



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 06/12/2012 to 06/12/2012

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/06	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/12/06	2025	07/02/2013			Bond Future	111.4268	111.4268	111.4465	111.4465	0.018	0.0000	0.0000	0
2012/12/06	2025	07/02/2013	110.99	Call	Bond Future	436.8400	0.4368	456.4900	0.4565	4.498	0	0	0
2012/12/06	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	2025	07/02/2013	111.00	Call	Bond Future	426.8400	0.4268	446.4900	0.4465	4.604	0	0	0
2012/12/06	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	2025	07/02/2013	111.01	Call	Bond Future	416.8400	0.4168	436.4900	0.4365	4.714	0	0	0
2012/12/06	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	2038	07/02/2013			Bond Future	110.1494	110.1494	111.4665	111.4665	1.196	0.0000	0.0000	0
2012/12/06	2038	07/02/2013	105.99	Call	Bond Future	4,159.3600	4.1594	5,476.5100	5.4765	31.667	0	0	0
2012/12/06	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	2038	07/02/2013	106.00	Call	Bond Future	4,149.3600	4.1494	5,466.5100	5.4665	31.743	0	0	0
2012/12/06	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	2038	07/02/2013	106.01	Call	Bond Future	4,139.3600	4.1394	5,456.5100	5.4565	31.820	0	0	0
2012/12/06	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	2050	07/02/2013			Bond Future	115.2474	115.2474	117.3430	117.3430	1.818	0.0000	0.0000	0
2012/12/06	2050	07/02/2013	112.99	Call	Bond Future	2,257.3500	2.2574	4,353.0200	4.3530	92.838	0	0	0
2012/12/06	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	2050	07/02/2013	113.00	Call	Bond Future	2,247.3500	2.2474	4,343.0200	4.3430	93.251	0	0	0
2012/12/06	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	2050	07/02/2013	113.01	Call	Bond Future	2,237.3500	2.2374	4,333.0200	4.3330	93.668	0	0	0
2012/12/06	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	AL7T	07/02/2013			Index Future	482.3540	482.3540	483.9470	483.9470	0.330	0.0000	0.0000	12
2012/12/06	AL7T	02/05/2013			Index Future	488.3990	488.3990	490.0110	490.0110	0.330	0.0000	0.0000	0
2012/12/06	ALBI	07/02/2013			Index Future	429.9210	429.9210	431.5810	431.5810	0.386	0.0000	0.0000	1,077
2012/12/06	ALBI	02/05/2013			Index Future	435.3090	435.3090	436.9890	436.9890	0.386	0.0000	0.0000	0
2012/12/06	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/12/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/06	EL28	07/02/2013			Bond Future	111.7598	111.7598	112.7861	112.7861	0.918	0.0000	0.0000	0
2012/12/06	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	EL28	07/02/2013	113.01	Put	Bond Future	1,250.2300	1.2502	223.9000	0.2239	(82.091)	0	0	0
2012/12/06	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	EL28	07/02/2013	112.99	Put	Bond Future	1,230.2300	1.2302	203.9000	0.2039	(83.426)	0	0	0
2012/12/06	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	EL28	07/02/2013	113.00	Put	Bond Future	1,240.2300	1.2402	213.9000	0.2139	(82.753)	0	0	0
2012/12/06	ES33	07/02/2013			Bond Future	8.9670	89.4245	8.8893	90.0752	(0.867)	0.0000	0.0000	303
2012/12/06	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/12/06	ES33	07/02/2013	8.54	Put	Bond Future	3,671.4100	3.6714	3,020.7500	3.0207	(17.722)	0	0	0
2012/12/06	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	ES33	07/02/2013	8.55	Put	Bond Future	3,582.7200	3.5827	2,932.0600	2.9321	(18.161)	0	0	0
2012/12/06	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	ES33	07/02/2013	8.56	Put	Bond Future	3,494.1600	3.4942	2,843.5000	2.8435	(18.621)	0	0	0
2012/12/06	GOVI	07/02/2013			GOVI	430.1590	430.1590	431.7840	431.7840	0.378	0.0000	0.0000	334
2012/12/06	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	GOVI	07/02/2013	432.99	Put	GOVI	28,310.0000	2.8310	12,060.0000	1.2060	(57.400)	0	0	0
2012/12/06	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	GOVI	07/02/2013	433.00	Put	GOVI	28,410.0000	2.8410	12,160.0000	1.2160	(57.198)	0	0	0
2012/12/06	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	GOVI	07/02/2013	433.01	Put	GOVI	28,510.0000	2.8510	12,260.0000	1.2260	(56.998)	0	0	0
2012/12/06	GOVI	02/05/2013			GOVI	435.5510	435.5510	437.1940	437.1940	0.377	0.0000	0.0000	0
2012/12/06	GOVI	02/05/2013	432.99	Call	GOVI	25,610.0000	2.5610	42,040.0000	4.2040	64.155	0	0	0
2012/12/06	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	GOVI	02/05/2013	433.00	Call	GOVI	25,510.0000	2.5510	41,940.0000	4.1940	64.406	0	0	0
2012/12/06	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	GOVI	02/05/2013	433.01	Call	GOVI	25,410.0000	2.5410	41,840.0000	4.1840	64.660	0	0	0
2012/12/06	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/06	IGOV	07/02/2013			Index Future	195.5160	195.5160	197.4860	197.4860	1.008	0.0000	0.0000	608
2012/12/06	IGOV	02/05/2013			Index Future	197.9670	197.9670	199.9610	199.9610	1.007	0.0000	0.0000	0
2012/12/06	ILBI	07/02/2013			Index Future	522.4790	522.4790	526.4880	526.4880	0.767	0.0000	0.0000	169
2012/12/06	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/06	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/06	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/06	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/06	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/06	JBAF	19/12/2012			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/12/06	JBAF	16/01/2013			Jibar Tradeable Future	5.3700	94.6300	5.1100	94.8900	(4.842)	0.0000	0.0000	0
2012/12/06	JBAF	20/02/2013			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	0
2012/12/06	JBAF	20/03/2013			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	1,000
2012/12/06	JBAF	17/04/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	0
2012/12/06	JBAF	15/05/2013			Jibar Tradeable Future	5.0100	94.9900	5.0100	94.9900	0.000	0.0000	0.0000	0
2012/12/06	JBAF	19/06/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	500

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2012/12/06	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	2,200
2012/12/06	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.1000	94.9000	0.000	0.0000	0.0000	2,000
2012/12/06	JBAF	19/03/2014			Jibar Tradeable Future	5.2200	94.7800	5.2200	94.7800	0.000	0.0000	0.0000	1,000
2012/12/06	JBAF	18/06/2014			Jibar Tradeable Future	5.3600	94.6400	5.3500	94.6500	(0.187)	0.0000	0.0000	800
2012/12/06	JBAF	17/09/2014			Jibar Tradeable Future	5.5000	94.5000	5.4700	94.5300	(0.545)	0.0000	0.0000	0
2012/12/06	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/06	R023	07/02/2013			Bond Future	7.0498	108.5068	6.9824	109.0032	(0.956)	0.0000	0.0000	1,640
2012/12/06	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	424.4700	0.4245	100.000	0	0	0
2012/12/06	R023	07/02/2013	7.04	Put	Bond Future	71.8800	0.0719	0.0000	0.0000	(100.000)	0	0	0
2012/12/06	R023	07/02/2013	7.05	Call	Bond Future	1.5400	0.0015	497.8900	0.4979	32230.519	0	0	0
2012/12/06	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R023	07/02/2013	7.06	Call	Bond Future	74.8900	0.0749	571.2400	0.5712	662.772	0	0	0
2012/12/06	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R023	02/05/2013			Bond Future	7.1084	105.8954	7.0387	106.3975	(0.981)	0.0000	0.0000	2
2012/12/06	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	154.0600	0.1541	100.000	0	0	0
2012/12/06	R023	02/05/2013	7.06	Put	Bond Future	348.0600	0.3481	0.0000	0.0000	(100.000)	0	0	0
2012/12/06	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	9.6800	0.0097	100.000	0	0	0
2012/12/06	R023	02/05/2013	7.04	Put	Bond Future	492.4400	0.4924	0.0000	0.0000	(100.000)	0	0	0
2012/12/06	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	81.9000	0.0819	100.000	0	0	0
2012/12/06	R023	02/05/2013	7.05	Put	Bond Future	420.2200	0.4202	0.0000	0.0000	(100.000)	0	0	0
2012/12/06	R023	01/08/2013			Bond Future	7.1680	107.3207	7.0957	107.8295	(1.009)	0.0000	0.0000	0
2012/12/06	R023	01/08/2013	7.29	Call	Bond Future	850.8700	0.8509	1,359.6700	1.3597	59.798	0	0	0
2012/12/06	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R023	01/08/2013	7.30	Call	Bond Future	920.2400	0.9202	1,429.0400	1.4290	55.290	0	0	0
2012/12/06	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R023	01/08/2013	7.31	Call	Bond Future	989.5500	0.9895	1,498.3500	1.4984	51.417	0	0	0
2012/12/06	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R157	07/02/2013			Bond Future	5.5157	124.5782	5.4882	124.6513	(0.498)	0.0000	0.0000	7,617
2012/12/06	R157	07/02/2013	6.28	Call	Bond Future	2,028.1800	2.0282	2,098.2900	2.0983	3.457	0	0	0
2012/12/06	R157	07/02/2013	6.28	Put	Bond Future	16.1500	0.0162	13.0900	0.0131	(18.947)	0	0	0
2012/12/06	R157	07/02/2013	6.50	Call	Bond Future	2,587.5300	2.5875	2,659.7100	2.6597	2.790	0	0	0
2012/12/06	R157	07/02/2013	6.50	Put	Bond Future	4.4800	0.0045	3.4900	0.0035	(22.098)	0	0	0
2012/12/06	R157	07/02/2013	6.70	Call	Bond Future	3,100.1300	3.1001	3,173.0300	3.1730	2.352	0	0	0
2012/12/06	R157	07/02/2013	6.70	Put	Bond Future	1.0700	0.0011	0.8000	0.0008	(25.234)	0	0	0
2012/12/06	R157	07/02/2013	6.75	Call	Bond Future	3,228.3300	3.2283	3,301.3100	3.3013	2.261	0	0	0
2012/12/06	R157	07/02/2013	6.75	Put	Bond Future	0.7300	0.0007	0.5400	0.0005	(26.027)	0	0	0
2012/12/06	R157	07/02/2013	6.80	Call	Bond Future	3,356.4500	3.3564	3,429.4900	3.4295	2.176	0	0	0
2012/12/06	R157	07/02/2013	6.80	Put	Bond Future	0.4900	0.0005	0.3600	0.0004	(26.531)	0	0	0
2012/12/06	R157	02/05/2013			Bond Future	5.5449	119.2709	5.5144	119.3447	(0.550)	0.0000	0.0000	141
2012/12/06	R157	02/05/2013	5.35	Call	Bond Future	402.1000	0.4021	428.9200	0.4289	6.670	0	0	0
2012/12/06	R157	02/05/2013	5.35	Put	Bond Future	875.0500	0.8750	828.0100	0.8280	(5.376)	0	0	0
2012/12/06	R157	02/05/2013	5.36	Call	Bond Future	411.6100	0.4116	438.8800	0.4389	6.625	0	0	0
2012/12/06	R157	02/05/2013	5.36	Put	Bond Future	860.2300	0.8602	813.6400	0.8136	(5.416)	0	0	0
2012/12/06	R157	02/05/2013	5.34	Call	Bond Future	392.7300	0.3927	419.1100	0.4191	6.717	0	0	0
2012/12/06	R157	02/05/2013	5.34	Put	Bond Future	890.0200	0.8900	842.5400	0.8425	(5.335)	0	0	0

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2012/12/06	R157	07/11/2013			Bond Future	5.6113	115.7517	5.5714	115.8268	(0.711)	0.0000	0.0000	0
2012/12/06	R157	07/11/2013	5.61	Call	Bond Future	830.2800	0.8303	867.3600	0.8674	4.466	0	0	0
2012/12/06	R157	07/11/2013	5.61	Put	Bond Future	832.7800	0.8328	794.7700	0.7948	(4.564)	0	0	0
2012/12/06	R157	07/11/2013	5.59	Call	Bond Future	811.7500	0.8117	848.2900	0.8483	4.501	0	0	0
2012/12/06	R157	07/11/2013	5.59	Put	Bond Future	851.8900	0.8519	813.3400	0.8133	(4.525)	0	0	0
2012/12/06	R157	07/11/2013	5.60	Call	Bond Future	820.9800	0.8210	857.7900	0.8578	4.484	0	0	0
2012/12/06	R157	07/11/2013	5.60	Put	Bond Future	842.3000	0.8423	804.0200	0.8040	(4.545)	0	0	0
2012/12/06	R186	07/02/2013			Bond Future	7.5434	126.6528	7.4656	127.4317	(1.032)	0.0000	0.0000	39,363
2012/12/06	R186	07/02/2013	7.00	Call	Bond Future	800.1900	0.8002	964.4800	0.9645	20.531	0	0	10,300
2012/12/06	R186	07/02/2013	7.00	Put	Bond Future	6,382.8200	6.3828	5,768.2100	5.7682	(9.629)	0	0	0
2012/12/06	R186	07/02/2013	7.25	Call	Bond Future	1,490.6100	1.4906	1,752.8500	1.7528	17.593	0	0	670
2012/12/06	R186	07/02/2013	7.25	Put	Bond Future	4,462.5100	4.4625	3,945.8500	3.9458	(11.578)	0	0	0
2012/12/06	R186	07/02/2013	7.50	Call	Bond Future	2,505.5300	2.5055	2,879.9700	2.8800	14.945	0	0	575
2012/12/06	R186	07/02/2013	7.50	Put	Bond Future	2,938.9300	2.9389	2,534.4700	2.5345	(13.762)	0	0	0
2012/12/06	R186	07/02/2013	8.32	Call	Bond Future	7,892.4400	7.8924	8,566.7600	8.5668	8.544	0	0	0
2012/12/06	R186	07/02/2013	8.32	Put	Bond Future	478.8600	0.4789	374.2800	0.3743	(21.839)	0	0	2,000
2012/12/06	R186	07/02/2013	8.50	Call	Bond Future	9,337.1600	9.3372	10,046.4200	10.0464	7.596	0	0	0
2012/12/06	R186	07/02/2013	8.50	Put	Bond Future	294.3200	0.2943	224.6800	0.2247	(23.661)	0	0	0
2012/12/06	R186	07/02/2013	7.75	Call	Bond Future	3,847.4700	3.8475	4,333.6100	4.3336	12.635	0	0	1,000
2012/12/06	R186	07/02/2013	7.75	Put	Bond Future	1,812.3000	1.8123	1,519.5400	1.5195	(16.154)	0	0	0
2012/12/06	R186	07/02/2013	8.00	Call	Bond Future	5,489.5200	5.4895	6,072.4600	6.0725	10.619	0	0	0
2012/12/06	R186	07/02/2013	8.00	Put	Bond Future	1,053.5200	1.0535	857.5600	0.8576	(18.601)	0	0	150
2012/12/06	R186	07/02/2013	8.55	Call	Bond Future	9,745.2600	9.7453	10,462.3900	10.4624	7.359	0	0	0
2012/12/06	R186	07/02/2013	8.55	Put	Bond Future	255.5500	0.2555	193.7800	0.1938	(24.171)	0	0	0
2012/12/06	R186	07/02/2013	8.45	Call	Bond Future	8,931.4800	8.9315	9,632.1200	9.6321	7.845	0	0	0
2012/12/06	R186	07/02/2013	8.45	Put	Bond Future	337.9800	0.3380	259.7200	0.2597	(23.155)	0	0	0
2012/12/06	R186	07/02/2013	8.47	Call	Bond Future	9,093.4100	9.0934	9,797.5900	9.7976	7.744	0	0	0
2012/12/06	R186	07/02/2013	8.47	Put	Bond Future	319.8800	0.3199	245.1600	0.2452	(23.359)	0	0	0
2012/12/06	R186	02/05/2013			Bond Future	7.6110	128.1717	7.5308	128.9599	(1.055)	0.0000	0.0000	212
2012/12/06	R186	02/05/2013	7.41	Call	Bond Future	3,312.2400	3.3122	3,657.8800	3.6579	10.435	0	0	0
2012/12/06	R186	02/05/2013	7.41	Put	Bond Future	5,299.6200	5.2996	4,857.1300	4.8571	(8.349)	0	0	0
2012/12/06	R186	02/05/2013	7.39	Call	Bond Future	3,229.0500	3.2290	3,568.8500	3.5688	10.523	0	0	0
2012/12/06	R186	02/05/2013	7.39	Put	Bond Future	5,416.5600	5.4166	4,968.2300	4.9682	(8.277)	0	0	0
2012/12/06	R186	02/05/2013	7.40	Call	Bond Future	3,270.4800	3.2705	3,613.2000	3.6132	10.479	0	0	0
2012/12/06	R186	02/05/2013	7.40	Put	Bond Future	5,357.8700	5.3579	4,912.4600	4.9125	(8.313)	0	0	0
2012/12/06	R186	07/11/2013			Bond Future	7.7665	126.3451	7.6805	127.1542	(1.108)	0.0000	0.0000	0
2012/12/06	R186	07/11/2013	8.14	Call	Bond Future	8,470.2300	8.4702	8,959.7500	8.9598	5.779	0	0	0
2012/12/06	R186	07/11/2013	8.14	Put	Bond Future	5,042.2900	5.0423	4,722.7400	4.7227	(6.337)	0	0	0
2012/12/06	R186	07/11/2013	8.15	Call	Bond Future	8,523.0900	8.5231	9,014.3000	9.0143	5.763	0	0	0
2012/12/06	R186	07/11/2013	8.15	Put	Bond Future	5,005.2300	5.0052	4,687.3700	4.6874	(6.351)	0	0	0
2012/12/06	R186	07/11/2013	8.16	Call	Bond Future	8,575.6100	8.5756	9,068.5100	9.0685	5.748	0	0	0
2012/12/06	R186	07/11/2013	8.16	Put	Bond Future	4,967.9300	4.9679	4,651.7600	4.6518	(6.364)	0	0	0
2012/12/06	R186	07/11/2013	8.75	Call	Bond Future	11,903.4300	11.9034	12,486.7400	12.4867	4.900	0	0	0
2012/12/06	R186	07/11/2013	8.75	Put	Bond Future	3,160.8900	3.1609	2,935.1300	2.9351	(7.142)	0	0	130
2012/12/06	R189	07/02/2013			Bond Future	217.4143	217.4143	217.4392	217.4392	0.011	0.0000	0.0000	154
2012/12/06	R189	07/02/2013	212.99	Call	Bond Future	4,424.3300	4.4243	4,449.1600	4.4492	0.561	0	0	0

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2012/12/06	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R189	07/02/2013	213.00	Call	Bond Future	4,414.3300	4.4143	4,439.1600	4.4392	0.562	0	0	0
2012/12/06	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R189	07/02/2013	213.01	Call	Bond Future	4,404.3300	4.4043	4,429.1600	4.4292	0.564	0	0	0
2012/12/06	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R197	07/02/2013			Bond Future	283.1105	283.1105	284.4161	284.4161	0.461	0.0000	0.0000	2,543
2012/12/06	R197	07/02/2013	278.99	Call	Bond Future	4,120.4900	4.1205	5,426.0600	5.4261	31.685	0	0	0
2012/12/06	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R197	07/02/2013	279.00	Call	Bond Future	4,110.4900	4.1105	5,416.0600	5.4161	31.762	0	0	0
2012/12/06	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R197	07/02/2013	279.01	Call	Bond Future	4,100.4900	4.1005	5,406.0600	5.4061	31.839	0	0	0
2012/12/06	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R197	02/05/2013			Bond Future	286.6590	286.6590	287.9801	287.9801	0.461	0.0000	0.0000	40
2012/12/06	R197	02/05/2013	282.39	Call	Bond Future	4,269.0300	4.2690	5,590.0500	5.5900	30.944	0	0	0
2012/12/06	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R197	02/05/2013	282.40	Call	Bond Future	4,259.0300	4.2590	5,580.0500	5.5800	31.017	0	0	0
2012/12/06	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R197	02/05/2013	282.41	Call	Bond Future	4,249.0300	4.2490	5,570.0500	5.5700	31.090	0	0	0
2012/12/06	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R201	07/02/2013			Bond Future	5.1100	107.6256	5.0826	107.6754	(0.535)	0.0000	0.0000	1,540
2012/12/06	R201	07/02/2013	4.98	Call	Bond Future	148.9300	0.1489	165.4100	0.1654	11.066	0	0	0
2012/12/06	R201	07/02/2013	4.98	Put	Bond Future	386.1400	0.3861	352.8200	0.3528	(8.629)	0	0	0
2012/12/06	R201	07/02/2013	5.60	Call	Bond Future	914.0700	0.9141	959.1500	0.9592	4.932	0	0	0
2012/12/06	R201	07/02/2013	5.60	Put	Bond Future	25.9200	0.0259	21.2000	0.0212	(18.210)	0	0	0
2012/12/06	R201	07/02/2013	6.20	Call	Bond Future	1,962.7700	1.9628	2,012.4600	2.0125	2.532	0	0	0
2012/12/06	R201	07/02/2013	6.20	Put	Bond Future	0.3700	0.0004	0.2600	0.0003	(29.730)	0	0	0
2012/12/06	R201	07/02/2013	6.25	Call	Bond Future	2,051.5100	2.0515	2,101.2400	2.1012	2.424	0	0	0
2012/12/06	R201	07/02/2013	6.25	Put	Bond Future	0.2400	0.0002	0.1700	0.0002	(29.167)	0	0	0
2012/12/06	R201	07/02/2013	6.30	Call	Bond Future	2,140.1900	2.1402	2,189.9400	2.1899	2.325	0	0	0
2012/12/06	R201	07/02/2013	6.30	Put	Bond Future	0.1500	0.0002	0.1000	0.0001	(33.333)	0	0	0
2012/12/06	R201	02/05/2013			Bond Future	5.0911	108.9164	5.0596	108.9667	(0.617)	0.0000	0.0000	4
2012/12/06	R201	02/05/2013	4.05	Call	Bond Future	4.7500	0.0048	5.5400	0.0055	16.632	0	0	0
2012/12/06	R201	02/05/2013	4.05	Put	Bond Future	1,687.6100	1.6876	1,638.1100	1.6381	(2.933)	0	0	0
2012/12/06	R201	02/05/2013	4.06	Call	Bond Future	5.0200	0.0050	5.8600	0.0059	16.733	0	0	0
2012/12/06	R201	02/05/2013	4.06	Put	Bond Future	1,671.5400	1.6715	1,622.0900	1.6221	(2.958)	0	0	0
2012/12/06	R201	02/05/2013	4.04	Call	Bond Future	4.4800	0.0045	5.2400	0.0052	16.964	0	0	0
2012/12/06	R201	02/05/2013	4.04	Put	Bond Future	1,703.6700	1.7037	1,654.1400	1.6541	(2.907)	0	0	0
2012/12/06	R201	07/11/2013			Bond Future	4.9725	107.4523	4.9260	107.5033	(0.935)	0.0000	0.0000	0
2012/12/06	R201	07/11/2013	4.80	Call	Bond Future	337.4000	0.3374	359.2700	0.3593	6.482	0	0	0
2012/12/06	R201	07/11/2013	4.80	Put	Bond Future	526.9200	0.5269	497.7500	0.4977	(5.536)	0	0	0
2012/12/06	R201	07/11/2013	4.81	Call	Bond Future	342.1200	0.3421	364.2000	0.3642	6.454	0	0	0
2012/12/06	R201	07/11/2013	4.81	Put	Bond Future	520.6400	0.5206	491.6800	0.4917	(5.562)	0	0	0
2012/12/06	R201	07/11/2013	4.79	Call	Bond Future	332.7200	0.3327	354.3800	0.3544	6.510	0	0	0
2012/12/06	R201	07/11/2013	4.79	Put	Bond Future	533.2400	0.5332	503.8600	0.5039	(5.510)	0	0	0
2012/12/06	R202	07/02/2013			Bond Future	212.3534	212.3534	212.3938	212.3938	0.019	0.0000	0.0000	51,724

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2012/12/06	R202	07/02/2013	204.99	Call	Bond Future	7,363.4300	7.3634	7,403.8200	7.4038	0.549	0	0	0
2012/12/06	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R202	07/02/2013	205.00	Call	Bond Future	7,353.4300	7.3534	7,393.8200	7.3938	0.549	0	0	0
2012/12/06	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R202	07/02/2013	205.01	Call	Bond Future	7,343.4300	7.3434	7,383.8200	7.3838	0.550	0	0	0
2012/12/06	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R202	02/05/2013			Bond Future	215.0148	215.0148	215.0551	215.0551	0.019	0.0000	0.0000	1
2012/12/06	R202	02/05/2013	211.04	Call	Bond Future	3,974.8000	3.9748	4,015.0800	4.0151	1.013	0	0	0
2012/12/06	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R202	02/05/2013	211.05	Call	Bond Future	3,964.8000	3.9648	4,005.0800	4.0051	1.016	0	0	0
2012/12/06	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R202	02/05/2013	211.06	Call	Bond Future	3,954.8000	3.9548	3,995.0800	3.9951	1.019	0	0	0
2012/12/06	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R203	07/02/2013			Bond Future	5.9934	112.3417	5.9614	112.4753	(0.534)	0.0000	0.0000	19,048
2012/12/06	R203	07/02/2013	5.54	Call	Bond Future	193.2700	0.1933	213.7800	0.2138	10.612	0	0	10,000
2012/12/06	R203	07/02/2013	5.54	Put	Bond Future	2,104.8600	2.1049	1,991.7900	1.9918	(5.372)	0	0	0
2012/12/06	R203	07/02/2013	6.11	Call	Bond Future	1,094.6700	1.0947	1,169.6700	1.1697	6.851	0	0	12,600
2012/12/06	R203	07/02/2013	6.11	Put	Bond Future	609.7500	0.6098	551.1700	0.5512	(9.607)	0	0	3,254
2012/12/06	R203	07/02/2013	6.45	Call	Bond Future	2,099.2400	2.0992	2,205.2300	2.2052	5.049	0	0	0
2012/12/06	R203	07/02/2013	6.45	Put	Bond Future	214.9400	0.2149	187.3500	0.1873	(12.836)	0	0	0
2012/12/06	R203	07/02/2013	6.55	Call	Bond Future	2,442.5600	2.4426	2,555.2200	2.5552	4.612	0	0	0
2012/12/06	R203	07/02/2013	6.55	Put	Bond Future	150.8900	0.1509	129.9700	0.1300	(13.864)	0	0	0
2012/12/06	R203	07/02/2013	6.65	Call	Bond Future	2,800.6900	2.8007	2,918.8100	2.9188	4.218	0	0	0
2012/12/06	R203	07/02/2013	6.65	Put	Bond Future	103.5400	0.1035	88.0800	0.0881	(14.931)	0	0	30,250
2012/12/06	R203	07/02/2013	6.94	Call	Bond Future	3,893.4600	3.8935	4,021.4200	4.0214	3.287	0	0	0
2012/12/06	R203	07/02/2013	6.94	Put	Bond Future	31.0400	0.0310	25.4200	0.0254	(18.106)	0	0	0
2012/12/06	R203	07/02/2013	7.15	Call	Bond Future	4,707.4800	4.7075	4,838.7800	4.8388	2.789	0	0	0
2012/12/06	R203	07/02/2013	7.15	Put	Bond Future	11.0000	0.0110	8.7200	0.0087	(20.727)	0	0	0
2012/12/06	R203	07/02/2013	6.50	Call	Bond Future	2,268.9100	2.2689	2,378.3700	2.3784	4.824	0	0	0
2012/12/06	R203	07/02/2013	6.50	Put	Bond Future	180.6900	0.1807	156.5700	0.1566	(13.349)	0	0	0
2012/12/06	R203	02/05/2013			Bond Future	6.0394	109.5327	6.0054	109.6677	(0.562)	0.0000	0.0000	22
2012/12/06	R203	02/05/2013	5.90	Call	Bond Future	959.7400	0.9597	1,015.3100	1.0153	5.790	0	0	0
2012/12/06	R203	02/05/2013	5.90	Put	Bond Future	1,515.1200	1.5151	1,435.7400	1.4357	(5.239)	0	0	0
2012/12/06	R203	02/05/2013	5.91	Call	Bond Future	977.2700	0.9773	1,033.5300	1.0335	5.757	0	0	0
2012/12/06	R203	02/05/2013	5.91	Put	Bond Future	1,492.6900	1.4927	1,414.0000	1.4140	(5.272)	0	0	0
2012/12/06	R203	02/05/2013	5.89	Call	Bond Future	942.4100	0.9424	997.2900	0.9973	5.823	0	0	0
2012/12/06	R203	02/05/2013	5.89	Put	Bond Future	1,537.7700	1.5378	1,457.7000	1.4577	(5.207)	0	0	0
2012/12/06	R203	07/11/2013			Bond Future	6.1505	108.3926	6.1113	108.5306	(0.637)	0.0000	0.0000	0
2012/12/06	R203	07/11/2013	6.00	Call	Bond Future	1,583.2400	1.5832	1,645.1600	1.6452	3.911	0	0	0
2012/12/06	R203	07/11/2013	6.00	Put	Bond Future	2,114.6600	2.1147	2,038.6000	2.0386	(3.597)	0	0	0
2012/12/06	R203	07/11/2013	6.01	Call	Bond Future	1,599.4900	1.5995	1,661.8300	1.6618	3.897	0	0	0
2012/12/06	R203	07/11/2013	6.01	Put	Bond Future	2,095.5000	2.0955	2,019.8600	2.0199	(3.610)	0	0	0
2012/12/06	R203	07/11/2013	5.99	Call	Bond Future	1,567.0900	1.5671	1,628.5900	1.6286	3.924	0	0	0
2012/12/06	R203	07/11/2013	5.99	Put	Bond Future	2,133.9400	2.1339	2,057.4600	2.0575	(3.584)	0	0	0
2012/12/06	R204	07/02/2013			Bond Future	6.2239	109.7558	6.1817	109.9714	(0.679)	0.0000	0.0000	11,672
2012/12/06	R204	07/02/2013	7.29	Call	Bond Future	5,305.8100	5.3058	5,514.0000	5.5140	3.924	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/06	R204	07/02/2013	7.29	Put	Bond Future	35.0900	0.0351	27.6300	0.0276	(21.260)	0	0	0
2012/12/06	R204	07/02/2013	7.45	Call	Bond Future	6,051.0700	6.0511	6,262.8300	6.2628	3.500	0	0	0
2012/12/06	R204	07/02/2013	7.45	Put	Bond Future	16.6700	0.0167	12.7800	0.0128	(23.335)	0	0	0
2012/12/06	R204	07/02/2013	7.95	Call	Bond Future	8,377.6200	8.3776	8,592.9400	8.5929	2.570	0	0	0
2012/12/06	R204	07/02/2013	7.95	Put	Bond Future	1.0900	0.0011	0.7600	0.0008	(30.275)	0	0	0
2012/12/06	R204	07/02/2013	8.00	Call	Bond Future	8,607.8900	8.6079	8,823.2900	8.8233	2.502	0	0	0
2012/12/06	R204	07/02/2013	8.00	Put	Bond Future	0.8000	0.0008	0.5500	0.0006	(31.250)	0	0	0
2012/12/06	R204	07/02/2013	8.05	Call	Bond Future	8,837.5900	8.8376	9,053.0600	9.0531	2.438	0	0	0
2012/12/06	R204	07/02/2013	8.05	Put	Bond Future	0.5800	0.0006	0.4000	0.0004	(31.034)	0	0	0
2012/12/06	R204	02/05/2013			Bond Future	6.2742	111.0721	6.2298	111.2902	(0.708)	0.0000	0.0000	24
2012/12/06	R204	02/05/2013	6.30	Call	Bond Future	1,785.7100	1.7857	1,895.3800	1.8954	6.142	0	0	0
2012/12/06	R204	02/05/2013	6.30	Put	Bond Future	1,659.3600	1.6594	1,550.9100	1.5509	(6.536)	0	0	0
2012/12/06	R204	02/05/2013	6.31	Call	Bond Future	1,811.3500	1.8113	1,922.0100	1.9220	6.109	0	0	0
2012/12/06	R204	02/05/2013	6.31	Put	Bond Future	1,636.0200	1.6360	1,528.5600	1.5286	(6.568)	0	0	0
2012/12/06	R204	02/05/2013	6.29	Call	Bond Future	1,760.2800	1.7603	1,868.9600	1.8690	6.174	0	0	0
2012/12/06	R204	02/05/2013	6.29	Put	Bond Future	1,682.9400	1.6829	1,573.5000	1.5735	(6.503)	0	0	0
2012/12/06	R204	07/11/2013			Bond Future	6.3919	110.0504	6.3421	110.2738	(0.779)	0.0000	0.0000	0
2012/12/06	R204	07/11/2013	6.30	Call	Bond Future	2,387.7300	2.3877	2,494.1100	2.4941	4.455	0	0	0
2012/12/06	R204	07/11/2013	6.30	Put	Bond Future	2,800.3200	2.8003	2,683.2500	2.6832	(4.181)	0	0	0
2012/12/06	R204	07/11/2013	6.31	Call	Bond Future	2,409.0500	2.4091	2,516.0400	2.5160	4.441	0	0	0
2012/12/06	R204	07/11/2013	6.31	Put	Bond Future	2,776.6400	2.7766	2,660.1800	2.6602	(4.194)	0	0	0
2012/12/06	R204	07/11/2013	7.00	Call	Bond Future	4,184.8300	4.1848	4,332.1300	4.3321	3.520	0	0	0
2012/12/06	R204	07/11/2013	7.00	Put	Bond Future	1,502.7100	1.5027	1,426.5600	1.4266	(5.068)	0	0	180
2012/12/06	R204	07/11/2013	6.29	Call	Bond Future	2,366.5300	2.3665	2,472.2900	2.4723	4.469	0	0	0
2012/12/06	R204	07/11/2013	6.29	Put	Bond Future	2,824.1400	2.8241	2,706.4500	2.7064	(4.167)	0	0	0
2012/12/06	R206	07/02/2013			Bond Future	5.0869	102.7224	5.0632	102.7439	(0.466)	0.0000	0.0000	1,120
2012/12/06	R206	07/02/2013	4.76	Call	Bond Future	17.9000	0.0179	20.4700	0.0205	14.358	0	0	0
2012/12/06	R206	07/02/2013	4.76	Put	Bond Future	314.8200	0.3148	295.9200	0.2959	(6.003)	0	0	0
2012/12/06	R206	07/02/2013	5.00	Call	Bond Future	73.3000	0.0733	81.0900	0.0811	10.628	0	0	0
2012/12/06	R206	07/02/2013	5.00	Put	Bond Future	152.0700	0.1521	138.3900	0.1384	(8.996)	0	0	0
2012/12/06	R206	07/02/2013	5.95	Call	Bond Future	778.0700	0.7781	799.4400	0.7994	2.747	0	0	0
2012/12/06	R206	07/02/2013	5.95	Put	Bond Future	0.3800	0.0004	0.2800	0.0003	(26.316)	0	0	0
2012/12/06	R206	07/02/2013	6.00	Call	Bond Future	822.6900	0.8227	844.0900	0.8441	2.601	0	0	0
2012/12/06	R206	07/02/2013	6.00	Put	Bond Future	0.2400	0.0002	0.1700	0.0002	(29.167)	0	0	0
2012/12/06	R206	07/02/2013	6.05	Call	Bond Future	867.3300	0.8673	888.7600	0.8888	2.471	0	0	0
2012/12/06	R206	07/02/2013	6.05	Put	Bond Future	0.1400	0.0001	0.1000	0.0001	(28.571)	0	0	0
2012/12/06	R206	02/05/2013			Bond Future	5.0465	103.9543	5.0149	103.9758	(0.625)	0.0000	0.0000	23
2012/12/06	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/06	R206	02/05/2013	3.40	Put	Bond Future	1,133.9400	1.1339	1,112.4100	1.1124	(1.899)	0	0	0
2012/12/06	R206	02/05/2013	3.41	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/06	R206	02/05/2013	3.41	Put	Bond Future	1,126.9900	1.1270	1,105.4600	1.1055	(1.910)	0	0	0
2012/12/06	R206	02/05/2013	3.39	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2012/12/06	R206	02/05/2013	3.39	Put	Bond Future	1,140.8800	1.1409	1,119.3600	1.1194	(1.886)	0	0	0
2012/12/06	R206	07/11/2013			Bond Future	4.1266	103.0047	4.0070	103.0261	(2.899)	0.0000	0.0000	0
2012/12/06	R206	07/11/2013	4.30	Call	Bond Future	76.0600	0.0761	89.0800	0.0891	17.118	0	0	0
2012/12/06	R206	07/11/2013	4.30	Put	Bond Future	44.9700	0.0450	36.5400	0.0365	(18.746)	0	0	0
2012/12/06	R206	07/11/2013	4.31	Call	Bond Future	77.1100	0.0771	90.2300	0.0902	17.015	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/06	R206	07/11/2013	4.31	Put	Bond Future	44.2300	0.0442	35.9000	0.0359	(18.833)	0	0	0
2012/12/06	R206	07/11/2013	4.29	Call	Bond Future	75.0100	0.0750	87.9400	0.0879	17.238	0	0	0
2012/12/06	R206	07/11/2013	4.29	Put	Bond Future	45.7200	0.0457	37.2000	0.0372	(18.635)	0	0	0
2012/12/06	R207	07/02/2013			Bond Future	6.5338	104.4906	6.4867	104.7563	(0.721)	0.0000	0.0000	6,643
2012/12/06	R207	07/02/2013	7.66	Call	Bond Future	6,147.8800	6.1479	6,405.0800	6.4051	4.184	0	0	0
2012/12/06	R207	07/02/2013	7.66	Put	Bond Future	37.7100	0.0377	29.2200	0.0292	(22.514)	0	0	0
2012/12/06	R207	07/02/2013	7.80	Call	Bond Future	6,858.6400	6.8586	7,119.4300	7.1194	3.802	0	0	0
2012/12/06	R207	07/02/2013	7.80	Put	Bond Future	20.1900	0.0202	15.2900	0.0153	(24.269)	0	0	0
2012/12/06	R207	07/02/2013	8.20	Call	Bond Future	8,885.2900	8.8853	9,150.2000	9.1502	2.981	0	0	0
2012/12/06	R207	07/02/2013	8.20	Put	Bond Future	2.6600	0.0027	1.8800	0.0019	(29.323)	0	0	0
2012/12/06	R207	07/02/2013	8.25	Call	Bond Future	9,136.4000	9.1364	9,401.4900	9.4015	2.901	0	0	0
2012/12/06	R207	07/02/2013	8.25	Put	Bond Future	2.0100	0.0020	1.4100	0.0014	(29.851)	0	0	0
2012/12/06	R207	07/02/2013	8.30	Call	Bond Future	9,386.8500	9.3868	9,652.0700	9.6521	2.825	0	0	0
2012/12/06	R207	07/02/2013	8.30	Put	Bond Future	1.5200	0.0015	1.0500	0.0011	(30.921)	0	0	0
2012/12/06	R207	02/05/2013			Bond Future	6.5919	105.7436	6.5428	106.0123	(0.746)	0.0000	0.0000	0
2012/12/06	R207	02/05/2013	6.45	Call	Bond Future	1,640.6900	1.6407	1,757.1100	1.7571	7.096	0	0	0
2012/12/06	R207	02/05/2013	6.45	Put	Bond Future	2,418.7200	2.4187	2,266.4600	2.2665	(6.295)	0	0	0
2012/12/06	R207	02/05/2013	6.46	Call	Bond Future	1,664.9600	1.6650	1,782.5500	1.7825	7.063	0	0	0
2012/12/06	R207	02/05/2013	6.46	Put	Bond Future	2,387.9400	2.3879	2,236.8500	2.2369	(6.327)	0	0	0
2012/12/06	R207	02/05/2013	6.44	Call	Bond Future	1,616.6300	1.6166	1,731.9000	1.7319	7.130	0	0	0
2012/12/06	R207	02/05/2013	6.44	Put	Bond Future	2,449.7500	2.4497	2,296.3400	2.2963	(6.262)	0	0	0
2012/12/06	R207	07/11/2013			Bond Future	6.7245	104.9706	6.6702	105.2460	(0.807)	0.0000	0.0000	0
2012/12/06	R207	07/11/2013	6.70	Call	Bond Future	3,022.6300	3.0226	3,159.9900	3.1600	4.544	0	0	0
2012/12/06	R207	07/11/2013	6.70	Put	Bond Future	3,146.6500	3.1467	3,008.5900	3.0086	(4.388)	0	0	0
2012/12/06	R207	07/11/2013	6.71	Call	Bond Future	3,047.7900	3.0478	3,185.8700	3.1859	4.530	0	0	0
2012/12/06	R207	07/11/2013	6.71	Put	Bond Future	3,121.0900	3.1211	2,983.7500	2.9838	(4.400)	0	0	0
2012/12/06	R207	07/11/2013	6.69	Call	Bond Future	2,997.5800	2.9976	3,134.2200	3.1342	4.558	0	0	0
2012/12/06	R207	07/11/2013	6.69	Put	Bond Future	3,172.3600	3.1724	3,033.5800	3.0336	(4.375)	0	0	0
2012/12/06	R208	07/02/2013			Bond Future	6.6479	103.1259	6.5856	103.5152	(0.938)	0.0000	0.0000	18,998
2012/12/06	R208	07/02/2013	8.00	Call	Bond Future	8,023.3300	8.0233	8,406.4200	8.4064	4.775	0	0	0
2012/12/06	R208	07/02/2013	8.00	Put	Bond Future	21.4100	0.0214	15.2200	0.0152	(28.912)	0	0	0
2012/12/06	R208	07/02/2013	8.05	Call	Bond Future	8,299.5000	8.2995	8,683.7100	8.6837	4.629	0	0	0
2012/12/06	R208	07/02/2013	8.05	Put	Bond Future	17.1300	0.0171	12.0600	0.0121	(29.597)	0	0	0
2012/12/06	R208	07/02/2013	8.83	Call	Bond Future	12,523.3300	12.5233	12,912.5000	12.9125	3.108	0	0	0
2012/12/06	R208	07/02/2013	8.83	Put	Bond Future	0.2700	0.0003	0.1600	0.0002	(40.741)	0	0	0
2012/12/06	R208	07/02/2013	6.00	Call	Bond Future	236.3300	0.2363	285.9800	0.2860	21.009	0	0	12,250
2012/12/06	R208	07/02/2013	6.00	Put	Bond Future	4,373.9500	4.3739	4,034.3200	4.0343	(7.765)	0	0	0
2012/12/06	R208	07/02/2013	7.78	Call	Bond Future	6,809.1900	6.8092	7,184.4700	7.1845	5.511	0	0	0
2012/12/06	R208	07/02/2013	7.78	Put	Bond Future	53.9400	0.0539	39.9400	0.0399	(25.955)	0	0	0
2012/12/06	R208	07/02/2013	7.85	Call	Bond Future	7,194.7800	7.1948	7,573.1400	7.5731	5.259	0	0	0
2012/12/06	R208	07/02/2013	7.85	Put	Bond Future	40.6100	0.0406	29.6900	0.0297	(26.890)	0	0	0
2012/12/06	R208	07/02/2013	7.95	Call	Bond Future	7,747.0400	7.7470	8,128.8000	8.1288	4.928	0	0	0
2012/12/06	R208	07/02/2013	7.95	Put	Bond Future	26.6300	0.0266	19.1100	0.0191	(28.239)	0	0	0
2012/12/06	R208	02/05/2013			Bond Future	6.7011	100.9698	6.6363	101.3636	(0.966)	0.0000	0.0000	47
2012/12/06	R208	02/05/2013	6.66	Call	Bond Future	2,185.2800	2.1853	2,377.4300	2.3774	8.793	0	0	0
2012/12/06	R208	02/05/2013	6.66	Put	Bond Future	2,434.9200	2.4349	2,233.2700	2.2333	(8.282)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/06	R208	02/05/2013	6.64	Call	Bond Future	2,127.3300	2.1273	2,316.1700	2.3162	8.877	0	0	0
2012/12/06	R208	02/05/2013	6.64	Put	Bond Future	2,498.8100	2.4988	2,293.8500	2.2938	(8.202)	0	0	0
2012/12/06	R208	02/05/2013	6.65	Call	Bond Future	2,156.1900	2.1562	2,346.6800	2.3467	8.835	0	0	0
2012/12/06	R208	02/05/2013	6.65	Put	Bond Future	2,466.7200	2.4667	2,263.4100	2.2634	(8.242)	0	0	0
2012/12/06	R208	07/11/2013			Bond Future	6.8251	100.3574	6.7545	100.7614	(1.034)	0.0000	0.0000	0
2012/12/06	R208	07/11/2013	6.81	Call	Bond Future	3,551.3200	3.5513	3,757.2600	3.7573	5.799	0	0	0
2012/12/06	R208	07/11/2013	6.81	Put	Bond Future	3,637.5400	3.6375	3,439.4900	3.4395	(5.445)	0	0	0
2012/12/06	R208	07/11/2013	7.50	Call	Bond Future	5,811.1300	5.8111	6,083.1000	6.0831	4.680	0	0	0
2012/12/06	R208	07/11/2013	7.50	Put	Bond Future	2,047.0200	2.0470	1,915.0000	1.9150	(6.449)	0	0	230
2012/12/06	R208	07/11/2013	6.79	Call	Bond Future	3,495.3500	3.4954	3,699.2500	3.6993	5.833	0	0	0
2012/12/06	R208	07/11/2013	6.79	Put	Bond Future	3,695.9800	3.6960	3,495.8900	3.4959	(5.414)	0	0	0
2012/12/06	R208	07/11/2013	6.80	Call	Bond Future	3,523.2700	3.5233	3,728.2000	3.7282	5.816	0	0	0
2012/12/06	R208	07/11/2013	6.80	Put	Bond Future	3,666.6700	3.6667	3,467.6100	3.4676	(5.429)	0	0	0
2012/12/06	R209	07/02/2013			Bond Future	8.3544	80.9105	8.2772	81.5673	(0.924)	0.0000	0.0000	11,374
2012/12/06	R209	07/02/2013	8.63	Call	Bond Future	3,456.8400	3.4568	3,901.2700	3.9013	12.857	0	0	0
2012/12/06	R209	07/02/2013	8.63	Put	Bond Future	1,180.7200	1.1807	968.3400	0.9683	(17.987)	0	0	11,000
2012/12/06	R209	07/02/2013	8.83	Call	Bond Future	4,588.6000	4.5886	5,098.4900	5.0985	11.112	0	0	0
2012/12/06	R209	07/02/2013	8.83	Put	Bond Future	724.7600	0.7248	577.8400	0.5778	(20.272)	0	0	14,000
2012/12/06	R209	07/02/2013	8.95	Call	Bond Future	5,320.4100	5.3204	5,862.6700	5.8627	10.192	0	0	0
2012/12/06	R209	07/02/2013	8.95	Put	Bond Future	528.7800	0.5288	414.2300	0.4142	(21.663)	0	0	0
2012/12/06	R209	07/02/2013	9.06	Call	Bond Future	6,016.3300	6.0163	6,583.6000	6.5836	9.429	0	0	0
2012/12/06	R209	07/02/2013	9.06	Put	Bond Future	390.1300	0.3901	300.5900	0.3006	(22.951)	0	0	0
2012/12/06	R209	07/02/2013	9.10	Call	Bond Future	6,273.9800	6.2740	6,849.2800	6.8493	9.170	0	0	0
2012/12/06	R209	07/02/2013	9.10	Put	Bond Future	348.0100	0.3480	266.5000	0.2665	(23.422)	0	0	0
2012/12/06	R209	07/02/2013	9.00	Call	Bond Future	5,634.2500	5.6342	6,188.4200	6.1884	9.836	0	0	0
2012/12/06	R209	07/02/2013	9.00	Put	Bond Future	461.4000	0.4614	358.7600	0.3588	(22.245)	0	0	0
2012/12/06	R209	07/02/2013	9.05	Call	Bond Future	5,952.2500	5.9523	6,517.4300	6.5174	9.495	0	0	0
2012/12/06	R209	07/02/2013	9.05	Put	Bond Future	401.3000	0.4013	309.6700	0.3097	(22.833)	0	0	0
2012/12/06	R209	02/05/2013			Bond Future	8.4211	78.7394	8.3419	79.4039	(0.940)	0.0000	0.0000	33
2012/12/06	R209	02/05/2013	8.01	Call	Bond Future	2,176.6600	2.1767	2,421.1600	2.4212	11.233	0	0	0
2012/12/06	R209	02/05/2013	8.01	Put	Bond Future	5,724.5100	5.7245	5,304.5000	5.3045	(7.337)	0	0	0
2012/12/06	R209	02/05/2013	7.99	Call	Bond Future	2,116.6500	2.1166	2,356.3600	2.3564	11.325	0	0	0
2012/12/06	R209	02/05/2013	7.99	Put	Bond Future	5,843.4100	5.8434	5,418.6100	5.4186	(7.270)	0	0	0
2012/12/06	R209	02/05/2013	8.00	Call	Bond Future	2,146.6200	2.1466	2,388.7300	2.3887	11.279	0	0	0
2012/12/06	R209	02/05/2013	8.00	Put	Bond Future	5,783.8500	5.7838	5,361.4500	5.3614	(7.303)	0	0	0
2012/12/06	R209	07/11/2013			Bond Future	8.5735	77.7655	8.4898	78.4478	(0.977)	0.0000	0.0000	0
2012/12/06	R209	07/11/2013	8.81	Call	Bond Future	7,282.6400	7.2826	7,680.0400	7.6800	5.457	0	0	0
2012/12/06	R209	07/11/2013	8.81	Put	Bond Future	5,404.6800	5.4047	5,119.7400	5.1197	(5.272)	0	0	0
2012/12/06	R209	07/11/2013	9.50	Call	Bond Future	10,336.3200	10.3363	10,816.5000	10.8165	4.646	0	0	0
2012/12/06	R209	07/11/2013	9.50	Put	Bond Future	3,371.0000	3.3710	3,168.8400	3.1688	(5.997)	0	0	180
2012/12/06	R209	07/11/2013	8.79	Call	Bond Future	7,199.2900	7.1993	7,594.0400	7.5940	5.483	0	0	0
2012/12/06	R209	07/11/2013	8.79	Put	Bond Future	5,477.3700	5.4774	5,189.7800	5.1898	(5.251)	0	0	0
2012/12/06	R209	07/11/2013	8.80	Call	Bond Future	7,240.9200	7.2409	7,637.0000	7.6370	5.470	0	0	0
2012/12/06	R209	07/11/2013	8.80	Put	Bond Future	5,440.9200	5.4409	5,154.6600	5.1547	(5.261)	0	0	0
2012/12/06	R210	07/02/2013			Bond Future	163.5562	163.5562	163.5859	163.5859	0.018	0.0000	0.0000	1,212
2012/12/06	R210	07/02/2013	156.99	Call	Bond Future	6,566.2000	6.5662	6,595.9000	6.5959	0.452	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/12/06	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R210	07/02/2013	157.00	Call	Bond Future	6,556.2000	6.5562	6,585.9000	6.5859	0.453	0	0	0
2012/12/06	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R210	07/02/2013	157.01	Call	Bond Future	6,546.2000	6.5462	6,575.9000	6.5759	0.454	0	0	0
2012/12/06	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R210	02/05/2013			Bond Future	163.7539	163.7539	163.7834	163.7834	0.018	0.0000	0.0000	7
2012/12/06	R210	02/05/2013	161.14	Call	Bond Future	2,613.8500	2.6138	2,643.3800	2.6434	1.130	0	0	0
2012/12/06	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R210	02/05/2013	161.15	Call	Bond Future	2,603.8500	2.6038	2,633.3800	2.6334	1.134	0	0	0
2012/12/06	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R210	02/05/2013	161.16	Call	Bond Future	2,593.8500	2.5938	2,623.3800	2.6234	1.138	0	0	0
2012/12/06	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R211	07/02/2013			Bond Future	125.6880	125.6880	125.7056	125.7056	0.014	0.0000	0.0000	522
2012/12/06	R211	07/02/2013	122.99	Call	Bond Future	2,697.9500	2.6980	2,715.6100	2.7156	0.655	0	0	0
2012/12/06	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R211	07/02/2013	123.00	Call	Bond Future	2,687.9500	2.6880	2,705.6100	2.7056	0.657	0	0	0
2012/12/06	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R211	07/02/2013	123.01	Call	Bond Future	2,677.9500	2.6780	2,695.6100	2.6956	0.659	0	0	0
2012/12/06	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R211	02/05/2013			Bond Future	127.2633	127.2633	127.2808	127.2808	0.014	0.0000	0.0000	7
2012/12/06	R211	02/05/2013	125.69	Call	Bond Future	1,573.2600	1.5733	1,590.7700	1.5908	1.113	0	0	0
2012/12/06	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R211	02/05/2013	125.70	Call	Bond Future	1,563.2600	1.5633	1,580.7700	1.5808	1.120	0	0	0
2012/12/06	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R211	02/05/2013	125.71	Call	Bond Future	1,553.2600	1.5533	1,570.7700	1.5708	1.127	0	0	0
2012/12/06	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R212	07/02/2013			Bond Future	131.5144	131.5144	131.5365	131.5365	0.017	0.0000	0.0000	3,064
2012/12/06	R212	07/02/2013	128.99	Call	Bond Future	2,524.4300	2.5244	2,546.5400	2.5465	0.876	0	0	0
2012/12/06	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R212	07/02/2013	129.00	Call	Bond Future	2,514.4300	2.5144	2,536.5400	2.5365	0.879	0	0	0
2012/12/06	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R212	07/02/2013	129.01	Call	Bond Future	2,504.4300	2.5044	2,526.5400	2.5265	0.883	0	0	0
2012/12/06	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R212	02/05/2013			Bond Future	133.1628	133.1628	133.1848	133.1848	0.016	0.0000	0.0000	11
2012/12/06	R212	02/05/2013	131.09	Call	Bond Future	2,072.8200	2.0728	2,094.7800	2.0948	1.059	0	0	0
2012/12/06	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R212	02/05/2013	131.10	Call	Bond Future	2,062.8200	2.0628	2,084.7800	2.0848	1.065	0	0	0
2012/12/06	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R212	02/05/2013	131.11	Call	Bond Future	2,052.8200	2.0528	2,074.7800	2.0748	1.070	0	0	0
2012/12/06	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/06	R213	07/02/2013			Bond Future	8.1014	92.8338	7.9985	93.7335	(1.270)	0.0000	0.0000	9,399
2012/12/06	R213	07/02/2013	8.90	Call	Bond Future	6,982.8600	6.9829	7,769.2800	7.7693	11.262	0	0	0
2012/12/06	R213	07/02/2013	8.90	Put	Bond Future	421.1900	0.4212	307.8700	0.3079	(26.905)	0	0	0
2012/12/06	R213	07/02/2013	8.95	Call	Bond Future	7,318.3500	7.3184	8,116.4700	8.1165	10.906	0	0	0
2012/12/06	R213	07/02/2013	8.95	Put	Bond Future	369.6200	0.3696	268.0000	0.2680	(27.493)	0	0	0

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2012/12/06	R213	07/02/2013	9.00	Call	Bond Future	7,656.7000	7.6567	8,465.5900	8.4656	10.564	0	0	0
2012/12/06	R213	07/02/2013	9.00	Put	Bond Future	323.5800	0.3236	232.7300	0.2327	(28.077)	0	0	0
2012/12/06	R213	07/02/2013	9.05	Call	Bond Future	7,997.4800	7.9975	8,816.2100	8.8162	10.237	0	0	0
2012/12/06	R213	07/02/2013	9.05	Put	Bond Future	282.6100	0.2826	201.6000	0.2016	(28.665)	0	0	0
2012/12/06	R213	02/05/2013			Bond Future	8.1679	90.4129	8.0624	91.3233	(1.292)	0.0000	0.0000	5
2012/12/06	R213	02/05/2013	7.86	Call	Bond Future	2,714.4800	2.7145	3,093.7200	3.0937	13.971	0	0	0
2012/12/06	R213	02/05/2013	7.86	Put	Bond Future	5,408.5700	5.4086	4,877.4300	4.8774	(9.820)	0	0	0
2012/12/06	R213	02/05/2013	7.84	Call	Bond Future	2,646.8000	2.6468	3,019.6200	3.0196	14.086	0	0	0
2012/12/06	R213	02/05/2013	7.84	Put	Bond Future	5,519.9100	5.5199	4,982.3500	4.9824	(9.739)	0	0	0
2012/12/06	R213	02/05/2013	7.85	Call	Bond Future	2,680.5100	2.6805	3,056.5300	3.0565	14.028	0	0	0
2012/12/06	R213	02/05/2013	7.85	Put	Bond Future	5,464.0500	5.4640	4,929.6900	4.9297	(9.780)	0	0	0
2012/12/06	R213	07/11/2013			Bond Future	8.3241	89.3683	8.2121	90.3032	(1.345)	0.0000	0.0000	0
2012/12/06	R213	07/11/2013	8.61	Call	Bond Future	7,405.4200	7.4054	7,962.4200	7.9624	7.522	0	0	0
2012/12/06	R213	07/11/2013	8.61	Put	Bond Future	5,082.1400	5.0821	4,704.2700	4.7043	(7.435)	0	0	0
2012/12/06	R213	07/11/2013	8.59	Call	Bond Future	7,317.3300	7.3173	7,870.5700	7.8706	7.561	0	0	0
2012/12/06	R213	07/11/2013	8.59	Put	Bond Future	5,153.6500	5.1537	4,772.0200	4.7720	(7.405)	0	0	0
2012/12/06	R213	07/11/2013	8.60	Call	Bond Future	7,361.3300	7.3613	7,916.4500	7.9164	7.541	0	0	0
2012/12/06	R213	07/11/2013	8.60	Put	Bond Future	5,117.7900	5.1178	4,738.0400	4.7380	(7.420)	0	0	0
2012/12/06	R214	07/02/2013			Bond Future	8.3942	82.6408	8.3118	83.3801	(0.981)	0.0000	0.0000	1,714
2012/12/06	R214	07/02/2013	8.59	Call	Bond Future	3,336.1200	3.3361	3,799.1700	3.7992	13.880	0	0	0
2012/12/06	R214	07/02/2013	8.59	Put	Bond Future	1,622.1800	1.6222	1,345.9300	1.3459	(17.030)	0	0	0
2012/12/06	R214	07/02/2013	8.60	Call	Bond Future	3,388.4400	3.3884	3,855.5500	3.8556	13.785	0	0	0
2012/12/06	R214	07/02/2013	8.60	Put	Bond Future	1,588.6200	1.5886	1,316.4300	1.3164	(17.134)	0	0	0
2012/12/06	R214	07/02/2013	8.61	Call	Bond Future	3,441.1400	3.4411	3,912.2700	3.9123	13.691	0	0	0
2012/12/06	R214	07/02/2013	8.61	Put	Bond Future	1,555.6100	1.5556	1,287.4400	1.2874	(17.239)	0	0	0

Total

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