



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 21/11/2012 to 21/11/2012

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

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2012/11/21	2025	07/02/2013			Bond Future	110.5524	110.5524	110.5426	110.5426	(0.009)	0.0000	0.0000	0
2012/11/21	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	2025	07/02/2013	110.99	Put	Bond Future	437.6000	0.4376	447.4000	0.4474	2.239	0	0	0
2012/11/21	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	2025	07/02/2013	111.00	Put	Bond Future	447.6000	0.4476	457.4000	0.4574	2.189	0	0	0
2012/11/21	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	2025	07/02/2013	111.01	Put	Bond Future	457.6000	0.4576	467.4000	0.4674	2.142	0	0	0
2012/11/21	2038	07/02/2013			Bond Future	109.1149	109.1149	109.1109	109.1109	(0.004)	0.0000	0.0000	0
2012/11/21	2038	07/02/2013	105.99	Call	Bond Future	3,124.9000	3.1249	3,120.9100	3.1209	(0.128)	0	0	0
2012/11/21	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	2038	07/02/2013	106.00	Call	Bond Future	3,114.9000	3.1149	3,110.9100	3.1109	(0.128)	0	0	0
2012/11/21	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	2038	07/02/2013	106.01	Call	Bond Future	3,104.9000	3.1049	3,100.9100	3.1009	(0.129)	0	0	0
2012/11/21	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	2050	07/02/2013			Bond Future	114.0292	114.0292	114.0264	114.0264	(0.003)	0.0000	0.0000	0
2012/11/21	2050	07/02/2013	112.99	Call	Bond Future	1,039.2300	1.0392	1,036.3700	1.0364	(0.275)	0	0	0
2012/11/21	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	2050	07/02/2013	113.00	Call	Bond Future	1,029.2300	1.0292	1,026.3700	1.0264	(0.278)	0	0	0
2012/11/21	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	2050	07/02/2013	113.01	Call	Bond Future	1,019.2300	1.0192	1,016.3700	1.0164	(0.281)	0	0	0
2012/11/21	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	AL7T	07/02/2013			Index Future	482.3410	482.3410	481.7400	481.7400	(0.125)	0.0000	0.0000	12
2012/11/21	AL7T	02/05/2013			Index Future	488.4120	488.4120	487.8020	487.8020	(0.125)	0.0000	0.0000	0
2012/11/21	ALBI	07/02/2013			Index Future	429.4310	429.4310	428.8420	428.8420	(0.137)	0.0000	0.0000	1,077
2012/11/21	ALBI	02/05/2013			Index Future	434.8370	434.8370	434.2380	434.2380	(0.138)	0.0000	0.0000	0
2012/11/21	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/11/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/21	EL28	07/02/2013			Bond Future	111.0676	111.0676	111.0653	111.0653	(0.002)	0.0000	0.0000	0
2012/11/21	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	EL28	07/02/2013	113.01	Put	Bond Future	1,942.3600	1.9424	1,944.7300	1.9447	0.122	0	0	0
2012/11/21	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	EL28	07/02/2013	112.99	Put	Bond Future	1,922.3600	1.9224	1,924.7300	1.9247	0.123	0	0	0
2012/11/21	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	EL28	07/02/2013	113.00	Put	Bond Future	1,932.3600	1.9324	1,934.7300	1.9347	0.123	0	0	0
2012/11/21	ES33	07/02/2013			Bond Future	9.0319	88.8874	9.0337	88.8721	0.020	0.0000	0.0000	303
2012/11/21	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/21	ES33	07/02/2013	8.54	Put	Bond Future	4,208.5500	4.2086	4,223.8000	4.2238	0.362	0	0	0
2012/11/21	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	ES33	07/02/2013	8.55	Put	Bond Future	4,119.8600	4.1199	4,135.1100	4.1351	0.370	0	0	0
2012/11/21	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	ES33	07/02/2013	8.56	Put	Bond Future	4,031.3000	4.0313	4,046.5500	4.0465	0.378	0	0	0
2012/11/21	GOVI	07/02/2013			GOVI	429.8700	429.8700	429.2460	429.2460	(0.145)	0.0000	0.0000	334
2012/11/21	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	GOVI	07/02/2013	432.99	Put	GOVI	31,200.0000	3.1200	37,440.0000	3.7440	20.000	0	0	0
2012/11/21	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	GOVI	07/02/2013	433.00	Put	GOVI	31,300.0000	3.1300	37,540.0000	3.7540	19.936	0	0	0
2012/11/21	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	GOVI	07/02/2013	433.01	Put	GOVI	31,400.0000	3.1400	37,640.0000	3.7640	19.873	0	0	0
2012/11/21	GOVI	02/05/2013			GOVI	435.2810	435.2810	434.6470	434.6470	(0.146)	0.0000	0.0000	0
2012/11/21	GOVI	02/05/2013	432.99	Call	GOVI	22,910.0000	2.2910	16,570.0000	1.6570	(27.674)	0	0	0
2012/11/21	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	GOVI	02/05/2013	433.00	Call	GOVI	22,810.0000	2.2810	16,470.0000	1.6470	(27.795)	0	0	0
2012/11/21	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	GOVI	02/05/2013	433.01	Call	GOVI	22,710.0000	2.2710	16,370.0000	1.6370	(27.917)	0	0	0
2012/11/21	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/21	IGOV	07/02/2013			Index Future	194.3600	194.3600	194.3550	194.3550	(0.003)	0.0000	0.0000	610
2012/11/21	IGOV	02/05/2013			Index Future	196.8070	196.8070	196.8010	196.8010	(0.003)	0.0000	0.0000	0
2012/11/21	ILBI	07/02/2013			Index Future	518.1300	518.1300	518.5740	518.5740	0.086	0.0000	0.0000	169
2012/11/21	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/21	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/21	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/21	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/21	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/21	JBAF	21/11/2012			Jibar Tradeable Future	5.0700	94.9300	5.0810	94.9190	0.217	0.0000	0.0000	0
2012/11/21	JBAF	19/12/2012			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	840
2012/11/21	JBAF	16/01/2013			Jibar Tradeable Future	4.9700	95.0300	4.9900	95.0100	0.402	0.0000	0.0000	0
2012/11/21	JBAF	20/02/2013			Jibar Tradeable Future	4.8800	95.1200	4.9300	95.0700	1.025	0.0000	0.0000	0
2012/11/21	JBAF	20/03/2013			Jibar Tradeable Future	4.8600	95.1400	4.9100	95.0900	1.029	0.0000	0.0000	1,000
2012/11/21	JBAF	17/04/2013			Jibar Tradeable Future	4.8400	95.1600	4.9000	95.1000	1.240	0.0000	0.0000	0
2012/11/21	JBAF	19/06/2013			Jibar Tradeable Future	4.8400	95.1600	4.8900	95.1100	1.033	0.0000	0.0000	500

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2012/11/21	JBAF	18/09/2013			Jibar Tradeable Future	4.8900	95.1100	4.9500	95.0500	1.227	0.0000	0.0000	2,200
2012/11/21	JBAF	18/12/2013			Jibar Tradeable Future	4.9800	95.0200	5.0400	94.9600	1.205	94.9600	94.9600	2,000
2012/11/21	JBAF	19/03/2014			Jibar Tradeable Future	5.1100	94.8900	5.1700	94.8300	1.174	0.0000	0.0000	1,000
2012/11/21	JBAF	18/06/2014			Jibar Tradeable Future	5.2500	94.7500	5.3200	94.6800	1.333	0.0000	0.0000	800
2012/11/21	JBAF	17/09/2014			Jibar Tradeable Future	5.4200	94.5800	5.4900	94.5100	1.292	0.0000	0.0000	0
2012/11/21	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/21	R023	07/02/2013			Bond Future	7.1557	107.7333	7.1585	107.7127	0.040	0.0000	0.0000	1,685
2012/11/21	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R023	07/02/2013	7.04	Put	Bond Future	845.4100	0.8454	865.9800	0.8660	2.433	0	0	0
2012/11/21	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R023	07/02/2013	7.05	Put	Bond Future	771.9900	0.7720	792.5600	0.7926	2.665	0	0	0
2012/11/21	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R023	07/02/2013	7.06	Put	Bond Future	698.6400	0.6986	719.2100	0.7192	2.944	0	0	0
2012/11/21	R023	02/05/2013			Bond Future	7.2174	105.1159	7.2203	105.0950	0.041	0.0000	0.0000	2
2012/11/21	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R023	02/05/2013	7.06	Put	Bond Future	1,127.4900	1.1275	1,148.4000	1.1484	1.855	0	0	0
2012/11/21	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R023	02/05/2013	7.04	Put	Bond Future	1,271.8700	1.2719	1,292.7800	1.2928	1.644	0	0	0
2012/11/21	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R023	02/05/2013	7.05	Put	Bond Future	1,199.6500	1.1997	1,220.5600	1.2206	1.743	0	0	0
2012/11/21	R023	01/08/2013			Bond Future	7.2810	106.5322	7.2841	106.5108	0.042	0.0000	0.0000	0
2012/11/21	R023	01/08/2013	7.29	Call	Bond Future	62.4100	0.0624	40.9500	0.0409	(34.386)	0	0	0
2012/11/21	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R023	01/08/2013	7.30	Call	Bond Future	131.7800	0.1318	110.3200	0.1103	(16.285)	0	0	0
2012/11/21	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R023	01/08/2013	7.31	Call	Bond Future	201.0900	0.2011	179.6300	0.1796	(10.672)	0	0	0
2012/11/21	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R157	07/02/2013			Bond Future	5.4307	124.8047	5.4791	124.6757	0.891	0.0000	0.0000	12,411
2012/11/21	R157	07/02/2013	6.28	Call	Bond Future	2,260.8700	2.2609	2,134.0800	2.1341	(5.608)	0	0	0
2012/11/21	R157	07/02/2013	6.28	Put	Bond Future	22.3100	0.0223	24.5300	0.0245	9.951	0	0	0
2012/11/21	R157	07/02/2013	6.50	Call	Bond Future	2,817.2500	2.8173	2,688.8500	2.6888	(4.558)	0	0	0
2012/11/21	R157	07/02/2013	6.50	Put	Bond Future	7.6700	0.0077	8.2800	0.0083	7.953	0	0	0
2012/11/21	R157	07/02/2013	6.70	Call	Bond Future	3,327.9500	3.3280	3,199.0700	3.1991	(3.873)	0	0	0
2012/11/21	R157	07/02/2013	6.70	Put	Bond Future	2.3600	0.0024	2.4900	0.0025	5.508	0	0	0
2012/11/21	R157	07/02/2013	6.75	Call	Bond Future	3,455.8500	3.4558	3,326.9200	3.3269	(3.731)	0	0	0
2012/11/21	R157	07/02/2013	6.75	Put	Bond Future	1.7200	0.0017	1.8000	0.0018	4.651	0	0	0
2012/11/21	R157	07/02/2013	6.80	Call	Bond Future	3,583.7300	3.5837	3,454.7700	3.4548	(3.598)	0	0	0
2012/11/21	R157	07/02/2013	6.80	Put	Bond Future	1.2400	0.0012	1.2900	0.0013	4.032	0	0	0
2012/11/21	R157	02/05/2013			Bond Future	5.4487	119.5040	5.5026	119.3733	0.989	0.0000	0.0000	141
2012/11/21	R157	02/05/2013	5.35	Call	Bond Future	547.8100	0.5478	471.0800	0.4711	(14.007)	0	0	0
2012/11/21	R157	02/05/2013	5.35	Put	Bond Future	787.5900	0.7876	841.6000	0.8416	6.858	0	0	0
2012/11/21	R157	02/05/2013	5.36	Call	Bond Future	558.8900	0.5589	481.3400	0.4813	(13.876)	0	0	0
2012/11/21	R157	02/05/2013	5.36	Put	Bond Future	774.3400	0.7743	827.5300	0.8275	6.869	0	0	0
2012/11/21	R157	02/05/2013	5.34	Call	Bond Future	536.8600	0.5369	460.9600	0.4610	(14.138)	0	0	0
2012/11/21	R157	02/05/2013	5.34	Put	Bond Future	800.9800	0.8010	855.8200	0.8558	6.847	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/21	R157	07/11/2013			Bond Future	5.4777	116.0035	5.5493	115.8685	1.307	0.0000	0.0000	0
2012/11/21	R157	07/11/2013	5.61	Call	Bond Future	1,039.4200	1.0394	934.1400	0.9341	(10.129)	0	0	0
2012/11/21	R157	07/11/2013	5.61	Put	Bond Future	790.0700	0.7901	819.7900	0.8198	3.762	0	0	0
2012/11/21	R157	07/11/2013	5.59	Call	Bond Future	1,018.3300	1.0183	913.9100	0.9139	(10.254)	0	0	0
2012/11/21	R157	07/11/2013	5.59	Put	Bond Future	806.6200	0.8066	837.2000	0.8372	3.791	0	0	0
2012/11/21	R157	07/11/2013	5.60	Call	Bond Future	1,028.8400	1.0288	923.9900	0.9240	(10.191)	0	0	0
2012/11/21	R157	07/11/2013	5.60	Put	Bond Future	798.3100	0.7983	828.4600	0.8285	3.777	0	0	0
2012/11/21	R186	07/02/2013			Bond Future	7.6346	125.7484	7.6373	125.7224	0.035	0.0000	0.0000	37,656
2012/11/21	R186	07/02/2013	7.00	Call	Bond Future	848.9900	0.8490	816.9500	0.8169	(3.774)	0	0	10,300
2012/11/21	R186	07/02/2013	7.00	Put	Bond Future	7,335.9500	7.3360	7,329.9500	7.3300	(0.082)	0	0	0
2012/11/21	R186	07/02/2013	7.25	Call	Bond Future	1,497.2100	1.4972	1,455.4900	1.4555	(2.787)	0	0	670
2012/11/21	R186	07/02/2013	7.25	Put	Bond Future	5,373.4400	5.3734	5,357.7600	5.3578	(0.292)	0	0	0
2012/11/21	R186	07/02/2013	7.50	Call	Bond Future	2,420.4700	2.4205	2,371.6300	2.3716	(2.018)	0	0	575
2012/11/21	R186	07/02/2013	7.50	Put	Bond Future	3,758.2000	3.7582	3,735.4000	3.7354	(0.607)	0	0	0
2012/11/21	R186	07/02/2013	8.32	Call	Bond Future	7,344.8800	7.3449	7,297.3400	7.2973	(0.647)	0	0	0
2012/11/21	R186	07/02/2013	8.32	Put	Bond Future	835.6300	0.8356	814.1300	0.8141	(2.573)	0	0	2,000
2012/11/21	R186	07/02/2013	8.50	Call	Bond Future	8,700.6400	8.7006	8,655.8300	8.6558	(0.515)	0	0	0
2012/11/21	R186	07/02/2013	8.50	Put	Bond Future	562.1300	0.5621	543.3600	0.5434	(3.339)	0	0	0
2012/11/21	R186	07/02/2013	7.75	Call	Bond Future	3,635.0500	3.6350	3,582.8800	3.5829	(1.435)	0	0	1,000
2012/11/21	R186	07/02/2013	7.75	Put	Bond Future	2,504.2100	2.5042	2,478.0800	2.4781	(1.043)	0	0	0
2012/11/21	R186	07/02/2013	8.00	Call	Bond Future	5,125.7900	5.1258	5,074.1100	5.0741	(1.008)	0	0	0
2012/11/21	R186	07/02/2013	8.00	Put	Bond Future	1,594.1200	1.5941	1,568.4800	1.5685	(1.608)	0	0	150
2012/11/21	R186	07/02/2013	8.55	Call	Bond Future	9,086.5900	9.0866	9,043.0900	9.0431	(0.479)	0	0	0
2012/11/21	R186	07/02/2013	8.55	Put	Bond Future	501.2100	0.5012	483.7500	0.4838	(3.484)	0	0	0
2012/11/21	R186	07/02/2013	8.45	Call	Bond Future	8,318.2100	8.3182	8,272.5800	8.2726	(0.549)	0	0	0
2012/11/21	R186	07/02/2013	8.45	Put	Bond Future	629.0400	0.6290	609.4500	0.6095	(3.114)	0	0	0
2012/11/21	R186	07/02/2013	8.47	Call	Bond Future	8,470.7000	8.4707	8,425.3700	8.4254	(0.535)	0	0	0
2012/11/21	R186	07/02/2013	8.47	Put	Bond Future	601.5000	0.6015	582.2100	0.5822	(3.207)	0	0	0
2012/11/21	R186	02/05/2013			Bond Future	7.7047	127.2605	7.7075	127.2340	0.036	0.0000	0.0000	12
2012/11/21	R186	02/05/2013	7.41	Call	Bond Future	3,156.0200	3.1560	3,103.4400	3.1034	(1.666)	0	0	0
2012/11/21	R186	02/05/2013	7.41	Put	Bond Future	6,054.6300	6.0546	6,028.5600	6.0286	(0.431)	0	0	0
2012/11/21	R186	02/05/2013	7.39	Call	Bond Future	3,078.4600	3.0785	3,026.2400	3.0262	(1.696)	0	0	0
2012/11/21	R186	02/05/2013	7.39	Put	Bond Future	6,177.2000	6.1772	6,151.4900	6.1515	(0.416)	0	0	0
2012/11/21	R186	02/05/2013	7.40	Call	Bond Future	3,117.0900	3.1171	3,064.6900	3.0647	(1.681)	0	0	0
2012/11/21	R186	02/05/2013	7.40	Put	Bond Future	6,115.7100	6.1157	6,089.8200	6.0898	(0.423)	0	0	0
2012/11/21	R186	07/11/2013			Bond Future	7.8657	125.4214	7.8687	125.3936	0.038	0.0000	0.0000	0
2012/11/21	R186	07/11/2013	8.14	Call	Bond Future	8,383.7800	8.3838	8,307.6900	8.3077	(0.908)	0	0	0
2012/11/21	R186	07/11/2013	8.14	Put	Bond Future	5,879.5100	5.8795	5,831.2900	5.8313	(0.820)	0	0	0
2012/11/21	R186	07/11/2013	8.15	Call	Bond Future	8,434.2200	8.4342	8,358.1400	8.3581	(0.902)	0	0	0
2012/11/21	R186	07/11/2013	8.15	Put	Bond Future	5,840.0300	5.8400	5,791.8200	5.7918	(0.826)	0	0	0
2012/11/21	R186	07/11/2013	8.16	Call	Bond Future	8,484.3000	8.4843	8,408.7100	8.4087	(0.891)	0	0	0
2012/11/21	R186	07/11/2013	8.16	Put	Bond Future	5,800.2900	5.8003	5,752.5700	5.7526	(0.823)	0	0	0
2012/11/21	R186	07/11/2013	8.75	Call	Bond Future	11,661.0600	11.6611	11,589.5600	11.5896	(0.613)	0	0	0
2012/11/21	R186	07/11/2013	8.75	Put	Bond Future	3,842.1900	3.8422	3,798.5600	3.7986	(1.136)	0	0	130
2012/11/21	R189	07/02/2013			Bond Future	216.3558	216.3558	216.6163	216.6163	0.120	0.0000	0.0000	154
2012/11/21	R189	07/02/2013	212.99	Call	Bond Future	3,365.7500	3.3657	3,626.2800	3.6263	7.741	0	0	0

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2012/11/21	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R189	07/02/2013	213.00	Call	Bond Future	3,355.7500	3.3557	3,616.2800	3.6163	7.764	0	0	0
2012/11/21	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R189	07/02/2013	213.01	Call	Bond Future	3,345.7500	3.3457	3,606.2800	3.6063	7.787	0	0	0
2012/11/21	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R197	07/02/2013			Bond Future	278.5077	278.5077	278.4812	278.4812	(0.010)	0.0000	0.0000	2,543
2012/11/21	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R197	07/02/2013	278.99	Put	Bond Future	482.3000	0.4823	508.8000	0.5088	5.495	0	0	0
2012/11/21	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R197	07/02/2013	279.00	Put	Bond Future	492.3000	0.4923	518.8000	0.5188	5.383	0	0	0
2012/11/21	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R197	07/02/2013	279.01	Put	Bond Future	502.3000	0.5023	528.8000	0.5288	5.276	0	0	0
2012/11/21	R197	02/05/2013			Bond Future	282.0132	282.0132	281.9849	281.9849	(0.010)	0.0000	0.0000	40
2012/11/21	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R197	02/05/2013	282.39	Put	Bond Future	376.8000	0.3768	405.0500	0.4051	7.497	0	0	0
2012/11/21	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R197	02/05/2013	282.40	Put	Bond Future	386.8000	0.3868	415.0500	0.4151	7.304	0	0	0
2012/11/21	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R197	02/05/2013	282.41	Put	Bond Future	396.8000	0.3968	425.0500	0.4251	7.119	0	0	0
2012/11/21	R201	07/02/2013			Bond Future	4.9737	107.8743	5.0253	107.7801	1.036	0.0000	0.0000	1,540
2012/11/21	R201	07/02/2013	4.98	Call	Bond Future	299.6600	0.2997	244.5100	0.2445	(18.404)	0	0	0
2012/11/21	R201	07/02/2013	4.98	Put	Bond Future	288.2200	0.2882	327.2300	0.3272	13.535	0	0	0
2012/11/21	R201	07/02/2013	5.60	Call	Bond Future	1,160.5800	1.1606	1,069.9500	1.0700	(7.809)	0	0	0
2012/11/21	R201	07/02/2013	5.60	Put	Bond Future	23.7800	0.0238	27.3100	0.0273	14.844	0	0	0
2012/11/21	R201	07/02/2013	6.20	Call	Bond Future	2,211.6500	2.2116	2,117.5400	2.1175	(4.255)	0	0	0
2012/11/21	R201	07/02/2013	6.20	Put	Bond Future	0.6000	0.0006	0.6500	0.0007	8.333	0	0	0
2012/11/21	R201	07/02/2013	6.25	Call	Bond Future	2,300.3300	2.3003	2,206.1900	2.2062	(4.092)	0	0	0
2012/11/21	R201	07/02/2013	6.25	Put	Bond Future	0.4100	0.0004	0.4300	0.0004	4.878	0	0	0
2012/11/21	R201	07/02/2013	6.30	Call	Bond Future	2,388.9600	2.3890	2,294.8200	2.2948	(3.941)	0	0	0
2012/11/21	R201	07/02/2013	6.30	Put	Bond Future	0.2700	0.0003	0.2900	0.0003	7.407	0	0	0
2012/11/21	R201	02/05/2013			Bond Future	4.9319	109.1714	4.9914	109.0760	1.207	0.0000	0.0000	4
2012/11/21	R201	02/05/2013	4.05	Call	Bond Future	18.2800	0.0183	11.3700	0.0114	(37.801)	0	0	0
2012/11/21	R201	02/05/2013	4.05	Put	Bond Future	1,446.1300	1.4461	1,534.6500	1.5347	6.121	0	0	0
2012/11/21	R201	02/05/2013	4.06	Call	Bond Future	19.1900	0.0192	12.0000	0.0120	(37.467)	0	0	0
2012/11/21	R201	02/05/2013	4.06	Put	Bond Future	1,430.7000	1.4307	1,518.9400	1.5189	6.168	0	0	0
2012/11/21	R201	02/05/2013	4.04	Call	Bond Future	17.4000	0.0174	10.7700	0.0108	(38.103)	0	0	0
2012/11/21	R201	02/05/2013	4.04	Put	Bond Future	1,461.5800	1.4616	1,550.3800	1.5504	6.076	0	0	0
2012/11/21	R201	07/11/2013			Bond Future	4.7241	107.7253	4.8138	107.6266	1.897	0.0000	0.0000	0
2012/11/21	R201	07/11/2013	4.80	Call	Bond Future	504.4800	0.5045	432.0700	0.4321	(14.353)	0	0	0
2012/11/21	R201	07/11/2013	4.80	Put	Bond Future	420.9900	0.4210	447.2300	0.4472	6.233	0	0	0
2012/11/21	R201	07/11/2013	4.81	Call	Bond Future	510.7100	0.5107	437.9300	0.4379	(14.251)	0	0	0
2012/11/21	R201	07/11/2013	4.81	Put	Bond Future	416.2200	0.4162	442.0900	0.4421	6.215	0	0	0
2012/11/21	R201	07/11/2013	4.79	Call	Bond Future	498.2800	0.4983	426.2600	0.4263	(14.454)	0	0	0
2012/11/21	R201	07/11/2013	4.79	Put	Bond Future	425.7900	0.4258	452.4200	0.4524	6.254	0	0	0
2012/11/21	R202	07/02/2013			Bond Future	209.6787	209.6787	209.6696	209.6696	(0.004)	0.0000	0.0000	51,694

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2012/11/21	R202	07/02/2013	204.99	Call	Bond Future	4,688.7200	4.6887	4,679.5900	4.6796	(0.195)	0	0	0
2012/11/21	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R202	07/02/2013	205.00	Call	Bond Future	4,678.7200	4.6787	4,669.5900	4.6696	(0.195)	0	0	0
2012/11/21	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R202	07/02/2013	205.01	Call	Bond Future	4,668.7200	4.6687	4,659.5900	4.6596	(0.196)	0	0	0
2012/11/21	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R202	02/05/2013			Bond Future	212.3177	212.3177	212.3076	212.3076	(0.005)	0.0000	0.0000	1
2012/11/21	R202	02/05/2013	211.04	Call	Bond Future	1,277.6700	1.2777	1,267.5900	1.2676	(0.789)	0	0	0
2012/11/21	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R202	02/05/2013	211.05	Call	Bond Future	1,267.6700	1.2677	1,257.5900	1.2576	(0.795)	0	0	0
2012/11/21	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R202	02/05/2013	211.06	Call	Bond Future	1,257.6700	1.2577	1,247.5900	1.2476	(0.801)	0	0	0
2012/11/21	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R203	07/02/2013			Bond Future	5.9088	112.6953	5.9759	112.4148	1.135	0.0000	0.0000	14,464
2012/11/21	R203	07/02/2013	5.54	Call	Bond Future	327.8900	0.3279	253.6400	0.2536	(22.645)	0	0	10,000
2012/11/21	R203	07/02/2013	5.54	Put	Bond Future	1,885.9300	1.8859	2,092.2000	2.0922	10.937	0	0	0
2012/11/21	R203	07/02/2013	6.11	Call	Bond Future	1,393.7300	1.3937	1,205.1400	1.2051	(13.531)	0	0	12,600
2012/11/21	R203	07/02/2013	6.11	Put	Bond Future	555.2600	0.5553	647.1900	0.6472	16.556	0	0	3,254
2012/11/21	R203	07/02/2013	6.45	Call	Bond Future	2,445.3600	2.4454	2,205.6700	2.2057	(9.802)	0	0	0
2012/11/21	R203	07/02/2013	6.45	Put	Bond Future	207.5100	0.2075	248.3400	0.2483	19.676	0	0	0
2012/11/21	R203	07/02/2013	6.55	Call	Bond Future	2,794.7900	2.7948	2,545.1600	2.5452	(8.932)	0	0	0
2012/11/21	R203	07/02/2013	6.55	Put	Bond Future	149.5700	0.1496	180.4600	0.1805	20.653	0	0	0
2012/11/21	R203	07/02/2013	6.65	Call	Bond Future	3,156.5000	3.1565	2,899.1000	2.8991	(8.155)	0	0	0
2012/11/21	R203	07/02/2013	6.65	Put	Bond Future	105.8000	0.1058	128.9200	0.1289	21.853	0	0	30,250
2012/11/21	R203	07/02/2013	6.94	Call	Bond Future	4,251.4700	4.2515	3,979.3100	3.9793	(6.402)	0	0	0
2012/11/21	R203	07/02/2013	6.94	Put	Bond Future	35.5000	0.0355	43.8600	0.0439	23.549	0	0	0
2012/11/21	R203	07/02/2013	7.15	Call	Bond Future	5,064.0000	5.0640	4,786.9000	4.7869	(5.472)	0	0	0
2012/11/21	R203	07/02/2013	7.15	Put	Bond Future	13.9700	0.0140	17.3900	0.0174	24.481	0	0	0
2012/11/21	R203	07/02/2013	6.50	Call	Bond Future	2,618.4400	2.6184	2,373.4000	2.3734	(9.358)	0	0	0
2012/11/21	R203	07/02/2013	6.50	Put	Bond Future	176.6700	0.1767	212.1500	0.2121	20.083	0	0	0
2012/11/21	R203	02/05/2013			Bond Future	5.9486	109.8941	6.0200	109.6100	1.199	0.0000	0.0000	22
2012/11/21	R203	02/05/2013	5.90	Call	Bond Future	1,182.0100	1.1820	1,029.0300	1.0290	(12.942)	0	0	0
2012/11/21	R203	02/05/2013	5.90	Put	Bond Future	1,376.0800	1.3761	1,507.1600	1.5072	9.526	0	0	0
2012/11/21	R203	02/05/2013	5.91	Call	Bond Future	1,201.4800	1.2015	1,047.0500	1.0470	(12.853)	0	0	0
2012/11/21	R203	02/05/2013	5.91	Put	Bond Future	1,355.5900	1.3556	1,485.2200	1.4852	9.563	0	0	0
2012/11/21	R203	02/05/2013	5.89	Call	Bond Future	1,162.7300	1.1627	1,011.2100	1.0112	(13.031)	0	0	0
2012/11/21	R203	02/05/2013	5.89	Put	Bond Future	1,396.7800	1.3968	1,529.3200	1.5293	9.489	0	0	0
2012/11/21	R203	07/11/2013			Bond Future	6.0421	108.7751	6.1249	108.4826	1.371	0.0000	0.0000	0
2012/11/21	R203	07/11/2013	6.00	Call	Bond Future	1,883.6900	1.8837	1,722.1200	1.7221	(8.577)	0	0	0
2012/11/21	R203	07/11/2013	6.00	Put	Bond Future	2,032.5400	2.0325	2,163.4700	2.1635	6.442	0	0	0
2012/11/21	R203	07/11/2013	6.01	Call	Bond Future	1,901.5500	1.9016	1,739.1300	1.7391	(8.541)	0	0	0
2012/11/21	R203	07/11/2013	6.01	Put	Bond Future	2,014.9900	2.0150	2,145.0700	2.1451	6.456	0	0	0
2012/11/21	R203	07/11/2013	5.99	Call	Bond Future	1,866.3500	1.8663	1,705.6300	1.7056	(8.611)	0	0	0
2012/11/21	R203	07/11/2013	5.99	Put	Bond Future	2,050.6300	2.0506	2,182.4100	2.1824	6.426	0	0	0
2012/11/21	R204	07/02/2013			Bond Future	6.1768	109.9963	6.2170	109.7913	0.650	0.0000	0.0000	11,672
2012/11/21	R204	07/02/2013	7.29	Call	Bond Future	5,559.4400	5.5594	5,359.0100	5.3590	(3.605)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/21	R204	07/02/2013	7.29	Put	Bond Future	48.2300	0.0482	52.8100	0.0528	9.496	0	0	0
2012/11/21	R204	07/02/2013	7.45	Call	Bond Future	6,299.8700	6.2999	6,097.2300	6.0972	(3.217)	0	0	0
2012/11/21	R204	07/02/2013	7.45	Put	Bond Future	24.9800	0.0250	27.3500	0.0273	9.488	0	0	0
2012/11/21	R204	07/02/2013	7.95	Call	Bond Future	8,619.3100	8.6193	8,414.5000	8.4145	(2.376)	0	0	0
2012/11/21	R204	07/02/2013	7.95	Put	Bond Future	2.2900	0.0023	2.4900	0.0025	8.734	0	0	0
2012/11/21	R204	07/02/2013	8.00	Call	Bond Future	8,849.3300	8.8493	8,644.4700	8.6445	(2.315)	0	0	0
2012/11/21	R204	07/02/2013	8.00	Put	Bond Future	1.7500	0.0018	1.9000	0.0019	8.571	0	0	0
2012/11/21	R204	07/02/2013	8.05	Call	Bond Future	9,078.8400	9.0788	8,873.9400	8.8739	(2.257)	0	0	0
2012/11/21	R204	07/02/2013	8.05	Put	Bond Future	1.3400	0.0013	1.4500	0.0014	8.209	0	0	0
2012/11/21	R204	02/05/2013			Bond Future	6.2240	111.3189	6.2662	111.1113	0.679	0.0000	0.0000	24
2012/11/21	R204	02/05/2013	6.30	Call	Bond Future	1,989.8300	1.9898	1,859.1600	1.8592	(6.567)	0	0	0
2012/11/21	R204	02/05/2013	6.30	Put	Bond Future	1,616.6800	1.6167	1,693.5900	1.6936	4.757	0	0	0
2012/11/21	R204	02/05/2013	6.31	Call	Bond Future	2,016.5300	2.0165	1,884.9800	1.8850	(6.524)	0	0	0
2012/11/21	R204	02/05/2013	6.31	Put	Bond Future	1,594.4000	1.5944	1,670.4300	1.6704	4.769	0	0	0
2012/11/21	R204	02/05/2013	6.29	Call	Bond Future	1,963.3200	1.9633	1,833.5500	1.8335	(6.610)	0	0	0
2012/11/21	R204	02/05/2013	6.29	Put	Bond Future	1,639.1800	1.6392	1,716.9900	1.7170	4.747	0	0	0
2012/11/21	R204	07/11/2013			Bond Future	6.3329	110.3152	6.3805	110.1013	0.753	0.0000	0.0000	0
2012/11/21	R204	07/11/2013	6.30	Call	Bond Future	2,683.7700	2.6838	2,565.6100	2.5656	(4.403)	0	0	0
2012/11/21	R204	07/11/2013	6.30	Put	Bond Future	2,831.5400	2.8315	2,927.3000	2.9273	3.382	0	0	0
2012/11/21	R204	07/11/2013	6.31	Call	Bond Future	2,705.8100	2.7058	2,588.3900	2.5884	(4.340)	0	0	0
2012/11/21	R204	07/11/2013	6.31	Put	Bond Future	2,808.5800	2.8086	2,905.0800	2.9051	3.436	0	0	0
2012/11/21	R204	07/11/2013	7.00	Call	Bond Future	4,513.6300	4.5136	4,378.6300	4.3786	(2.991)	0	0	0
2012/11/21	R204	07/11/2013	7.00	Put	Bond Future	1,566.6900	1.5667	1,645.6100	1.6456	5.037	0	0	180
2012/11/21	R204	07/11/2013	6.29	Call	Bond Future	2,661.8300	2.6618	2,542.9400	2.5429	(4.466)	0	0	0
2012/11/21	R204	07/11/2013	6.29	Put	Bond Future	2,854.6200	2.8546	2,949.6500	2.9496	3.329	0	0	0
2012/11/21	R206	07/02/2013			Bond Future	4.9338	102.8613	4.9980	102.8031	1.300	0.0000	0.0000	1,120
2012/11/21	R206	07/02/2013	4.76	Call	Bond Future	64.2000	0.0642	42.7400	0.0427	(33.427)	0	0	0
2012/11/21	R206	07/02/2013	4.76	Put	Bond Future	222.2700	0.2223	259.0300	0.2590	16.538	0	0	0
2012/11/21	R206	07/02/2013	5.00	Call	Bond Future	162.0300	0.1620	124.1700	0.1242	(23.366)	0	0	0
2012/11/21	R206	07/02/2013	5.00	Put	Bond Future	101.9500	0.1020	122.3100	0.1223	19.971	0	0	0
2012/11/21	R206	07/02/2013	5.95	Call	Bond Future	917.0300	0.9170	858.8600	0.8589	(6.343)	0	0	0
2012/11/21	R206	07/02/2013	5.95	Put	Bond Future	0.4900	0.0005	0.5400	0.0005	10.204	0	0	0
2012/11/21	R206	07/02/2013	6.00	Call	Bond Future	961.6400	0.9616	903.4500	0.9034	(6.051)	0	0	0
2012/11/21	R206	07/02/2013	6.00	Put	Bond Future	0.3400	0.0003	0.3700	0.0004	8.824	0	0	0
2012/11/21	R206	07/02/2013	6.05	Call	Bond Future	1,006.2600	1.0063	948.0600	0.9481	(5.784)	0	0	0
2012/11/21	R206	07/02/2013	6.05	Put	Bond Future	0.2200	0.0002	0.2400	0.0002	9.091	0	0	0
2012/11/21	R206	02/05/2013			Bond Future	4.8360	104.0981	4.9224	104.0390	1.787	0.0000	0.0000	23
2012/11/21	R206	02/05/2013	3.40	Call	Bond Future	0.2900	0.0003	0.0800	0.0001	(72.414)	0	0	0
2012/11/21	R206	02/05/2013	3.40	Put	Bond Future	990.4300	0.9904	1,049.2800	1.0493	5.942	0	0	0
2012/11/21	R206	02/05/2013	3.41	Call	Bond Future	0.3100	0.0003	0.0800	0.0001	(74.194)	0	0	0
2012/11/21	R206	02/05/2013	3.41	Put	Bond Future	983.5000	0.9835	1,042.3300	1.0423	5.982	0	0	0
2012/11/21	R206	02/05/2013	3.39	Call	Bond Future	0.2700	0.0003	0.0700	0.0001	(74.074)	0	0	0
2012/11/21	R206	02/05/2013	3.39	Put	Bond Future	997.3600	0.9974	1,056.2200	1.0562	5.902	0	0	0
2012/11/21	R206	07/11/2013			Bond Future	3.2452	103.1630	3.5860	103.1017	10.500	0.0000	0.0000	0
2012/11/21	R206	07/11/2013	4.30	Call	Bond Future	197.1000	0.1971	139.5900	0.1396	(29.178)	0	0	0
2012/11/21	R206	07/11/2013	4.30	Put	Bond Future	7.7200	0.0077	11.4700	0.0115	48.575	0	0	0
2012/11/21	R206	07/11/2013	4.31	Call	Bond Future	198.7000	0.1987	141.0800	0.1411	(28.998)	0	0	0

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2012/11/21	R206	07/11/2013	4.31	Put	Bond Future	7.5300	0.0075	11.1700	0.0112	48.340	0	0	0
2012/11/21	R206	07/11/2013	4.29	Call	Bond Future	195.5000	0.1955	138.0900	0.1381	(29.366)	0	0	0
2012/11/21	R206	07/11/2013	4.29	Put	Bond Future	7.9200	0.0079	11.7700	0.0118	48.611	0	0	0
2012/11/21	R207	07/02/2013			Bond Future	6.4671	104.8672	6.4861	104.7599	0.293	0.0000	0.0000	6,841
2012/11/21	R207	07/02/2013	7.66	Call	Bond Future	6,536.2100	6.5362	6,429.7100	6.4297	(1.629)	0	0	0
2012/11/21	R207	07/02/2013	7.66	Put	Bond Future	49.4000	0.0494	50.1800	0.0502	1.579	0	0	0
2012/11/21	R207	07/02/2013	7.80	Call	Bond Future	7,243.4500	7.2435	7,136.5000	7.1365	(1.477)	0	0	0
2012/11/21	R207	07/02/2013	7.80	Put	Bond Future	28.3600	0.0284	28.6900	0.0287	1.164	0	0	0
2012/11/21	R207	07/02/2013	8.20	Call	Bond Future	9,264.0400	9.2640	9,156.7400	9.1567	(1.158)	0	0	0
2012/11/21	R207	07/02/2013	8.20	Put	Bond Future	4.7700	0.0048	4.7500	0.0048	(0.419)	0	0	0
2012/11/21	R207	07/02/2013	8.25	Call	Bond Future	9,514.7700	9.5148	9,407.4600	9.4075	(1.128)	0	0	0
2012/11/21	R207	07/02/2013	8.25	Put	Bond Future	3.7400	0.0037	3.7100	0.0037	(0.802)	0	0	0
2012/11/21	R207	07/02/2013	8.30	Call	Bond Future	9,764.8800	9.7649	9,657.5800	9.6576	(1.099)	0	0	0
2012/11/21	R207	07/02/2013	8.30	Put	Bond Future	2.9100	0.0029	2.8900	0.0029	(0.687)	0	0	0
2012/11/21	R207	02/05/2013			Bond Future	6.5216	106.1281	6.5415	106.0194	0.304	0.0000	0.0000	0
2012/11/21	R207	02/05/2013	6.45	Call	Bond Future	1,898.0100	1.8980	1,828.6800	1.8287	(3.653)	0	0	0
2012/11/21	R207	02/05/2013	6.45	Put	Bond Future	2,291.5600	2.2916	2,330.9200	2.3309	1.718	0	0	0
2012/11/21	R207	02/05/2013	6.46	Call	Bond Future	1,924.0300	1.9240	1,854.2300	1.8542	(3.628)	0	0	0
2012/11/21	R207	02/05/2013	6.46	Put	Bond Future	2,262.5300	2.2625	2,301.4200	2.3014	1.719	0	0	0
2012/11/21	R207	02/05/2013	6.44	Call	Bond Future	1,872.2000	1.8722	1,803.3400	1.8033	(3.678)	0	0	0
2012/11/21	R207	02/05/2013	6.44	Put	Bond Future	2,320.8400	2.3208	2,360.6700	2.3607	1.716	0	0	0
2012/11/21	R207	07/11/2013			Bond Future	6.6446	105.3764	6.6666	105.2641	0.332	0.0000	0.0000	0
2012/11/21	R207	07/11/2013	6.70	Call	Bond Future	3,350.5200	3.3505	3,270.4100	3.2704	(2.391)	0	0	0
2012/11/21	R207	07/11/2013	6.70	Put	Bond Future	3,068.6800	3.0687	3,100.8600	3.1009	1.049	0	0	0
2012/11/21	R207	07/11/2013	6.71	Call	Bond Future	3,376.7000	3.3767	3,296.3200	3.2963	(2.380)	0	0	0
2012/11/21	R207	07/11/2013	6.71	Put	Bond Future	3,044.1400	3.0441	3,076.0500	3.0761	1.048	0	0	0
2012/11/21	R207	07/11/2013	6.69	Call	Bond Future	3,324.4400	3.3244	3,244.6100	3.2446	(2.401)	0	0	0
2012/11/21	R207	07/11/2013	6.69	Put	Bond Future	3,093.3600	3.0934	3,125.8200	3.1258	1.049	0	0	0
2012/11/21	R208	07/02/2013			Bond Future	6.6695	102.9916	6.6883	102.8750	0.281	0.0000	0.0000	20,445
2012/11/21	R208	07/02/2013	8.00	Call	Bond Future	7,912.1800	7.9122	7,796.1100	7.7961	(1.467)	0	0	0
2012/11/21	R208	07/02/2013	8.00	Put	Bond Future	44.5600	0.0446	45.1200	0.0451	1.257	0	0	0
2012/11/21	R208	07/02/2013	8.05	Call	Bond Future	8,184.9800	8.1850	8,068.7700	8.0688	(1.420)	0	0	0
2012/11/21	R208	07/02/2013	8.05	Put	Bond Future	36.9100	0.0369	37.3300	0.0373	1.138	0	0	0
2012/11/21	R208	07/02/2013	8.83	Call	Bond Future	12,389.9200	12.3899	12,273.2700	12.2733	(0.941)	0	0	0
2012/11/21	R208	07/02/2013	8.83	Put	Bond Future	1.1600	0.0012	1.1400	0.0011	(1.724)	0	0	0
2012/11/21	R208	07/02/2013	6.00	Call	Bond Future	301.1600	0.3012	275.2800	0.2753	(8.593)	0	0	12,250
2012/11/21	R208	07/02/2013	6.00	Put	Bond Future	4,573.0800	4.5731	4,663.8300	4.6638	1.984	0	0	0
2012/11/21	R208	07/02/2013	7.78	Call	Bond Future	6,718.3100	6.7183	6,603.4100	6.6034	(1.710)	0	0	0
2012/11/21	R208	07/02/2013	7.78	Put	Bond Future	97.3600	0.0974	99.0900	0.0991	1.777	0	0	0
2012/11/21	R208	07/02/2013	7.85	Call	Bond Future	7,096.4100	7.0964	6,981.0300	6.9810	(1.626)	0	0	0
2012/11/21	R208	07/02/2013	7.85	Put	Bond Future	76.5400	0.0765	77.7900	0.0778	1.633	0	0	0
2012/11/21	R208	07/02/2013	7.95	Call	Bond Future	7,639.6800	7.6397	7,523.8000	7.5238	(1.517)	0	0	0
2012/11/21	R208	07/02/2013	7.95	Put	Bond Future	53.5700	0.0536	54.3200	0.0543	1.400	0	0	0
2012/11/21	R208	02/05/2013			Bond Future	6.7229	100.8372	6.7425	100.7190	0.290	0.0000	0.0000	47
2012/11/21	R208	02/05/2013	6.66	Call	Bond Future	2,207.2600	2.2073	2,132.2200	2.1322	(3.400)	0	0	0
2012/11/21	R208	02/05/2013	6.66	Put	Bond Future	2,589.5200	2.5895	2,632.6700	2.6327	1.666	0	0	0

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2012/11/21	R208	02/05/2013	6.64	Call	Bond Future	2,150.2900	2.1503	2,076.2300	2.0762	(3.444)	0	0	0
2012/11/21	R208	02/05/2013	6.64	Put	Bond Future	2,654.3900	2.6544	2,698.5200	2.6985	1.663	0	0	0
2012/11/21	R208	02/05/2013	6.65	Call	Bond Future	2,178.6700	2.1787	2,104.1200	2.1041	(3.422)	0	0	0
2012/11/21	R208	02/05/2013	6.65	Put	Bond Future	2,621.8200	2.6218	2,665.4600	2.6655	1.664	0	0	0
2012/11/21	R208	07/11/2013			Bond Future	6.8472	100.2314	6.8686	100.1095	0.313	0.0000	0.0000	0
2012/11/21	R208	07/11/2013	6.81	Call	Bond Future	3,691.5400	3.6915	3,633.6500	3.6337	(1.568)	0	0	0
2012/11/21	R208	07/11/2013	6.81	Put	Bond Future	3,903.7000	3.9037	3,967.7900	3.9678	1.642	0	0	0
2012/11/21	R208	07/11/2013	7.50	Call	Bond Future	5,914.1100	5.9141	5,860.4400	5.8604	(0.907)	0	0	0
2012/11/21	R208	07/11/2013	7.50	Put	Bond Future	2,275.9400	2.2759	2,344.2500	2.3443	3.001	0	0	230
2012/11/21	R208	07/11/2013	6.79	Call	Bond Future	3,636.2200	3.6362	3,577.3400	3.5773	(1.619)	0	0	0
2012/11/21	R208	07/11/2013	6.79	Put	Bond Future	3,962.7900	3.9628	4,025.8900	4.0259	1.592	0	0	0
2012/11/21	R208	07/11/2013	6.80	Call	Bond Future	3,663.8200	3.6638	3,605.4400	3.6054	(1.593)	0	0	0
2012/11/21	R208	07/11/2013	6.80	Put	Bond Future	3,933.1600	3.9332	3,996.7600	3.9968	1.617	0	0	0
2012/11/21	R209	07/02/2013			Bond Future	8.4143	80.4070	8.4170	80.3846	0.032	0.0000	0.0000	11,552
2012/11/21	R209	07/02/2013	8.63	Call	Bond Future	3,339.8200	3.3398	3,310.8500	3.3108	(0.867)	0	0	0
2012/11/21	R209	07/02/2013	8.63	Put	Bond Future	1,567.2300	1.5672	1,560.6700	1.5607	(0.419)	0	0	11,000
2012/11/21	R209	07/02/2013	8.83	Call	Bond Future	4,392.9100	4.3929	4,363.4800	4.3635	(0.670)	0	0	0
2012/11/21	R209	07/02/2013	8.83	Put	Bond Future	1,032.6000	1.0326	1,025.5800	1.0256	(0.680)	0	0	14,000
2012/11/21	R209	07/02/2013	8.95	Call	Bond Future	5,078.1300	5.0781	5,048.4700	5.0485	(0.584)	0	0	0
2012/11/21	R209	07/02/2013	8.95	Put	Bond Future	790.0300	0.7900	782.7800	0.7828	(0.918)	0	0	0
2012/11/21	R209	07/02/2013	9.06	Call	Bond Future	5,733.5400	5.7335	5,704.1400	5.7041	(0.513)	0	0	0
2012/11/21	R209	07/02/2013	9.06	Put	Bond Future	610.8700	0.6109	603.8800	0.6039	(1.144)	0	0	0
2012/11/21	R209	07/02/2013	9.10	Call	Bond Future	5,977.1800	5.9772	5,948.0000	5.9480	(0.488)	0	0	0
2012/11/21	R209	07/02/2013	9.10	Put	Bond Future	554.7400	0.5547	547.9700	0.5480	(1.220)	0	0	0
2012/11/21	R209	07/02/2013	9.00	Call	Bond Future	5,373.2500	5.3733	5,343.5600	5.3436	(0.553)	0	0	0
2012/11/21	R209	07/02/2013	9.00	Put	Bond Future	703.9300	0.7039	696.6500	0.6967	(1.034)	0	0	0
2012/11/21	R209	07/02/2013	9.05	Call	Bond Future	5,673.0200	5.6730	5,643.5700	5.6436	(0.519)	0	0	0
2012/11/21	R209	07/02/2013	9.05	Put	Bond Future	625.6000	0.6256	618.5600	0.6186	(1.125)	0	0	0
2012/11/21	R209	02/05/2013			Bond Future	8.4822	78.2323	8.4850	78.2095	0.033	0.0000	0.0000	33
2012/11/21	R209	02/05/2013	8.01	Call	Bond Future	2,491.5600	2.4916	2,465.1100	2.4651	(1.062)	0	0	0
2012/11/21	R209	02/05/2013	8.01	Put	Bond Future	6,546.4800	6.5465	6,542.8100	6.5428	(0.056)	0	0	0
2012/11/21	R209	02/05/2013	7.99	Call	Bond Future	2,432.1000	2.4321	2,405.9000	2.4059	(1.077)	0	0	0
2012/11/21	R209	02/05/2013	7.99	Put	Bond Future	6,665.9300	6.6659	6,662.5100	6.6625	(0.051)	0	0	0
2012/11/21	R209	02/05/2013	8.00	Call	Bond Future	2,461.7200	2.4617	2,435.4000	2.4354	(1.069)	0	0	0
2012/11/21	R209	02/05/2013	8.00	Put	Bond Future	6,606.0200	6.6060	6,602.4800	6.6025	(0.054)	0	0	0
2012/11/21	R209	07/11/2013			Bond Future	8.6372	77.2525	8.6402	77.2287	0.034	0.0000	0.0000	0
2012/11/21	R209	07/11/2013	8.81	Call	Bond Future	7,368.8500	7.3688	7,330.9200	7.3309	(0.515)	0	0	0
2012/11/21	R209	07/11/2013	8.81	Put	Bond Future	6,003.8800	6.0039	5,989.7400	5.9897	(0.236)	0	0	0
2012/11/21	R209	07/11/2013	9.50	Call	Bond Future	10,324.6800	10.3247	10,286.2300	10.2862	(0.372)	0	0	0
2012/11/21	R209	07/11/2013	9.50	Put	Bond Future	3,872.3500	3.8724	3,857.6900	3.8577	(0.379)	0	0	180
2012/11/21	R209	07/11/2013	8.79	Call	Bond Future	7,288.0900	7.2881	7,250.2100	7.2502	(0.520)	0	0	0
2012/11/21	R209	07/11/2013	8.79	Put	Bond Future	6,079.1600	6.0792	6,065.0700	6.0651	(0.232)	0	0	0
2012/11/21	R209	07/11/2013	8.80	Call	Bond Future	7,328.4300	7.3284	7,290.5200	7.2905	(0.517)	0	0	0
2012/11/21	R209	07/11/2013	8.80	Put	Bond Future	6,041.4200	6.0414	6,027.3000	6.0273	(0.234)	0	0	0
2012/11/21	R210	07/02/2013			Bond Future	160.1040	160.1040	160.0947	160.0947	(0.006)	0.0000	0.0000	1,264
2012/11/21	R210	07/02/2013	156.99	Call	Bond Future	3,113.9700	3.1140	3,104.7200	3.1047	(0.297)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/21	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R210	07/02/2013	157.00	Call	Bond Future	3,103.9700	3.1040	3,094.7200	3.0947	(0.298)	0	0	0
2012/11/21	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R210	07/02/2013	157.01	Call	Bond Future	3,093.9700	3.0940	3,084.7200	3.0847	(0.299)	0	0	0
2012/11/21	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R210	02/05/2013			Bond Future	160.2670	160.2670	160.2566	160.2566	(0.006)	0.0000	0.0000	7
2012/11/21	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R210	02/05/2013	161.14	Put	Bond Future	873.0000	0.8730	883.4000	0.8834	1.191	0	0	0
2012/11/21	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R210	02/05/2013	161.15	Put	Bond Future	883.0000	0.8830	893.4000	0.8934	1.178	0	0	0
2012/11/21	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R210	02/05/2013	161.16	Put	Bond Future	893.0000	0.8930	903.4000	0.9034	1.165	0	0	0
2012/11/21	R211	07/02/2013			Bond Future	124.3380	124.3380	124.3156	124.3156	(0.018)	0.0000	0.0000	703
2012/11/21	R211	07/02/2013	122.99	Call	Bond Future	1,348.0100	1.3480	1,325.5600	1.3256	(1.665)	0	0	0
2012/11/21	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R211	07/02/2013	123.00	Call	Bond Future	1,338.0100	1.3380	1,315.5600	1.3156	(1.678)	0	0	0
2012/11/21	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R211	07/02/2013	123.01	Call	Bond Future	1,328.0100	1.3280	1,305.5600	1.3056	(1.690)	0	0	0
2012/11/21	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R211	02/05/2013			Bond Future	125.9030	125.9030	125.8796	125.8796	(0.019)	0.0000	0.0000	7
2012/11/21	R211	02/05/2013	125.69	Call	Bond Future	212.9800	0.2130	189.6000	0.1896	(10.978)	0	0	0
2012/11/21	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R211	02/05/2013	125.70	Call	Bond Future	202.9800	0.2030	179.6000	0.1796	(11.518)	0	0	0
2012/11/21	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R211	02/05/2013	125.71	Call	Bond Future	192.9800	0.1930	169.6000	0.1696	(12.115)	0	0	0
2012/11/21	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R212	07/02/2013			Bond Future	129.4188	129.4188	129.7259	129.7259	0.237	0.0000	0.0000	3,165
2012/11/21	R212	07/02/2013	128.99	Call	Bond Future	428.7600	0.4288	735.8900	0.7359	71.632	0	0	0
2012/11/21	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R212	07/02/2013	129.00	Call	Bond Future	418.7600	0.4188	725.8900	0.7259	73.343	0	0	0
2012/11/21	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R212	07/02/2013	129.01	Call	Bond Future	408.7600	0.4088	715.8900	0.7159	75.137	0	0	0
2012/11/21	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R212	02/05/2013			Bond Future	131.0477	131.0477	131.3580	131.3580	0.237	0.0000	0.0000	11
2012/11/21	R212	02/05/2013	131.09	Call	Bond Future	0.0000	0.0000	267.9900	0.2680	100.000	0	0	0
2012/11/21	R212	02/05/2013	131.09	Put	Bond Future	42.3000	0.0423	0.0000	0.0000	(100.000)	0	0	0
2012/11/21	R212	02/05/2013	131.10	Call	Bond Future	0.0000	0.0000	257.9900	0.2580	100.000	0	0	0
2012/11/21	R212	02/05/2013	131.10	Put	Bond Future	52.3000	0.0523	0.0000	0.0000	(100.000)	0	0	0
2012/11/21	R212	02/05/2013	131.11	Call	Bond Future	0.0000	0.0000	247.9900	0.2480	100.000	0	0	0
2012/11/21	R212	02/05/2013	131.11	Put	Bond Future	62.3000	0.0623	0.0000	0.0000	(100.000)	0	0	0
2012/11/21	R213	07/02/2013			Bond Future	8.1825	92.1335	8.1902	92.0675	0.094	0.0000	0.0000	7,609
2012/11/21	R213	07/02/2013	8.90	Call	Bond Future	6,549.8900	6.5499	6,487.7000	6.4877	(0.949)	0	0	0
2012/11/21	R213	07/02/2013	8.90	Put	Bond Future	688.4900	0.6885	692.2800	0.6923	0.550	0	0	0
2012/11/21	R213	07/02/2013	8.95	Call	Bond Future	6,865.6700	6.8657	6,802.9000	6.8029	(0.914)	0	0	0
2012/11/21	R213	07/02/2013	8.95	Put	Bond Future	617.2100	0.6172	620.4200	0.6204	0.520	0	0	0

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2012/11/21	R213	07/02/2013	9.00	Call	Bond Future	7,185.1200	7.1851	7,121.8400	7.1218	(0.881)	0	0	0
2012/11/21	R213	07/02/2013	9.00	Put	Bond Future	552.2700	0.5523	554.9700	0.5550	0.489	0	0	0
2012/11/21	R213	07/02/2013	9.05	Call	Bond Future	7,507.6600	7.5077	7,443.9300	7.4439	(0.849)	0	0	0
2012/11/21	R213	07/02/2013	9.05	Put	Bond Future	493.0600	0.4931	495.3100	0.4953	0.456	0	0	0
2012/11/21	R213	02/05/2013			Bond Future	8.2509	89.7072	8.2588	89.6403	0.096	0.0000	0.0000	5
2012/11/21	R213	02/05/2013	7.86	Call	Bond Future	2,684.3300	2.6843	2,648.2300	2.6482	(1.345)	0	0	0
2012/11/21	R213	02/05/2013	7.86	Put	Bond Future	6,084.1100	6.0841	6,114.9200	6.1149	0.506	0	0	0
2012/11/21	R213	02/05/2013	7.84	Call	Bond Future	2,620.2100	2.6202	2,584.6100	2.5846	(1.359)	0	0	0
2012/11/21	R213	02/05/2013	7.84	Put	Bond Future	6,199.0100	6.1990	6,230.3200	6.2303	0.505	0	0	0
2012/11/21	R213	02/05/2013	7.85	Call	Bond Future	2,652.1500	2.6521	2,616.3000	2.6163	(1.352)	0	0	0
2012/11/21	R213	02/05/2013	7.85	Put	Bond Future	6,141.3800	6.1414	6,172.4400	6.1724	0.506	0	0	0
2012/11/21	R213	07/11/2013			Bond Future	8.4110	88.6523	8.4195	88.5830	0.101	0.0000	0.0000	0
2012/11/21	R213	07/11/2013	8.61	Call	Bond Future	7,267.3900	7.2674	7,218.5100	7.2185	(0.673)	0	0	0
2012/11/21	R213	07/11/2013	8.61	Put	Bond Future	5,660.1900	5.6602	5,680.5400	5.6805	0.360	0	0	0
2012/11/21	R213	07/11/2013	8.59	Call	Bond Future	7,182.6400	7.1826	7,134.0200	7.1340	(0.677)	0	0	0
2012/11/21	R213	07/11/2013	8.59	Put	Bond Future	5,735.0400	5.7350	5,755.6500	5.7557	0.359	0	0	0
2012/11/21	R213	07/11/2013	8.60	Call	Bond Future	7,224.9700	7.2250	7,176.2200	7.1762	(0.675)	0	0	0
2012/11/21	R213	07/11/2013	8.60	Put	Bond Future	5,697.5100	5.6975	5,717.9900	5.7180	0.359	0	0	0
2012/11/21	R214	07/02/2013			Bond Future	8.4386	82.2461	8.4465	82.1770	0.093	0.0000	0.0000	1,714
2012/11/21	R214	07/02/2013	8.59	Call	Bond Future	1,319.2800	1.3193	1,250.1300	1.2501	(5.241)	0	0	0
2012/11/21	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R214	07/02/2013	8.60	Call	Bond Future	1,405.1600	1.4052	1,336.0100	1.3360	(4.921)	0	0	0
2012/11/21	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/21	R214	07/02/2013	8.61	Call	Bond Future	1,490.8700	1.4909	1,421.7200	1.4217	(4.638)	0	0	0
2012/11/21	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													308225