



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/11/2012 to 09/11/2012

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
2012/11/09	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/09	2025	07/02/2013			Bond Future	111.5583	111.5583	111.5547	111.5547	(0.003)	0.0000	0.0000	0
2012/11/09	2025	07/02/2013	110.99	Call	Bond Future	568.2500	0.5683	564.6700	0.5647	(0.630)	0	0	0
2012/11/09	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	2025	07/02/2013	111.00	Call	Bond Future	558.2500	0.5583	554.6700	0.5547	(0.641)	0	0	0
2012/11/09	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	2025	07/02/2013	111.01	Call	Bond Future	548.2500	0.5483	544.6700	0.5447	(0.653)	0	0	0
2012/11/09	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	2038	07/02/2013			Bond Future	108.9168	108.9168	108.9153	108.9153	(0.001)	0.0000	0.0000	0
2012/11/09	2038	07/02/2013	105.99	Call	Bond Future	2,926.7800	2.9268	2,925.3100	2.9253	(0.050)	0	0	0
2012/11/09	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	2038	07/02/2013	106.00	Call	Bond Future	2,916.7800	2.9168	2,915.3100	2.9153	(0.050)	0	0	0
2012/11/09	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	2038	07/02/2013	106.01	Call	Bond Future	2,906.7800	2.9068	2,905.3100	2.9053	(0.051)	0	0	0
2012/11/09	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	2050	07/02/2013			Bond Future	113.8947	113.8947	113.8935	113.8935	(0.001)	0.0000	0.0000	0
2012/11/09	2050	07/02/2013	112.99	Call	Bond Future	904.6600	0.9047	903.5100	0.9035	(0.127)	0	0	0
2012/11/09	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	2050	07/02/2013	113.00	Call	Bond Future	894.6600	0.8947	893.5100	0.8935	(0.129)	0	0	0
2012/11/09	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	2050	07/02/2013	113.01	Call	Bond Future	884.6600	0.8847	883.5100	0.8835	(0.130)	0	0	0
2012/11/09	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	AL7T	07/02/2013			Index Future	481.2720	481.2720	481.7210	481.7210	0.093	0.0000	0.0000	12
2012/11/09	AL7T	02/05/2013			Index Future	487.3500	487.3500	487.8030	487.8030	0.093	0.0000	0.0000	0
2012/11/09	ALBI	07/02/2013			Index Future	428.2370	428.2370	428.8310	428.8310	0.139	0.0000	0.0000	1,077
2012/11/09	ALBI	02/05/2013			Index Future	433.6450	433.6450	434.2460	434.2460	0.139	0.0000	0.0000	0
2012/11/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	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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2012/11/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/09	EL28	07/02/2013			Bond Future	111.0017	111.0017	111.0009	111.0009	(0.001)	0.0000	0.0000	0
2012/11/09	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	EL28	07/02/2013	113.01	Put	Bond Future	2,008.2700	2.0083	2,009.1100	2.0091	0.042	0	0	0
2012/11/09	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	EL28	07/02/2013	112.99	Put	Bond Future	1,988.2700	1.9883	1,989.1100	1.9891	0.042	0	0	0
2012/11/09	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	EL28	07/02/2013	113.00	Put	Bond Future	1,998.2700	1.9983	1,999.1100	1.9991	0.042	0	0	0
2012/11/09	ES33	07/02/2013			Bond Future	9.0792	88.4987	9.0452	88.7778	(0.374)	0.0000	0.0000	303
2012/11/09	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	ES33	07/02/2013	8.54	Put	Bond Future	4,597.2000	4.5972	4,318.1100	4.3181	(6.071)	0	0	0
2012/11/09	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/09	ES33	07/02/2013	8.55	Put	Bond Future	4,508.5100	4.5085	4,229.4200	4.2294	(6.190)	0	0	0
2012/11/09	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	ES33	07/02/2013	8.56	Put	Bond Future	4,419.9500	4.4200	4,140.8600	4.1409	(6.314)	0	0	0
2012/11/09	GOVI	07/02/2013			GOVI	428.7580	428.7580	429.3550	429.3550	0.139	0.0000	0.0000	333
2012/11/09	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	GOVI	07/02/2013	432.99	Put	GOVI	42,320.0000	4.2320	36,350.0000	3.6350	(14.107)	0	0	0
2012/11/09	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	GOVI	07/02/2013	433.00	Put	GOVI	42,420.0000	4.2420	36,450.0000	3.6450	(14.074)	0	0	0
2012/11/09	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	GOVI	07/02/2013	433.01	Put	GOVI	42,520.0000	4.2520	36,550.0000	3.6550	(14.040)	0	0	0
2012/11/09	GOVI	02/05/2013			GOVI	434.1730	434.1730	434.7760	434.7760	0.139	0.0000	0.0000	0
2012/11/09	GOVI	02/05/2013	432.99	Call	GOVI	11,830.0000	1.1830	17,860.0000	1.7860	50.972	0	0	0
2012/11/09	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	GOVI	02/05/2013	433.00	Call	GOVI	11,730.0000	1.1730	17,760.0000	1.7760	51.407	0	0	0
2012/11/09	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	GOVI	02/05/2013	433.01	Call	GOVI	11,630.0000	1.1630	17,660.0000	1.7660	51.849	0	0	0
2012/11/09	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/09	IGOV	07/02/2013			Index Future	193.4000	193.4000	193.9920	193.9920	0.306	0.0000	0.0000	608
2012/11/09	IGOV	02/05/2013			Index Future	195.8420	195.8420	196.4420	196.4420	0.306	0.0000	0.0000	0
2012/11/09	ILBI	07/02/2013			Index Future	518.0860	518.0860	516.2190	516.2190	(0.360)	0.0000	0.0000	169
2012/11/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/09	JBAF	21/11/2012			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	0
2012/11/09	JBAF	19/12/2012			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	840
2012/11/09	JBAF	16/01/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	0
2012/11/09	JBAF	20/02/2013			Jibar Tradeable Future	4.9300	95.0700	4.9300	95.0700	0.000	0.0000	0.0000	0
2012/11/09	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	1,000
2012/11/09	JBAF	17/04/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	0
2012/11/09	JBAF	19/06/2013			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	500
2012/11/09	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	2,200
2012/11/09	JBAF	18/12/2013			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	1,500

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2012/11/09	JBAF	19/03/2014			Jibar Tradeable Future	5.2100	94.7900	5.2100	94.7900	0.000	0.0000	0.0000	800
2012/11/09	JBAF	18/06/2014			Jibar Tradeable Future	5.3700	94.6300	5.3700	94.6300	0.000	0.0000	0.0000	800
2012/11/09	JBAF	17/09/2014			Jibar Tradeable Future	5.5400	94.4600	5.5400	94.4600	0.000	0.0000	0.0000	0
2012/11/09	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/09	R023	07/02/2013			Bond Future	7.2157	107.2984	7.1966	107.4363	(0.264)	0.0000	0.0000	1,713
2012/11/09	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R023	07/02/2013	7.04	Put	Bond Future	1,280.3100	1.2803	1,142.3900	1.1424	(10.772)	0	0	0
2012/11/09	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R023	07/02/2013	7.05	Put	Bond Future	1,206.8900	1.2069	1,068.9700	1.0690	(11.428)	0	0	0
2012/11/09	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R023	07/02/2013	7.06	Put	Bond Future	1,133.5400	1.1335	995.6200	0.9956	(12.167)	0	0	0
2012/11/09	R023	02/05/2013			Bond Future	7.2861	104.6285	7.2569	104.8357	(0.402)	0.0000	0.0000	2
2012/11/09	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R023	02/05/2013	7.06	Put	Bond Future	1,614.8900	1.6149	1,407.7500	1.4078	(12.827)	0	0	0
2012/11/09	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R023	02/05/2013	7.04	Put	Bond Future	1,759.2700	1.7593	1,552.1300	1.5521	(11.774)	0	0	0
2012/11/09	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R023	02/05/2013	7.05	Put	Bond Future	1,687.0500	1.6871	1,479.9100	1.4799	(12.278)	0	0	0
2012/11/09	R023	01/08/2013			Bond Future	7.3613	105.9766	7.3273	106.2111	(0.461)	0.0000	0.0000	0
2012/11/09	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R023	01/08/2013	7.29	Put	Bond Future	493.2400	0.4932	258.7300	0.2587	(47.545)	0	0	0
2012/11/09	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R023	01/08/2013	7.30	Put	Bond Future	423.8700	0.4239	189.3600	0.1894	(55.326)	0	0	0
2012/11/09	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R023	01/08/2013	7.31	Put	Bond Future	354.5600	0.3546	120.0500	0.1201	(66.141)	0	0	0
2012/11/09	R157	07/02/2013			Bond Future	5.4909	124.6442	5.4708	124.6976	(0.365)	0.0000	0.0000	12,671
2012/11/09	R157	07/02/2013	6.28	Call	Bond Future	2,121.1200	2.1211	2,170.0500	2.1700	2.307	0	0	0
2012/11/09	R157	07/02/2013	6.28	Put	Bond Future	43.0600	0.0431	38.5500	0.0386	(10.474)	0	0	0
2012/11/09	R157	07/02/2013	6.50	Call	Bond Future	2,666.4000	2.6664	2,717.7500	2.7177	1.926	0	0	0
2012/11/09	R157	07/02/2013	6.50	Put	Bond Future	17.3200	0.0173	15.2300	0.0152	(12.067)	0	0	0
2012/11/09	R157	07/02/2013	6.70	Call	Bond Future	3,171.4600	3.1715	3,224.0100	3.2240	1.657	0	0	0
2012/11/09	R157	07/02/2013	6.70	Put	Bond Future	6.3700	0.0064	5.4800	0.0055	(13.972)	0	0	0
2012/11/09	R157	07/02/2013	6.75	Call	Bond Future	3,298.5000	3.2985	3,351.2400	3.3512	1.599	0	0	0
2012/11/09	R157	07/02/2013	6.75	Put	Bond Future	4.8700	0.0049	4.1700	0.0042	(14.374)	0	0	0
2012/11/09	R157	07/02/2013	6.80	Call	Bond Future	3,425.6900	3.4257	3,478.5900	3.4786	1.544	0	0	0
2012/11/09	R157	07/02/2013	6.80	Put	Bond Future	3.7000	0.0037	3.1600	0.0032	(14.595)	0	0	0
2012/11/09	R157	02/05/2013			Bond Future	5.5383	119.2867	5.4837	119.4191	(0.987)	0.0000	0.0000	141
2012/11/09	R157	02/05/2013	5.35	Call	Bond Future	484.7800	0.4848	537.5600	0.5376	10.887	0	0	0
2012/11/09	R157	02/05/2013	5.35	Put	Bond Future	941.8500	0.9419	862.2500	0.8622	(8.451)	0	0	0
2012/11/09	R157	02/05/2013	5.36	Call	Bond Future	494.7200	0.4947	548.2300	0.5482	10.816	0	0	0
2012/11/09	R157	02/05/2013	5.36	Put	Bond Future	927.4600	0.9275	848.5900	0.8486	(8.504)	0	0	0
2012/11/09	R157	02/05/2013	5.34	Call	Bond Future	474.9600	0.4750	527.0200	0.5270	10.961	0	0	0
2012/11/09	R157	02/05/2013	5.34	Put	Bond Future	956.3700	0.9564	876.0500	0.8761	(8.398)	0	0	0
2012/11/09	R157	07/11/2013			Bond Future	5.6388	115.7000	5.6216	115.7324	(0.305)	0.0000	0.0000	0
2012/11/09	R157	07/11/2013	5.61	Call	Bond Future	897.1200	0.8971	911.9600	0.9120	1.654	0	0	0

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2012/11/09	R157	07/11/2013	5.61	Put	Bond Future	951.2600	0.9513	933.7100	0.9337	(1.845)	0	0	0
2012/11/09	R157	07/11/2013	5.59	Call	Bond Future	878.9200	0.8789	893.5500	0.8936	1.665	0	0	0
2012/11/09	R157	07/11/2013	5.59	Put	Bond Future	970.7000	0.9707	952.9400	0.9529	(1.830)	0	0	0
2012/11/09	R157	07/11/2013	5.60	Call	Bond Future	887.9900	0.8880	902.7300	0.9027	1.660	0	0	0
2012/11/09	R157	07/11/2013	5.60	Put	Bond Future	960.9500	0.9609	943.3000	0.9433	(1.837)	0	0	0
2012/11/09	R186	07/02/2013			Bond Future	7.7001	125.1048	7.6711	125.3897	(0.377)	0.0000	0.0000	38,005
2012/11/09	R186	07/02/2013	7.00	Call	Bond Future	879.4600	0.8795	925.6900	0.9257	5.257	0	0	10,300
2012/11/09	R186	07/02/2013	7.00	Put	Bond Future	8,010.1200	8.0101	7,771.4400	7.7714	(2.980)	0	0	0
2012/11/09	R186	07/02/2013	7.25	Call	Bond Future	1,500.9900	1.5010	1,573.0600	1.5731	4.801	0	0	670
2012/11/09	R186	07/02/2013	7.25	Put	Bond Future	6,020.9200	6.0209	5,808.0800	5.8081	(3.535)	0	0	0
2012/11/09	R186	07/02/2013	7.50	Call	Bond Future	2,371.6400	2.3716	2,474.7900	2.4748	4.349	0	0	575
2012/11/09	R186	07/02/2013	7.50	Put	Bond Future	4,353.0700	4.3531	4,171.3100	4.1713	(4.175)	0	0	0
2012/11/09	R186	07/02/2013	8.32	Call	Bond Future	7,005.5300	7.0055	7,213.6500	7.2137	2.971	0	0	0
2012/11/09	R186	07/02/2013	8.32	Put	Bond Future	1,139.9800	1.1400	1,063.1900	1.0632	(6.736)	0	0	2,000
2012/11/09	R186	07/02/2013	8.50	Call	Bond Future	8,297.5400	8.2975	8,523.2700	8.5233	2.720	0	0	0
2012/11/09	R186	07/02/2013	8.50	Put	Bond Future	802.7300	0.8027	743.5500	0.7436	(7.372)	0	0	0
2012/11/09	R186	07/02/2013	7.75	Call	Bond Future	3,509.5000	3.5095	3,646.5000	3.6465	3.904	0	0	1,000
2012/11/09	R186	07/02/2013	7.75	Put	Bond Future	3,022.3600	3.0224	2,874.4500	2.8744	(4.894)	0	0	0
2012/11/09	R186	07/02/2013	8.00	Call	Bond Future	4,908.4200	4.9084	5,078.8100	5.0788	3.471	0	0	0
2012/11/09	R186	07/02/2013	8.00	Put	Bond Future	2,020.4500	2.0204	1,905.9300	1.9059	(5.668)	0	0	150
2012/11/09	R186	07/02/2013	8.55	Call	Bond Future	8,667.6300	8.6676	8,897.7100	8.8977	2.654	0	0	0
2012/11/09	R186	07/02/2013	8.55	Put	Bond Future	725.9500	0.7259	671.1200	0.6711	(7.553)	0	0	0
2012/11/09	R186	07/02/2013	8.45	Call	Bond Future	7,932.1300	7.9321	8,153.2500	8.1533	2.788	0	0	0
2012/11/09	R186	07/02/2013	8.45	Put	Bond Future	886.6600	0.8867	822.8700	0.8229	(7.194)	0	0	0
2012/11/09	R186	07/02/2013	8.47	Call	Bond Future	8,077.7100	8.0777	8,300.7000	8.3007	2.761	0	0	0
2012/11/09	R186	07/02/2013	8.47	Put	Bond Future	852.2100	0.8522	790.2900	0.7903	(7.266)	0	0	0
2012/11/09	R186	02/05/2013			Bond Future	7.7782	126.5525	7.7398	126.9218	(0.494)	0.0000	0.0000	12
2012/11/09	R186	02/05/2013	7.41	Call	Bond Future	3,010.5500	3.0106	3,145.7700	3.1458	4.492	0	0	0
2012/11/09	R186	02/05/2013	7.41	Put	Bond Future	6,617.1000	6.6171	6,383.0700	6.3831	(3.537)	0	0	0
2012/11/09	R186	02/05/2013	7.39	Call	Bond Future	2,937.1100	2.9371	3,069.9300	3.0699	4.522	0	0	0
2012/11/09	R186	02/05/2013	7.39	Put	Bond Future	6,743.7900	6.7438	6,507.3600	6.5074	(3.506)	0	0	0
2012/11/09	R186	02/05/2013	7.40	Call	Bond Future	2,973.6900	2.9737	3,107.7100	3.1077	4.507	0	0	0
2012/11/09	R186	02/05/2013	7.40	Put	Bond Future	6,680.2500	6.6802	6,445.0200	6.4450	(3.521)	0	0	0
2012/11/09	R186	07/11/2013			Bond Future	7.9537	124.6102	7.9240	124.8826	(0.373)	0.0000	0.0000	0
2012/11/09	R186	07/11/2013	8.15	Call	Bond Future	8,077.1900	8.0772	8,223.0400	8.2230	1.806	0	0	0
2012/11/09	R186	07/11/2013	8.15	Put	Bond Future	6,294.2300	6.2942	6,167.6600	6.1677	(2.011)	0	0	0
2012/11/09	R186	07/11/2013	8.16	Call	Bond Future	8,126.0900	8.1261	8,272.4800	8.2725	1.801	0	0	0
2012/11/09	R186	07/11/2013	8.16	Put	Bond Future	6,253.3100	6.2533	6,127.2800	6.1273	(2.015)	0	0	0
2012/11/09	R186	07/11/2013	8.75	Call	Bond Future	11,208.2700	11.2083	11,384.8100	11.3848	1.575	0	0	0
2012/11/09	R186	07/11/2013	8.75	Put	Bond Future	4,200.6300	4.2006	4,104.7500	4.1048	(2.283)	0	0	130
2012/11/09	R186	07/11/2013	8.14	Call	Bond Future	8,028.4200	8.0284	8,173.7200	8.1737	1.810	0	0	0
2012/11/09	R186	07/11/2013	8.14	Put	Bond Future	6,335.3800	6.3354	6,208.2600	6.2083	(2.007)	0	0	0
2012/11/09	R189	07/02/2013			Bond Future	216.4707	216.4707	216.4586	216.4586	(0.006)	0.0000	0.0000	154
2012/11/09	R189	07/02/2013	212.99	Call	Bond Future	3,480.6900	3.4807	3,468.6000	3.4686	(0.347)	0	0	0
2012/11/09	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R189	07/02/2013	213.00	Call	Bond Future	3,470.6900	3.4707	3,458.6000	3.4586	(0.348)	0	0	0

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2012/11/09	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R189	07/02/2013	213.01	Call	Bond Future	3,460.6900	3.4607	3,448.6000	3.4486	(0.349)	0	0	0
2012/11/09	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R197	07/02/2013			Bond Future	278.3447	278.3447	278.3358	278.3358	(0.003)	0.0000	0.0000	2,043
2012/11/09	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R197	07/02/2013	278.99	Put	Bond Future	645.2800	0.6453	654.1900	0.6542	1.381	0	0	0
2012/11/09	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R197	07/02/2013	279.00	Put	Bond Future	655.2800	0.6553	664.1900	0.6642	1.360	0	0	0
2012/11/09	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R197	07/02/2013	279.01	Put	Bond Future	665.2800	0.6653	674.1900	0.6742	1.339	0	0	0
2012/11/09	R197	02/05/2013			Bond Future	281.8584	281.8584	281.8494	281.8494	(0.003)	0.0000	0.0000	40
2012/11/09	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R197	02/05/2013	282.39	Put	Bond Future	531.6100	0.5316	540.6300	0.5406	1.697	0	0	0
2012/11/09	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R197	02/05/2013	282.40	Put	Bond Future	541.6100	0.5416	550.6300	0.5506	1.665	0	0	0
2012/11/09	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R197	02/05/2013	282.41	Put	Bond Future	551.6100	0.5516	560.6300	0.5606	1.635	0	0	0
2012/11/09	R201	07/02/2013			Bond Future	5.0350	107.7624	5.0128	107.8028	(0.440)	0.0000	0.0000	1,560
2012/11/09	R201	07/02/2013	4.98	Call	Bond Future	267.6000	0.2676	284.5100	0.2845	6.319	0	0	0
2012/11/09	R201	07/02/2013	4.98	Put	Bond Future	368.0100	0.3680	344.5000	0.3445	(6.388)	0	0	0
2012/11/09	R201	07/02/2013	5.60	Call	Bond Future	1,067.4900	1.0675	1,103.0000	1.1030	3.326	0	0	0
2012/11/09	R201	07/02/2013	5.60	Put	Bond Future	42.5400	0.0425	37.6300	0.0376	(11.542)	0	0	0
2012/11/09	R201	07/02/2013	6.20	Call	Bond Future	2,101.0200	2.1010	2,141.1100	2.1411	1.908	0	0	0
2012/11/09	R201	07/02/2013	6.20	Put	Bond Future	1.8200	0.0018	1.4900	0.0015	(18.132)	0	0	0
2012/11/09	R201	07/02/2013	6.25	Call	Bond Future	2,189.3700	2.1894	2,229.5500	2.2296	1.835	0	0	0
2012/11/09	R201	07/02/2013	6.25	Put	Bond Future	1.3000	0.0013	1.0600	0.0011	(18.462)	0	0	0
2012/11/09	R201	07/02/2013	6.30	Call	Bond Future	2,277.7700	2.2778	2,318.0100	2.3180	1.767	0	0	0
2012/11/09	R201	07/02/2013	6.30	Put	Bond Future	0.9300	0.0009	0.7500	0.0008	(19.355)	0	0	0
2012/11/09	R201	02/05/2013			Bond Future	5.0329	109.0095	4.9639	109.1200	(1.370)	0.0000	0.0000	4
2012/11/09	R201	02/05/2013	4.05	Call	Bond Future	14.6400	0.0146	19.4500	0.0195	32.855	0	0	0
2012/11/09	R201	02/05/2013	4.05	Put	Bond Future	1,604.3700	1.6044	1,498.6700	1.4987	(6.588)	0	0	0
2012/11/09	R201	02/05/2013	4.06	Call	Bond Future	15.3700	0.0154	20.3800	0.0204	32.596	0	0	0
2012/11/09	R201	02/05/2013	4.06	Put	Bond Future	1,588.7600	1.5888	1,483.2600	1.4833	(6.640)	0	0	0
2012/11/09	R201	02/05/2013	4.04	Call	Bond Future	13.9400	0.0139	18.5600	0.0186	33.142	0	0	0
2012/11/09	R201	02/05/2013	4.04	Put	Bond Future	1,620.0000	1.6200	1,514.1100	1.5141	(6.536)	0	0	0
2012/11/09	R201	07/11/2013			Bond Future	4.9411	107.4867	4.9214	107.5084	(0.400)	0.0000	0.0000	0
2012/11/09	R201	07/11/2013	4.80	Call	Bond Future	398.7400	0.3987	407.9400	0.4079	2.307	0	0	0
2012/11/09	R201	07/11/2013	4.80	Put	Bond Future	553.8200	0.5538	541.3300	0.5413	(2.255)	0	0	0
2012/11/09	R201	07/11/2013	4.81	Call	Bond Future	403.6700	0.4037	412.9400	0.4129	2.296	0	0	0
2012/11/09	R201	07/11/2013	4.81	Put	Bond Future	547.7500	0.5477	535.3300	0.5353	(2.267)	0	0	0
2012/11/09	R201	07/11/2013	4.79	Call	Bond Future	393.8600	0.3939	402.9800	0.4030	2.316	0	0	0
2012/11/09	R201	07/11/2013	4.79	Put	Bond Future	559.9400	0.5599	547.3700	0.5474	(2.245)	0	0	0
2012/11/09	R202	07/02/2013			Bond Future	206.7449	206.7449	208.3805	208.3805	0.791	0.0000	0.0000	50,244
2012/11/09	R202	07/02/2013	204.99	Call	Bond Future	1,754.9100	1.7549	3,390.4700	3.3905	93.199	0	0	0
2012/11/09	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/09	R202	07/02/2013	205.00	Call	Bond Future	1,744.9100	1.7449	3,380.4700	3.3805	93.733	0	0	0
2012/11/09	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R202	07/02/2013	205.01	Call	Bond Future	1,734.9100	1.7349	3,370.4700	3.3705	94.273	0	0	0
2012/11/09	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R202	02/05/2013			Bond Future	209.3550	209.3550	211.0107	211.0107	0.791	0.0000	0.0000	1
2012/11/09	R202	02/05/2013	211.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R202	02/05/2013	211.04	Put	Bond Future	1,685.0200	1.6850	29.2600	0.0293	(98.264)	0	0	0
2012/11/09	R202	02/05/2013	211.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R202	02/05/2013	211.05	Put	Bond Future	1,695.0200	1.6950	39.2600	0.0393	(97.684)	0	0	0
2012/11/09	R202	02/05/2013	211.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R202	02/05/2013	211.06	Put	Bond Future	1,705.0200	1.7050	49.2600	0.0493	(97.111)	0	0	0
2012/11/09	R203	07/02/2013			Bond Future	5.8987	112.7376	5.8774	112.8273	(0.363)	0.0000	0.0000	15,079
2012/11/09	R203	07/02/2013	5.54	Call	Bond Future	392.3900	0.3924	412.6200	0.4126	5.156	0	0	10,000
2012/11/09	R203	07/02/2013	5.54	Put	Bond Future	1,908.1200	1.9081	1,838.6900	1.8387	(3.639)	0	0	0
2012/11/09	R203	07/02/2013	6.11	Call	Bond Future	1,484.7900	1.4848	1,538.1200	1.5381	3.592	0	0	12,600
2012/11/09	R203	07/02/2013	6.11	Put	Bond Future	604.0100	0.6040	567.6800	0.5677	(6.015)	0	0	3,254
2012/11/09	R203	07/02/2013	6.45	Call	Bond Future	2,524.4500	2.5244	2,595.1200	2.5951	2.799	0	0	0
2012/11/09	R203	07/02/2013	6.45	Put	Bond Future	244.2900	0.2443	225.3000	0.2253	(7.774)	0	0	0
2012/11/09	R203	07/02/2013	6.55	Call	Bond Future	2,868.8400	2.8688	2,943.4000	2.9434	2.599	0	0	0
2012/11/09	R203	07/02/2013	6.55	Put	Bond Future	181.3100	0.1813	166.2100	0.1662	(8.328)	0	0	0
2012/11/09	R203	07/02/2013	6.65	Call	Bond Future	3,225.8600	3.2259	3,303.7100	3.3037	2.413	0	0	0
2012/11/09	R203	07/02/2013	6.65	Put	Bond Future	132.8500	0.1329	121.0400	0.1210	(8.890)	0	0	30,250
2012/11/09	R203	07/02/2013	6.94	Call	Bond Future	4,308.1800	4.3082	4,392.5500	4.3925	1.958	0	0	0
2012/11/09	R203	07/02/2013	6.94	Put	Bond Future	49.9000	0.0499	44.6100	0.0446	(10.601)	0	0	0
2012/11/09	R203	07/02/2013	7.15	Call	Bond Future	5,114.0000	5.1140	5,201.0500	5.2011	1.702	0	0	0
2012/11/09	R203	07/02/2013	7.15	Put	Bond Future	21.6600	0.0217	19.0500	0.0191	(12.050)	0	0	0
2012/11/09	R203	07/02/2013	6.50	Call	Bond Future	2,694.7800	2.6948	2,767.4800	2.7675	2.698	0	0	0
2012/11/09	R203	07/02/2013	6.50	Put	Bond Future	210.7000	0.2107	193.7400	0.1937	(8.049)	0	0	0
2012/11/09	R203	02/05/2013			Bond Future	5.9504	109.8869	5.9098	110.0490	(0.682)	0.0000	0.0000	22
2012/11/09	R203	02/05/2013	5.90	Call	Bond Future	1,201.6200	1.2016	1,277.5200	1.2775	6.316	0	0	0
2012/11/09	R203	02/05/2013	5.90	Put	Bond Future	1,402.7900	1.4028	1,316.6000	1.3166	(6.144)	0	0	0
2012/11/09	R203	02/05/2013	5.91	Call	Bond Future	1,220.7800	1.2208	1,297.4700	1.2975	6.282	0	0	0
2012/11/09	R203	02/05/2013	5.91	Put	Bond Future	1,381.9900	1.3820	1,296.5900	1.2966	(6.179)	0	0	0
2012/11/09	R203	02/05/2013	5.89	Call	Bond Future	1,182.6400	1.1826	1,257.7500	1.2578	6.351	0	0	0
2012/11/09	R203	02/05/2013	5.89	Put	Bond Future	1,423.7900	1.4238	1,336.8100	1.3368	(6.109)	0	0	0
2012/11/09	R203	07/11/2013			Bond Future	6.0651	108.6937	6.0447	108.7659	(0.337)	0.0000	0.0000	0
2012/11/09	R203	07/11/2013	6.00	Call	Bond Future	1,872.1800	1.8722	1,905.1100	1.9051	1.759	0	0	0
2012/11/09	R203	07/11/2013	6.00	Put	Bond Future	2,102.5000	2.1025	2,063.1900	2.0632	(1.870)	0	0	0
2012/11/09	R203	07/11/2013	6.01	Call	Bond Future	1,889.8200	1.8898	1,922.9600	1.9230	1.754	0	0	0
2012/11/09	R203	07/11/2013	6.01	Put	Bond Future	2,084.7300	2.0847	2,045.6300	2.0456	(1.876)	0	0	0
2012/11/09	R203	07/11/2013	5.99	Call	Bond Future	1,855.0500	1.8550	1,887.7800	1.8878	1.764	0	0	0
2012/11/09	R203	07/11/2013	5.99	Put	Bond Future	2,120.8000	2.1208	2,081.2900	2.0813	(1.863)	0	0	0
2012/11/09	R204	07/02/2013			Bond Future	6.1829	109.9653	6.1625	110.0692	(0.329)	0.0000	0.0000	11,672
2012/11/09	R204	07/02/2013	7.29	Call	Bond Future	5,550.1500	5.5501	5,647.3900	5.6474	1.752	0	0	0
2012/11/09	R204	07/02/2013	7.29	Put	Bond Future	69.9100	0.0699	63.2200	0.0632	(9.569)	0	0	0
2012/11/09	R204	07/02/2013	7.45	Call	Bond Future	6,282.6700	6.2827	6,382.5200	6.3825	1.589	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/09	R204	07/02/2013	7.45	Put	Bond Future	38.7500	0.0388	34.6700	0.0347	(10.529)	0	0	0
2012/11/09	R204	07/02/2013	7.95	Call	Bond Future	8,590.6600	8.5907	8,693.9400	8.6939	1.202	0	0	0
2012/11/09	R204	07/02/2013	7.95	Put	Bond Future	4.6100	0.0046	3.9600	0.0040	(14.100)	0	0	0
2012/11/09	R204	07/02/2013	8.00	Call	Bond Future	8,820.2400	8.8202	8,923.6500	8.9237	1.172	0	0	0
2012/11/09	R204	07/02/2013	8.00	Put	Bond Future	3.6300	0.0036	3.1100	0.0031	(14.325)	0	0	0
2012/11/09	R204	07/02/2013	8.05	Call	Bond Future	9,049.3800	9.0494	9,152.8900	9.1529	1.144	0	0	0
2012/11/09	R204	07/02/2013	8.05	Put	Bond Future	2.8500	0.0028	2.4300	0.0024	(14.737)	0	0	0
2012/11/09	R204	02/05/2013			Bond Future	6.2405	111.2380	6.2047	111.4141	(0.574)	0.0000	0.0000	24
2012/11/09	R204	02/05/2013	6.30	Call	Bond Future	1,995.8200	1.9958	2,085.8600	2.0859	4.511	0	0	0
2012/11/09	R204	02/05/2013	6.30	Put	Bond Future	1,703.6200	1.7036	1,617.5000	1.6175	(5.055)	0	0	0
2012/11/09	R204	02/05/2013	6.31	Call	Bond Future	2,022.1600	2.0222	2,112.9400	2.1129	4.489	0	0	0
2012/11/09	R204	02/05/2013	6.31	Put	Bond Future	1,680.9800	1.6810	1,595.6000	1.5956	(5.079)	0	0	0
2012/11/09	R204	02/05/2013	6.29	Call	Bond Future	1,969.6700	1.9697	2,058.9700	2.0590	4.534	0	0	0
2012/11/09	R204	02/05/2013	6.29	Put	Bond Future	1,726.4800	1.7265	1,639.6200	1.6396	(5.031)	0	0	0
2012/11/09	R204	07/11/2013			Bond Future	6.3678	110.1581	6.3484	110.2453	(0.305)	0.0000	0.0000	0
2012/11/09	R204	07/11/2013	6.30	Call	Bond Future	2,660.6000	2.6606	2,700.1800	2.7002	1.488	0	0	0
2012/11/09	R204	07/11/2013	6.30	Put	Bond Future	2,965.4400	2.9654	2,917.7800	2.9178	(1.607)	0	0	0
2012/11/09	R204	07/11/2013	6.31	Call	Bond Future	2,683.1300	2.6831	2,722.9300	2.7229	1.483	0	0	0
2012/11/09	R204	07/11/2013	6.31	Put	Bond Future	2,942.9700	2.9430	2,895.5300	2.8955	(1.612)	0	0	0
2012/11/09	R204	07/11/2013	7.00	Call	Bond Future	4,480.0800	4.4801	4,534.4600	4.5345	1.214	0	0	0
2012/11/09	R204	07/11/2013	7.00	Put	Bond Future	1,690.2100	1.6902	1,657.3500	1.6574	(1.944)	0	0	180
2012/11/09	R204	07/11/2013	6.29	Call	Bond Future	2,638.1800	2.6382	2,677.5400	2.6775	1.492	0	0	0
2012/11/09	R204	07/11/2013	6.29	Put	Bond Future	2,988.0400	2.9880	2,940.1600	2.9402	(1.602)	0	0	0
2012/11/09	R206	07/02/2013			Bond Future	5.0063	102.7955	4.9793	102.8200	(0.540)	0.0000	0.0000	1,120
2012/11/09	R206	07/02/2013	4.76	Call	Bond Future	112.2100	0.1122	119.5300	0.1195	6.523	0	0	0
2012/11/09	R206	07/02/2013	4.76	Put	Bond Future	336.0700	0.3361	318.8800	0.3189	(5.115)	0	0	0
2012/11/09	R206	07/02/2013	5.00	Call	Bond Future	201.9300	0.2019	213.2100	0.2132	5.586	0	0	0
2012/11/09	R206	07/02/2013	5.00	Put	Bond Future	207.6400	0.2076	194.4100	0.1944	(6.372)	0	0	0
2012/11/09	R206	07/02/2013	5.95	Call	Bond Future	860.9400	0.8609	884.0800	0.8841	2.688	0	0	0
2012/11/09	R206	07/02/2013	5.95	Put	Bond Future	10.1900	0.0102	8.8200	0.0088	(13.445)	0	0	0
2012/11/09	R206	07/02/2013	6.00	Call	Bond Future	903.7300	0.9037	927.0900	0.9271	2.585	0	0	0
2012/11/09	R206	07/02/2013	6.00	Put	Bond Future	8.2200	0.0082	7.0700	0.0071	(13.990)	0	0	0
2012/11/09	R206	07/02/2013	6.05	Call	Bond Future	946.8400	0.9468	970.4000	0.9704	2.488	0	0	0
2012/11/09	R206	07/02/2013	6.05	Put	Bond Future	6.5900	0.0066	5.6400	0.0056	(14.416)	0	0	0
2012/11/09	R206	02/05/2013			Bond Future	5.0017	103.9849	4.8679	104.0763	(2.676)	0.0000	0.0000	23
2012/11/09	R206	02/05/2013	3.40	Call	Bond Future	20.0600	0.0201	26.3900	0.0264	31.555	0	0	0
2012/11/09	R206	02/05/2013	3.40	Put	Bond Future	1,123.4200	1.1234	1,038.3300	1.0383	(7.574)	0	0	0
2012/11/09	R206	02/05/2013	3.41	Call	Bond Future	20.5100	0.0205	26.9500	0.0269	31.399	0	0	0
2012/11/09	R206	02/05/2013	3.41	Put	Bond Future	1,116.9200	1.1169	1,031.9400	1.0319	(7.608)	0	0	0
2012/11/09	R206	02/05/2013	3.39	Call	Bond Future	19.6300	0.0196	25.8400	0.0258	31.635	0	0	0
2012/11/09	R206	02/05/2013	3.39	Put	Bond Future	1,129.9400	1.1299	1,044.7300	1.0447	(7.541)	0	0	0
2012/11/09	R206	07/11/2013			Bond Future	4.2796	102.9773	4.2466	102.9832	(0.772)	0.0000	0.0000	0
2012/11/09	R206	07/11/2013	4.30	Call	Bond Future	412.0800	0.4121	414.5000	0.4145	0.587	0	0	0
2012/11/09	R206	07/11/2013	4.30	Put	Bond Future	408.4300	0.4084	404.9300	0.4049	(0.857)	0	0	0
2012/11/09	R206	07/11/2013	4.31	Call	Bond Future	412.9700	0.4130	415.4000	0.4154	0.588	0	0	0
2012/11/09	R206	07/11/2013	4.31	Put	Bond Future	407.5300	0.4075	404.0400	0.4040	(0.856)	0	0	0
2012/11/09	R206	07/11/2013	4.29	Call	Bond Future	411.1800	0.4112	413.6000	0.4136	0.589	0	0	0

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2012/11/09	R206	07/11/2013	4.29	Put	Bond Future	409.3300	0.4093	405.8300	0.4058	(0.855)	0	0	0
2012/11/09	R207	07/02/2013			Bond Future	6.4945	104.7123	6.4800	104.7944	(0.224)	0.0000	0.0000	6,841
2012/11/09	R207	07/02/2013	7.66	Call	Bond Future	6,414.1800	6.4142	6,490.1900	6.4902	1.185	0	0	0
2012/11/09	R207	07/02/2013	7.66	Put	Bond Future	82.2600	0.0823	76.2000	0.0762	(7.367)	0	0	0
2012/11/09	R207	07/02/2013	7.80	Call	Bond Future	7,110.8800	7.1109	7,188.8700	7.1889	1.097	0	0	0
2012/11/09	R207	07/02/2013	7.80	Put	Bond Future	50.6800	0.0507	46.6000	0.0466	(8.051)	0	0	0
2012/11/09	R207	07/02/2013	8.20	Call	Bond Future	9,115.1400	9.1151	9,196.1200	9.1961	0.888	0	0	0
2012/11/09	R207	07/02/2013	8.20	Put	Bond Future	10.7600	0.0108	9.6700	0.0097	(10.130)	0	0	0
2012/11/09	R207	07/02/2013	8.25	Call	Bond Future	9,364.8500	9.3649	9,446.0100	9.4460	0.867	0	0	0
2012/11/09	R207	07/02/2013	8.25	Put	Bond Future	8.7100	0.0087	7.8000	0.0078	(10.448)	0	0	0
2012/11/09	R207	07/02/2013	8.30	Call	Bond Future	9,614.1100	9.6141	9,695.4200	9.6954	0.846	0	0	0
2012/11/09	R207	07/02/2013	8.30	Put	Bond Future	7.0300	0.0070	6.2700	0.0063	(10.811)	0	0	0
2012/11/09	R207	02/05/2013			Bond Future	6.5589	105.9239	6.5314	106.0748	(0.420)	0.0000	0.0000	0
2012/11/09	R207	02/05/2013	6.45	Call	Bond Future	1,870.7400	1.8707	1,935.7600	1.9358	3.476	0	0	0
2012/11/09	R207	02/05/2013	6.45	Put	Bond Future	2,468.5100	2.4685	2,382.6300	2.3826	(3.479)	0	0	0
2012/11/09	R207	02/05/2013	6.46	Call	Bond Future	1,895.9800	1.8960	1,961.6100	1.9616	3.462	0	0	0
2012/11/09	R207	02/05/2013	6.46	Put	Bond Future	2,438.7000	2.4387	2,353.4300	2.3534	(3.497)	0	0	0
2012/11/09	R207	02/05/2013	6.44	Call	Bond Future	1,845.7000	1.8457	1,910.1100	1.9101	3.490	0	0	0
2012/11/09	R207	02/05/2013	6.44	Put	Bond Future	2,498.5600	2.4986	2,412.0700	2.4121	(3.462)	0	0	0
2012/11/09	R207	07/11/2013			Bond Future	6.6998	105.0958	6.6869	105.1612	(0.192)	0.0000	0.0000	0
2012/11/09	R207	07/11/2013	6.70	Call	Bond Future	3,262.2700	3.2623	3,291.6000	3.2916	0.899	0	0	0
2012/11/09	R207	07/11/2013	6.70	Put	Bond Future	3,261.0500	3.2611	3,225.0000	3.2250	(1.105)	0	0	0
2012/11/09	R207	07/11/2013	6.71	Call	Bond Future	3,287.7400	3.2877	3,317.2300	3.3172	0.897	0	0	0
2012/11/09	R207	07/11/2013	6.71	Put	Bond Future	3,235.8000	3.2358	3,199.9100	3.1999	(1.109)	0	0	0
2012/11/09	R207	07/11/2013	6.69	Call	Bond Future	3,236.9000	3.2369	3,266.0700	3.2661	0.901	0	0	0
2012/11/09	R207	07/11/2013	6.69	Put	Bond Future	3,286.4400	3.2864	3,250.2300	3.2502	(1.102)	0	0	0
2012/11/09	R208	07/02/2013			Bond Future	6.6867	102.8847	6.6623	103.0368	(0.366)	0.0000	0.0000	20,445
2012/11/09	R208	07/02/2013	8.00	Call	Bond Future	7,832.6300	7.8326	7,977.1400	7.9771	1.845	0	0	0
2012/11/09	R208	07/02/2013	8.00	Put	Bond Future	71.8900	0.0719	64.3000	0.0643	(10.558)	0	0	0
2012/11/09	R208	07/02/2013	8.05	Call	Bond Future	8,102.0700	8.1021	8,247.5700	8.2476	1.796	0	0	0
2012/11/09	R208	07/02/2013	8.05	Put	Bond Future	60.8800	0.0609	54.2800	0.0543	(10.841)	0	0	0
2012/11/09	R208	07/02/2013	8.83	Call	Bond Future	12,284.8000	12.2848	12,436.4400	12.4364	1.234	0	0	0
2012/11/09	R208	07/02/2013	8.83	Put	Bond Future	2.9200	0.0029	2.4600	0.0025	(15.753)	0	0	0
2012/11/09	R208	07/02/2013	6.00	Call	Bond Future	357.4900	0.3575	376.8600	0.3769	5.418	0	0	12,250
2012/11/09	R208	07/02/2013	6.00	Put	Bond Future	4,736.2900	4.7363	4,603.5600	4.6036	(2.802)	0	0	0
2012/11/09	R208	07/02/2013	7.78	Call	Bond Future	6,657.7000	6.6577	6,796.3900	6.7964	2.083	0	0	0
2012/11/09	R208	07/02/2013	7.78	Put	Bond Future	143.6300	0.1436	130.2200	0.1302	(9.336)	0	0	0
2012/11/09	R208	07/02/2013	7.85	Call	Bond Future	7,029.0300	7.0290	7,169.8500	7.1699	2.003	0	0	0
2012/11/09	R208	07/02/2013	7.85	Put	Bond Future	116.0400	0.1160	104.7600	0.1048	(9.721)	0	0	0
2012/11/09	R208	07/02/2013	7.95	Call	Bond Future	7,563.8400	7.5638	7,707.2500	7.7073	1.896	0	0	0
2012/11/09	R208	07/02/2013	7.95	Put	Bond Future	84.6100	0.0846	75.9200	0.0759	(10.271)	0	0	0
2012/11/09	R208	02/05/2013			Bond Future	6.7484	100.6832	6.7121	100.9026	(0.537)	0.0000	0.0000	47
2012/11/09	R208	02/05/2013	6.66	Call	Bond Future	2,213.7300	2.2137	2,313.0300	2.3130	4.486	0	0	0
2012/11/09	R208	02/05/2013	6.66	Put	Bond Future	2,749.9300	2.7499	2,629.8300	2.6298	(4.367)	0	0	0
2012/11/09	R208	02/05/2013	6.64	Call	Bond Future	2,157.8600	2.1579	2,255.4500	2.2554	4.523	0	0	0
2012/11/09	R208	02/05/2013	6.64	Put	Bond Future	2,815.9000	2.8159	2,694.0900	2.6941	(4.326)	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
2012/11/09	R208	02/05/2013	6.65	Call	Bond Future	2,185.6900	2.1857	2,284.1300	2.2841	4.504	0	0	0
2012/11/09	R208	02/05/2013	6.65	Put	Bond Future	2,782.7800	2.7828	2,661.8200	2.6618	(4.347)	0	0	0
2012/11/09	R208	07/11/2013			Bond Future	6.8869	100.0051	6.8625	100.1440	(0.354)	0.0000	0.0000	0
2012/11/09	R208	07/11/2013	6.81	Call	Bond Future	3,645.1200	3.6451	3,709.8400	3.7098	1.776	0	0	0
2012/11/09	R208	07/11/2013	6.81	Put	Bond Future	4,083.6600	4.0837	4,009.4700	4.0095	(1.817)	0	0	0
2012/11/09	R208	07/11/2013	7.50	Call	Bond Future	5,832.2900	5.8323	5,918.6500	5.9187	1.481	0	0	0
2012/11/09	R208	07/11/2013	7.50	Put	Bond Future	2,420.5000	2.4205	2,367.9500	2.3679	(2.171)	0	0	230
2012/11/09	R208	07/11/2013	6.79	Call	Bond Future	3,590.8500	3.5908	3,654.9200	3.6549	1.784	0	0	0
2012/11/09	R208	07/11/2013	6.79	Put	Bond Future	4,143.8000	4.1438	4,068.9600	4.0690	(1.806)	0	0	0
2012/11/09	R208	07/11/2013	6.80	Call	Bond Future	3,617.9300	3.6179	3,682.3200	3.6823	1.780	0	0	0
2012/11/09	R208	07/11/2013	6.80	Put	Bond Future	4,113.6500	4.1137	4,039.1300	4.0391	(1.812)	0	0	0
2012/11/09	R209	07/02/2013			Bond Future	8.4483	80.1230	8.4149	80.4015	(0.395)	0.0000	0.0000	11,551
2012/11/09	R209	07/02/2013	8.63	Call	Bond Future	3,336.4500	3.3364	3,494.8500	3.4949	4.748	0	0	0
2012/11/09	R209	07/02/2013	8.63	Put	Bond Future	1,847.8100	1.8478	1,727.6900	1.7277	(6.501)	0	0	11,000
2012/11/09	R209	07/02/2013	8.83	Call	Bond Future	4,344.8000	4.3448	4,530.2000	4.5302	4.267	0	0	0
2012/11/09	R209	07/02/2013	8.83	Put	Bond Future	1,268.4400	1.2684	1,175.3200	1.1753	(7.341)	0	0	14,000
2012/11/09	R209	07/02/2013	8.95	Call	Bond Future	5,001.1900	5.0012	5,201.2600	5.2013	4.000	0	0	0
2012/11/09	R209	07/02/2013	8.95	Put	Bond Future	997.0400	0.9970	918.5900	0.9186	(7.868)	0	0	0
2012/11/09	R209	07/02/2013	9.06	Call	Bond Future	5,630.5900	5.6306	5,842.8800	5.8429	3.770	0	0	0
2012/11/09	R209	07/02/2013	9.06	Put	Bond Future	791.8700	0.7919	725.6400	0.7256	(8.364)	0	0	0
2012/11/09	R209	07/02/2013	9.10	Call	Bond Future	5,865.0400	5.8650	6,081.4600	6.0815	3.690	0	0	0
2012/11/09	R209	07/02/2013	9.10	Put	Bond Future	726.5500	0.7266	664.4500	0.6644	(8.547)	0	0	0
2012/11/09	R209	07/02/2013	9.00	Call	Bond Future	5,284.2900	5.2843	5,490.0700	5.4901	3.894	0	0	0
2012/11/09	R209	07/02/2013	9.00	Put	Bond Future	898.9200	0.8989	826.1800	0.8262	(8.092)	0	0	0
2012/11/09	R209	07/02/2013	9.05	Call	Bond Future	5,572.3900	5.5724	5,783.6200	5.7836	3.791	0	0	0
2012/11/09	R209	07/02/2013	9.05	Put	Bond Future	808.9200	0.8089	741.6300	0.7416	(8.318)	0	0	0
2012/11/09	R209	02/05/2013			Bond Future	8.5215	77.9093	8.4810	78.2421	(0.475)	0.0000	0.0000	33
2012/11/09	R209	02/05/2013	8.01	Call	Bond Future	2,499.6700	2.4997	2,612.9300	2.6129	4.531	0	0	0
2012/11/09	R209	02/05/2013	8.01	Put	Bond Future	6,877.6100	6.8776	6,658.0300	6.6580	(3.193)	0	0	0
2012/11/09	R209	02/05/2013	7.99	Call	Bond Future	2,441.4500	2.4415	2,552.7400	2.5527	4.558	0	0	0
2012/11/09	R209	02/05/2013	7.99	Put	Bond Future	6,998.3000	6.9983	6,776.7500	6.7767	(3.166)	0	0	0
2012/11/09	R209	02/05/2013	8.00	Call	Bond Future	2,470.4500	2.4704	2,582.7300	2.5827	4.545	0	0	0
2012/11/09	R209	02/05/2013	8.00	Put	Bond Future	6,937.7700	6.9378	6,717.2100	6.7172	(3.179)	0	0	0
2012/11/09	R209	07/11/2013			Bond Future	8.6854	76.8679	8.6510	77.1423	(0.396)	0.0000	0.0000	0
2012/11/09	R209	07/11/2013	8.81	Call	Bond Future	7,245.7900	7.2458	7,393.0200	7.3930	2.032	0	0	0
2012/11/09	R209	07/11/2013	8.81	Put	Bond Future	6,265.4100	6.2654	6,138.2300	6.1382	(2.030)	0	0	0
2012/11/09	R209	07/11/2013	9.50	Call	Bond Future	10,150.1500	10.1501	10,329.7200	10.3297	1.769	0	0	0
2012/11/09	R209	07/11/2013	9.50	Put	Bond Future	4,082.4100	4.0824	3,987.5700	3.9876	(2.323)	0	0	180
2012/11/09	R209	07/11/2013	8.79	Call	Bond Future	7,166.5200	7.1665	7,312.7400	7.3127	2.040	0	0	0
2012/11/09	R209	07/11/2013	8.79	Put	Bond Future	6,342.1800	6.3422	6,213.9900	6.2140	(2.021)	0	0	0
2012/11/09	R209	07/11/2013	8.80	Call	Bond Future	7,206.1100	7.2061	7,352.8400	7.3528	2.036	0	0	0
2012/11/09	R209	07/11/2013	8.80	Put	Bond Future	6,303.6900	6.3037	6,176.0100	6.1760	(2.025)	0	0	0
2012/11/09	R210	07/02/2013			Bond Future	159.7215	159.7215	160.3341	160.3341	0.384	0.0000	0.0000	1,264
2012/11/09	R210	07/02/2013	156.99	Call	Bond Future	2,731.4700	2.7315	3,344.0600	3.3441	22.427	0	0	0
2012/11/09	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R210	07/02/2013	157.00	Call	Bond Future	2,721.4700	2.7215	3,334.0600	3.3341	22.510	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
2012/11/09	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R210	07/02/2013	157.01	Call	Bond Future	2,711.4700	2.7115	3,324.0600	3.3241	22.593	0	0	0
2012/11/09	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R210	02/05/2013			Bond Future	159.8898	159.8898	160.5100	160.5100	0.388	0.0000	0.0000	7
2012/11/09	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R210	02/05/2013	161.14	Put	Bond Future	1,250.1900	1.2502	630.0100	0.6300	(49.607)	0	0	0
2012/11/09	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R210	02/05/2013	161.15	Put	Bond Future	1,260.1900	1.2602	640.0100	0.6400	(49.213)	0	0	0
2012/11/09	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R210	02/05/2013	161.16	Put	Bond Future	1,270.1900	1.2702	650.0100	0.6500	(48.826)	0	0	0
2012/11/09	R211	07/02/2013			Bond Future	124.2633	124.2633	124.2558	124.2558	(0.006)	0.0000	0.0000	703
2012/11/09	R211	07/02/2013	122.99	Call	Bond Future	1,273.2500	1.2733	1,265.8300	1.2658	(0.583)	0	0	0
2012/11/09	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R211	07/02/2013	123.00	Call	Bond Future	1,263.2500	1.2633	1,255.8300	1.2558	(0.587)	0	0	0
2012/11/09	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R211	07/02/2013	123.01	Call	Bond Future	1,253.2500	1.2533	1,245.8300	1.2458	(0.592)	0	0	0
2012/11/09	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R211	02/05/2013			Bond Future	125.8320	125.8320	125.8243	125.8243	(0.006)	0.0000	0.0000	7
2012/11/09	R211	02/05/2013	125.69	Call	Bond Future	141.9700	0.1420	134.3300	0.1343	(5.381)	0	0	0
2012/11/09	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R211	02/05/2013	125.70	Call	Bond Future	131.9700	0.1320	124.3300	0.1243	(5.789)	0	0	0
2012/11/09	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R211	02/05/2013	125.71	Call	Bond Future	121.9700	0.1220	114.3300	0.1143	(6.264)	0	0	0
2012/11/09	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R212	07/02/2013			Bond Future	129.0374	129.0374	129.4611	129.4611	0.328	0.0000	0.0000	3,165
2012/11/09	R212	07/02/2013	128.99	Call	Bond Future	47.4400	0.0474	471.0800	0.4711	893.002	0	0	0
2012/11/09	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R212	07/02/2013	129.00	Call	Bond Future	37.4400	0.0374	461.0800	0.4611	1131.517	0	0	0
2012/11/09	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R212	07/02/2013	129.01	Call	Bond Future	27.4400	0.0274	451.0800	0.4511	1543.878	0	0	0
2012/11/09	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R212	02/05/2013			Bond Future	130.6665	130.6665	131.0953	131.0953	0.328	0.0000	0.0000	11
2012/11/09	R212	02/05/2013	131.09	Call	Bond Future	0.0000	0.0000	5.3200	0.0053	100.000	0	0	0
2012/11/09	R212	02/05/2013	131.09	Put	Bond Future	423.4700	0.4235	0.0000	0.0000	(100.000)	0	0	0
2012/11/09	R212	02/05/2013	131.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R212	02/05/2013	131.10	Put	Bond Future	433.4700	0.4335	4.6800	0.0047	(98.920)	0	0	0
2012/11/09	R212	02/05/2013	131.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R212	02/05/2013	131.11	Put	Bond Future	443.4700	0.4435	14.6800	0.0147	(96.690)	0	0	0
2012/11/09	R213	07/02/2013			Bond Future	8.2788	91.3123	8.2245	91.7740	(0.656)	0.0000	0.0000	7,169
2012/11/09	R213	07/02/2013	8.90	Call	Bond Future	6,062.4200	6.0624	6,410.9700	6.4110	5.749	0	0	0
2012/11/09	R213	07/02/2013	8.90	Put	Bond Future	1,022.2300	1.0222	909.0100	0.9090	(11.076)	0	0	0
2012/11/09	R213	07/02/2013	8.95	Call	Bond Future	6,357.6800	6.3577	6,714.0200	6.7140	5.605	0	0	0
2012/11/09	R213	07/02/2013	8.95	Put	Bond Future	930.4300	0.9304	825.0000	0.8250	(11.331)	0	0	0
2012/11/09	R213	07/02/2013	9.00	Call	Bond Future	6,657.2200	6.6572	7,021.0100	7.0210	5.465	0	0	0
2012/11/09	R213	07/02/2013	9.00	Put	Bond Future	845.5800	0.8456	747.6000	0.7476	(11.587)	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
2012/11/09	R213	07/02/2013	9.05	Call	Bond Future	6,960.4600	6.9605	7,331.3400	7.3313	5.328	0	0	0
2012/11/09	R213	07/02/2013	9.05	Put	Bond Future	767.0700	0.7671	676.1800	0.6762	(11.849)	0	0	0
2012/11/09	R213	02/05/2013			Bond Future	8.3546	88.8358	8.2919	89.3607	(0.750)	0.0000	0.0000	5
2012/11/09	R213	02/05/2013	7.86	Call	Bond Future	2,492.0000	2.4920	2,678.4900	2.6785	7.484	0	0	0
2012/11/09	R213	02/05/2013	7.86	Put	Bond Future	6,763.2400	6.7632	6,424.7900	6.4248	(5.004)	0	0	0
2012/11/09	R213	02/05/2013	7.84	Call	Bond Future	2,432.6300	2.4326	2,615.9200	2.6159	7.535	0	0	0
2012/11/09	R213	02/05/2013	7.84	Put	Bond Future	6,882.8900	6.8829	6,541.2400	6.5412	(4.964)	0	0	0
2012/11/09	R213	02/05/2013	7.85	Call	Bond Future	2,462.2000	2.4622	2,647.0900	2.6471	7.509	0	0	0
2012/11/09	R213	02/05/2013	7.85	Put	Bond Future	6,822.8900	6.8229	6,482.8400	6.4828	(4.984)	0	0	0
2012/11/09	R213	07/11/2013			Bond Future	8.5286	87.6970	8.4714	88.1597	(0.671)	0.0000	0.0000	0
2012/11/09	R213	07/11/2013	8.61	Call	Bond Future	6,844.7100	6.8447	7,094.2400	7.0942	3.646	0	0	0
2012/11/09	R213	07/11/2013	8.61	Put	Bond Future	6,192.7500	6.1927	5,979.6000	5.9796	(3.442)	0	0	0
2012/11/09	R213	07/11/2013	8.59	Call	Bond Future	6,764.4700	6.7645	7,012.2100	7.0122	3.662	0	0	0
2012/11/09	R213	07/11/2013	8.59	Put	Bond Future	6,272.1100	6.2721	6,057.1700	6.0572	(3.427)	0	0	0
2012/11/09	R213	07/11/2013	8.60	Call	Bond Future	6,804.5400	6.8045	7,053.1800	7.0532	3.654	0	0	0
2012/11/09	R213	07/11/2013	8.60	Put	Bond Future	6,232.3200	6.2323	6,018.2800	6.0183	(3.434)	0	0	0
2012/11/09	R214	07/02/2013			Bond Future	8.4726	81.9469	8.4444	82.1952	(0.333)	0.0000	0.0000	1,714
2012/11/09	R214	07/02/2013	8.59	Call	Bond Future	1,020.0700	1.0201	1,268.4000	1.2684	24.344	0	0	0
2012/11/09	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R214	07/02/2013	8.60	Call	Bond Future	1,105.9500	1.1059	1,354.2800	1.3543	22.454	0	0	0
2012/11/09	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/09	R214	07/02/2013	8.61	Call	Bond Future	1,191.6600	1.1917	1,439.9900	1.4400	20.839	0	0	0
2012/11/09	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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