



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 26/11/2012 to 26/11/2012

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
2012/11/26	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	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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2012/11/26	2025	07/02/2013			Bond Future	110.5365	110.5365	110.8960	110.8960	0.325	0.0000	0.0000	0
2012/11/26	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	2025	07/02/2013	110.99	Put	Bond Future	453.5400	0.4535	93.9600	0.0940	(79.283)	0	0	0
2012/11/26	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	2025	07/02/2013	111.00	Put	Bond Future	463.5400	0.4635	103.9600	0.1040	(77.573)	0	0	0
2012/11/26	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	2025	07/02/2013	111.01	Put	Bond Future	473.5400	0.4735	113.9600	0.1140	(75.934)	0	0	0
2012/11/26	2038	07/02/2013			Bond Future	109.3213	109.3213	109.3208	109.3208	0.000	0.0000	0.0000	0
2012/11/26	2038	07/02/2013	105.99	Call	Bond Future	3,331.2600	3.3313	3,330.8400	3.3308	(0.013)	0	0	0
2012/11/26	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	2038	07/02/2013	106.00	Call	Bond Future	3,321.2600	3.3213	3,320.8400	3.3208	(0.013)	0	0	0
2012/11/26	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	2038	07/02/2013	106.01	Call	Bond Future	3,311.2600	3.3113	3,310.8400	3.3108	(0.013)	0	0	0
2012/11/26	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	2050	07/02/2013			Bond Future	114.4599	114.4599	114.4599	114.4599	0.000	0.0000	0.0000	0
2012/11/26	2050	07/02/2013	112.99	Call	Bond Future	1,469.9400	1.4699	1,469.9400	1.4699	0.000	0	0	0
2012/11/26	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	2050	07/02/2013	113.00	Call	Bond Future	1,459.9400	1.4599	1,459.9400	1.4599	0.000	0	0	0
2012/11/26	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	2050	07/02/2013	113.01	Call	Bond Future	1,449.9400	1.4499	1,449.9400	1.4499	0.000	0	0	0
2012/11/26	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	AL7T	07/02/2013			Index Future	480.5850	480.5850	481.0150	481.0150	0.089	0.0000	0.0000	12
2012/11/26	AL7T	02/05/2013			Index Future	486.6280	486.6280	487.0580	487.0580	0.088	0.0000	0.0000	0
2012/11/26	ALBI	07/02/2013			Index Future	427.6590	427.6590	428.0640	428.0640	0.095	0.0000	0.0000	1,077
2012/11/26	ALBI	02/05/2013			Index Future	433.0370	433.0370	433.4420	433.4420	0.094	0.0000	0.0000	0
2012/11/26	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	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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2012/11/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/26	EL28	07/02/2013			Bond Future	111.2776	111.2776	111.2777	111.2777	0.000	0.0000	0.0000	0
2012/11/26	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	EL28	07/02/2013	113.01	Put	Bond Future	1,732.4000	1.7324	1,732.2600	1.7323	(0.008)	0	0	0
2012/11/26	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	EL28	07/02/2013	112.99	Put	Bond Future	1,712.4000	1.7124	1,712.2600	1.7123	(0.008)	0	0	0
2012/11/26	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	EL28	07/02/2013	113.00	Put	Bond Future	1,722.4000	1.7224	1,722.2600	1.7223	(0.008)	0	0	0
2012/11/26	ES33	07/02/2013			Bond Future	9.0828	88.4690	9.0713	88.5630	(0.126)	0.0000	0.0000	303
2012/11/26	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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2012/11/26	ES33	07/02/2013	8.54	Put	Bond Future	4,626.9100	4.6269	4,532.9700	4.5330	(2.030)	0	0	0
2012/11/26	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	ES33	07/02/2013	8.55	Put	Bond Future	4,538.2200	4.5382	4,444.2800	4.4443	(2.070)	0	0	0
2012/11/26	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	ES33	07/02/2013	8.56	Put	Bond Future	4,449.6600	4.4497	4,355.7200	4.3557	(2.111)	0	0	0
2012/11/26	GOVI	07/02/2013			GOVI	428.0460	428.0460	428.4410	428.4410	0.092	0.0000	0.0000	334
2012/11/26	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	GOVI	07/02/2013	432.99	Put	GOVI	49,440.0000	4.9440	45,490.0000	4.5490	(7.989)	0	0	0
2012/11/26	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	GOVI	07/02/2013	433.00	Put	GOVI	49,540.0000	4.9540	45,590.0000	4.5590	(7.973)	0	0	0
2012/11/26	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	GOVI	07/02/2013	433.01	Put	GOVI	49,640.0000	4.9640	45,690.0000	4.5690	(7.957)	0	0	0
2012/11/26	GOVI	02/05/2013			GOVI	433.4290	433.4290	433.8230	433.8230	0.091	0.0000	0.0000	0
2012/11/26	GOVI	02/05/2013	432.99	Call	GOVI	4,390.0000	0.4390	8,330.0000	0.8330	89.749	0	0	0
2012/11/26	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	GOVI	02/05/2013	433.00	Call	GOVI	4,290.0000	0.4290	8,230.0000	0.8230	91.841	0	0	0
2012/11/26	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	GOVI	02/05/2013	433.01	Call	GOVI	4,190.0000	0.4190	8,130.0000	0.8130	94.033	0	0	0
2012/11/26	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/26	IGOV	07/02/2013			Index Future	195.2610	195.2610	195.3090	195.3090	0.025	0.0000	0.0000	610
2012/11/26	IGOV	02/05/2013			Index Future	197.7160	197.7160	197.7620	197.7620	0.023	0.0000	0.0000	0
2012/11/26	ILBI	07/02/2013			Index Future	519.1750	519.1750	521.1100	521.1100	0.373	0.0000	0.0000	169
2012/11/26	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/26	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/26	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/26	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/26	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/26	JBAF	19/12/2012			Jibar Tradeable Future	5.1100	94.8900	5.1200	94.8800	0.196	0.0000	0.0000	840
2012/11/26	JBAF	16/01/2013			Jibar Tradeable Future	5.0900	94.9100	5.0800	94.9200	(0.196)	0.0000	0.0000	0
2012/11/26	JBAF	20/02/2013			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	0
2012/11/26	JBAF	20/03/2013			Jibar Tradeable Future	5.0000	95.0000	4.9900	95.0100	(0.200)	0.0000	0.0000	1,000
2012/11/26	JBAF	17/04/2013			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	0
2012/11/26	JBAF	15/05/2013			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	0
2012/11/26	JBAF	19/06/2013			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	500

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2012/11/26	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	2,200
2012/11/26	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	2,000
2012/11/26	JBAF	19/03/2014			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,000
2012/11/26	JBAF	18/06/2014			Jibar Tradeable Future	5.3700	94.6300	5.3600	94.6400	(0.186)	0.0000	0.0000	800
2012/11/26	JBAF	17/09/2014			Jibar Tradeable Future	5.5300	94.4700	5.5300	94.4700	0.000	0.0000	0.0000	0
2012/11/26	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/26	R023	07/02/2013			Bond Future	7.1878	107.5000	7.1818	107.5440	(0.085)	0.0000	0.0000	1,685
2012/11/26	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R023	07/02/2013	7.04	Put	Bond Future	1,078.7700	1.0788	1,034.6900	1.0347	(4.086)	0	0	0
2012/11/26	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R023	07/02/2013	7.05	Put	Bond Future	1,005.3500	1.0053	961.2700	0.9613	(4.385)	0	0	0
2012/11/26	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R023	07/02/2013	7.06	Put	Bond Future	932.0000	0.9320	887.9200	0.8879	(4.730)	0	0	0
2012/11/26	R023	02/05/2013			Bond Future	7.2508	104.8791	7.2446	104.9227	(0.085)	0.0000	0.0000	2
2012/11/26	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R023	02/05/2013	7.06	Put	Bond Future	1,364.2900	1.3643	1,320.7300	1.3207	(3.193)	0	0	0
2012/11/26	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R023	02/05/2013	7.04	Put	Bond Future	1,508.6700	1.5087	1,465.1100	1.4651	(2.887)	0	0	0
2012/11/26	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R023	02/05/2013	7.05	Put	Bond Future	1,436.4500	1.4365	1,392.8900	1.3929	(3.032)	0	0	0
2012/11/26	R023	01/08/2013			Bond Future	7.3157	106.2918	7.3093	106.3358	(0.087)	0.0000	0.0000	0
2012/11/26	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R023	01/08/2013	7.29	Put	Bond Future	178.0300	0.1780	133.9700	0.1340	(24.749)	0	0	0
2012/11/26	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R023	01/08/2013	7.30	Put	Bond Future	108.6600	0.1087	64.6000	0.0646	(40.548)	0	0	0
2012/11/26	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	4.7100	0.0047	100.000	0	0	0
2012/11/26	R023	01/08/2013	7.31	Put	Bond Future	39.3500	0.0394	0.0000	0.0000	(100.000)	0	0	0
2012/11/26	R157	07/02/2013			Bond Future	5.5384	124.5179	5.5265	124.5493	(0.213)	0.0000	0.0000	12,411
2012/11/26	R157	07/02/2013	6.28	Call	Bond Future	1,982.7500	1.9828	2,009.7100	2.0097	1.360	0	0	0
2012/11/26	R157	07/02/2013	6.28	Put	Bond Future	30.9800	0.0310	26.5200	0.0265	(14.396)	0	0	0
2012/11/26	R157	07/02/2013	6.50	Call	Bond Future	2,533.4100	2.5334	2,562.9200	2.5629	1.165	0	0	0
2012/11/26	R157	07/02/2013	6.50	Put	Bond Future	10.6200	0.0106	8.7100	0.0087	(17.985)	0	0	0
2012/11/26	R157	07/02/2013	6.70	Call	Bond Future	3,042.0500	3.0420	3,072.7500	3.0727	1.009	0	0	0
2012/11/26	R157	07/02/2013	6.70	Put	Bond Future	3.2500	0.0033	2.5300	0.0025	(22.154)	0	0	0
2012/11/26	R157	07/02/2013	6.75	Call	Bond Future	3,169.7000	3.1697	3,200.5800	3.2006	0.974	0	0	0
2012/11/26	R157	07/02/2013	6.75	Put	Bond Future	2.3600	0.0024	1.8200	0.0018	(22.881)	0	0	0
2012/11/26	R157	07/02/2013	6.80	Call	Bond Future	3,297.4000	3.2974	3,328.4100	3.3284	0.940	0	0	0
2012/11/26	R157	07/02/2013	6.80	Put	Bond Future	1.7000	0.0017	1.2900	0.0013	(24.118)	0	0	0
2012/11/26	R157	02/05/2013			Bond Future	5.5688	119.2130	5.5561	119.2436	(0.228)	0.0000	0.0000	141
2012/11/26	R157	02/05/2013	5.35	Call	Bond Future	404.5200	0.4045	410.3400	0.4103	1.439	0	0	0
2012/11/26	R157	02/05/2013	5.35	Put	Bond Future	935.3600	0.9354	910.5200	0.9105	(2.656)	0	0	0
2012/11/26	R157	02/05/2013	5.36	Call	Bond Future	413.8100	0.4138	419.7900	0.4198	1.445	0	0	0
2012/11/26	R157	02/05/2013	5.36	Put	Bond Future	920.3200	0.9203	895.6400	0.8956	(2.682)	0	0	0
2012/11/26	R157	02/05/2013	5.34	Call	Bond Future	395.3600	0.3954	401.0400	0.4010	1.437	0	0	0
2012/11/26	R157	02/05/2013	5.34	Put	Bond Future	950.5400	0.9505	925.5600	0.9256	(2.628)	0	0	0

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2012/11/26	R157	07/11/2013			Bond Future	5.6377	115.7022	5.6223	115.7310	(0.272)	0.0000	0.0000	0
2012/11/26	R157	07/11/2013	5.61	Call	Bond Future	846.8900	0.8469	857.4800	0.8575	1.250	0	0	0
2012/11/26	R157	07/11/2013	5.61	Put	Bond Future	898.9200	0.8989	880.6200	0.8806	(2.036)	0	0	0
2012/11/26	R157	07/11/2013	5.59	Call	Bond Future	827.7900	0.8278	838.1900	0.8382	1.256	0	0	0
2012/11/26	R157	07/11/2013	5.59	Put	Bond Future	917.4600	0.9175	898.9700	0.8990	(2.015)	0	0	0
2012/11/26	R157	07/11/2013	5.60	Call	Bond Future	837.3100	0.8373	847.8100	0.8478	1.254	0	0	0
2012/11/26	R157	07/11/2013	5.60	Put	Bond Future	908.1600	0.9082	889.7700	0.8898	(2.025)	0	0	0
2012/11/26	R186	07/02/2013			Bond Future	7.6818	125.2844	7.6705	125.3948	(0.146)	0.0000	0.0000	37,656
2012/11/26	R186	07/02/2013	7.00	Call	Bond Future	706.3200	0.7063	688.1200	0.6881	(2.577)	0	0	10,300
2012/11/26	R186	07/02/2013	7.00	Put	Bond Future	7,657.3100	7.6573	7,528.7600	7.5288	(1.679)	0	0	0
2012/11/26	R186	07/02/2013	7.25	Call	Bond Future	1,290.0700	1.2901	1,272.1200	1.2721	(1.391)	0	0	670
2012/11/26	R186	07/02/2013	7.25	Put	Bond Future	5,630.3300	5.6303	5,502.0300	5.5020	(2.279)	0	0	0
2012/11/26	R186	07/02/2013	7.50	Call	Bond Future	2,146.4300	2.1464	2,135.1200	2.1351	(0.527)	0	0	575
2012/11/26	R186	07/02/2013	7.50	Put	Bond Future	3,948.1900	3.9482	3,826.5300	3.8265	(3.081)	0	0	0
2012/11/26	R186	07/02/2013	8.32	Call	Bond Future	6,916.5200	6.9165	6,963.4600	6.9635	0.679	0	0	0
2012/11/26	R186	07/02/2013	8.32	Put	Bond Future	871.3000	0.8713	807.8900	0.8079	(7.278)	0	0	2,000
2012/11/26	R186	07/02/2013	8.50	Call	Bond Future	8,256.4800	8.2565	8,317.3200	8.3173	0.737	0	0	0
2012/11/26	R186	07/02/2013	8.50	Put	Bond Future	582.0000	0.5820	532.4900	0.5325	(8.507)	0	0	0
2012/11/26	R186	07/02/2013	7.75	Call	Bond Future	3,299.6700	3.2997	3,301.8500	3.3019	0.066	0	0	1,000
2012/11/26	R186	07/02/2013	7.75	Put	Bond Future	2,632.8600	2.6329	2,524.6900	2.5247	(4.108)	0	0	0
2012/11/26	R186	07/02/2013	8.00	Call	Bond Future	4,740.7900	4.7408	4,761.4800	4.7615	0.436	0	0	0
2012/11/26	R186	07/02/2013	8.00	Put	Bond Future	1,673.1500	1.6731	1,583.4900	1.5835	(5.359)	0	0	150
2012/11/26	R186	07/02/2013	8.55	Call	Bond Future	8,639.5600	8.6396	8,703.9700	8.7040	0.746	0	0	0
2012/11/26	R186	07/02/2013	8.55	Put	Bond Future	518.2100	0.5182	472.2700	0.4723	(8.865)	0	0	0
2012/11/26	R186	07/02/2013	8.45	Call	Bond Future	7,877.8400	7.8778	7,934.9600	7.9350	0.725	0	0	0
2012/11/26	R186	07/02/2013	8.45	Put	Bond Future	652.7000	0.6527	599.4700	0.5995	(8.155)	0	0	0
2012/11/26	R186	07/02/2013	8.47	Call	Bond Future	8,028.7300	8.0287	8,087.3600	8.0874	0.730	0	0	0
2012/11/26	R186	07/02/2013	8.47	Put	Bond Future	623.5600	0.6236	571.8400	0.5718	(8.294)	0	0	0
2012/11/26	R186	02/05/2013			Bond Future	7.7535	126.7900	7.7420	126.9006	(0.148)	0.0000	0.0000	12
2012/11/26	R186	02/05/2013	7.41	Call	Bond Future	2,897.8600	2.8979	2,902.4000	2.9024	0.157	0	0	0
2012/11/26	R186	02/05/2013	7.41	Put	Bond Future	6,266.9100	6.2669	6,160.9000	6.1609	(1.692)	0	0	0
2012/11/26	R186	02/05/2013	7.39	Call	Bond Future	2,823.8900	2.8239	2,827.8700	2.8279	0.141	0	0	0
2012/11/26	R186	02/05/2013	7.39	Put	Bond Future	6,393.0700	6.3931	6,286.5000	6.2865	(1.667)	0	0	0
2012/11/26	R186	02/05/2013	7.40	Call	Bond Future	2,860.7200	2.8607	2,864.9800	2.8650	0.149	0	0	0
2012/11/26	R186	02/05/2013	7.40	Put	Bond Future	6,329.7800	6.3298	6,223.4900	6.2235	(1.679)	0	0	0
2012/11/26	R186	07/11/2013			Bond Future	7.9183	124.9357	7.9062	125.0466	(0.152)	0.0000	0.0000	0
2012/11/26	R186	07/11/2013	8.14	Call	Bond Future	8,022.9000	8.0229	8,056.9000	8.0569	0.424	0	0	0
2012/11/26	R186	07/11/2013	8.14	Put	Bond Future	6,004.4000	6.0044	5,927.5200	5.9275	(1.280)	0	0	0
2012/11/26	R186	07/11/2013	8.15	Call	Bond Future	8,072.4300	8.0724	8,106.6800	8.1067	0.424	0	0	0
2012/11/26	R186	07/11/2013	8.15	Put	Bond Future	5,964.0100	5.9640	5,887.3800	5.8874	(1.285)	0	0	0
2012/11/26	R186	07/11/2013	8.16	Call	Bond Future	8,122.1000	8.1221	8,156.5900	8.1566	0.425	0	0	0
2012/11/26	R186	07/11/2013	8.16	Put	Bond Future	5,923.8600	5.9239	5,847.4700	5.8475	(1.290)	0	0	0
2012/11/26	R186	07/11/2013	8.75	Call	Bond Future	11,254.2700	11.2543	11,303.2700	11.3033	0.435	0	0	0
2012/11/26	R186	07/11/2013	8.75	Put	Bond Future	3,921.1700	3.9212	3,859.2900	3.8593	(1.578)	0	0	130
2012/11/26	R189	07/02/2013			Bond Future	217.2476	217.2476	217.2296	217.2296	(0.008)	0.0000	0.0000	154
2012/11/26	R189	07/02/2013	212.99	Call	Bond Future	4,257.5700	4.2576	4,239.6300	4.2396	(0.421)	0	0	0

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2012/11/26	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R189	07/02/2013	213.00	Call	Bond Future	4,247.5700	4.2476	4,229.6300	4.2296	(0.422)	0	0	0
2012/11/26	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R189	07/02/2013	213.01	Call	Bond Future	4,237.5700	4.2376	4,219.6300	4.2196	(0.423)	0	0	0
2012/11/26	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R197	07/02/2013			Bond Future	279.9561	279.9561	279.9493	279.9493	(0.002)	0.0000	0.0000	2,543
2012/11/26	R197	07/02/2013	278.99	Call	Bond Future	966.1100	0.9661	959.3300	0.9593	(0.702)	0	0	0
2012/11/26	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R197	07/02/2013	279.00	Call	Bond Future	956.1100	0.9561	949.3300	0.9493	(0.709)	0	0	0
2012/11/26	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R197	07/02/2013	279.01	Call	Bond Future	946.1100	0.9461	939.3300	0.9393	(0.717)	0	0	0
2012/11/26	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R197	02/05/2013			Bond Future	283.4760	283.4760	283.4662	283.4662	(0.003)	0.0000	0.0000	40
2012/11/26	R197	02/05/2013	282.39	Call	Bond Future	1,086.0400	1.0860	1,076.2400	1.0762	(0.902)	0	0	0
2012/11/26	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R197	02/05/2013	282.40	Call	Bond Future	1,076.0400	1.0760	1,066.2400	1.0662	(0.911)	0	0	0
2012/11/26	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R197	02/05/2013	282.41	Call	Bond Future	1,066.0400	1.0660	1,056.2400	1.0562	(0.919)	0	0	0
2012/11/26	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R201	07/02/2013			Bond Future	5.0816	107.6774	5.0700	107.6984	(0.227)	0.0000	0.0000	1,540
2012/11/26	R201	07/02/2013	4.98	Call	Bond Future	197.1500	0.1971	200.2000	0.2002	1.547	0	0	0
2012/11/26	R201	07/02/2013	4.98	Put	Bond Future	382.5700	0.3826	364.5700	0.3646	(4.705)	0	0	0
2012/11/26	R201	07/02/2013	5.60	Call	Bond Future	974.9000	0.9749	991.4600	0.9915	1.699	0	0	0
2012/11/26	R201	07/02/2013	5.60	Put	Bond Future	34.9600	0.0350	30.4700	0.0305	(12.843)	0	0	0
2012/11/26	R201	07/02/2013	6.20	Call	Bond Future	2,015.0700	2.0151	2,035.9000	2.0359	1.034	0	0	0
2012/11/26	R201	07/02/2013	6.20	Put	Bond Future	0.8800	0.0009	0.6600	0.0007	(25.000)	0	0	0
2012/11/26	R201	07/02/2013	6.25	Call	Bond Future	2,103.6600	2.1037	2,124.5500	2.1246	0.993	0	0	0
2012/11/26	R201	07/02/2013	6.25	Put	Bond Future	0.6000	0.0006	0.4400	0.0004	(26.667)	0	0	0
2012/11/26	R201	07/02/2013	6.30	Call	Bond Future	2,192.2300	2.1922	2,213.1700	2.2132	0.955	0	0	0
2012/11/26	R201	07/02/2013	6.30	Put	Bond Future	0.4000	0.0004	0.2900	0.0003	(27.500)	0	0	0
2012/11/26	R201	02/05/2013			Bond Future	5.0566	108.9715	5.0439	108.9918	(0.251)	0.0000	0.0000	4
2012/11/26	R201	02/05/2013	4.05	Call	Bond Future	7.9000	0.0079	7.9600	0.0080	0.759	0	0	0
2012/11/26	R201	02/05/2013	4.05	Put	Bond Future	1,635.7000	1.6357	1,615.4300	1.6154	(1.239)	0	0	0
2012/11/26	R201	02/05/2013	4.06	Call	Bond Future	8.3600	0.0084	8.4300	0.0084	0.837	0	0	0
2012/11/26	R201	02/05/2013	4.06	Put	Bond Future	1,619.8200	1.6198	1,599.5600	1.5996	(1.251)	0	0	0
2012/11/26	R201	02/05/2013	4.04	Call	Bond Future	7.4700	0.0075	7.5200	0.0075	0.669	0	0	0
2012/11/26	R201	02/05/2013	4.04	Put	Bond Future	1,651.6000	1.6516	1,631.3200	1.6313	(1.228)	0	0	0
2012/11/26	R201	07/11/2013			Bond Future	4.9129	107.5178	4.8960	107.5363	(0.344)	0.0000	0.0000	0
2012/11/26	R201	07/11/2013	4.80	Call	Bond Future	378.9100	0.3789	385.5700	0.3856	1.758	0	0	0
2012/11/26	R201	07/11/2013	4.80	Put	Bond Future	502.9300	0.5029	491.0400	0.4910	(2.364)	0	0	0
2012/11/26	R201	07/11/2013	4.81	Call	Bond Future	384.3400	0.3843	391.0700	0.3911	1.751	0	0	0
2012/11/26	R201	07/11/2013	4.81	Put	Bond Future	497.3600	0.4974	485.5400	0.4855	(2.377)	0	0	0
2012/11/26	R201	07/11/2013	4.79	Call	Bond Future	373.5300	0.3735	380.1300	0.3801	1.767	0	0	0
2012/11/26	R201	07/11/2013	4.79	Put	Bond Future	508.5500	0.5085	496.6000	0.4966	(2.350)	0	0	0
2012/11/26	R202	07/02/2013			Bond Future	209.6676	209.6676	209.6663	209.6663	(0.001)	0.0000	0.0000	51,694

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2012/11/26	R202	07/02/2013	204.99	Call	Bond Future	4,677.6400	4.6776	4,676.3300	4.6763	(0.028)	0	0	0
2012/11/26	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R202	07/02/2013	205.00	Call	Bond Future	4,667.6400	4.6676	4,666.3300	4.6663	(0.028)	0	0	0
2012/11/26	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R202	07/02/2013	205.01	Call	Bond Future	4,657.6400	4.6576	4,656.3300	4.6563	(0.028)	0	0	0
2012/11/26	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R202	02/05/2013			Bond Future	212.3040	212.3040	212.3004	212.3004	(0.002)	0.0000	0.0000	1
2012/11/26	R202	02/05/2013	211.04	Call	Bond Future	1,264.0100	1.2640	1,260.4400	1.2604	(0.282)	0	0	0
2012/11/26	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R202	02/05/2013	211.05	Call	Bond Future	1,254.0100	1.2540	1,250.4400	1.2504	(0.285)	0	0	0
2012/11/26	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R202	02/05/2013	211.06	Call	Bond Future	1,244.0100	1.2440	1,240.4400	1.2404	(0.287)	0	0	0
2012/11/26	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R203	07/02/2013			Bond Future	6.0380	112.1561	6.0266	112.2036	(0.189)	0.0000	0.0000	14,064
2012/11/26	R203	07/02/2013	5.54	Call	Bond Future	197.1800	0.1972	194.3200	0.1943	(1.450)	0	0	10,000
2012/11/26	R203	07/02/2013	5.54	Put	Bond Future	2,294.4000	2.2944	2,244.0800	2.2441	(2.193)	0	0	0
2012/11/26	R203	07/02/2013	6.11	Call	Bond Future	1,043.8000	1.0438	1,053.0100	1.0530	0.882	0	0	12,600
2012/11/26	R203	07/02/2013	6.11	Put	Bond Future	744.5100	0.7445	706.2600	0.7063	(5.138)	0	0	3,254
2012/11/26	R203	07/02/2013	6.45	Call	Bond Future	1,992.1700	1.9922	2,016.0300	2.0160	1.198	0	0	0
2012/11/26	R203	07/02/2013	6.45	Put	Bond Future	293.5000	0.2935	269.9000	0.2699	(8.041)	0	0	0
2012/11/26	R203	07/02/2013	6.55	Call	Bond Future	2,320.8400	2.3208	2,348.8500	2.3488	1.207	0	0	0
2012/11/26	R203	07/02/2013	6.55	Put	Bond Future	214.8000	0.2148	195.3500	0.1954	(9.055)	0	0	0
2012/11/26	R203	07/02/2013	6.65	Call	Bond Future	2,665.9800	2.6660	2,697.7900	2.6978	1.193	0	0	0
2012/11/26	R203	07/02/2013	6.65	Put	Bond Future	154.4600	0.1545	138.8100	0.1388	(10.132)	0	0	30,250
2012/11/26	R203	07/02/2013	6.94	Call	Bond Future	3,730.2300	3.7302	3,770.4000	3.7704	1.077	0	0	0
2012/11/26	R203	07/02/2013	6.94	Put	Bond Future	53.4400	0.0534	46.1500	0.0462	(13.641)	0	0	0
2012/11/26	R203	07/02/2013	7.15	Call	Bond Future	4,532.3000	4.5323	4,576.1900	4.5762	0.968	0	0	0
2012/11/26	R203	07/02/2013	7.15	Put	Bond Future	21.4500	0.0215	17.8800	0.0179	(16.643)	0	0	0
2012/11/26	R203	07/02/2013	6.50	Call	Bond Future	2,154.2300	2.1542	2,180.2000	2.1802	1.206	0	0	0
2012/11/26	R203	07/02/2013	6.50	Put	Bond Future	251.6400	0.2516	230.1500	0.2302	(8.540)	0	0	0
2012/11/26	R203	02/05/2013			Bond Future	6.0860	109.3476	6.0742	109.3947	(0.195)	0.0000	0.0000	22
2012/11/26	R203	02/05/2013	5.90	Call	Bond Future	909.0200	0.9090	917.0800	0.9171	0.887	0	0	0
2012/11/26	R203	02/05/2013	5.90	Put	Bond Future	1,649.5000	1.6495	1,610.5400	1.6105	(2.362)	0	0	0
2012/11/26	R203	02/05/2013	5.91	Call	Bond Future	925.7000	0.9257	933.9600	0.9340	0.892	0	0	0
2012/11/26	R203	02/05/2013	5.91	Put	Bond Future	1,626.2200	1.6262	1,587.4600	1.5875	(2.383)	0	0	0
2012/11/26	R203	02/05/2013	5.89	Call	Bond Future	892.5400	0.8925	900.4000	0.9004	0.881	0	0	0
2012/11/26	R203	02/05/2013	5.89	Put	Bond Future	1,673.0000	1.6730	1,633.8400	1.6338	(2.341)	0	0	0
2012/11/26	R203	07/11/2013			Bond Future	6.2020	108.2115	6.1889	108.2575	(0.211)	0.0000	0.0000	0
2012/11/26	R203	07/11/2013	6.00	Call	Bond Future	1,591.5500	1.5916	1,604.0900	1.6041	0.788	0	0	0
2012/11/26	R203	07/11/2013	6.00	Put	Bond Future	2,304.0200	2.3040	2,270.6300	2.2706	(1.449)	0	0	0
2012/11/26	R203	07/11/2013	6.01	Call	Bond Future	1,607.7600	1.6078	1,620.4300	1.6204	0.788	0	0	0
2012/11/26	R203	07/11/2013	6.01	Put	Bond Future	2,284.8200	2.2848	2,251.5600	2.2516	(1.456)	0	0	0
2012/11/26	R203	07/11/2013	5.99	Call	Bond Future	1,575.8600	1.5759	1,588.2700	1.5883	0.788	0	0	0
2012/11/26	R203	07/11/2013	5.99	Put	Bond Future	2,323.7600	2.3238	2,290.2400	2.2902	(1.442)	0	0	0
2012/11/26	R204	07/02/2013			Bond Future	6.2575	109.5849	6.2515	109.6155	(0.096)	0.0000	0.0000	11,672
2012/11/26	R204	07/02/2013	7.29	Call	Bond Future	5,157.8000	5.1578	5,181.4100	5.1814	0.458	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/26	R204	07/02/2013	7.29	Put	Bond Future	57.9600		0.0580	51.0000	0.0510	(12.008)	0	0	0
2012/11/26	R204	07/02/2013	7.45	Call	Bond Future	5,893.5500		5.8936	5,919.9000	5.9199	0.447	0	0	0
2012/11/26	R204	07/02/2013	7.45	Put	Bond Future	30.0300		0.0300	25.8100	0.0258	(14.053)	0	0	0
2012/11/26	R204	07/02/2013	7.95	Call	Bond Future	8,208.3600		8.2084	8,238.3600	8.2384	0.365	0	0	0
2012/11/26	R204	07/02/2013	7.95	Put	Bond Future	2.7100		0.0027	2.1400	0.0021	(21.033)	0	0	0
2012/11/26	R204	07/02/2013	8.00	Call	Bond Future	8,438.2800		8.4383	8,468.3900	8.4684	0.357	0	0	0
2012/11/26	R204	07/02/2013	8.00	Put	Bond Future	2.0700		0.0021	1.6100	0.0016	(22.222)	0	0	0
2012/11/26	R204	07/02/2013	8.05	Call	Bond Future	8,667.7000		8.6677	8,697.9100	8.6979	0.349	0	0	0
2012/11/26	R204	07/02/2013	8.05	Put	Bond Future	1.5700		0.0016	1.2100	0.0012	(22.930)	0	0	0
2012/11/26	R204	02/05/2013			Bond Future	6.3090		110.9019	6.3028	110.9318	(0.097)	0.0000	0.0000	24
2012/11/26	R204	02/05/2013	6.30	Call	Bond Future	1,740.6400		1.7406	1,739.1900	1.7392	(0.083)	0	0	0
2012/11/26	R204	02/05/2013	6.30	Put	Bond Future	1,784.5300		1.7845	1,753.1000	1.7531	(1.761)	0	0	0
2012/11/26	R204	02/05/2013	6.31	Call	Bond Future	1,765.5400		1.7655	1,764.2100	1.7642	(0.075)	0	0	0
2012/11/26	R204	02/05/2013	6.31	Put	Bond Future	1,760.4500		1.7604	1,729.1400	1.7291	(1.779)	0	0	0
2012/11/26	R204	02/05/2013	6.29	Call	Bond Future	1,715.9500		1.7159	1,714.3700	1.7144	(0.092)	0	0	0
2012/11/26	R204	02/05/2013	6.29	Put	Bond Future	1,808.8500		1.8088	1,777.2900	1.7773	(1.745)	0	0	0
2012/11/26	R204	07/11/2013			Bond Future	6.4289		109.8845	6.4226	109.9129	(0.099)	0.0000	0.0000	0
2012/11/26	R204	07/11/2013	6.30	Call	Bond Future	2,452.6600		2.4527	2,454.5600	2.4546	0.077	0	0	0
2012/11/26	R204	07/11/2013	6.30	Put	Bond Future	3,031.1000		3.0311	3,004.6000	3.0046	(0.874)	0	0	0
2012/11/26	R204	07/11/2013	6.31	Call	Bond Future	2,474.8700		2.4749	2,476.8200	2.4768	0.079	0	0	0
2012/11/26	R204	07/11/2013	6.31	Put	Bond Future	3,008.3100		3.0083	2,981.8600	2.9819	(0.879)	0	0	0
2012/11/26	R204	07/11/2013	7.00	Call	Bond Future	4,228.6000		4.2286	4,235.9000	4.2359	0.173	0	0	0
2012/11/26	R204	07/11/2013	7.00	Put	Bond Future	1,712.3300		1.7123	1,691.2300	1.6912	(1.232)	0	0	180
2012/11/26	R204	07/11/2013	6.29	Call	Bond Future	2,430.5700		2.4306	2,432.4000	2.4324	0.075	0	0	0
2012/11/26	R204	07/11/2013	6.29	Put	Bond Future	3,054.0300		3.0540	3,027.4600	3.0275	(0.870)	0	0	0
2012/11/26	R206	07/02/2013			Bond Future	5.0603		102.7466	5.0535	102.7527	(0.133)	0.0000	0.0000	1,120
2012/11/26	R206	07/02/2013	4.76	Call	Bond Future	29.7400		0.0297	29.2700	0.0293	(1.580)	0	0	0
2012/11/26	R206	07/02/2013	4.76	Put	Bond Future	302.5500		0.3025	295.9600	0.2960	(2.178)	0	0	0
2012/11/26	R206	07/02/2013	5.00	Call	Bond Future	96.2300		0.0962	96.4900	0.0965	0.270	0	0	0
2012/11/26	R206	07/02/2013	5.00	Put	Bond Future	150.8900		0.1509	145.0300	0.1450	(3.884)	0	0	0
2012/11/26	R206	07/02/2013	5.95	Call	Bond Future	802.6100		0.8026	808.5700	0.8086	0.743	0	0	0
2012/11/26	R206	07/02/2013	5.95	Put	Bond Future	0.8100		0.0008	0.6500	0.0007	(19.753)	0	0	0
2012/11/26	R206	07/02/2013	6.00	Call	Bond Future	847.1200		0.8471	853.1200	0.8531	0.708	0	0	0
2012/11/26	R206	07/02/2013	6.00	Put	Bond Future	0.5600		0.0006	0.4400	0.0004	(21.429)	0	0	0
2012/11/26	R206	07/02/2013	6.05	Call	Bond Future	891.6600		0.8917	897.7000	0.8977	0.677	0	0	0
2012/11/26	R206	07/02/2013	6.05	Put	Bond Future	0.3600		0.0004	0.2800	0.0003	(22.222)	0	0	0
2012/11/26	R206	02/05/2013			Bond Future	5.0070		103.9813	4.9993	103.9865	(0.153)	0.0000	0.0000	23
2012/11/26	R206	02/05/2013	3.40	Call	Bond Future	0.0400		0.0000	0.0300	0.0000	(25.000)	0	0	0
2012/11/26	R206	02/05/2013	3.40	Put	Bond Future	1,106.9900		1.1070	1,101.7400	1.1017	(0.474)	0	0	0
2012/11/26	R206	02/05/2013	3.41	Call	Bond Future	0.0400		0.0000	0.0400	0.0000	0.000	0	0	0
2012/11/26	R206	02/05/2013	3.41	Put	Bond Future	1,100.0400		1.1000	1,094.8000	1.0948	(0.476)	0	0	0
2012/11/26	R206	02/05/2013	3.39	Call	Bond Future	0.0300		0.0000	0.0300	0.0000	0.000	0	0	0
2012/11/26	R206	02/05/2013	3.39	Put	Bond Future	1,113.9300		1.1139	1,108.6900	1.1087	(0.470)	0	0	0
2012/11/26	R206	07/11/2013			Bond Future	3.9243		103.0410	3.9068	103.0441	(0.446)	0.0000	0.0000	0
2012/11/26	R206	07/11/2013	4.30	Call	Bond Future	92.7000		0.0927	94.7000	0.0947	2.157	0	0	0
2012/11/26	R206	07/11/2013	4.30	Put	Bond Future	25.3200		0.0253	24.1800	0.0242	(4.502)	0	0	0
2012/11/26	R206	07/11/2013	4.31	Call	Bond Future	93.9500		0.0939	95.9700	0.0960	2.150	0	0	0

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2012/11/26	R206	07/11/2013	4.31	Put	Bond Future	24.7800	0.0248	23.6600	0.0237	(4.520)	0	0	0
2012/11/26	R206	07/11/2013	4.29	Call	Bond Future	91.4500	0.0914	93.4400	0.0934	2.176	0	0	0
2012/11/26	R206	07/11/2013	4.29	Put	Bond Future	25.8700	0.0259	24.7200	0.0247	(4.445)	0	0	0
2012/11/26	R207	07/02/2013			Bond Future	6.5367	104.4744	6.5255	104.5374	(0.171)	0.0000	0.0000	6,841
2012/11/26	R207	07/02/2013	7.66	Call	Bond Future	6,150.9200	6.1509	6,205.8100	6.2058	0.892	0	0	0
2012/11/26	R207	07/02/2013	7.66	Put	Bond Future	56.8600	0.0569	48.7800	0.0488	(14.210)	0	0	0
2012/11/26	R207	07/02/2013	7.80	Call	Bond Future	6,854.9200	6.8549	6,912.6800	6.9127	0.843	0	0	0
2012/11/26	R207	07/02/2013	7.80	Put	Bond Future	32.5800	0.0326	27.3700	0.0274	(15.991)	0	0	0
2012/11/26	R207	07/02/2013	8.20	Call	Bond Future	8,871.9200	8.8719	8,933.7200	8.9337	0.697	0	0	0
2012/11/26	R207	07/02/2013	8.20	Put	Bond Future	5.4000	0.0054	4.2300	0.0042	(21.667)	0	0	0
2012/11/26	R207	07/02/2013	8.25	Call	Bond Future	9,122.5000	9.1225	9,184.5200	9.1845	0.680	0	0	0
2012/11/26	R207	07/02/2013	8.25	Put	Bond Future	4.2200	0.0042	3.2700	0.0033	(22.512)	0	0	0
2012/11/26	R207	07/02/2013	8.30	Call	Bond Future	9,372.5000	9.3725	9,434.7100	9.4347	0.664	0	0	0
2012/11/26	R207	07/02/2013	8.30	Put	Bond Future	3.2800	0.0033	2.5200	0.0025	(23.171)	0	0	0
2012/11/26	R207	02/05/2013			Bond Future	6.5944	105.7299	6.5829	105.7927	(0.174)	0.0000	0.0000	0
2012/11/26	R207	02/05/2013	6.45	Call	Bond Future	1,682.8500	1.6828	1,692.0000	1.6920	0.544	0	0	0
2012/11/26	R207	02/05/2013	6.45	Put	Bond Future	2,474.5800	2.4746	2,420.9600	2.4210	(2.167)	0	0	0
2012/11/26	R207	02/05/2013	6.46	Call	Bond Future	1,707.1600	1.7072	1,716.5400	1.7165	0.549	0	0	0
2012/11/26	R207	02/05/2013	6.46	Put	Bond Future	2,443.8400	2.4438	2,390.4500	2.3904	(2.185)	0	0	0
2012/11/26	R207	02/05/2013	6.44	Call	Bond Future	1,658.7600	1.6588	1,667.6700	1.6677	0.537	0	0	0
2012/11/26	R207	02/05/2013	6.44	Put	Bond Future	2,505.5800	2.5056	2,451.7200	2.4517	(2.150)	0	0	0
2012/11/26	R207	07/11/2013			Bond Future	6.7255	104.9652	6.7132	105.0274	(0.182)	0.0000	0.0000	0
2012/11/26	R207	07/11/2013	6.70	Call	Bond Future	3,107.0700	3.1071	3,125.1400	3.1251	0.582	0	0	0
2012/11/26	R207	07/11/2013	6.70	Put	Bond Future	3,236.4100	3.2364	3,192.2900	3.1923	(1.363)	0	0	0
2012/11/26	R207	07/11/2013	6.71	Call	Bond Future	3,132.2200	3.1322	3,150.4500	3.1505	0.582	0	0	0
2012/11/26	R207	07/11/2013	6.71	Put	Bond Future	3,210.8400	3.2108	3,166.8800	3.1669	(1.369)	0	0	0
2012/11/26	R207	07/11/2013	6.69	Call	Bond Future	3,082.0300	3.0820	3,099.9500	3.1000	0.581	0	0	0
2012/11/26	R207	07/11/2013	6.69	Put	Bond Future	3,262.1300	3.2621	3,217.8600	3.2179	(1.357)	0	0	0
2012/11/26	R208	07/02/2013			Bond Future	6.7283	102.6270	6.7223	102.6641	(0.089)	0.0000	0.0000	20,445
2012/11/26	R208	07/02/2013	8.00	Call	Bond Future	7,551.6200	7.5516	7,582.2900	7.5823	0.406	0	0	0
2012/11/26	R208	07/02/2013	8.00	Put	Bond Future	48.6300	0.0486	42.2100	0.0422	(13.202)	0	0	0
2012/11/26	R208	07/02/2013	8.05	Call	Bond Future	7,823.6500	7.8237	7,855.2000	7.8552	0.403	0	0	0
2012/11/26	R208	07/02/2013	8.05	Put	Bond Future	40.2100	0.0402	34.6700	0.0347	(13.778)	0	0	0
2012/11/26	R208	07/02/2013	8.83	Call	Bond Future	12,025.3300	12.0253	12,062.1300	12.0621	0.306	0	0	0
2012/11/26	R208	07/02/2013	8.83	Put	Bond Future	1.2000	0.0012	0.9100	0.0009	(24.167)	0	0	0
2012/11/26	R208	07/02/2013	6.00	Call	Bond Future	231.8300	0.2318	220.8000	0.2208	(4.758)	0	0	12,250
2012/11/26	R208	07/02/2013	6.00	Put	Bond Future	4,868.3800	4.8684	4,820.2600	4.8203	(0.988)	0	0	0
2012/11/26	R208	07/02/2013	7.78	Call	Bond Future	6,363.2100	6.3632	6,388.7500	6.3888	0.401	0	0	0
2012/11/26	R208	07/02/2013	7.78	Put	Bond Future	106.8900	0.1069	95.3400	0.0953	(10.806)	0	0	0
2012/11/26	R208	07/02/2013	7.85	Call	Bond Future	6,739.1500	6.7391	6,766.5500	6.7665	0.407	0	0	0
2012/11/26	R208	07/02/2013	7.85	Put	Bond Future	83.9100	0.0839	74.2200	0.0742	(11.548)	0	0	0
2012/11/26	R208	07/02/2013	7.95	Call	Bond Future	7,280.0500	7.2800	7,309.7300	7.3097	0.408	0	0	0
2012/11/26	R208	07/02/2013	7.95	Put	Bond Future	58.5700	0.0586	51.1600	0.0512	(12.652)	0	0	0
2012/11/26	R208	02/05/2013			Bond Future	6.7841	100.4675	6.7780	100.5040	(0.089)	0.0000	0.0000	47
2012/11/26	R208	02/05/2013	6.66	Call	Bond Future	1,999.5200	1.9995	1,994.3600	1.9944	(0.258)	0	0	0
2012/11/26	R208	02/05/2013	6.66	Put	Bond Future	2,751.4500	2.7514	2,709.7900	2.7098	(1.514)	0	0	0

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2012/11/26	R208	02/05/2013	6.64	Call	Bond Future	1,945.6100	1.9456	1,940.2100	1.9402	(0.278)	0	0	0
2012/11/26	R208	02/05/2013	6.64	Put	Bond Future	2,819.3800	2.8194	2,777.4800	2.7775	(1.486)	0	0	0
2012/11/26	R208	02/05/2013	6.65	Call	Bond Future	1,972.4500	1.9725	1,967.1700	1.9672	(0.268)	0	0	0
2012/11/26	R208	02/05/2013	6.65	Put	Bond Future	2,785.2700	2.7853	2,743.4900	2.7435	(1.500)	0	0	0
2012/11/26	R208	07/11/2013			Bond Future	6.9143	99.8497	6.9081	99.8850	(0.090)	0.0000	0.0000	0
2012/11/26	R208	07/11/2013	6.81	Call	Bond Future	3,493.0700	3.4931	3,494.2900	3.4943	0.035	0	0	0
2012/11/26	R208	07/11/2013	6.81	Put	Bond Future	4,087.0200	4.0870	4,052.9300	4.0529	(0.834)	0	0	0
2012/11/26	R208	07/11/2013	7.50	Call	Bond Future	5,679.8000	5.6798	5,687.2500	5.6873	0.131	0	0	0
2012/11/26	R208	07/11/2013	7.50	Put	Bond Future	2,423.4200	2.4234	2,395.5600	2.3956	(1.150)	0	0	230
2012/11/26	R208	07/11/2013	6.79	Call	Bond Future	3,438.0300	3.4380	3,439.0900	3.4391	0.031	0	0	0
2012/11/26	R208	07/11/2013	6.79	Put	Bond Future	4,146.3900	4.1464	4,112.1400	4.1121	(0.826)	0	0	0
2012/11/26	R208	07/11/2013	6.80	Call	Bond Future	3,465.5000	3.4655	3,466.6300	3.4666	0.033	0	0	0
2012/11/26	R208	07/11/2013	6.80	Put	Bond Future	4,116.6300	4.1166	4,082.4500	4.0825	(0.830)	0	0	0
2012/11/26	R209	07/02/2013			Bond Future	8.4664	79.9724	8.4553	80.0649	(0.132)	0.0000	0.0000	11,552
2012/11/26	R209	07/02/2013	8.63	Call	Bond Future	3,026.8000	3.0268	3,038.7600	3.0388	0.395	0	0	0
2012/11/26	R209	07/02/2013	8.63	Put	Bond Future	1,688.7500	1.6888	1,608.2300	1.6082	(4.768)	0	0	11,000
2012/11/26	R209	07/02/2013	8.83	Call	Bond Future	4,041.5200	4.0415	4,067.6300	4.0676	0.646	0	0	0
2012/11/26	R209	07/02/2013	8.83	Put	Bond Future	1,115.7500	1.1158	1,049.3800	1.0494	(5.948)	0	0	14,000
2012/11/26	R209	07/02/2013	8.95	Call	Bond Future	4,707.5800	4.7076	4,742.5100	4.7425	0.742	0	0	0
2012/11/26	R209	07/02/2013	8.95	Put	Bond Future	854.0200	0.8540	796.4700	0.7965	(6.739)	0	0	0
2012/11/26	R209	07/02/2013	9.06	Call	Bond Future	5,348.5000	5.3485	5,391.3600	5.3914	0.801	0	0	0
2012/11/26	R209	07/02/2013	9.06	Put	Bond Future	660.3700	0.6604	610.7500	0.6108	(7.514)	0	0	0
2012/11/26	R209	07/02/2013	9.10	Call	Bond Future	5,587.5900	5.5876	5,633.2400	5.6332	0.817	0	0	0
2012/11/26	R209	07/02/2013	9.10	Put	Bond Future	599.6900	0.5997	552.8600	0.5529	(7.809)	0	0	0
2012/11/26	R209	07/02/2013	9.00	Call	Bond Future	4,995.6600	4.9957	5,034.2400	5.0342	0.772	0	0	0
2012/11/26	R209	07/02/2013	9.00	Put	Bond Future	760.8800	0.7609	706.9800	0.7070	(7.084)	0	0	0
2012/11/26	R209	07/02/2013	9.05	Call	Bond Future	5,289.1700	5.2892	5,331.3300	5.3313	0.797	0	0	0
2012/11/26	R209	07/02/2013	9.05	Put	Bond Future	676.2900	0.6763	625.9700	0.6260	(7.441)	0	0	0
2012/11/26	R209	02/05/2013			Bond Future	8.5358	77.7920	8.5244	77.8849	(0.133)	0.0000	0.0000	33
2012/11/26	R209	02/05/2013	8.01	Call	Bond Future	2,288.7800	2.2888	2,286.3700	2.2864	(0.105)	0	0	0
2012/11/26	R209	02/05/2013	8.01	Put	Bond Future	6,783.9400	6.7839	6,688.6600	6.6887	(1.404)	0	0	0
2012/11/26	R209	02/05/2013	7.99	Call	Bond Future	2,232.3500	2.2324	2,229.5900	2.2296	(0.124)	0	0	0
2012/11/26	R209	02/05/2013	7.99	Put	Bond Future	6,906.4200	6.9064	6,810.7900	6.8108	(1.385)	0	0	0
2012/11/26	R209	02/05/2013	8.00	Call	Bond Future	2,260.4500	2.2604	2,257.8600	2.2579	(0.115)	0	0	0
2012/11/26	R209	02/05/2013	8.00	Put	Bond Future	6,844.9900	6.8450	6,749.5300	6.7495	(1.395)	0	0	0
2012/11/26	R209	07/11/2013			Bond Future	8.6941	76.7985	8.6823	76.8923	(0.136)	0.0000	0.0000	0
2012/11/26	R209	07/11/2013	8.81	Call	Bond Future	7,066.9300	7.0669	7,091.7100	7.0917	0.351	0	0	0
2012/11/26	R209	07/11/2013	8.81	Put	Bond Future	6,155.8900	6.1559	6,086.9300	6.0869	(1.120)	0	0	0
2012/11/26	R209	07/11/2013	9.50	Call	Bond Future	9,973.1600	9.9732	10,011.0900	10.0111	0.380	0	0	0
2012/11/26	R209	07/11/2013	9.50	Put	Bond Future	3,974.7600	3.9748	3,918.9500	3.9189	(1.404)	0	0	180
2012/11/26	R209	07/11/2013	8.79	Call	Bond Future	6,987.8100	6.9878	7,012.2100	7.0122	0.349	0	0	0
2012/11/26	R209	07/11/2013	8.79	Put	Bond Future	6,232.8100	6.2328	6,163.4700	6.1635	(1.112)	0	0	0
2012/11/26	R209	07/11/2013	8.80	Call	Bond Future	7,027.3300	7.0273	7,051.9100	7.0519	0.350	0	0	0
2012/11/26	R209	07/11/2013	8.80	Put	Bond Future	6,194.2500	6.1942	6,125.0900	6.1251	(1.117)	0	0	0
2012/11/26	R210	07/02/2013			Bond Future	161.7364	161.7364	161.7344	161.7344	(0.001)	0.0000	0.0000	1,264
2012/11/26	R210	07/02/2013	156.99	Call	Bond Future	4,746.4400	4.7464	4,744.4000	4.7444	(0.043)	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
2012/11/26	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R210	07/02/2013	157.00	Call	Bond Future	4,736.4400	4.7364	4,734.4000	4.7344	(0.043)	0	0	0
2012/11/26	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R210	07/02/2013	157.01	Call	Bond Future	4,726.4400	4.7264	4,724.4000	4.7244	(0.043)	0	0	0
2012/11/26	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R210	02/05/2013			Bond Future	161.9180	161.9180	161.9141	161.9141	(0.002)	0.0000	0.0000	7
2012/11/26	R210	02/05/2013	161.14	Call	Bond Future	777.9500	0.7780	774.1100	0.7741	(0.494)	0	0	0
2012/11/26	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R210	02/05/2013	161.15	Call	Bond Future	767.9500	0.7680	764.1100	0.7641	(0.500)	0	0	0
2012/11/26	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R210	02/05/2013	161.16	Call	Bond Future	757.9500	0.7580	754.1100	0.7541	(0.507)	0	0	0
2012/11/26	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R211	07/02/2013			Bond Future	125.5555	125.5555	125.5482	125.5482	(0.006)	0.0000	0.0000	703
2012/11/26	R211	07/02/2013	122.99	Call	Bond Future	2,565.5400	2.5655	2,558.1900	2.5582	(0.286)	0	0	0
2012/11/26	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R211	07/02/2013	123.00	Call	Bond Future	2,555.5400	2.5555	2,548.1900	2.5482	(0.288)	0	0	0
2012/11/26	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R211	07/02/2013	123.01	Call	Bond Future	2,545.5400	2.5455	2,538.1900	2.5382	(0.289)	0	0	0
2012/11/26	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R211	02/05/2013			Bond Future	127.1342	127.1342	127.1255	127.1255	(0.007)	0.0000	0.0000	7
2012/11/26	R211	02/05/2013	125.69	Call	Bond Future	1,444.2100	1.4442	1,435.4600	1.4355	(0.606)	0	0	0
2012/11/26	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R211	02/05/2013	125.70	Call	Bond Future	1,434.2100	1.4342	1,425.4600	1.4255	(0.610)	0	0	0
2012/11/26	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R211	02/05/2013	125.71	Call	Bond Future	1,424.2100	1.4242	1,415.4600	1.4155	(0.614)	0	0	0
2012/11/26	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R212	07/02/2013			Bond Future	130.2532	130.2532	130.2495	130.2495	(0.003)	0.0000	0.0000	3,165
2012/11/26	R212	07/02/2013	128.99	Call	Bond Future	1,263.1900	1.2632	1,259.5300	1.2595	(0.290)	0	0	0
2012/11/26	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R212	07/02/2013	129.00	Call	Bond Future	1,253.1900	1.2532	1,249.5300	1.2495	(0.292)	0	0	0
2012/11/26	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R212	07/02/2013	129.01	Call	Bond Future	1,243.1900	1.2432	1,239.5300	1.2395	(0.294)	0	0	0
2012/11/26	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R212	02/05/2013			Bond Future	131.8910	131.8910	131.8858	131.8858	(0.004)	0.0000	0.0000	11
2012/11/26	R212	02/05/2013	131.09	Call	Bond Future	800.9900	0.8010	795.8400	0.7958	(0.643)	0	0	0
2012/11/26	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R212	02/05/2013	131.10	Call	Bond Future	790.9900	0.7910	785.8400	0.7858	(0.651)	0	0	0
2012/11/26	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R212	02/05/2013	131.11	Call	Bond Future	780.9900	0.7810	775.8400	0.7758	(0.659)	0	0	0
2012/11/26	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R213	07/02/2013			Bond Future	8.2448	91.6010	8.2387	91.6529	(0.074)	0.0000	0.0000	7,609
2012/11/26	R213	07/02/2013	8.90	Call	Bond Future	6,085.3100	6.0853	6,090.5300	6.0905	0.086	0	0	0
2012/11/26	R213	07/02/2013	8.90	Put	Bond Future	756.3600	0.7564	709.7300	0.7097	(6.165)	0	0	0
2012/11/26	R213	07/02/2013	8.95	Call	Bond Future	6,394.4200	6.3944	6,402.3700	6.4024	0.124	0	0	0
2012/11/26	R213	07/02/2013	8.95	Put	Bond Future	678.4100	0.6784	634.5100	0.6345	(6.471)	0	0	0

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2012/11/26	R213	07/02/2013	9.00	Call	Bond Future	6,707.7100	6.7077	6,718.3600	6.7184	0.159	0	0	0
2012/11/26	R213	07/02/2013	9.00	Put	Bond Future	607.3100	0.6073	566.1100	0.5661	(6.784)	0	0	0
2012/11/26	R213	07/02/2013	9.05	Call	Bond Future	7,024.5700	7.0246	7,037.8800	7.0379	0.189	0	0	0
2012/11/26	R213	07/02/2013	9.05	Put	Bond Future	542.4200	0.5424	503.8800	0.5039	(7.105)	0	0	0
2012/11/26	R213	02/05/2013			Bond Future	8.3149	89.1678	8.3087	89.2194	(0.074)	0.0000	0.0000	5
2012/11/26	R213	02/05/2013	7.86	Call	Bond Future	2,443.6700	2.4437	2,426.8800	2.4269	(0.687)	0	0	0
2012/11/26	R213	02/05/2013	7.86	Put	Bond Future	6,382.8800	6.3829	6,314.4800	6.3145	(1.072)	0	0	0
2012/11/26	R213	02/05/2013	7.84	Call	Bond Future	2,383.2500	2.3832	2,366.3500	2.3663	(0.709)	0	0	0
2012/11/26	R213	02/05/2013	7.84	Put	Bond Future	6,501.4800	6.5015	6,432.9700	6.4330	(1.054)	0	0	0
2012/11/26	R213	02/05/2013	7.85	Call	Bond Future	2,413.3400	2.4133	2,396.4900	2.3965	(0.698)	0	0	0
2012/11/26	R213	02/05/2013	7.85	Put	Bond Future	6,442.0000	6.4420	6,373.5400	6.3735	(1.063)	0	0	0
2012/11/26	R213	07/11/2013			Bond Future	8.4793	88.0962	8.4730	88.1474	(0.074)	0.0000	0.0000	0
2012/11/26	R213	07/11/2013	8.61	Call	Bond Future	6,923.6700	6.9237	6,925.0900	6.9251	0.021	0	0	0
2012/11/26	R213	07/11/2013	8.61	Put	Bond Future	5,872.5000	5.8725	5,822.7900	5.8228	(0.846)	0	0	0
2012/11/26	R213	07/11/2013	8.59	Call	Bond Future	6,841.0800	6.8411	6,842.2700	6.8423	0.017	0	0	0
2012/11/26	R213	07/11/2013	8.59	Put	Bond Future	5,949.5100	5.9495	5,899.5700	5.8996	(0.839)	0	0	0
2012/11/26	R213	07/11/2013	8.60	Call	Bond Future	6,882.3200	6.8823	6,883.6300	6.8836	0.019	0	0	0
2012/11/26	R213	07/11/2013	8.60	Put	Bond Future	5,910.8900	5.9109	5,861.0700	5.8611	(0.843)	0	0	0
2012/11/26	R214	07/02/2013			Bond Future	8.4960	81.7420	8.4849	81.8394	(0.131)	0.0000	0.0000	1,714
2012/11/26	R214	07/02/2013	8.59	Call	Bond Future	815.1600	0.8152	912.6000	0.9126	11.953	0	0	0
2012/11/26	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R214	07/02/2013	8.60	Call	Bond Future	901.0400	0.9010	998.4800	0.9985	10.814	0	0	0
2012/11/26	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/26	R214	07/02/2013	8.61	Call	Bond Future	986.7500	0.9867	1,084.1900	1.0842	9.875	0	0	0
2012/11/26	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
Total													307825