



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 31/10/2012 to 31/10/2012

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
2012/10/31	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/31	2025	01/11/2012			Bond Future	111.3908		111.3908	111.3796	(0.010)	0.0000	0.0000	1,950
2012/10/31	2025	01/11/2012	99.99	Call	Bond Future	11,400.7800		11.4008	11,389.6400	(0.098)	0	0	0
2012/10/31	2025	01/11/2012	99.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2025	01/11/2012	100.00	Call	Bond Future	11,390.7800		11.3908	11,379.6400	(0.098)	0	0	0
2012/10/31	2025	01/11/2012	100.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2025	01/11/2012	100.01	Call	Bond Future	11,380.7800		11.3808	11,369.6400	(0.098)	0	0	0
2012/10/31	2025	01/11/2012	100.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2025	07/02/2013			Bond Future	111.9660		111.9660	111.9550	(0.010)	0.0000	0.0000	0
2012/10/31	2025	07/02/2013	110.99	Call	Bond Future	975.9800		0.9760	964.9600	(1.129)	0	0	0
2012/10/31	2025	07/02/2013	110.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2025	07/02/2013	111.00	Call	Bond Future	965.9800		0.9660	954.9600	(1.141)	0	0	0
2012/10/31	2025	07/02/2013	111.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2025	07/02/2013	111.01	Call	Bond Future	955.9800		0.9560	944.9600	(1.153)	0	0	0
2012/10/31	2025	07/02/2013	111.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2038	01/11/2012			Bond Future	108.3159		108.3159	108.3120	(0.004)	0.0000	0.0000	0
2012/10/31	2038	01/11/2012	98.99	Call	Bond Future	9,325.9500		9.3260	9,321.9700	(0.043)	0	0	0
2012/10/31	2038	01/11/2012	98.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2038	01/11/2012	99.00	Call	Bond Future	9,315.9500		9.3160	9,311.9700	(0.043)	0	0	0
2012/10/31	2038	01/11/2012	99.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2038	01/11/2012	99.01	Call	Bond Future	9,305.9500		9.3060	9,301.9700	(0.043)	0	0	0
2012/10/31	2038	01/11/2012	99.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2038	07/02/2013			Bond Future	108.7190		108.7190	108.7150	(0.004)	0.0000	0.0000	0
2012/10/31	2038	07/02/2013	105.99	Call	Bond Future	2,728.9500		2.7289	2,724.9700	(0.146)	0	0	0
2012/10/31	2038	07/02/2013	105.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2038	07/02/2013	106.00	Call	Bond Future	2,718.9500		2.7189	2,714.9700	(0.146)	0	0	0
2012/10/31	2038	07/02/2013	106.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2038	07/02/2013	106.01	Call	Bond Future	2,708.9500		2.7089	2,704.9700	(0.147)	0	0	0
2012/10/31	2038	07/02/2013	106.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2050	01/11/2012			Bond Future	113.5542		113.5542	113.5514	(0.003)	0.0000	0.0000	0
2012/10/31	2050	01/11/2012	103.99	Call	Bond Future	9,564.2000		9.5642	9,561.3500	(0.030)	0	0	0
2012/10/31	2050	01/11/2012	103.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2050	01/11/2012	104.00	Call	Bond Future	9,554.2000		9.5542	9,551.3500	(0.030)	0	0	0
2012/10/31	2050	01/11/2012	104.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2050	01/11/2012	104.01	Call	Bond Future	9,544.2000		9.5442	9,541.3500	(0.030)	0	0	0
2012/10/31	2050	01/11/2012	104.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2050	07/02/2013			Bond Future	113.9050		113.9050	113.9021	(0.003)	0.0000	0.0000	0
2012/10/31	2050	07/02/2013	112.99	Call	Bond Future	914.9600		0.9150	912.0900	(0.314)	0	0	0
2012/10/31	2050	07/02/2013	112.99	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2050	07/02/2013	113.00	Call	Bond Future	904.9600		0.9050	902.0900	(0.317)	0	0	0
2012/10/31	2050	07/02/2013	113.00	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	2050	07/02/2013	113.01	Call	Bond Future	894.9600		0.8950	892.0900	(0.321)	0	0	0
2012/10/31	2050	07/02/2013	113.01	Put	Bond Future	0.0000		0.0000	0.0000	0.000	0	0	0
2012/10/31	5701	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	5706	15/09/2015			Price Contribution	100.0000		100.0000	100.0000	0.000	0.0000	0.0000	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
2012/10/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	AL7T	01/11/2012			Index Future	473.1100	473.1100	473.2930	473.2930	0.039	0.0000	0.0000	0
2012/10/31	AL7T	07/02/2013			Index Future	479.9030	479.9030	480.0890	480.0890	0.039	0.0000	0.0000	12
2012/10/31	AL7T	02/05/2013			Index Future	485.9670	485.9670	486.1550	486.1550	0.039	0.0000	0.0000	0
2012/10/31	ALBI	01/11/2012			Index Future	420.1730	420.1730	420.4760	420.4760	0.072	0.0000	0.0000	76
2012/10/31	ALBI	07/02/2013			Index Future	426.2060	426.2060	426.5140	426.5140	0.072	0.0000	0.0000	1,023
2012/10/31	ALBI	02/05/2013			Index Future	431.5920	431.5920	431.9030	431.9030	0.072	0.0000	0.0000	0
2012/10/31	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/31	EL28	01/11/2012			Bond Future	109.4389	109.4389	109.4363	109.4363	(0.002)	0.0000	0.0000	0
2012/10/31	EL28	01/11/2012	105.99	Call	Bond Future	3,448.8600	3.4489	3,446.3300	3.4463	(0.073)	0	0	0
2012/10/31	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	EL28	01/11/2012	106.00	Call	Bond Future	3,438.8600	3.4389	3,436.3300	3.4363	(0.074)	0	0	0
2012/10/31	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	EL28	01/11/2012	106.01	Call	Bond Future	3,428.8600	3.4289	3,426.3300	3.4263	(0.074)	0	0	0
2012/10/31	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	EL28	07/02/2013			Bond Future	113.0300	113.0300	113.0300	113.0300	0.000	0.0000	0.0000	0
2012/10/31	EL28	07/02/2013	113.01	Call	Bond Future	20.0000	0.0200	20.0000	0.0200	0.000	0	0	0
2012/10/31	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	EL28	07/02/2013	112.99	Call	Bond Future	40.0000	0.0400	40.0000	0.0400	0.000	0	0	0
2012/10/31	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	EL28	07/02/2013	113.00	Call	Bond Future	30.0000	0.0300	30.0000	0.0300	0.000	0	0	0
2012/10/31	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	ES33	01/11/2012			Bond Future	9.1344	85.9449	9.1111	86.1352	(0.255)	0.0000	0.0000	0
2012/10/31	ES33	01/11/2012	9.20	Call	Bond Future	531.9800	0.5320	722.2700	0.7223	35.770	0	0	0
2012/10/31	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	ES33	07/02/2013			Bond Future	9.2467	87.1441	9.2225	87.3376	(0.261)	0.0000	0.0000	303
2012/10/31	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	ES33	07/02/2013	8.54	Put	Bond Future	5,951.8100	5.9518	5,758.3400	5.7583	(3.251)	0	0	0
2012/10/31	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	ES33	07/02/2013	8.55	Put	Bond Future	5,863.1200	5.8631	5,669.6500	5.6697	(3.300)	0	0	0
2012/10/31	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	ES33	07/02/2013	8.56	Put	Bond Future	5,774.5600	5.7746	5,581.0900	5.5811	(3.350)	0	0	0
2012/10/31	GOVI	01/11/2012			GOVI	420.8200	420.8200	421.1040	421.1040	0.067	0.0000	0.0000	206
2012/10/31	GOVI	01/11/2012	403.96	Call	GOVI	168,600.0000	16.8600	171,440.0000	17.1440	1.684	0	0	0
2012/10/31	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	GOVI	07/02/2013			GOVI	426.8630	426.8630	427.1510	427.1510	0.067	0.0000	0.0000	332
2012/10/31	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	GOVI	07/02/2013	432.99	Put	GOVI	61,270.0000	6.1270	58,390.0000	5.8390	(4.701)	0	0	0
2012/10/31	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	GOVI	07/02/2013	433.00	Put	GOVI	61,370.0000	6.1370	58,490.0000	5.8490	(4.693)	0	0	0

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2012/10/31	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	GOVI	07/02/2013	433.01	Put	GOVI	61,470.0000	6.1470	58,590.0000	5.8590	(4.685)	0	0	0
2012/10/31	GOVI	02/05/2013			GOVI	432.2570	432.2570	432.5480	432.5480	0.067	0.0000	0.0000	0
2012/10/31	GOVI	02/05/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	GOVI	02/05/2013	433.01	Put	GOVI	7,530.0000	0.7530	4,620.0000	0.4620	(38.645)	0	0	0
2012/10/31	GOVI	02/05/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	GOVI	02/05/2013	432.99	Put	GOVI	7,330.0000	0.7330	4,420.0000	0.4420	(39.700)	0	0	0
2012/10/31	GOVI	02/05/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	GOVI	02/05/2013	433.00	Put	GOVI	7,430.0000	0.7430	4,520.0000	0.4520	(39.166)	0	0	0
2012/10/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/31	IGOV	01/11/2012			Index Future	191.5370	191.5370	191.4800	191.4800	(0.030)	0.0000	0.0000	137
2012/10/31	IGOV	07/02/2013			Index Future	194.2870	194.2870	194.2300	194.2300	(0.029)	0.0000	0.0000	606
2012/10/31	IGOV	02/05/2013			Index Future	196.7420	196.7420	196.6840	196.6840	(0.029)	0.0000	0.0000	0
2012/10/31	ILBI	01/11/2012			Index Future	517.8650	517.8650	517.8650	517.8650	0.000	0.0000	0.0000	0
2012/10/31	ILBI	07/02/2013			Index Future	525.1520	525.1520	525.1520	525.1520	0.000	0.0000	0.0000	169
2012/10/31	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/31	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/31	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/31	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/31	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/31	JBAF	21/11/2012			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2012/10/31	JBAF	19/12/2012			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	840
2012/10/31	JBAF	16/01/2013			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	0
2012/10/31	JBAF	20/02/2013			Jibar Tradeable Future	4.9300	95.0700	4.9200	95.0800	(0.203)	0.0000	0.0000	0
2012/10/31	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	1,000
2012/10/31	JBAF	17/04/2013			Jibar Tradeable Future	4.9100	95.0900	4.9000	95.1000	(0.204)	0.0000	0.0000	0
2012/10/31	JBAF	19/06/2013			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	500
2012/10/31	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	4.9900	95.0100	(0.200)	0.0000	0.0000	2,200
2012/10/31	JBAF	18/12/2013			Jibar Tradeable Future	5.1400	94.8600	5.1400	94.8600	0.000	0.0000	0.0000	1,500
2012/10/31	JBAF	19/03/2014			Jibar Tradeable Future	5.3000	94.7000	5.3000	94.7000	0.000	0.0000	0.0000	800
2012/10/31	JBAF	18/06/2014			Jibar Tradeable Future	5.4500	94.5500	5.4600	94.5400	0.183	0.0000	0.0000	800
2012/10/31	JBAF	17/09/2014			Jibar Tradeable Future	5.6000	94.4000	5.6300	94.3700	0.536	0.0000	0.0000	0
2012/10/31	OTH1	02/05/2013			Index Future	427.3810	427.3810	427.8020	427.8020	0.099	0.0000	0.0000	0
2012/10/31	R023	01/11/2012			Bond Future	7.1930	105.4263	7.1908	105.4430	(0.031)	0.0000	0.0000	15

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/31	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	01/11/2012	7.04	Put	Bond Future	1,137.6300	1.1376	1,120.9400	1.1209	(1.467)	0	0	0
2012/10/31	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	01/11/2012	7.05	Put	Bond Future	1,062.7900	1.0628	1,046.1000	1.0461	(1.570)	0	0	0
2012/10/31	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	01/11/2012	7.06	Put	Bond Future	988.0200	0.9880	971.3300	0.9713	(1.689)	0	0	0
2012/10/31	R023	07/02/2013			Bond Future	7.2713	106.8974	7.2689	106.9149	(0.033)	0.0000	0.0000	1,775
2012/10/31	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	07/02/2013	7.04	Put	Bond Future	1,681.3600	1.6814	1,663.8800	1.6639	(1.040)	0	0	0
2012/10/31	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	07/02/2013	7.05	Put	Bond Future	1,607.9400	1.6079	1,590.4600	1.5905	(1.087)	0	0	0
2012/10/31	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	07/02/2013	7.06	Put	Bond Future	1,534.5900	1.5346	1,517.1100	1.5171	(1.139)	0	0	0
2012/10/31	R023	02/05/2013			Bond Future	7.3366	104.2722	7.3341	104.2901	(0.035)	0.0000	0.0000	2
2012/10/31	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	02/05/2013	7.06	Put	Bond Future	1,971.2200	1.9712	1,953.3300	1.9533	(0.908)	0	0	0
2012/10/31	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	02/05/2013	7.04	Put	Bond Future	2,115.6000	2.1156	2,097.7100	2.0977	(0.846)	0	0	0
2012/10/31	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	02/05/2013	7.05	Put	Bond Future	2,043.3800	2.0434	2,025.4900	2.0255	(0.876)	0	0	0
2012/10/31	R023	01/08/2013			Bond Future	7.3000	106.4005	7.3000	106.4005	0.000	0.0000	0.0000	0
2012/10/31	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	01/08/2013	7.29	Put	Bond Future	69.3700	0.0694	69.3700	0.0694	0.000	0	0	0
2012/10/31	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R023	01/08/2013	7.31	Call	Bond Future	69.3100	0.0693	69.3100	0.0693	0.000	0	0	0
2012/10/31	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R157	01/11/2012			Bond Future	5.4812	122.8584	5.4653	122.9053	(0.290)	5.4680	5.4680	5,630
2012/10/31	R157	01/11/2012	5.78	Call	Bond Future	877.2700	0.8773	924.1200	0.9241	5.340	0	0	5,630
2012/10/31	R157	01/11/2012	5.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R157	01/11/2012	6.24	Call	Bond Future	2,211.7900	2.2118	2,258.6400	2.2586	2.118	0	0	0
2012/10/31	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R157	07/02/2013			Bond Future	5.5177	124.5728	5.4996	124.6210	(0.328)	0.0000	0.0000	12,671
2012/10/31	R157	07/02/2013	6.28	Call	Bond Future	2,068.1300	2.0681	2,112.0800	2.1121	2.125	0	0	0
2012/10/31	R157	07/02/2013	6.28	Put	Bond Future	61.5000	0.0615	57.2100	0.0572	(6.976)	0	0	0
2012/10/31	R157	02/05/2013			Bond Future	5.5444	119.2720	5.5242	119.3209	(0.365)	0.0000	0.0000	141
2012/10/31	R157	02/05/2013	5.34	Call	Bond Future	486.0000	0.4860	513.4200	0.5134	5.642	0	0	0
2012/10/31	R157	02/05/2013	5.34	Put	Bond Future	982.1600	0.9822	960.6400	0.9606	(2.191)	0	0	0
2012/10/31	R157	02/05/2013	5.35	Call	Bond Future	495.8000	0.4958	523.5100	0.5235	5.589	0	0	0
2012/10/31	R157	02/05/2013	5.35	Put	Bond Future	967.6200	0.9676	946.3900	0.9464	(2.194)	0	0	0
2012/10/31	R157	02/05/2013	5.36	Call	Bond Future	505.7400	0.5057	533.7300	0.5337	5.534	0	0	0
2012/10/31	R157	02/05/2013	5.36	Put	Bond Future	953.2300	0.9532	932.2800	0.9323	(2.198)	0	0	0
2012/10/31	R157	07/11/2013			Bond Future	5.6813	115.6202	5.6538	115.6719	(0.484)	0.0000	0.0000	0
2012/10/31	R157	07/11/2013	5.59	Call	Bond Future	0.0000	0.0000	912.5500	0.9125	100.000	0	0	0
2012/10/31	R157	07/11/2013	5.59	Put	Bond Future	171.6200	0.1716	1,032.5100	1.0325	501.626	0	0	0
2012/10/31	R157	07/11/2013	5.60	Call	Bond Future	0.0000	0.0000	921.5400	0.9215	100.000	0	0	0
2012/10/31	R157	07/11/2013	5.60	Put	Bond Future	152.8000	0.1528	1,022.6800	1.0227	569.293	0	0	0

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2012/10/31	R157	07/11/2013	5.61	Call	Bond Future	0.0000	0.0000	930.5900	0.9306	100.000	0	0	0
2012/10/31	R157	07/11/2013	5.61	Put	Bond Future	133.9800	0.1340	1,012.9100	1.0129	656.016	0	0	0
2012/10/31	R186	01/11/2012			Bond Future	7.7384	127.4149	7.7208	127.5880	(0.226)	0.0000	0.0000	2,099
2012/10/31	R186	01/11/2012	7.82	Call	Bond Future	976.1800	0.9762	1,025.3900	1.0254	5.041	0	0	1,858
2012/10/31	R186	01/11/2012	7.82	Put	Bond Future	173.5600	0.1736	49.5900	0.0496	(71.428)	0	0	0
2012/10/31	R186	01/11/2012	8.00	Call	Bond Future	2,552.6500	2.5526	2,719.4500	2.7194	6.534	0	0	0
2012/10/31	R186	01/11/2012	8.00	Put	Bond Future	6.5100	0.0065	0.1300	0.0001	(98.003)	0	0	0
2012/10/31	R186	01/11/2012	8.50	Call	Bond Future	7,208.4200	7.2084	7,381.6000	7.3816	2.402	0	0	0
2012/10/31	R186	01/11/2012	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R186	01/11/2012	8.82	Call	Bond Future	10,058.5900	10.0586	10,231.7700	10.2318	1.722	0	0	0
2012/10/31	R186	01/11/2012	8.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,858
2012/10/31	R186	07/02/2013			Bond Future	7.8237	123.9031	7.8054	124.0794	(0.233)	0.0000	0.0000	37,805
2012/10/31	R186	07/02/2013	8.00	Call	Bond Future	4,361.3700	4.3614	4,456.8500	4.4569	2.189	0	0	0
2012/10/31	R186	07/02/2013	8.00	Put	Bond Future	2,675.0600	2.6751	2,594.2000	2.5942	(3.023)	0	0	150
2012/10/31	R186	07/02/2013	8.32	Call	Bond Future	6,277.8500	6.2778	6,398.6800	6.3987	1.925	0	0	0
2012/10/31	R186	07/02/2013	8.32	Put	Bond Future	1,613.9600	1.6140	1,558.4500	1.5584	(3.439)	0	0	2,000
2012/10/31	R186	07/02/2013	7.50	Call	Bond Future	2,097.2500	2.0972	2,151.7100	2.1517	2.597	0	0	575
2012/10/31	R186	07/02/2013	7.50	Put	Bond Future	5,280.3400	5.2803	5,158.4600	5.1585	(2.308)	0	0	0
2012/10/31	R186	07/02/2013	8.47	Call	Bond Future	7,274.4900	7.2745	7,404.6900	7.4047	1.790	0	0	0
2012/10/31	R186	07/02/2013	8.47	Put	Bond Future	1,250.6500	1.2506	1,204.5100	1.2045	(3.689)	0	0	0
2012/10/31	R186	07/02/2013	7.75	Call	Bond Future	3,104.8200	3.1048	3,178.2400	3.1782	2.365	0	0	1,000
2012/10/31	R186	07/02/2013	7.75	Put	Bond Future	3,819.3400	3.8193	3,716.4200	3.7164	(2.695)	0	0	0
2012/10/31	R186	07/02/2013	7.00	Call	Bond Future	789.2300	0.7892	811.6400	0.8116	2.839	0	0	10,300
2012/10/31	R186	07/02/2013	7.00	Put	Bond Future	9,121.5500	9.1215	8,967.6200	8.9676	(1.688)	0	0	0
2012/10/31	R186	07/02/2013	7.25	Call	Bond Future	1,333.2000	1.3332	1,368.7500	1.3688	2.667	0	0	670
2012/10/31	R186	07/02/2013	7.25	Put	Bond Future	7,054.7900	7.0548	6,914.0000	6.9140	(1.996)	0	0	0
2012/10/31	R186	02/05/2013			Bond Future	7.8995	125.3956	7.8807	125.5742	(0.238)	0.0000	0.0000	12
2012/10/31	R186	02/05/2013	7.40	Call	Bond Future	2,756.6600	2.7567	2,756.0000	2.7560	(0.024)	0	0	0
2012/10/31	R186	02/05/2013	7.40	Put	Bond Future	7,620.1400	7.6201	7,440.8600	7.4409	(2.353)	0	0	0
2012/10/31	R186	02/05/2013	7.41	Call	Bond Future	2,790.4100	2.7904	2,790.1100	2.7901	(0.011)	0	0	0
2012/10/31	R186	02/05/2013	7.41	Put	Bond Future	7,553.8800	7.5539	7,374.9600	7.3750	(2.369)	0	0	0
2012/10/31	R186	02/05/2013	7.39	Call	Bond Future	2,723.1700	2.7232	2,722.1500	2.7221	(0.037)	0	0	0
2012/10/31	R186	02/05/2013	7.39	Put	Bond Future	7,686.7700	7.6868	7,507.1300	7.5071	(2.337)	0	0	0
2012/10/31	R186	07/11/2013			Bond Future	8.0913	123.3560	8.0709	123.5408	(0.252)	0.0000	0.0000	0
2012/10/31	R186	07/11/2013	8.14	Call	Bond Future	7,732.1300	7.7321	7,641.6700	7.6417	(1.170)	0	0	0
2012/10/31	R186	07/11/2013	8.14	Put	Bond Future	7,293.3100	7.2933	7,017.9900	7.0180	(3.775)	0	0	0
2012/10/31	R186	07/11/2013	8.15	Call	Bond Future	7,776.7500	7.7767	7,688.2300	7.6882	(1.138)	0	0	0
2012/10/31	R186	07/11/2013	8.15	Put	Bond Future	7,248.0100	7.2480	6,974.6300	6.9746	(3.772)	0	0	0
2012/10/31	R186	07/11/2013	8.16	Call	Bond Future	7,821.4900	7.8215	7,734.9100	7.7349	(1.107)	0	0	0
2012/10/31	R186	07/11/2013	8.16	Put	Bond Future	7,202.9300	7.2029	6,931.4900	6.9315	(3.768)	0	0	0
2012/10/31	R186	07/11/2013	8.75	Call	Bond Future	10,704.6500	10.7046	10,686.7800	10.6868	(0.167)	0	0	0
2012/10/31	R186	07/11/2013	8.75	Put	Bond Future	4,951.2300	4.9512	4,748.5000	4.7485	(4.095)	0	0	130
2012/10/31	R189	01/11/2012			Bond Future	213.5365	213.5365	213.5005	213.5005	(0.017)	0.0000	0.0000	0
2012/10/31	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R189	01/11/2012	218.99	Put	Bond Future	5,453.4600	5.4535	5,489.5000	5.4895	0.661	0	0	0
2012/10/31	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2012/10/31	R189	01/11/2012	219.00	Put	Bond Future	5,463.4600	5.4635	5,499.5000	5.4995	0.660	0	0	0
2012/10/31	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R189	01/11/2012	219.01	Put	Bond Future	5,473.4600	5.4735	5,509.5000	5.5095	0.658	0	0	0
2012/10/31	R189	07/02/2013			Bond Future	216.6033	216.6033	216.5672	216.5672	(0.017)	0.0000	0.0000	154
2012/10/31	R189	07/02/2013	212.99	Call	Bond Future	3,613.2500	3.6132	3,577.1600	3.5772	(0.999)	0	0	0
2012/10/31	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R189	07/02/2013	213.00	Call	Bond Future	3,603.2500	3.6032	3,567.1600	3.5672	(1.002)	0	0	0
2012/10/31	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R189	07/02/2013	213.01	Call	Bond Future	3,593.2500	3.5932	3,557.1600	3.5572	(1.004)	0	0	0
2012/10/31	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R197	01/11/2012			Bond Future	280.2243	280.2243	280.1970	280.1970	(0.010)	0.0000	0.0000	0
2012/10/31	R197	01/11/2012	266.99	Call	Bond Future	13,234.3000	13.2343	13,207.0400	13.2070	(0.206)	0	0	0
2012/10/31	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R197	01/11/2012	267.00	Call	Bond Future	13,224.3000	13.2243	13,197.0400	13.1970	(0.206)	0	0	0
2012/10/31	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R197	01/11/2012	267.01	Call	Bond Future	13,214.3000	13.2143	13,187.0400	13.1870	(0.206)	0	0	0
2012/10/31	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R197	07/02/2013			Bond Future	278.9403	278.9403	278.9135	278.9135	(0.010)	0.0000	0.0000	1,988
2012/10/31	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R197	07/02/2013	278.99	Put	Bond Future	49.7400	0.0497	76.5400	0.0765	53.880	0	0	0
2012/10/31	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R197	07/02/2013	279.00	Put	Bond Future	59.7400	0.0597	86.5400	0.0865	44.861	0	0	0
2012/10/31	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R197	07/02/2013	279.01	Put	Bond Future	69.7400	0.0697	96.5400	0.0965	38.428	0	0	0
2012/10/31	R197	02/05/2013			Bond Future	282.4000	282.4000	282.4363	282.4363	0.013	0.0000	0.0000	40
2012/10/31	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	36.3400	0.0363	100.000	0	0	0
2012/10/31	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	26.3400	0.0263	100.000	0	0	0
2012/10/31	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	46.3400	0.0463	100.000	0	0	0
2012/10/31	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R201	01/11/2012			Bond Future	5.0487	110.6526	5.0397	110.6714	(0.179)	0.0000	0.0000	0
2012/10/31	R201	01/11/2012	5.11	Call	Bond Future	139.5000	0.1395	148.8900	0.1489	6.731	0	0	0
2012/10/31	R201	01/11/2012	5.11	Put	Bond Future	11.8100	0.0118	2.3700	0.0024	(79.932)	0	0	0
2012/10/31	R201	07/02/2013			Bond Future	5.0206	107.7886	5.0098	107.8083	(0.216)	0.0000	0.0000	1,560
2012/10/31	R201	07/02/2013	4.98	Call	Bond Future	294.7400	0.2947	320.2700	0.3203	8.662	0	0	0
2012/10/31	R201	07/02/2013	4.98	Put	Bond Future	368.9700	0.3690	374.7400	0.3747	1.564	0	0	0
2012/10/31	R201	02/05/2013			Bond Future	4.9845	109.0870	4.9719	109.1071	(0.252)	0.0000	0.0000	4
2012/10/31	R201	02/05/2013	4.04	Call	Bond Future	19.5400	0.0195	23.7700	0.0238	21.648	0	0	0
2012/10/31	R201	02/05/2013	4.04	Put	Bond Future	1,548.1000	1.5481	1,532.2100	1.5322	(1.026)	0	0	0
2012/10/31	R201	02/05/2013	4.05	Call	Bond Future	20.4500	0.0204	24.8100	0.0248	21.320	0	0	0
2012/10/31	R201	02/05/2013	4.05	Put	Bond Future	1,532.6800	1.5327	1,516.9200	1.5169	(1.028)	0	0	0
2012/10/31	R201	02/05/2013	4.06	Call	Bond Future	21.3900	0.0214	25.9000	0.0259	21.085	0	0	0
2012/10/31	R201	02/05/2013	4.06	Put	Bond Future	1,517.2800	1.5173	1,501.6700	1.5017	(1.029)	0	0	0
2012/10/31	R201	07/11/2013			Bond Future	4.9210	107.5088	4.9010	107.5308	(0.405)	0.0000	0.0000	0
2012/10/31	R201	07/11/2013	4.80	Call	Bond Future	0.0000	0.0000	411.9600	0.4120	100.000	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
2012/10/31	R201	07/11/2013	4.80	Put	Bond Future	132.9400	0.1329	522.9900	0.5230	293.403	0	0	0
2012/10/31	R201	07/11/2013	4.81	Call	Bond Future	0.0000	0.0000	417.4700	0.4175	100.000	0	0	0
2012/10/31	R201	07/11/2013	4.81	Put	Bond Future	121.9400	0.1219	517.5000	0.5175	324.389	0	0	0
2012/10/31	R201	07/11/2013	4.79	Call	Bond Future	0.0000	0.0000	406.4900	0.4065	100.000	0	0	0
2012/10/31	R201	07/11/2013	4.79	Put	Bond Future	143.9400	0.1439	528.5200	0.5285	267.181	0	0	0
2012/10/31	R202	01/11/2012			Bond Future	208.2431	208.2431	208.2343	208.2343	(0.004)	0.0000	0.0000	0
2012/10/31	R202	01/11/2012	191.99	Call	Bond Future	16,253.1200	16.2531	16,244.3400	16.2443	(0.054)	0	0	0
2012/10/31	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R202	01/11/2012	192.00	Call	Bond Future	16,243.1200	16.2431	16,234.3400	16.2343	(0.054)	0	0	0
2012/10/31	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R202	01/11/2012	192.01	Call	Bond Future	16,233.1200	16.2331	16,224.3400	16.2243	(0.054)	0	0	0
2012/10/31	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R202	07/02/2013			Bond Future	208.4142	208.4142	208.4057	208.4057	(0.004)	0.0000	0.0000	49,901
2012/10/31	R202	07/02/2013	204.99	Call	Bond Future	3,424.1500	3.4242	3,415.7300	3.4157	(0.246)	0	0	0
2012/10/31	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R202	07/02/2013	205.00	Call	Bond Future	3,414.1500	3.4142	3,405.7300	3.4057	(0.247)	0	0	0
2012/10/31	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R202	07/02/2013	205.01	Call	Bond Future	3,404.1500	3.4042	3,395.7300	3.3957	(0.247)	0	0	0
2012/10/31	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R202	02/05/2013			Bond Future	211.0500	211.0500	211.0382	211.0382	(0.006)	0.0000	0.0000	1
2012/10/31	R202	02/05/2013	211.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	1.8200	0.0018	100.000	0	0	0
2012/10/31	R202	02/05/2013	211.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	11.8200	0.0118	100.000	0	0	0
2012/10/31	R202	02/05/2013	211.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	21.8200	0.0218	100.000	0	0	0
2012/10/31	R203	01/11/2012			Bond Future	5.8517	111.1852	5.8304	111.2795	(0.364)	0.0000	0.0000	1,299
2012/10/31	R203	01/11/2012	6.87	Call	Bond Future	4,396.7900	4.3968	4,491.0300	4.4910	2.143	0	0	0
2012/10/31	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R203	07/02/2013			Bond Future	5.8990	112.7367	5.8760	112.8329	(0.389)	0.0000	0.0000	15,079
2012/10/31	R203	07/02/2013	5.54	Call	Bond Future	450.7900	0.4508	470.1800	0.4702	4.301	0	0	10,000
2012/10/31	R203	07/02/2013	5.54	Put	Bond Future	1,967.4500	1.9675	1,890.5900	1.8906	(3.907)	0	0	0
2012/10/31	R203	07/02/2013	6.11	Call	Bond Future	1,557.6300	1.5576	1,603.4500	1.6034	2.942	0	0	12,600
2012/10/31	R203	07/02/2013	6.11	Put	Bond Future	677.7800	0.6778	627.3500	0.6273	(7.440)	0	0	3,254
2012/10/31	R203	07/02/2013	6.65	Call	Bond Future	3,264.5700	3.2646	3,340.2500	3.3402	2.318	0	0	0
2012/10/31	R203	07/02/2013	6.65	Put	Bond Future	172.4900	0.1725	151.9200	0.1519	(11.925)	0	0	30,250
2012/10/31	R203	07/02/2013	6.94	Call	Bond Future	4,325.3400	4.3253	4,414.9900	4.4150	2.073	0	0	0
2012/10/31	R203	07/02/2013	6.94	Put	Bond Future	67.9900	0.0680	61.3900	0.0614	(9.707)	0	0	0
2012/10/31	R203	02/05/2013			Bond Future	5.9375	109.9383	5.9131	110.0359	(0.411)	0.0000	0.0000	22
2012/10/31	R203	02/05/2013	5.90	Call	Bond Future	1,298.0700	1.2981	1,346.3100	1.3463	3.716	0	0	0
2012/10/31	R203	02/05/2013	5.90	Put	Bond Future	1,447.8700	1.4479	1,398.5700	1.3986	(3.405)	0	0	0
2012/10/31	R203	02/05/2013	5.91	Call	Bond Future	1,318.1400	1.3181	1,366.5100	1.3665	3.670	0	0	0
2012/10/31	R203	02/05/2013	5.91	Put	Bond Future	1,427.9800	1.4280	1,378.8100	1.3788	(3.443)	0	0	0
2012/10/31	R203	02/05/2013	5.89	Call	Bond Future	1,278.1900	1.2782	1,326.2800	1.3263	3.762	0	0	0
2012/10/31	R203	02/05/2013	5.89	Put	Bond Future	1,467.9700	1.4680	1,418.5200	1.4185	(3.369)	0	0	0
2012/10/31	R203	07/11/2013			Bond Future	6.0668	108.6876	6.0381	108.7890	(0.473)	0.0000	0.0000	0

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2012/10/31	R203	07/11/2013	6.00	Call	Bond Future	0.0000	0.0000	1,967.3000	1.9673	100.000	0	0	0
2012/10/31	R203	07/11/2013	6.00	Put	Bond Future	236.3900	0.2364	2,102.2900	2.1023	789.331	0	0	0
2012/10/31	R203	07/11/2013	6.01	Call	Bond Future	0.0000	0.0000	1,985.2300	1.9852	100.000	0	0	0
2012/10/31	R203	07/11/2013	6.01	Put	Bond Future	200.9800	0.2010	2,084.8100	2.0848	937.322	0	0	0
2012/10/31	R203	07/11/2013	5.99	Call	Bond Future	0.0000	0.0000	1,949.9000	1.9499	100.000	0	0	0
2012/10/31	R203	07/11/2013	5.99	Put	Bond Future	271.8200	0.2718	2,120.3200	2.1203	680.046	0	0	0
2012/10/31	R204	01/11/2012			Bond Future	6.1419	112.3697	6.1205	112.4840	(0.349)	0.0000	0.0000	2,025
2012/10/31	R204	01/11/2012	7.22	Call	Bond Future	5,560.7500	5.5608	5,675.1100	5.6751	2.057	0	0	0
2012/10/31	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R204	07/02/2013			Bond Future	6.1942	109.9074	6.1714	110.0240	(0.368)	0.0000	0.0000	11,695
2012/10/31	R204	07/02/2013	7.29	Call	Bond Future	5,518.7900	5.5188	5,625.7900	5.6258	1.939	0	0	0
2012/10/31	R204	07/02/2013	7.29	Put	Bond Future	96.4100	0.0964	86.8300	0.0868	(9.937)	0	0	0
2012/10/31	R204	02/05/2013			Bond Future	6.2418	111.2314	6.2178	111.3496	(0.385)	0.0000	0.0000	24
2012/10/31	R204	02/05/2013	6.29	Call	Bond Future	2,047.5800	2.0476	2,083.4100	2.0834	1.750	0	0	0
2012/10/31	R204	02/05/2013	6.29	Put	Bond Future	1,810.9200	1.8109	1,728.6100	1.7286	(4.545)	0	0	0
2012/10/31	R204	02/05/2013	6.30	Call	Bond Future	2,073.6600	2.0737	2,109.9800	2.1100	1.751	0	0	0
2012/10/31	R204	02/05/2013	6.30	Put	Bond Future	1,787.9900	1.7880	1,706.1700	1.7062	(4.576)	0	0	0
2012/10/31	R204	02/05/2013	6.31	Call	Bond Future	2,099.9200	2.0999	2,136.7500	2.1368	1.754	0	0	0
2012/10/31	R204	02/05/2013	6.31	Put	Bond Future	1,765.2700	1.7653	1,683.9600	1.6840	(4.606)	0	0	0
2012/10/31	R204	07/11/2013			Bond Future	6.3824	110.0928	6.3551	110.2154	(0.428)	0.0000	0.0000	0
2012/10/31	R204	07/11/2013	6.30	Call	Bond Future	2,734.7600	2.7348	2,645.1800	2.6452	(3.276)	0	0	0
2012/10/31	R204	07/11/2013	6.30	Put	Bond Future	3,104.8700	3.1049	2,892.7700	2.8928	(6.831)	0	0	0
2012/10/31	R204	07/11/2013	6.31	Call	Bond Future	2,756.7000	2.7567	2,667.4200	2.6674	(3.239)	0	0	0
2012/10/31	R204	07/11/2013	6.31	Put	Bond Future	3,081.8100	3.0818	2,870.0100	2.8700	(6.873)	0	0	0
2012/10/31	R204	07/11/2013	7.00	Call	Bond Future	4,506.5800	4.5066	4,458.1500	4.4581	(1.075)	0	0	0
2012/10/31	R204	07/11/2013	7.00	Put	Bond Future	1,781.9800	1.7820	1,611.0300	1.6110	(9.593)	0	0	180
2012/10/31	R204	07/11/2013	6.29	Call	Bond Future	2,712.9100	2.7129	2,623.0400	2.6230	(3.313)	0	0	0
2012/10/31	R204	07/11/2013	6.29	Put	Bond Future	3,128.0400	3.1280	2,915.6500	2.9156	(6.790)	0	0	0
2012/10/31	R206	01/11/2012			Bond Future	5.0879	105.0642	5.0744	105.0799	(0.265)	0.0000	0.0000	0
2012/10/31	R206	01/11/2012	5.05	Call	Bond Future	13.8200	0.0138	10.5800	0.0106	(23.444)	0	0	0
2012/10/31	R206	01/11/2012	5.05	Put	Bond Future	58.0100	0.0580	39.0700	0.0391	(32.650)	0	0	0
2012/10/31	R206	07/02/2013			Bond Future	5.0396	102.7652	5.0214	102.7818	(0.362)	0.0000	0.0000	1,120
2012/10/31	R206	07/02/2013	4.76	Call	Bond Future	111.2800	0.1113	115.6800	0.1157	3.954	0	0	0
2012/10/31	R206	07/02/2013	4.76	Put	Bond Future	365.4000	0.3654	353.2600	0.3533	(3.322)	0	0	0
2012/10/31	R206	02/05/2013			Bond Future	4.9750	104.0032	4.9503	104.0200	(0.496)	0.0000	0.0000	23
2012/10/31	R206	02/05/2013	3.39	Call	Bond Future	23.2300	0.0232	24.1700	0.0242	4.046	0	0	0
2012/10/31	R206	02/05/2013	3.39	Put	Bond Future	1,115.2700	1.1153	1,099.3600	1.0994	(1.427)	0	0	0
2012/10/31	R206	02/05/2013	3.40	Call	Bond Future	23.7200	0.0237	24.6800	0.0247	4.047	0	0	0
2012/10/31	R206	02/05/2013	3.40	Put	Bond Future	1,108.8100	1.1088	1,092.9200	1.0929	(1.433)	0	0	0
2012/10/31	R206	02/05/2013	3.41	Call	Bond Future	24.2200	0.0242	25.2000	0.0252	4.046	0	0	0
2012/10/31	R206	02/05/2013	3.41	Put	Bond Future	1,102.3600	1.1024	1,086.4900	1.0865	(1.440)	0	0	0
2012/10/31	R206	07/11/2013			Bond Future	4.4819	102.9410	4.3786	102.9595	(2.304)	0.0000	0.0000	0
2012/10/31	R206	07/11/2013	4.30	Call	Bond Future	399.1200	0.3991	407.6900	0.4077	2.147	0	0	0
2012/10/31	R206	07/11/2013	4.30	Put	Bond Future	431.7100	0.4317	421.7800	0.4218	(2.300)	0	0	0
2012/10/31	R206	07/11/2013	4.31	Call	Bond Future	399.9900	0.4000	408.5700	0.4086	2.145	0	0	0
2012/10/31	R206	07/11/2013	4.31	Put	Bond Future	430.7900	0.4308	420.8700	0.4209	(2.303)	0	0	0

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2012/10/31	R206	07/11/2013	4.29	Call	Bond Future	398.2500	0.3983	406.8000	0.4068	2.147	0	0	0
2012/10/31	R206	07/11/2013	4.29	Put	Bond Future	432.6400	0.4326	422.6900	0.4227	(2.300)	0	0	0
2012/10/31	R207	01/11/2012			Bond Future	6.4823	106.5895	6.4656	106.6869	(0.258)	0.0000	0.0000	1,600
2012/10/31	R207	01/11/2012	7.58	Call	Bond Future	6,163.1500	6.1632	6,260.5400	6.2605	1.580	0	0	0
2012/10/31	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R207	07/02/2013			Bond Future	6.5433	104.4374	6.5257	104.5367	(0.270)	0.0000	0.0000	6,741
2012/10/31	R207	07/02/2013	7.66	Call	Bond Future	6,185.8400	6.1858	6,275.9300	6.2759	1.456	0	0	0
2012/10/31	R207	07/02/2013	7.66	Put	Bond Future	128.8700	0.1289	119.5800	0.1196	(7.209)	0	0	0
2012/10/31	R207	02/05/2013			Bond Future	6.6008	105.6954	6.5823	105.7961	(0.280)	0.0000	0.0000	0
2012/10/31	R207	02/05/2013	6.44	Call	Bond Future	1,855.4000	1.8554	1,868.1100	1.8681	0.685	0	0	0
2012/10/31	R207	02/05/2013	6.44	Put	Bond Future	2,736.7500	2.7368	2,648.7800	2.6488	(3.214)	0	0	0
2012/10/31	R207	02/05/2013	6.45	Call	Bond Future	1,879.6700	1.8797	1,892.7300	1.8927	0.695	0	0	0
2012/10/31	R207	02/05/2013	6.45	Put	Bond Future	2,705.9300	2.7059	2,618.3100	2.6183	(3.238)	0	0	0
2012/10/31	R207	02/05/2013	6.46	Call	Bond Future	1,904.1300	1.9041	1,917.5500	1.9175	0.705	0	0	0
2012/10/31	R207	02/05/2013	6.46	Put	Bond Future	2,675.3400	2.6753	2,588.0800	2.5881	(3.262)	0	0	0
2012/10/31	R207	07/11/2013			Bond Future	6.7571	104.8052	6.7364	104.9098	(0.306)	0.0000	0.0000	0
2012/10/31	R207	07/11/2013	6.70	Call	Bond Future	0.0000	0.0000	3,245.0600	3.2451	100.000	0	0	0
2012/10/31	R207	07/11/2013	6.70	Put	Bond Future	289.3400	0.2893	3,429.8100	3.4298	1085.391	0	0	0
2012/10/31	R207	07/11/2013	6.71	Call	Bond Future	0.0000	0.0000	3,270.0800	3.2701	100.000	0	0	0
2012/10/31	R207	07/11/2013	6.71	Put	Bond Future	238.6200	0.2386	3,404.1100	3.4041	1326.582	0	0	0
2012/10/31	R207	07/11/2013	6.69	Call	Bond Future	0.0000	0.0000	3,220.1500	3.2201	100.000	0	0	0
2012/10/31	R207	07/11/2013	6.69	Put	Bond Future	340.1000	0.3401	3,455.6600	3.4557	916.072	0	0	0
2012/10/31	R208	01/11/2012			Bond Future	6.6924	101.0424	6.6806	101.1178	(0.177)	0.0000	0.0000	7,083
2012/10/31	R208	01/11/2012	6.81	Call	Bond Future	788.3300	0.7883	827.5300	0.8275	4.973	0	0	0
2012/10/31	R208	01/11/2012	6.81	Put	Bond Future	43.9100	0.0439	7.7500	0.0078	(82.350)	0	0	0
2012/10/31	R208	01/11/2012	7.50	Call	Bond Future	4,978.0200	4.9780	5,053.3800	5.0534	1.514	0	0	0
2012/10/31	R208	01/11/2012	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	12,250
2012/10/31	R208	01/11/2012	7.70	Call	Bond Future	6,163.0400	6.1630	6,238.4000	6.2384	1.223	0	0	0
2012/10/31	R208	01/11/2012	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R208	07/02/2013			Bond Future	6.7565	102.4523	6.7441	102.5293	(0.184)	0.0000	0.0000	18,386
2012/10/31	R208	07/02/2013	6.00	Call	Bond Future	349.2200	0.3492	368.5600	0.3686	5.538	0	0	12,250
2012/10/31	R208	07/02/2013	6.00	Put	Bond Future	5,160.4000	5.1604	5,102.7300	5.1027	(1.118)	0	0	0
2012/10/31	R208	07/02/2013	7.78	Call	Bond Future	6,300.5700	6.3006	6,375.2200	6.3752	1.185	0	0	0
2012/10/31	R208	07/02/2013	7.78	Put	Bond Future	218.8800	0.2189	216.5200	0.2165	(1.078)	0	0	0
2012/10/31	R208	07/02/2013	8.83	Call	Bond Future	11,856.3600	11.8564	11,933.4100	11.9334	0.650	0	0	0
2012/10/31	R208	07/02/2013	8.83	Put	Bond Future	6.8600	0.0069	6.9000	0.0069	0.583	0	0	0
2012/10/31	R208	02/05/2013			Bond Future	6.8129	100.2936	6.8000	100.3717	(0.190)	0.0000	0.0000	47
2012/10/31	R208	02/05/2013	6.64	Call	Bond Future	2,120.3000	2.1203	2,117.5300	2.1175	(0.131)	0	0	0
2012/10/31	R208	02/05/2013	6.64	Put	Bond Future	3,167.9500	3.1680	3,087.1500	3.0871	(2.551)	0	0	0
2012/10/31	R208	02/05/2013	6.65	Call	Bond Future	2,146.7900	2.1468	2,144.2800	2.1443	(0.117)	0	0	0
2012/10/31	R208	02/05/2013	6.65	Put	Bond Future	3,133.4900	3.1335	3,052.9500	3.0530	(2.570)	0	0	0
2012/10/31	R208	02/05/2013	6.66	Call	Bond Future	2,173.4900	2.1735	2,171.2200	2.1712	(0.104)	0	0	0
2012/10/31	R208	02/05/2013	6.66	Put	Bond Future	3,099.3000	3.0993	3,019.0000	3.0190	(2.591)	0	0	0
2012/10/31	R208	07/11/2013			Bond Future	6.9670	99.5513	6.9526	99.6325	(0.206)	0.0000	0.0000	0
2012/10/31	R208	07/11/2013	7.50	Call	Bond Future	5,709.1200	5.7091	5,695.2000	5.6952	(0.244)	0	0	0
2012/10/31	R208	07/11/2013	7.50	Put	Bond Future	2,751.1300	2.7511	2,655.9800	2.6560	(3.459)	0	0	230

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
2012/10/31	R208	07/11/2013	6.79	Call	Bond Future	3,561.9900	3.5620	3,518.7800	3.5188	(1.213)	0	0	0
2012/10/31	R208	07/11/2013	6.79	Put	Bond Future	4,568.7400	4.5687	4,444.3000	4.4443	(2.724)	0	0	0
2012/10/31	R208	07/11/2013	6.80	Call	Bond Future	3,588.0600	3.5881	3,545.0200	3.5450	(1.200)	0	0	0
2012/10/31	R208	07/11/2013	6.80	Put	Bond Future	4,537.5800	4.5376	4,413.3100	4.4133	(2.739)	0	0	0
2012/10/31	R208	07/11/2013	6.81	Call	Bond Future	3,614.2400	3.6142	3,571.3600	3.5714	(1.186)	0	0	0
2012/10/31	R208	07/11/2013	6.81	Put	Bond Future	4,506.5800	4.5066	4,382.4700	4.3825	(2.754)	0	0	0
2012/10/31	R209	01/11/2012			Bond Future	8.5283	77.6956	8.5058	77.8808	(0.263)	0.0000	0.0000	1,116
2012/10/31	R209	01/11/2012	8.99	Call	Bond Future	3,655.8200	3.6558	3,840.9600	3.8410	5.064	0	0	0
2012/10/31	R209	01/11/2012	8.99	Put	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	0
2012/10/31	R209	07/02/2013			Bond Future	8.6120	78.7797	8.5888	78.9679	(0.269)	0.0000	0.0000	11,677
2012/10/31	R209	07/02/2013	8.63	Call	Bond Future	2,786.2400	2.7862	2,801.7000	2.8017	0.555	0	0	0
2012/10/31	R209	07/02/2013	8.63	Put	Bond Future	2,640.9100	2.6409	2,468.2100	2.4682	(6.539)	0	0	11,000
2012/10/31	R209	07/02/2013	8.83	Call	Bond Future	3,656.2400	3.6562	3,693.0200	3.6930	1.006	0	0	0
2012/10/31	R209	07/02/2013	8.83	Put	Bond Future	1,923.1900	1.9232	1,771.8100	1.7718	(7.871)	0	0	14,000
2012/10/31	R209	07/02/2013	9.06	Call	Bond Future	4,790.9400	4.7909	4,854.2700	4.8543	1.322	0	0	0
2012/10/31	R209	07/02/2013	9.06	Put	Bond Future	1,295.5300	1.2955	1,170.7000	1.1707	(9.635)	0	0	0
2012/10/31	R209	02/05/2013			Bond Future	8.6849	76.5871	8.6610	76.7777	(0.274)	0.0000	0.0000	33
2012/10/31	R209	02/05/2013	8.01	Call	Bond Future	2,182.8700	2.1829	2,241.6600	2.2417	2.693	0	0	0
2012/10/31	R209	02/05/2013	8.01	Put	Bond Future	7,882.9300	7.8829	7,751.2000	7.7512	(1.671)	0	0	0
2012/10/31	R209	02/05/2013	7.99	Call	Bond Future	2,131.4600	2.1315	2,189.2000	2.1892	2.709	0	0	0
2012/10/31	R209	02/05/2013	7.99	Put	Bond Future	8,010.4300	8.0104	7,877.6500	7.8776	(1.658)	0	0	0
2012/10/31	R209	02/05/2013	8.00	Call	Bond Future	2,157.0600	2.1571	2,215.3300	2.2153	2.701	0	0	0
2012/10/31	R209	02/05/2013	8.00	Put	Bond Future	7,946.5000	7.9465	7,814.2500	7.8142	(1.664)	0	0	0
2012/10/31	R209	07/11/2013			Bond Future	8.8640	75.4687	8.8386	75.6653	(0.287)	0.0000	0.0000	0
2012/10/31	R209	07/11/2013	8.81	Call	Bond Future	6,831.0200	6.8310	6,777.8500	6.7778	(0.778)	0	0	0
2012/10/31	R209	07/11/2013	8.81	Put	Bond Future	7,249.8000	7.2498	7,000.1000	7.0001	(3.444)	0	0	0
2012/10/31	R209	07/11/2013	9.50	Call	Bond Future	9,504.7400	9.5047	9,531.2900	9.5313	0.279	0	0	0
2012/10/31	R209	07/11/2013	9.50	Put	Bond Future	4,836.1600	4.8362	4,666.1800	4.6662	(3.515)	0	0	180
2012/10/31	R209	07/11/2013	8.79	Call	Bond Future	6,759.5600	6.7596	6,703.1400	6.7031	(0.835)	0	0	0
2012/10/31	R209	07/11/2013	8.79	Put	Bond Future	7,334.3800	7.3344	7,081.4300	7.0814	(3.449)	0	0	0
2012/10/31	R209	07/11/2013	8.80	Call	Bond Future	6,795.2500	6.7952	6,740.4600	6.7405	(0.806)	0	0	0
2012/10/31	R209	07/11/2013	8.80	Put	Bond Future	7,291.9900	7.2920	7,040.6700	7.0407	(3.447)	0	0	0
2012/10/31	R210	01/11/2012			Bond Future	158.7135	158.7135	158.7033	158.7033	(0.006)	0.0000	0.0000	52
2012/10/31	R210	01/11/2012	144.99	Call	Bond Future	13,723.4800	13.7235	13,713.2800	13.7133	(0.074)	0	0	0
2012/10/31	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R210	01/11/2012	145.00	Call	Bond Future	13,713.4800	13.7135	13,703.2800	13.7033	(0.074)	0	0	0
2012/10/31	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R210	01/11/2012	145.01	Call	Bond Future	13,703.4800	13.7035	13,693.2800	13.6933	(0.074)	0	0	0
2012/10/31	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R210	07/02/2013			Bond Future	160.9929	160.9929	160.9828	160.9828	(0.006)	0.0000	0.0000	1,264
2012/10/31	R210	07/02/2013	156.99	Call	Bond Future	4,002.9300	4.0029	3,992.8000	3.9928	(0.253)	0	0	0
2012/10/31	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R210	07/02/2013	157.00	Call	Bond Future	3,992.9300	3.9929	3,982.8000	3.9828	(0.254)	0	0	0
2012/10/31	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R210	07/02/2013	157.01	Call	Bond Future	3,982.9300	3.9829	3,972.8000	3.9728	(0.254)	0	0	0
2012/10/31	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/10/31	R210	02/05/2013			Bond Future	161.1500	161.1500	161.1682	161.1682	0.011	0.0000	0.0000	7
2012/10/31	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	28.1700	0.0282	100.000	0	0	0
2012/10/31	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	18.1700	0.0182	100.000	0	0	0
2012/10/31	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	8.1700	0.0082	100.000	0	0	0
2012/10/31	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R211	01/11/2012			Bond Future	123.7863	123.7863	123.7646	123.7646	(0.018)	0.0000	0.0000	0
2012/10/31	R211	01/11/2012	121.99	Call	Bond Future	1,796.2900	1.7963	1,774.5700	1.7746	(1.209)	0	0	0
2012/10/31	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R211	01/11/2012	122.00	Call	Bond Future	1,786.2900	1.7863	1,764.5700	1.7646	(1.216)	0	0	0
2012/10/31	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R211	01/11/2012	122.01	Call	Bond Future	1,776.2900	1.7763	1,754.5700	1.7546	(1.223)	0	0	0
2012/10/31	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R211	07/02/2013			Bond Future	124.1419	124.1419	124.1201	124.1201	(0.018)	0.0000	0.0000	703
2012/10/31	R211	07/02/2013	122.99	Call	Bond Future	1,151.8900	1.1519	1,130.1300	1.1301	(1.889)	0	0	0
2012/10/31	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R211	07/02/2013	123.00	Call	Bond Future	1,141.8900	1.1419	1,120.1300	1.1201	(1.906)	0	0	0
2012/10/31	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R211	07/02/2013	123.01	Call	Bond Future	1,131.8900	1.1319	1,110.1300	1.1101	(1.922)	0	0	0
2012/10/31	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R211	02/05/2013			Bond Future	125.7103	125.7103	125.6879	125.6879	(0.018)	0.0000	0.0000	7
2012/10/31	R211	02/05/2013	125.69	Call	Bond Future	20.2900	0.0203	0.0000	0.0000	(100.000)	0	0	0
2012/10/31	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	2.0800	0.0021	100.000	0	0	0
2012/10/31	R211	02/05/2013	125.70	Call	Bond Future	10.2900	0.0103	0.0000	0.0000	(100.000)	0	0	0
2012/10/31	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	12.0800	0.0121	100.000	0	0	0
2012/10/31	R211	02/05/2013	125.71	Call	Bond Future	0.2900	0.0003	0.0000	0.0000	(100.000)	0	0	0
2012/10/31	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	22.0800	0.0221	100.000	0	0	0
2012/10/31	R212	01/11/2012			Bond Future	129.2207	129.2207	129.2071	129.2071	(0.011)	0.0000	0.0000	81
2012/10/31	R212	01/11/2012	121.99	Call	Bond Future	7,230.7400	7.2307	7,217.0700	7.2171	(0.189)	0	0	0
2012/10/31	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R212	01/11/2012	122.00	Call	Bond Future	7,220.7400	7.2207	7,207.0700	7.2071	(0.189)	0	0	0
2012/10/31	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R212	01/11/2012	122.01	Call	Bond Future	7,210.7400	7.2107	7,197.0700	7.1971	(0.190)	0	0	0
2012/10/31	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R212	07/02/2013			Bond Future	129.5155	129.5155	129.5019	129.5019	(0.010)	0.0000	0.0000	3,165
2012/10/31	R212	07/02/2013	128.99	Call	Bond Future	525.4700	0.5255	511.9500	0.5120	(2.573)	0	0	0
2012/10/31	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R212	07/02/2013	129.00	Call	Bond Future	515.4700	0.5155	501.9500	0.5020	(2.623)	0	0	0
2012/10/31	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R212	07/02/2013	129.01	Call	Bond Future	505.4700	0.5055	491.9500	0.4920	(2.675)	0	0	0
2012/10/31	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R212	02/05/2013			Bond Future	131.1000	131.1000	131.1378	131.1378	0.029	0.0000	0.0000	11
2012/10/31	R212	02/05/2013	131.09	Call	Bond Future	0.0000	0.0000	47.7700	0.0478	100.000	0	0	0
2012/10/31	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R212	02/05/2013	131.10	Call	Bond Future	0.0000	0.0000	37.7700	0.0378	100.000	0	0	0

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2012/10/31	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R212	02/05/2013	131.11	Call	Bond Future	0.0000	0.0000	27.7700	0.0278	100.000	0	0	0
2012/10/31	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R213	01/11/2012			Bond Future	8.3235	88.9492	8.2959	89.1834	(0.332)	0.0000	0.0000	6,058
2012/10/31	R213	01/11/2012	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	140
2012/10/31	R213	01/11/2012	7.75	Put	Bond Future	5,057.6400	5.0576	4,823.3900	4.8234	(4.632)	0	0	0
2012/10/31	R213	01/11/2012	8.81	Call	Bond Future	3,980.1100	3.9801	4,214.3600	4.2144	5.886	0	0	0
2012/10/31	R213	01/11/2012	8.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R213	07/02/2013			Bond Future	8.4125	90.1903	8.3839	90.4284	(0.340)	0.0000	0.0000	7,169
2012/10/31	R213	07/02/2013	8.90	Call	Bond Future	5,303.7900	5.3038	5,452.2300	5.4522	2.799	0	0	0
2012/10/31	R213	07/02/2013	8.90	Put	Bond Future	1,385.5300	1.3855	1,295.9000	1.2959	(6.469)	0	0	0
2012/10/31	R213	02/05/2013			Bond Future	8.4868	87.7427	8.4574	87.9837	(0.346)	0.0000	0.0000	5
2012/10/31	R213	02/05/2013	7.84	Call	Bond Future	2,070.2500	2.0703	2,143.5300	2.1435	3.540	0	0	0
2012/10/31	R213	02/05/2013	7.84	Put	Bond Future	7,613.5900	7.6136	7,445.8900	7.4459	(2.203)	0	0	0
2012/10/31	R213	02/05/2013	7.85	Call	Bond Future	2,096.5800	2.0966	2,170.5500	2.1706	3.528	0	0	0
2012/10/31	R213	02/05/2013	7.85	Put	Bond Future	7,550.3500	7.5503	7,383.3400	7.3833	(2.212)	0	0	0
2012/10/31	R213	02/05/2013	7.86	Call	Bond Future	2,123.1300	2.1231	2,197.8000	2.1978	3.517	0	0	0
2012/10/31	R213	02/05/2013	7.86	Put	Bond Future	7,487.4500	7.4875	7,321.1400	7.3211	(2.221)	0	0	0
2012/10/31	R213	07/11/2013			Bond Future	8.6752	86.5274	8.6439	86.7758	(0.362)	0.0000	0.0000	0
2012/10/31	R213	07/11/2013	8.59	Call	Bond Future	0.0000	0.0000	6,082.8000	6.0828	100.000	0	0	0
2012/10/31	R213	07/11/2013	8.59	Put	Bond Future	677.2300	0.6772	6,511.6300	6.5116	861.509	0	0	0
2012/10/31	R213	07/11/2013	8.60	Call	Bond Future	0.0000	0.0000	6,120.4600	6.1205	100.000	0	0	0
2012/10/31	R213	07/11/2013	8.60	Put	Bond Future	597.3700	0.5974	6,469.4300	6.4694	982.985	0	0	0
2012/10/31	R213	07/11/2013	8.61	Call	Bond Future	0.0000	0.0000	6,158.2200	6.1582	100.000	0	0	0
2012/10/31	R213	07/11/2013	8.61	Put	Bond Future	517.6300	0.5176	6,427.4500	6.4275	1141.707	0	0	0
2012/10/31	R214	01/11/2012			Bond Future	8.5633	79.3357	8.5358	79.5738	(0.321)	0.0000	0.0000	14
2012/10/31	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R214	01/11/2012	7.99	Put	Bond Future	5,232.9800	5.2330	4,994.8600	4.9949	(4.550)	0	0	0
2012/10/31	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R214	01/11/2012	8.00	Put	Bond Future	5,136.7900	5.1368	4,898.6700	4.8987	(4.636)	0	0	0
2012/10/31	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R214	01/11/2012	8.01	Put	Bond Future	5,040.7800	5.0408	4,802.6600	4.8027	(4.724)	0	0	0
2012/10/31	R214	07/02/2013			Bond Future	8.6466	80.4427	8.6183	80.6847	(0.328)	0.0000	0.0000	1,714
2012/10/31	R214	07/02/2013	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R214	07/02/2013	8.59	Put	Bond Future	484.1500	0.4841	242.1900	0.2422	(49.976)	0	0	0
2012/10/31	R214	07/02/2013	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R214	07/02/2013	8.60	Put	Bond Future	398.2700	0.3983	156.3100	0.1563	(60.753)	0	0	0
2012/10/31	R214	07/02/2013	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/31	R214	07/02/2013	8.61	Put	Bond Future	312.5600	0.3126	70.6000	0.0706	(77.412)	0	0	0

**Total**

**354977**