587	6,578.8100	6.5788	1.860	0	0	0
2012/12/13	R208	07/11/2013	7.50	Put	Bond Future	1,630.7400	1.6307	1,578.9900	1.5790	(3.173)	0	0	230
2012/12/13	R208	07/11/2013	6.79	Call	Bond Future	3,929.0000	3.9290	4,020.0800	4.0201	2.318	0	0	0
2012/12/13	R208	07/11/2013	6.79	Put	Bond Future	3,065.8100	3.0658	2,985.0000	2.9850	(2.636)	0	0	0
2012/12/13	R208	07/11/2013	6.80	Call	Bond Future	3,960.4900	3.9605	4,052.0100	4.0520	2.311	0	0	0
2012/12/13	R208	07/11/2013	6.80	Put	Bond Future	3,040.0700	3.0401	2,959.7000	2.9597	(2.644)	0	0	0
2012/12/13	R209	07/02/2013			Bond Future	8.1447	82.7143	8.1185	82.9434	(0.321)	0.0000	0.0000	11,354
2012/12/13	R209	07/02/2013	8.63	Call	Bond Future	4,664.4100	4.6644	4,837.3300	4.8373	3.707	0	0	0
2012/12/13	R209	07/02/2013	8.63	Put	Bond Future	584.5300	0.5845	528.3300	0.5283	(9.615)	0	0	11,000
2012/12/13	R209	07/02/2013	8.83	Call	Bond Future	5,984.8200	5.9848	6,178.5000	6.1785	3.236	0	0	0
2012/12/13	R209	07/02/2013	8.83	Put	Bond Future	317.2200	0.3172	281.7800	0.2818	(11.172)	0	0	14,000
2012/12/13	R209	07/02/2013	8.95	Call	Bond Future	6,809.2700	6.8093	7,012.4000	7.0124	2.983	0	0	0
2012/12/13	R209	07/02/2013	8.95	Put	Bond Future	213.8800	0.2139	187.8900	0.1879	(12.152)	0	0	0
2012/12/13	R209	07/02/2013	9.06	Call	Bond Future	7,576.2700	7.5763	7,786.2500	7.7863	2.772	0	0	0
2012/12/13	R209	07/02/2013	9.06	Put	Bond Future	146.3100	0.1463	127.1700	0.1272	(13.082)	0	0	0
2012/12/13	R209	07/02/2013	9.10	Call	Bond Future	7,856.6000	7.8566	8,068.6900	8.0687	2.700	0	0	0
2012/12/13	R209	07/02/2013	9.10	Put	Bond Future	126.8700	0.1269	109.8400	0.1098	(13.423)	0	0	0
2012/12/13	R209	07/02/2013	9.00	Call	Bond Future	7,157.0100	7.1570	7,363.4600	7.3635	2.885	0	0	0
2012/12/13	R209	07/02/2013	9.00	Put	Bond Future	180.4000	0.1804	157.7300	0.1577	(12.567)	0	0	0
2012/12/13	R209	07/02/2013	9.05	Call	Bond Future	7,506.2600	7.5063	7,715.6900	7.7157	2.790	0	0	0
2012/12/13	R209	07/02/2013	9.05	Put	Bond Future	151.5500	0.1515	131.8600	0.1319	(12.992)	0	0	0
2012/12/13	R209	02/05/2013			Bond Future	8.2060	80.5653	8.1792	80.7975	(0.327)	0.0000	0.0000	33
2012/12/13	R209	02/05/2013	8.01	Call	Bond Future	2,783.5400	2.7835	2,875.6800	2.8757	3.310	0	0	0
2012/12/13	R209	02/05/2013	8.01	Put	Bond Future	4,505.4200	4.5054	4,365.3400	4.3653	(3.109)	0	0	0
2012/12/13	R209	02/05/2013	7.99	Call	Bond Future	2,710.4400	2.7104	2,800.7900	2.8008	3.333	0	0	0
2012/12/13	R209	02/05/2013	7.99	Put	Bond Future	4,611.2300	4.6112	4,469.3600	4.4694	(3.077)	0	0	0
2012/12/13	R209	02/05/2013	8.00	Call	Bond Future	2,746.7500	2.7468	2,837.9900	2.8380	3.322	0	0	0
2012/12/13	R209	02/05/2013	8.00	Put	Bond Future	4,558.0100	4.5580	4,417.0300	4.4170	(3.093)	0	0	0
2012/12/13	R209	07/11/2013			Bond Future	8.3465	79.6371	8.3182	79.8755	(0.339)	0.0000	0.0000	0
2012/12/13	R209	07/11/2013	8.81	Call	Bond Future	8,349.9500	8.3500	8,492.2100	8.4922	1.704	0	0	0
2012/12/13	R209	07/11/2013	8.81	Put	Bond Future	4,600.4000	4.6004	4,504.2300	4.5042	(2.090)	0	0	0
2012/12/13	R209	07/11/2013	9.50	Call	Bond Future	11,589.0000	11.5890	11,760.2500	11.7603	1.478	0	0	0
2012/12/13	R209	07/11/2013	9.50	Put	Bond Future	2,752.0900	2.7521	2,684.9100	2.6849	(2.441)	0	0	180
2012/12/13	R209	07/11/2013	8.79	Call	Bond Future	8,258.6900	8.2587	8,400.0300	8.4000	1.711	0	0	0
2012/12/13	R209	07/11/2013	8.79	Put	Bond Future	4,665.1800	4.6652	4,568.0900	4.5681	(2.081)	0	0	0
2012/12/13	R209	07/11/2013	8.80	Call	Bond Future	8,304.2800	8.3043	8,446.0800	8.4461	1.708	0	0	0
2012/12/13	R209	07/11/2013	8.80	Put	Bond Future	4,632.6900	4.6327	4,536.0600	4.5361	(2.086)	0	0	0
2012/12/13	R210	07/02/2013			Bond Future	166.0061	166.0061	166.0350	166.0350	0.017	0.0000	0.0000	1,212
2012/12/13	R210	07/02/2013	156.99	Call	Bond Future	9,016.0600	9.0161	9,045.0100	9.0450	0.321	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
2012/12/13	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R210	07/02/2013	157.00	Call	Bond Future	9,006.0600	9.0061	9,035.0100	9.0350	0.321	0	0	0
2012/12/13	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R210	07/02/2013	157.01	Call	Bond Future	8,996.0600	8.9961	9,025.0100	9.0250	0.322	0	0	0
2012/12/13	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R210	02/05/2013			Bond Future	166.2291	166.2291	166.2591	166.2591	0.018	0.0000	0.0000	7
2012/12/13	R210	02/05/2013	161.14	Call	Bond Future	5,089.0800	5.0891	5,119.1000	5.1191	0.590	0	0	0
2012/12/13	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R210	02/05/2013	161.15	Call	Bond Future	5,079.0800	5.0791	5,109.1000	5.1091	0.591	0	0	0
2012/12/13	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R210	02/05/2013	161.16	Call	Bond Future	5,069.0800	5.0691	5,099.1000	5.0991	0.592	0	0	0
2012/12/13	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R211	07/02/2013			Bond Future	125.9282	125.9282	125.9452	125.9452	0.014	0.0000	0.0000	522
2012/12/13	R211	07/02/2013	122.99	Call	Bond Future	2,938.1500	2.9381	2,955.2500	2.9552	0.582	0	0	0
2012/12/13	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R211	07/02/2013	123.00	Call	Bond Future	2,928.1500	2.9281	2,945.2500	2.9452	0.584	0	0	0
2012/12/13	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R211	07/02/2013	123.01	Call	Bond Future	2,918.1500	2.9181	2,935.2500	2.9352	0.586	0	0	0
2012/12/13	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R211	02/05/2013			Bond Future	127.5062	127.5062	127.5239	127.5239	0.014	0.0000	0.0000	7
2012/12/13	R211	02/05/2013	125.69	Call	Bond Future	1,816.1800	1.8162	1,833.9400	1.8339	0.978	0	0	0
2012/12/13	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R211	02/05/2013	125.70	Call	Bond Future	1,806.1800	1.8062	1,823.9400	1.8239	0.983	0	0	0
2012/12/13	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R211	02/05/2013	125.71	Call	Bond Future	1,796.1800	1.7962	1,813.9400	1.8139	0.989	0	0	0
2012/12/13	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R212	07/02/2013			Bond Future	133.3220	133.3220	132.6335	132.6335	(0.516)	0.0000	0.0000	3,064
2012/12/13	R212	07/02/2013	128.99	Call	Bond Future	4,331.9900	4.3320	3,643.5300	3.6435	(15.892)	0	0	0
2012/12/13	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R212	07/02/2013	129.00	Call	Bond Future	4,321.9900	4.3220	3,633.5300	3.6335	(15.929)	0	0	0
2012/12/13	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R212	07/02/2013	129.01	Call	Bond Future	4,311.9900	4.3120	3,623.5300	3.6235	(15.966)	0	0	0
2012/12/13	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R212	02/05/2013			Bond Future	134.9926	134.9926	134.2961	134.2961	(0.516)	0.0000	0.0000	11
2012/12/13	R212	02/05/2013	131.09	Call	Bond Future	3,902.5900	3.9026	3,206.1300	3.2061	(17.846)	0	0	0
2012/12/13	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R212	02/05/2013	131.10	Call	Bond Future	3,892.5900	3.8926	3,196.1300	3.1961	(17.892)	0	0	0
2012/12/13	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R212	02/05/2013	131.11	Call	Bond Future	3,882.5900	3.8826	3,186.1300	3.1861	(17.938)	0	0	0
2012/12/13	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/13	R213	07/02/2013			Bond Future	7.8606	94.9606	7.8243	95.2878	(0.462)	0.0000	0.0000	9,399
2012/12/13	R213	07/02/2013	8.90	Call	Bond Future	8,829.4900	8.8295	9,134.3300	9.1343	3.453	0	0	0
2012/12/13	R213	07/02/2013	8.90	Put	Bond Future	140.9900	0.1410	118.6000	0.1186	(15.881)	0	0	0
2012/12/13	R213	07/02/2013	8.95	Call	Bond Future	9,193.9400	9.1939	9,501.8000	9.5018	3.349	0	0	0
2012/12/13	R213	07/02/2013	8.95	Put	Bond Future	118.3800	0.1184	99.0100	0.0990	(16.363)	0	0	0

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2012/12/13	R213	07/02/2013	9.00	Call	Bond Future	9,558.9600	9.5590	9,869.5200	9.8695	3.249	0	0	0
2012/12/13	R213	07/02/2013	9.00	Put	Bond Future	99.0100	0.0990	82.3400	0.0823	(16.837)	0	0	0
2012/12/13	R213	07/02/2013	9.05	Call	Bond Future	9,924.2000	9.9242	10,237.1400	10.2371	3.153	0	0	0
2012/12/13	R213	07/02/2013	9.05	Put	Bond Future	82.5000	0.0825	68.2100	0.0682	(17.321)	0	0	0
2012/12/13	R213	02/05/2013			Bond Future	7.9208	92.5660	7.8835	92.8977	(0.471)	0.0000	0.0000	5
2012/12/13	R213	02/05/2013	7.86	Call	Bond Future	3,491.7300	3.4917	3,645.6800	3.6457	4.409	0	0	0
2012/12/13	R213	02/05/2013	7.86	Put	Bond Future	4,032.7800	4.0328	3,855.0300	3.8550	(4.408)	0	0	0
2012/12/13	R213	02/05/2013	7.84	Call	Bond Future	3,408.7600	3.4088	3,560.2000	3.5602	4.443	0	0	0
2012/12/13	R213	02/05/2013	7.84	Put	Bond Future	4,128.8300	4.1288	3,948.5700	3.9486	(4.366)	0	0	0
2012/12/13	R213	02/05/2013	7.85	Call	Bond Future	3,450.1000	3.4501	3,602.8000	3.6028	4.426	0	0	0
2012/12/13	R213	02/05/2013	7.85	Put	Bond Future	4,080.6000	4.0806	3,901.6000	3.9016	(4.387)	0	0	0
2012/12/13	R213	07/11/2013			Bond Future	8.0624	91.5752	8.0228	91.9158	(0.491)	0.0000	0.0000	0
2012/12/13	R213	07/11/2013	8.61	Call	Bond Future	8,619.0500	8.6190	8,832.6500	8.8326	2.478	0	0	0
2012/12/13	R213	07/11/2013	8.61	Put	Bond Future	4,088.9000	4.0889	3,961.8600	3.9619	(3.107)	0	0	0
2012/12/13	R213	07/11/2013	8.59	Call	Bond Future	8,521.7100	8.5217	8,733.9600	8.7340	2.491	0	0	0
2012/12/13	R213	07/11/2013	8.59	Put	Bond Future	4,151.1600	4.1512	4,022.7700	4.0228	(3.093)	0	0	0
2012/12/13	R213	07/11/2013	8.60	Call	Bond Future	8,570.3300	8.5703	8,783.2600	8.7833	2.485	0	0	0
2012/12/13	R213	07/11/2013	8.60	Put	Bond Future	4,119.9200	4.1199	3,992.2100	3.9922	(3.100)	0	0	0
2012/12/13	R214	07/02/2013			Bond Future	8.1793	84.5939	8.1532	84.8367	(0.319)	0.0000	0.0000	1,714
2012/12/13	R214	07/02/2013	8.59	Call	Bond Future	4,515.3000	4.5153	4,685.2100	4.6852	3.763	0	0	0
2012/12/13	R214	07/02/2013	8.59	Put	Bond Future	848.2300	0.8482	775.3900	0.7754	(8.587)	0	0	0
2012/12/13	R214	07/02/2013	8.60	Call	Bond Future	4,579.1200	4.5791	4,750.3800	4.7504	3.740	0	0	0
2012/12/13	R214	07/02/2013	8.60	Put	Bond Future	826.1700	0.8262	754.6800	0.7547	(8.653)	0	0	0
2012/12/13	R214	07/02/2013	8.61	Call	Bond Future	4,643.2500	4.6432	4,815.8300	4.8158	3.717	0	0	0
2012/12/13	R214	07/02/2013	8.61	Put	Bond Future	804.5900	0.8046	734.4200	0.7344	(8.721)	0	0	0
Total													328744