



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 25/10/2012 to 25/10/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/25	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/25	2025	01/11/2012			Bond Future	111.3977	111.3977	111.3966	111.3966	(0.001)	0.0000	0.0000	1,950
2012/10/25	2025	01/11/2012	99.99	Call	Bond Future	11,407.6800	11.4077	11,406.5900	11.4066	(0.010)	0	0	0
2012/10/25	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2025	01/11/2012	100.00	Call	Bond Future	11,397.6800	11.3977	11,396.5900	11.3966	(0.010)	0	0	0
2012/10/25	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2025	01/11/2012	100.01	Call	Bond Future	11,387.6800	11.3877	11,386.5900	11.3866	(0.010)	0	0	0
2012/10/25	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2025	07/02/2013			Bond Future	111.2600	111.2600	111.9717	111.9717	0.640	0.0000	0.0000	0
2012/10/25	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	981.7300	0.9817	100.000	0	0	0
2012/10/25	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	971.7300	0.9717	100.000	0	0	0
2012/10/25	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	961.7300	0.9617	100.000	0	0	0
2012/10/25	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2038	01/11/2012			Bond Future	107.0660	107.0660	108.1058	108.1058	0.971	0.0000	0.0000	0
2012/10/25	2038	01/11/2012	98.99	Call	Bond Future	8,076.0100	8.0760	9,115.7500	9.1158	12.874	0	0	0
2012/10/25	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2038	01/11/2012	99.00	Call	Bond Future	8,066.0100	8.0660	9,105.7500	9.1058	12.890	0	0	0
2012/10/25	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2038	01/11/2012	99.01	Call	Bond Future	8,056.0100	8.0560	9,095.7500	9.0958	12.906	0	0	0
2012/10/25	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2038	07/02/2013			Bond Future	106.9400	106.9400	108.5055	108.5055	1.464	0.0000	0.0000	0
2012/10/25	2038	07/02/2013	105.99	Call	Bond Future	0.0000	0.0000	2,515.4800	2.5155	100.000	0	0	0
2012/10/25	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2038	07/02/2013	106.00	Call	Bond Future	0.0000	0.0000	2,505.4800	2.5055	100.000	0	0	0
2012/10/25	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2038	07/02/2013	106.01	Call	Bond Future	0.0000	0.0000	2,495.4800	2.4955	100.000	0	0	0
2012/10/25	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2050	01/11/2012			Bond Future	113.5502	113.5502	113.2667	113.2667	(0.250)	0.0000	0.0000	0
2012/10/25	2050	01/11/2012	103.99	Call	Bond Future	9,560.2000	9.5602	9,276.6900	9.2767	(2.966)	0	0	0
2012/10/25	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2050	01/11/2012	104.00	Call	Bond Future	9,550.2000	9.5502	9,266.6900	9.2667	(2.969)	0	0	0
2012/10/25	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2050	01/11/2012	104.01	Call	Bond Future	9,540.2000	9.5402	9,256.6900	9.2567	(2.972)	0	0	0
2012/10/25	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2050	07/02/2013			Bond Future	113.4100	113.4100	113.6131	113.6131	0.179	0.0000	0.0000	0
2012/10/25	2050	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	623.0600	0.6231	100.000	0	0	0
2012/10/25	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2050	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	613.0600	0.6131	100.000	0	0	0
2012/10/25	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	2050	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	603.0600	0.6031	100.000	0	0	0
2012/10/25	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/10/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	AL7T	01/11/2012			Index Future	474.5230	474.5230	473.4280	473.4280	(0.231)	0.0000	0.0000	0
2012/10/25	AL7T	07/02/2013			Index Future	481.3350	481.3350	480.2240	480.2240	(0.231)	0.0000	0.0000	12
2012/10/25	AL7T	02/05/2013			Index Future	487.0000	487.0000	486.2940	486.2940	(0.145)	0.0000	0.0000	0
2012/10/25	ALBI	01/11/2012			Index Future	420.9670	420.9670	420.1120	420.1120	(0.203)	0.0000	0.0000	636
2012/10/25	ALBI	07/02/2013			Index Future	427.0100	427.0100	426.1440	426.1440	(0.203)	0.0000	0.0000	375
2012/10/25	ALBI	02/05/2013			Index Future	432.0000	432.0000	431.5300	431.5300	(0.109)	0.0000	0.0000	0
2012/10/25	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/10/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/25	EL28	01/11/2012			Bond Future	109.4351	109.4351	109.2959	109.2959	(0.127)	0.0000	0.0000	0
2012/10/25	EL28	01/11/2012	105.99	Call	Bond Future	3,445.0600	3.4451	3,305.9000	3.3059	(4.039)	0	0	0
2012/10/25	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	EL28	01/11/2012	106.00	Call	Bond Future	3,435.0600	3.4351	3,295.9000	3.2959	(4.051)	0	0	0
2012/10/25	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	EL28	01/11/2012	106.01	Call	Bond Future	3,425.0600	3.4251	3,285.9000	3.2859	(4.063)	0	0	0
2012/10/25	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	EL28	07/02/2013			Bond Future	113.0300	113.0300	113.0300	113.0300	0.000	0.0000	0.0000	0
2012/10/25	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	40.0000	0.0400	100.000	0	0	0
2012/10/25	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	30.0000	0.0300	100.000	0	0	0
2012/10/25	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	20.0000	0.0200	100.000	0	0	0
2012/10/25	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	ES33	01/11/2012			Bond Future	9.0987	86.2367	9.1577	85.7550	0.649	0.0000	0.0000	0
2012/10/25	ES33	01/11/2012	9.20	Call	Bond Future	823.7700	0.8238	342.1000	0.3421	(58.471)	0	0	0
2012/10/25	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	ES33	07/02/2013			Bond Future	9.2090	87.4456	9.2701	86.9572	0.663	0.0000	0.0000	303
2012/10/25	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	ES33	07/02/2013	8.54	Put	Bond Future	5,650.3400	5.6503	6,138.6900	6.1387	8.643	0	0	0
2012/10/25	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	ES33	07/02/2013	8.55	Put	Bond Future	5,561.6500	5.5616	6,050.0000	6.0500	8.781	0	0	0
2012/10/25	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	ES33	07/02/2013	8.56	Put	Bond Future	5,473.0900	5.4731	5,961.4400	5.9614	8.923	0	0	0
2012/10/25	GOVI	01/11/2012			GOVI	421.5560	421.5560	420.8100	420.8100	(0.177)	0.0000	0.0000	310
2012/10/25	GOVI	01/11/2012	403.96	Call	GOVI	175,960.0000	17.5960	168,500.0000	16.8500	(4.240)	0	0	0
2012/10/25	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	GOVI	07/02/2013			GOVI	427.6070	427.6070	426.8510	426.8510	(0.177)	0.0000	0.0000	60
2012/10/25	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	GOVI	07/02/2013	432.99	Put	GOVI	53,830.0000	5.3830	61,390.0000	6.1390	14.044	0	0	0
2012/10/25	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	GOVI	07/02/2013	433.00	Put	GOVI	53,930.0000	5.3930	61,490.0000	6.1490	14.018	0	0	0

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2012/10/25	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	GOVI	07/02/2013	433.01	Put	GOVI	54,030.0000	5.4030	61,590.0000	6.1590	13.992	0	0	0
2012/10/25	GOVI	02/05/2013			GOVI	433.0000	433.0000	432.2470	432.2470	(0.174)	0.0000	0.0000	0
2012/10/25	GOVI	02/05/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	7,630.0000	0.7630	100.000	0	0	0
2012/10/25	GOVI	02/05/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	7,430.0000	0.7430	100.000	0	0	0
2012/10/25	GOVI	02/05/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	7,530.0000	0.7530	100.000	0	0	0
2012/10/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/25	IGOV	01/11/2012			Index Future	190.3500	190.3500	190.3220	190.3220	(0.015)	0.0000	0.0000	138
2012/10/25	IGOV	07/02/2013			Index Future	193.0820	193.0820	193.0540	193.0540	(0.015)	0.0000	0.0000	468
2012/10/25	IGOV	02/05/2013			Index Future	195.0000	195.0000	195.4950	195.4950	0.254	0.0000	0.0000	0
2012/10/25	ILBI	01/11/2012			Index Future	515.3590	515.3590	516.1930	516.1930	0.162	0.0000	0.0000	0
2012/10/25	ILBI	07/02/2013			Index Future	522.6080	522.6080	523.4550	523.4550	0.162	0.0000	0.0000	169
2012/10/25	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/25	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/25	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/25	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/25	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/25	JBAF	21/11/2012			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	0
2012/10/25	JBAF	19/12/2012			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	840
2012/10/25	JBAF	16/01/2013			Jibar Tradeable Future	4.9700	95.0300	4.9500	95.0500	(0.402)	0.0000	0.0000	0
2012/10/25	JBAF	20/02/2013			Jibar Tradeable Future	4.9400	95.0600	4.9200	95.0800	(0.405)	0.0000	0.0000	0
2012/10/25	JBAF	20/03/2013			Jibar Tradeable Future	4.9300	95.0700	4.9100	95.0900	(0.406)	0.0000	0.0000	1,000
2012/10/25	JBAF	17/04/2013			Jibar Tradeable Future	4.9300	95.0700	4.9000	95.1000	(0.609)	0.0000	0.0000	0
2012/10/25	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9100	95.0900	(0.607)	0.0000	0.0000	500
2012/10/25	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	4.9800	95.0200	(0.400)	0.0000	0.0000	2,200
2012/10/25	JBAF	18/12/2013			Jibar Tradeable Future	5.1100	94.8900	5.1000	94.9000	(0.196)	0.0000	0.0000	1,500
2012/10/25	JBAF	19/03/2014			Jibar Tradeable Future	5.2500	94.7500	5.2300	94.7700	(0.381)	0.0000	0.0000	800
2012/10/25	JBAF	18/06/2014			Jibar Tradeable Future	5.4000	94.6000	5.3800	94.6200	(0.370)	0.0000	0.0000	800
2012/10/25	JBAF	17/09/2014			Jibar Tradeable Future	5.5500	94.4500	5.5400	94.4600	(0.180)	0.0000	0.0000	0
2012/10/25	OTH1	02/05/2013			Index Future	428.0000	428.0000	427.0370	427.0370	(0.225)	0.0000	0.0000	0
2012/10/25	R023	01/11/2012			Bond Future	7.1158	105.9985	7.1602	105.6691	0.624	0.0000	0.0000	1,059

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/25	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	01/11/2012	7.04	Put	Bond Future	565.3500	0.5653	894.8100	0.8948	58.275	0	0	0
2012/10/25	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	01/11/2012	7.05	Put	Bond Future	490.5100	0.4905	819.9700	0.8200	67.167	0	0	0
2012/10/25	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	01/11/2012	7.06	Put	Bond Future	415.7400	0.4157	745.2000	0.7452	79.247	0	0	0
2012/10/25	R023	07/02/2013			Bond Future	7.1900	107.4844	7.2362	107.1505	0.642	0.0000	0.0000	0
2012/10/25	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	07/02/2013	7.04	Put	Bond Future	1,094.2800	1.0943	1,428.2400	1.4282	30.519	0	0	0
2012/10/25	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	07/02/2013	7.05	Put	Bond Future	1,020.8600	1.0209	1,354.8200	1.3548	32.714	0	0	0
2012/10/25	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	07/02/2013	7.06	Put	Bond Future	947.5100	0.9475	1,281.4700	1.2815	35.246	0	0	0
2012/10/25	R023	02/05/2013			Bond Future	7.2517	104.8720	7.2995	104.5341	0.658	0.0000	0.0000	0
2012/10/25	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	02/05/2013	7.04	Put	Bond Future	1,515.7600	1.5158	1,853.6800	1.8537	22.294	0	0	0
2012/10/25	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	02/05/2013	7.05	Put	Bond Future	1,443.5400	1.4435	1,781.4600	1.7815	23.409	0	0	0
2012/10/25	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	02/05/2013	7.06	Put	Bond Future	1,371.3800	1.3714	1,709.3000	1.7093	24.641	0	0	0
2012/10/25	R023	01/08/2013			Bond Future	7.3000	7.3000	7.3000	106.4005	0.000	0.0000	0.0000	0
2012/10/25	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	69.3700	0.0694	100.000	0	0	0
2012/10/25	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	69.3100	0.0693	100.000	0	0	0
2012/10/25	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R157	01/11/2012			Bond Future	5.4521	122.9443	5.4669	122.9004	0.273	0.0000	0.0000	13,628
2012/10/25	R157	01/11/2012	5.78	Call	Bond Future	965.0300	0.9650	920.8400	0.9208	(4.579)	0	0	5,630
2012/10/25	R157	01/11/2012	5.78	Put	Bond Future	1.9000	0.0019	1.5600	0.0016	(17.895)	0	0	0
2012/10/25	R157	01/11/2012	6.24	Call	Bond Future	2,297.6500	2.2976	2,253.8000	2.2538	(1.908)	0	0	0
2012/10/25	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R157	07/02/2013			Bond Future	5.4821	124.6678	5.4987	124.6235	0.303	0.0000	0.0000	1,001
2012/10/25	R157	07/02/2013	6.28	Call	Bond Future	2,161.9400	2.1619	2,120.3100	2.1203	(1.926)	0	0	0
2012/10/25	R157	07/02/2013	6.28	Put	Bond Future	60.3000	0.0603	62.9700	0.0630	4.428	0	0	0
2012/10/25	R157	02/05/2013			Bond Future	5.5020	119.3747	5.5205	119.3299	0.336	0.0000	0.0000	0
2012/10/25	R157	02/05/2013	5.34	Call	Bond Future	538.6200	0.5386	518.3400	0.5183	(3.765)	0	0	0
2012/10/25	R157	02/05/2013	5.34	Put	Bond Future	932.0800	0.9321	956.6000	0.9566	2.631	0	0	0
2012/10/25	R157	02/05/2013	5.35	Call	Bond Future	549.0100	0.5490	528.4900	0.5285	(3.738)	0	0	0
2012/10/25	R157	02/05/2013	5.35	Put	Bond Future	918.1300	0.9181	942.4100	0.9424	2.645	0	0	0
2012/10/25	R157	02/05/2013	5.36	Call	Bond Future	559.5300	0.5595	538.7700	0.5388	(3.710)	0	0	0
2012/10/25	R157	02/05/2013	5.36	Put	Bond Future	904.3200	0.9043	928.3600	0.9284	2.658	0	0	0
2012/10/25	R157	07/11/2013			Bond Future	5.6000	5.6000	5.6589	115.6622	1.052	0.0000	0.0000	0
2012/10/25	R157	07/11/2013	5.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R157	07/11/2013	5.59	Put	Bond Future	0.0000	0.0000	129.6600	0.1297	100.000	0	0	0
2012/10/25	R157	07/11/2013	5.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R157	07/11/2013	5.60	Put	Bond Future	0.0000	0.0000	110.8400	0.1108	100.000	0	0	0

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2012/10/25	R157	07/11/2013	5.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R157	07/11/2013	5.61	Put	Bond Future	0.0000	0.0000	92.0200	0.0920	100.000	0	0	0
2012/10/25	R186	01/11/2012			Bond Future	7.7016	127.7786	7.7359	127.4395	0.445	0.0000	0.0000	30,952
2012/10/25	R186	01/11/2012	7.82	Call	Bond Future	1,636.8800	1.6369	1,353.8800	1.3539	(17.289)	0	0	1,858
2012/10/25	R186	01/11/2012	7.82	Put	Bond Future	470.4900	0.4705	526.5700	0.5266	11.919	0	0	0
2012/10/25	R186	01/11/2012	8.00	Call	Bond Future	3,034.3000	3.0343	2,704.0800	2.7041	(10.883)	0	0	0
2012/10/25	R186	01/11/2012	8.00	Put	Bond Future	124.3900	0.1244	133.2500	0.1332	7.123	0	0	0
2012/10/25	R186	01/11/2012	8.50	Call	Bond Future	7,572.6600	7.5727	7,233.4500	7.2335	(4.479)	0	0	0
2012/10/25	R186	01/11/2012	8.50	Put	Bond Future	0.4700	0.0005	0.3400	0.0003	(27.660)	0	0	0
2012/10/25	R186	01/11/2012	8.82	Call	Bond Future	10,422.3600	10.4224	10,083.2800	10.0833	(3.253)	0	0	0
2012/10/25	R186	01/11/2012	8.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,858
2012/10/25	R186	07/02/2013			Bond Future	7.7847	124.2801	7.8202	123.9363	0.456	0.0000	0.0000	6,949
2012/10/25	R186	07/02/2013	8.32	Call	Bond Future	6,637.6700	6.6377	6,375.6400	6.3756	(3.948)	0	0	0
2012/10/25	R186	07/02/2013	8.32	Put	Bond Future	1,596.7900	1.5968	1,678.5200	1.6785	5.118	0	0	2,000
2012/10/25	R186	07/02/2013	8.47	Call	Bond Future	7,644.8600	7.6449	7,367.3400	7.3673	(3.630)	0	0	0
2012/10/25	R186	07/02/2013	8.47	Put	Bond Future	1,244.0300	1.2440	1,310.2700	1.3103	5.325	0	0	0
2012/10/25	R186	07/02/2013	7.50	Call	Bond Future	2,337.0600	2.3371	2,189.6100	2.1896	(6.309)	0	0	575
2012/10/25	R186	07/02/2013	7.50	Put	Bond Future	5,143.1600	5.1432	5,339.4700	5.3395	3.817	0	0	0
2012/10/25	R186	07/02/2013	7.75	Call	Bond Future	3,391.4600	3.3915	3,205.7500	3.2057	(5.476)	0	0	1,000
2012/10/25	R186	07/02/2013	7.75	Put	Bond Future	3,728.9900	3.7290	3,887.0400	3.8870	4.238	0	0	0
2012/10/25	R186	07/02/2013	8.00	Call	Bond Future	4,686.7200	4.6867	4,464.6500	4.4646	(4.738)	0	0	0
2012/10/25	R186	07/02/2013	8.00	Put	Bond Future	2,623.4200	2.6234	2,745.1100	2.7451	4.639	0	0	150
2012/10/25	R186	07/02/2013	7.00	Call	Bond Future	927.4500	0.9275	850.3400	0.8503	(8.314)	0	0	10,300
2012/10/25	R186	07/02/2013	7.00	Put	Bond Future	8,882.7800	8.8828	9,149.4300	9.1494	3.002	0	0	0
2012/10/25	R186	07/02/2013	7.25	Call	Bond Future	1,521.9200	1.5219	1,411.5800	1.4116	(7.250)	0	0	670
2012/10/25	R186	07/02/2013	7.25	Put	Bond Future	6,866.5200	6.8665	7,099.9400	7.0999	3.399	0	0	0
2012/10/25	R186	02/05/2013			Bond Future	7.8586	125.7839	7.8953	125.4361	0.466	0.0000	0.0000	0
2012/10/25	R186	02/05/2013	7.40	Call	Bond Future	2,971.6800	2.9717	2,831.1000	2.8311	(4.731)	0	0	0
2012/10/25	R186	02/05/2013	7.40	Put	Bond Future	7,446.9200	7.4469	7,654.1300	7.6541	2.782	0	0	0
2012/10/25	R186	02/05/2013	7.41	Call	Bond Future	3,006.8400	3.0068	2,865.1600	2.8652	(4.712)	0	0	0
2012/10/25	R186	02/05/2013	7.41	Put	Bond Future	7,382.0700	7.3821	7,588.1800	7.5882	2.792	0	0	0
2012/10/25	R186	02/05/2013	7.39	Call	Bond Future	2,936.7800	2.9368	2,797.3000	2.7973	(4.749)	0	0	0
2012/10/25	R186	02/05/2013	7.39	Put	Bond Future	7,512.1400	7.5121	7,720.4500	7.7204	2.773	0	0	0
2012/10/25	R186	07/11/2013			Bond Future	8.0494	123.7360	8.0887	123.3796	0.488	0.0000	0.0000	0
2012/10/25	R186	07/11/2013	8.15	Call	Bond Future	7,386.2500	7.3863	7,182.9700	7.1830	(2.752)	0	0	0
2012/10/25	R186	07/11/2013	8.15	Put	Bond Future	6,477.4900	6.4775	6,630.6300	6.6306	2.364	0	0	0
2012/10/25	R186	07/11/2013	8.16	Call	Bond Future	7,434.0900	7.4341	7,230.0800	7.2301	(2.744)	0	0	0
2012/10/25	R186	07/11/2013	8.16	Put	Bond Future	6,435.5100	6.4355	6,587.9200	6.5879	2.368	0	0	0
2012/10/25	R186	07/11/2013	8.75	Call	Bond Future	10,487.5600	10.4876	10,243.6300	10.2436	(2.326)	0	0	0
2012/10/25	R186	07/11/2013	8.75	Put	Bond Future	4,354.1200	4.3541	4,466.6100	4.4666	2.584	0	0	14
2012/10/25	R186	07/11/2013	8.14	Call	Bond Future	7,338.0300	7.3380	7,135.4900	7.1355	(2.760)	0	0	0
2012/10/25	R186	07/11/2013	8.14	Put	Bond Future	6,519.1900	6.5192	6,673.0700	6.6731	2.360	0	0	0
2012/10/25	R189	01/11/2012			Bond Future	213.3194	213.3194	213.4294	213.4294	0.052	0.0000	0.0000	0
2012/10/25	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R189	01/11/2012	218.99	Put	Bond Future	5,670.5700	5.6706	5,560.6400	5.5606	(1.939)	0	0	0
2012/10/25	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/25	R189	01/11/2012	219.00	Put	Bond Future	5,680.5700	5.6806	5,570.6400	5.5706	(1.935)	0	0	0
2012/10/25	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R189	01/11/2012	219.01	Put	Bond Future	5,690.5700	5.6906	5,580.6400	5.5806	(1.932)	0	0	0
2012/10/25	R189	07/02/2013			Bond Future	213.0000	213.0000	216.4941	216.4941	1.640	0.0000	0.0000	0
2012/10/25	R189	07/02/2013	212.99	Call	Bond Future	0.0000	0.0000	3,504.0800	3.5041	100.000	0	0	0
2012/10/25	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R189	07/02/2013	213.00	Call	Bond Future	0.0000	0.0000	3,494.0800	3.4941	100.000	0	0	0
2012/10/25	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R189	07/02/2013	213.01	Call	Bond Future	0.0000	0.0000	3,484.0800	3.4841	100.000	0	0	0
2012/10/25	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R197	01/11/2012			Bond Future	279.7488	279.7488	279.9921	279.9921	0.087	0.0000	0.0000	449
2012/10/25	R197	01/11/2012	266.99	Call	Bond Future	12,758.8300	12.7588	13,002.0800	13.0021	1.907	0	0	0
2012/10/25	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R197	01/11/2012	267.00	Call	Bond Future	12,748.8300	12.7488	12,992.0800	12.9921	1.908	0	0	0
2012/10/25	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R197	01/11/2012	267.01	Call	Bond Future	12,738.8300	12.7388	12,982.0800	12.9821	1.910	0	0	0
2012/10/25	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R197	07/02/2013			Bond Future	279.0000	279.0000	278.7044	278.7044	(0.106)	0.0000	0.0000	1,539
2012/10/25	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	285.5800	0.2856	100.000	0	0	0
2012/10/25	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	295.5800	0.2956	100.000	0	0	0
2012/10/25	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	305.5800	0.3056	100.000	0	0	0
2012/10/25	R201	01/11/2012			Bond Future	5.0019	110.7502	5.0174	110.7178	0.311	0.0000	0.0000	1,560
2012/10/25	R201	01/11/2012	5.11	Call	Bond Future	254.4400	0.2544	223.8400	0.2238	(12.026)	0	0	0
2012/10/25	R201	01/11/2012	5.11	Put	Bond Future	29.1400	0.0291	30.9600	0.0310	6.246	0	0	0
2012/10/25	R201	07/02/2013			Bond Future	4.9626	107.8945	4.9805	107.8618	0.361	0.0000	0.0000	0
2012/10/25	R201	07/02/2013	4.98	Call	Bond Future	356.5700	0.3566	338.3100	0.3383	(5.121)	0	0	0
2012/10/25	R201	07/02/2013	4.98	Put	Bond Future	324.8400	0.3248	339.3000	0.3393	4.451	0	0	0
2012/10/25	R201	02/05/2013			Bond Future	4.9140	109.2001	4.9346	109.1671	0.419	0.0000	0.0000	0
2012/10/25	R201	02/05/2013	4.04	Call	Bond Future	27.9600	0.0280	25.4900	0.0255	(8.834)	0	0	0
2012/10/25	R201	02/05/2013	4.04	Put	Bond Future	1,443.4000	1.4434	1,474.0100	1.4740	2.121	0	0	0
2012/10/25	R201	02/05/2013	4.05	Call	Bond Future	29.1800	0.0292	26.6100	0.0266	(8.807)	0	0	0
2012/10/25	R201	02/05/2013	4.05	Put	Bond Future	1,428.2900	1.4283	1,458.8000	1.4588	2.136	0	0	0
2012/10/25	R201	02/05/2013	4.06	Call	Bond Future	30.4400	0.0304	27.7800	0.0278	(8.739)	0	0	0
2012/10/25	R201	02/05/2013	4.06	Put	Bond Future	1,413.2100	1.4132	1,443.6300	1.4436	2.153	0	0	0
2012/10/25	R201	07/11/2013			Bond Future	4.8000	4.8000	4.8603	107.5755	1.257	0.0000	0.0000	0
2012/10/25	R201	07/11/2013	4.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R201	07/11/2013	4.80	Put	Bond Future	0.0000	0.0000	66.3300	0.0663	100.000	0	0	0
2012/10/25	R201	07/11/2013	4.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R201	07/11/2013	4.81	Put	Bond Future	0.0000	0.0000	55.3300	0.0553	100.000	0	0	0
2012/10/25	R201	07/11/2013	4.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R201	07/11/2013	4.79	Put	Bond Future	0.0000	0.0000	77.3300	0.0773	100.000	0	0	0
2012/10/25	R202	01/11/2012			Bond Future	205.9767	205.9767	207.5924	207.5924	0.784	0.0000	0.0000	1,162

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/25	R202	01/11/2012	191.99	Call	Bond Future	13,986.7400	13.9867	15,602.3700	15.6024	11.551	0	0	0
2012/10/25	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R202	01/11/2012	192.00	Call	Bond Future	13,976.7400	13.9767	15,592.3700	15.5924	11.559	0	0	0
2012/10/25	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R202	01/11/2012	192.01	Call	Bond Future	13,966.7400	13.9667	15,582.3700	15.5824	11.568	0	0	0
2012/10/25	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R202	07/02/2013			Bond Future	205.7300	205.7300	207.7535	207.7535	0.984	0.0000	0.0000	49,439
2012/10/25	R202	07/02/2013	204.99	Call	Bond Future	0.0000	0.0000	2,763.5100	2.7635	100.000	0	0	0
2012/10/25	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R202	07/02/2013	205.00	Call	Bond Future	0.0000	0.0000	2,753.5100	2.7535	100.000	0	0	0
2012/10/25	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R202	07/02/2013	205.01	Call	Bond Future	0.0000	0.0000	2,743.5100	2.7435	100.000	0	0	0
2012/10/25	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R203	01/11/2012			Bond Future	5.8232	111.3113	5.8379	111.2463	0.252	0.0000	0.0000	4,613
2012/10/25	R203	01/11/2012	6.87	Call	Bond Future	4,522.8500	4.5229	4,457.8500	4.4579	(1.437)	0	0	0
2012/10/25	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R203	07/02/2013			Bond Future	5.8668	112.8717	5.8824	112.8059	0.267	0.0000	0.0000	11,950
2012/10/25	R203	07/02/2013	5.54	Call	Bond Future	517.0800	0.5171	492.7900	0.4928	(4.698)	0	0	10,000
2012/10/25	R203	07/02/2013	5.54	Put	Bond Future	1,898.7200	1.8987	1,940.2000	1.9402	2.185	0	0	0
2012/10/25	R203	07/02/2013	6.11	Call	Bond Future	1,673.7400	1.6737	1,626.4900	1.6265	(2.823)	0	0	12,600
2012/10/25	R203	07/02/2013	6.11	Put	Bond Future	658.8700	0.6589	677.3900	0.6774	2.811	0	0	3,254
2012/10/25	R203	07/02/2013	6.65	Call	Bond Future	3,399.5500	3.3995	3,339.1700	3.3392	(1.776)	0	0	0
2012/10/25	R203	07/02/2013	6.65	Put	Bond Future	172.4500	0.1725	177.8400	0.1778	3.126	0	0	30,250
2012/10/25	R203	07/02/2013	6.94	Call	Bond Future	4,462.0300	4.4620	4,398.5000	4.3985	(1.424)	0	0	0
2012/10/25	R203	07/02/2013	6.94	Put	Bond Future	69.6600	0.0697	71.9000	0.0719	3.216	0	0	0
2012/10/25	R203	02/05/2013			Bond Future	5.9018	110.0810	5.9184	110.0145	0.282	0.0000	0.0000	0
2012/10/25	R203	02/05/2013	5.90	Call	Bond Future	1,391.1900	1.3912	1,354.1600	1.3542	(2.662)	0	0	0
2012/10/25	R203	02/05/2013	5.90	Put	Bond Future	1,398.3400	1.3983	1,427.7900	1.4278	2.106	0	0	0
2012/10/25	R203	02/05/2013	5.91	Call	Bond Future	1,411.9300	1.4119	1,374.5900	1.3746	(2.645)	0	0	0
2012/10/25	R203	02/05/2013	5.91	Put	Bond Future	1,379.1200	1.3791	1,408.2600	1.4083	2.113	0	0	0
2012/10/25	R203	02/05/2013	5.89	Call	Bond Future	1,370.6300	1.3706	1,333.9000	1.3339	(2.680)	0	0	0
2012/10/25	R203	02/05/2013	5.89	Put	Bond Future	1,417.7600	1.4178	1,447.5100	1.4475	2.098	0	0	0
2012/10/25	R203	07/11/2013			Bond Future	6.0000	6.0000	6.0492	108.7499	0.820	0.0000	0.0000	0
2012/10/25	R203	07/11/2013	6.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R203	07/11/2013	6.00	Put	Bond Future	0.0000	0.0000	174.0900	0.1741	100.000	0	0	0
2012/10/25	R203	07/11/2013	6.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R203	07/11/2013	6.01	Put	Bond Future	0.0000	0.0000	138.6800	0.1387	100.000	0	0	0
2012/10/25	R203	07/11/2013	5.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R203	07/11/2013	5.99	Put	Bond Future	0.0000	0.0000	209.5200	0.2095	100.000	0	0	0
2012/10/25	R204	01/11/2012			Bond Future	6.1137	112.5200	6.1283	112.4422	0.239	0.0000	0.0000	5,818
2012/10/25	R204	01/11/2012	7.22	Call	Bond Future	5,711.1100	5.7111	5,633.3100	5.6333	(1.362)	0	0	0
2012/10/25	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R204	07/02/2013			Bond Future	6.1630	110.0670	6.1784	109.9883	0.250	0.0000	0.0000	3,000
2012/10/25	R204	07/02/2013	7.29	Call	Bond Future	5,681.5600	5.6816	5,605.5300	5.6055	(1.338)	0	0	0
2012/10/25	R204	07/02/2013	7.29	Put	Bond Future	99.6400	0.0996	102.3400	0.1023	2.710	0	0	0
2012/10/25	R204	02/05/2013			Bond Future	6.2077	111.3989	6.2239	111.3192	0.261	0.0000	0.0000	0

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2012/10/25	R204	02/05/2013	6.29	Call	Bond Future	2,168.2600	2.1683	2,120.2200	2.1202	(2.216)	0	0	0
2012/10/25	R204	02/05/2013	6.29	Put	Bond Future	1,764.1300	1.7641	1,795.7800	1.7958	1.794	0	0	0
2012/10/25	R204	02/05/2013	6.30	Call	Bond Future	2,195.0000	2.1950	2,146.6400	2.1466	(2.203)	0	0	0
2012/10/25	R204	02/05/2013	6.30	Put	Bond Future	1,741.8600	1.7419	1,773.1900	1.7732	1.799	0	0	0
2012/10/25	R204	02/05/2013	6.31	Call	Bond Future	2,221.9100	2.2219	2,173.2300	2.1732	(2.191)	0	0	0
2012/10/25	R204	02/05/2013	6.31	Put	Bond Future	1,719.7900	1.7198	1,750.8000	1.7508	1.803	0	0	0
2012/10/25	R204	07/11/2013			Bond Future	6.3000	6.3000	6.3658	110.1671	1.045	0.0000	0.0000	0
2012/10/25	R204	07/11/2013	6.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R204	07/11/2013	6.30	Put	Bond Future	0.0000	0.0000	295.8200	0.2958	100.000	0	0	0
2012/10/25	R204	07/11/2013	6.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R204	07/11/2013	6.31	Put	Bond Future	0.0000	0.0000	250.8200	0.2508	100.000	0	0	0
2012/10/25	R204	07/11/2013	6.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R204	07/11/2013	6.29	Put	Bond Future	0.0000	0.0000	340.8400	0.3408	100.000	0	0	0
2012/10/25	R206	01/11/2012			Bond Future	5.0654	105.0904	5.0813	105.0719	0.312	0.0000	0.0000	1,120
2012/10/25	R206	01/11/2012	5.05	Call	Bond Future	53.4900	0.0535	41.6500	0.0417	(22.135)	0	0	0
2012/10/25	R206	01/11/2012	5.05	Put	Bond Future	71.4900	0.0715	78.0900	0.0781	9.232	0	0	0
2012/10/25	R206	07/02/2013			Bond Future	5.0030	102.7985	5.0234	102.7800	0.409	0.0000	0.0000	0
2012/10/25	R206	07/02/2013	4.76	Call	Bond Future	128.1300	0.1281	120.8700	0.1209	(5.666)	0	0	0
2012/10/25	R206	07/02/2013	4.76	Put	Bond Future	348.9800	0.3490	360.2700	0.3603	3.235	0	0	0
2012/10/25	R206	02/05/2013			Bond Future	4.9175	104.0424	4.9449	104.0237	0.558	0.0000	0.0000	0
2012/10/25	R206	02/05/2013	3.39	Call	Bond Future	27.9400	0.0279	26.1500	0.0262	(6.407)	0	0	0
2012/10/25	R206	02/05/2013	3.39	Put	Bond Future	1,080.7200	1.0807	1,097.6800	1.0977	1.569	0	0	0
2012/10/25	R206	02/05/2013	3.40	Call	Bond Future	28.5100	0.0285	26.6900	0.0267	(6.384)	0	0	0
2012/10/25	R206	02/05/2013	3.40	Put	Bond Future	1,074.3400	1.0743	1,091.2700	1.0913	1.576	0	0	0
2012/10/25	R206	02/05/2013	3.41	Call	Bond Future	29.0900	0.0291	27.2400	0.0272	(6.360)	0	0	0
2012/10/25	R206	02/05/2013	3.41	Put	Bond Future	1,067.9700	1.0680	1,084.8700	1.0849	1.582	0	0	0
2012/10/25	R206	07/11/2013			Bond Future	4.3000	4.3000	4.4473	102.9472	3.425	0.0000	0.0000	0
2012/10/25	R206	07/11/2013	4.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R206	07/11/2013	4.30	Put	Bond Future	0.0000	0.0000	26.3800	0.0264	100.000	0	0	0
2012/10/25	R206	07/11/2013	4.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R206	07/11/2013	4.31	Put	Bond Future	0.0000	0.0000	24.5900	0.0246	100.000	0	0	0
2012/10/25	R206	07/11/2013	4.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R206	07/11/2013	4.29	Put	Bond Future	0.0000	0.0000	28.1800	0.0282	100.000	0	0	0
2012/10/25	R207	01/11/2012			Bond Future	6.4393	106.8399	6.4689	106.6674	0.459	0.0000	0.0000	7,500
2012/10/25	R207	01/11/2012	7.58	Call	Bond Future	6,413.6100	6.4136	6,241.0500	6.2411	(2.691)	0	0	0
2012/10/25	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R207	07/02/2013			Bond Future	6.4970	104.6981	6.5280	104.5233	0.477	0.0000	0.0000	0
2012/10/25	R207	07/02/2013	7.66	Call	Bond Future	6,445.4600	6.4455	6,279.7400	6.2797	(2.571)	0	0	0
2012/10/25	R207	07/02/2013	7.66	Put	Bond Future	127.7100	0.1277	136.8500	0.1369	7.157	0	0	0
2012/10/25	R207	02/05/2013			Bond Future	6.5514	105.9650	6.5838	105.7881	0.494	0.0000	0.0000	0
2012/10/25	R207	02/05/2013	6.44	Call	Bond Future	2,015.5300	2.0155	1,927.6400	1.9276	(4.361)	0	0	0
2012/10/25	R207	02/05/2013	6.44	Put	Bond Future	2,627.2600	2.6273	2,716.3300	2.7163	3.390	0	0	0
2012/10/25	R207	02/05/2013	6.45	Call	Bond Future	2,040.8700	2.0409	1,952.3100	1.9523	(4.339)	0	0	0
2012/10/25	R207	02/05/2013	6.45	Put	Bond Future	2,597.5100	2.5975	2,685.9100	2.6859	3.403	0	0	0
2012/10/25	R207	02/05/2013	6.46	Call	Bond Future	2,066.4100	2.0664	1,977.1600	1.9772	(4.319)	0	0	0
2012/10/25	R207	02/05/2013	6.46	Put	Bond Future	2,568.0000	2.5680	2,655.7100	2.6557	3.415	0	0	0

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2012/10/25	R207	07/11/2013			Bond Future	6.7000	6.7000	6.7413	104.8853	0.616	0.0000	0.0000	0
2012/10/25	R207	07/11/2013	6.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R207	07/11/2013	6.70	Put	Bond Future	0.0000	0.0000	209.3000	0.2093	100.000	0	0	0
2012/10/25	R207	07/11/2013	6.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R207	07/11/2013	6.71	Put	Bond Future	0.0000	0.0000	158.5800	0.1586	100.000	0	0	0
2012/10/25	R207	07/11/2013	6.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R207	07/11/2013	6.69	Put	Bond Future	0.0000	0.0000	260.0600	0.2601	100.000	0	0	0
2012/10/25	R208	01/11/2012			Bond Future	6.6246	101.4749	6.6692	101.1905	0.672	0.0000	0.0000	11,907
2012/10/25	R208	01/11/2012	6.81	Call	Bond Future	1,314.9800	1.3150	1,065.3300	1.0653	(18.985)	0	0	0
2012/10/25	R208	01/11/2012	6.81	Put	Bond Future	138.0900	0.1381	172.8700	0.1729	25.186	0	0	0
2012/10/25	R208	01/11/2012	7.50	Call	Bond Future	5,410.5000	5.4105	5,126.0700	5.1261	(5.257)	0	0	0
2012/10/25	R208	01/11/2012	7.50	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	12,250
2012/10/25	R208	01/11/2012	7.70	Call	Bond Future	6,595.5100	6.5955	6,311.0800	6.3111	(4.312)	0	0	0
2012/10/25	R208	01/11/2012	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R208	07/02/2013			Bond Future	6.6847	102.8974	6.7312	102.6091	0.696	0.0000	0.0000	3,000
2012/10/25	R208	07/02/2013	6.00	Call	Bond Future	457.5500	0.4576	401.2300	0.4012	(12.309)	0	0	12,250
2012/10/25	R208	07/02/2013	6.00	Put	Bond Future	4,823.6200	4.8236	5,055.6700	5.0557	4.811	0	0	0
2012/10/25	R208	07/02/2013	7.78	Call	Bond Future	6,728.9900	6.7290	6,462.7200	6.4627	(3.957)	0	0	0
2012/10/25	R208	07/02/2013	7.78	Put	Bond Future	202.1900	0.2022	224.2900	0.2243	10.930	0	0	0
2012/10/25	R208	07/02/2013	8.83	Call	Bond Future	12,301.3700	12.3014	12,014.0000	12.0140	(2.336)	0	0	0
2012/10/25	R208	07/02/2013	8.83	Put	Bond Future	6.7600	0.0068	7.7600	0.0078	14.793	0	0	0
2012/10/25	R208	02/05/2013			Bond Future	6.7374	100.7496	6.7857	100.4578	0.717	0.0000	0.0000	0
2012/10/25	R208	02/05/2013	6.64	Call	Bond Future	2,373.6000	2.3736	2,229.8000	2.2298	(6.058)	0	0	0
2012/10/25	R208	02/05/2013	6.64	Put	Bond Future	2,965.2700	2.9653	3,113.2800	3.1133	4.991	0	0	0
2012/10/25	R208	02/05/2013	6.65	Call	Bond Future	2,401.8100	2.4018	2,256.9400	2.2569	(6.032)	0	0	0
2012/10/25	R208	02/05/2013	6.65	Put	Bond Future	2,932.5300	2.9325	3,079.4700	3.0795	5.011	0	0	0
2012/10/25	R208	02/05/2013	6.66	Call	Bond Future	2,430.2200	2.4302	2,284.2800	2.2843	(6.005)	0	0	0
2012/10/25	R208	02/05/2013	6.66	Put	Bond Future	2,900.0500	2.9000	3,045.9200	3.0459	5.030	0	0	0
2012/10/25	R208	07/11/2013			Bond Future	6.8000	6.8000	6.9397	99.7053	2.055	0.0000	0.0000	0
2012/10/25	R208	07/11/2013	6.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R208	07/11/2013	6.79	Put	Bond Future	0.0000	0.0000	852.7100	0.8527	100.000	0	0	0
2012/10/25	R208	07/11/2013	6.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R208	07/11/2013	6.80	Put	Bond Future	0.0000	0.0000	795.4800	0.7955	100.000	0	0	0
2012/10/25	R208	07/11/2013	6.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R208	07/11/2013	6.81	Put	Bond Future	0.0000	0.0000	738.3000	0.7383	100.000	0	0	0
2012/10/25	R209	01/11/2012			Bond Future	8.5015	77.9164	8.5508	77.5107	0.580	0.0000	0.0000	6,819
2012/10/25	R209	01/11/2012	8.99	Call	Bond Future	3,901.0700	3.9011	3,498.6600	3.4987	(10.315)	0	0	0
2012/10/25	R209	01/11/2012	8.99	Put	Bond Future	24.5100	0.0245	27.7200	0.0277	13.097	0	0	0
2012/10/25	R209	07/02/2013			Bond Future	8.5838	79.0086	8.6346	78.5974	0.592	0.0000	0.0000	4,810
2012/10/25	R209	07/02/2013	8.63	Call	Bond Future	2,988.2500	2.9882	2,758.2200	2.7582	(7.698)	0	0	0
2012/10/25	R209	07/02/2013	8.63	Put	Bond Future	2,614.0300	2.6140	2,795.2500	2.7952	6.933	0	0	11,000
2012/10/25	R209	07/02/2013	8.83	Call	Bond Future	3,875.8100	3.8758	3,609.4400	3.6094	(6.873)	0	0	0
2012/10/25	R209	07/02/2013	8.83	Put	Bond Future	1,913.8700	1.9139	2,058.7500	2.0588	7.570	0	0	14,000
2012/10/25	R209	07/02/2013	9.06	Call	Bond Future	5,024.0600	5.0241	4,720.6600	4.7207	(6.039)	0	0	0
2012/10/25	R209	07/02/2013	9.06	Put	Bond Future	1,299.7600	1.2998	1,407.6100	1.4076	8.298	0	0	0
2012/10/25	R209	02/05/2013			Bond Future	8.6554	76.8230	8.7075	76.4068	0.602	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/25	R209	02/05/2013	8.01	Call	Bond Future	2,326.0500	2.3260	2,176.2300	2.1762	(6.441)	0	0	0
2012/10/25	R209	02/05/2013	8.01	Put	Bond Future	7,790.2100	7.7902	8,056.6100	8.0566	3.420	0	0	0
2012/10/25	R209	02/05/2013	7.99	Call	Bond Future	2,272.8600	2.2729	2,125.4400	2.1254	(6.486)	0	0	0
2012/10/25	R209	02/05/2013	7.99	Put	Bond Future	7,915.9300	7.9159	8,184.7300	8.1847	3.396	0	0	0
2012/10/25	R209	02/05/2013	8.00	Call	Bond Future	2,299.3600	2.2994	2,150.7400	2.1507	(6.464)	0	0	0
2012/10/25	R209	02/05/2013	8.00	Put	Bond Future	7,852.9000	7.8529	8,120.5000	8.1205	3.408	0	0	0
2012/10/25	R209	07/11/2013			Bond Future	8.8000	8.8000	8.8895	75.2726	1.016	0.0000	0.0000	0
2012/10/25	R209	07/11/2013	8.81	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R209	07/11/2013	8.81	Put	Bond Future	0.0000	0.0000	614.8800	0.6149	100.000	0	0	0
2012/10/25	R209	07/11/2013	8.79	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R209	07/11/2013	8.79	Put	Bond Future	0.0000	0.0000	770.9200	0.7709	100.000	0	0	0
2012/10/25	R209	07/11/2013	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R209	07/11/2013	8.80	Put	Bond Future	0.0000	0.0000	692.8400	0.6928	100.000	0	0	0
2012/10/25	R210	01/11/2012			Bond Future	158.1041	158.1041	158.7161	158.7161	0.387	0.0000	0.0000	2,224
2012/10/25	R210	01/11/2012	144.99	Call	Bond Future	13,114.0800	13.1141	13,726.1400	13.7261	4.667	0	0	0
2012/10/25	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R210	01/11/2012	145.00	Call	Bond Future	13,104.0800	13.1041	13,716.1400	13.7161	4.671	0	0	0
2012/10/25	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R210	01/11/2012	145.01	Call	Bond Future	13,094.0800	13.0941	13,706.1400	13.7061	4.674	0	0	0
2012/10/25	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R210	07/02/2013			Bond Future	157.9200	157.9200	160.9954	160.9954	1.947	0.0000	0.0000	0
2012/10/25	R210	07/02/2013	156.99	Call	Bond Future	0.0000	0.0000	4,005.3600	4.0054	100.000	0	0	0
2012/10/25	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R210	07/02/2013	157.00	Call	Bond Future	0.0000	0.0000	3,995.3600	3.9954	100.000	0	0	0
2012/10/25	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R210	07/02/2013	157.01	Call	Bond Future	0.0000	0.0000	3,985.3600	3.9854	100.000	0	0	0
2012/10/25	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R211	01/11/2012			Bond Future	123.6062	123.6062	123.8022	123.8022	0.159	0.0000	0.0000	703
2012/10/25	R211	01/11/2012	121.99	Call	Bond Future	1,616.2400	1.6162	1,812.1900	1.8122	12.124	0	0	0
2012/10/25	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R211	01/11/2012	122.00	Call	Bond Future	1,606.2400	1.6062	1,802.1900	1.8022	12.199	0	0	0
2012/10/25	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R211	01/11/2012	122.01	Call	Bond Future	1,596.2400	1.5962	1,792.1900	1.7922	12.276	0	0	0
2012/10/25	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R211	07/02/2013			Bond Future	123.4600	123.4600	124.1577	124.1577	0.565	0.0000	0.0000	0
2012/10/25	R211	07/02/2013	122.99	Call	Bond Future	0.0000	0.0000	1,167.7500	1.1678	100.000	0	0	0
2012/10/25	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R211	07/02/2013	123.00	Call	Bond Future	0.0000	0.0000	1,157.7500	1.1578	100.000	0	0	0
2012/10/25	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R211	07/02/2013	123.01	Call	Bond Future	0.0000	0.0000	1,147.7500	1.1478	100.000	0	0	0
2012/10/25	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R212	01/11/2012			Bond Future	129.2298	129.2298	129.2283	129.2283	(0.001)	0.0000	0.0000	219
2012/10/25	R212	01/11/2012	121.99	Call	Bond Future	7,239.7500	7.2398	7,238.2700	7.2383	(0.020)	0	0	0
2012/10/25	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R212	01/11/2012	122.00	Call	Bond Future	7,229.7500	7.2298	7,228.2700	7.2283	(0.020)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/25	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R212	01/11/2012	122.01	Call	Bond Future	7,219.7500	7.2198	7,218.2700	7.2183	(0.020)	0	0	0
2012/10/25	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R212	07/02/2013			Bond Future	129.0700	129.0700	129.5229	129.5229	0.351	0.0000	0.0000	3,064
2012/10/25	R212	07/02/2013	128.99	Call	Bond Future	0.0000	0.0000	532.8600	0.5329	100.000	0	0	0
2012/10/25	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R212	07/02/2013	129.00	Call	Bond Future	0.0000	0.0000	522.8600	0.5229	100.000	0	0	0
2012/10/25	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R212	07/02/2013	129.01	Call	Bond Future	0.0000	0.0000	512.8600	0.5129	100.000	0	0	0
2012/10/25	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R213	01/11/2012			Bond Future	8.3019	89.1321	8.3361	88.8424	0.412	0.0000	0.0000	6,762
2012/10/25	R213	01/11/2012	7.75	Call	Bond Future	2.5100	0.0025	0.7200	0.0007	(7.1315)	0	0	140
2012/10/25	R213	01/11/2012	7.75	Put	Bond Future	4,877.2000	4.8772	5,165.1700	5.1652	5.904	0	0	0
2012/10/25	R213	01/11/2012	8.81	Call	Bond Future	4,170.5600	4.1706	3,880.4700	3.8805	(6.956)	0	0	0
2012/10/25	R213	01/11/2012	8.81	Put	Bond Future	7.5000	0.0075	7.1700	0.0072	(4.400)	0	0	0
2012/10/25	R213	07/02/2013			Bond Future	8.3895	90.3817	8.4248	90.0879	0.421	0.0000	0.0000	0
2012/10/25	R213	07/02/2013	8.90	Call	Bond Future	5,516.5200	5.5165	5,294.1800	5.2942	(4.030)	0	0	0
2012/10/25	R213	07/02/2013	8.90	Put	Bond Future	1,406.9100	1.4069	1,478.3300	1.4783	5.076	0	0	0
2012/10/25	R213	02/05/2013			Bond Future	8.4626	87.9410	8.4989	87.6438	0.428	0.0000	0.0000	0
2012/10/25	R213	02/05/2013	7.84	Call	Bond Future	2,196.5200	2.1965	2,088.7200	2.0887	(4.908)	0	0	0
2012/10/25	R213	02/05/2013	7.84	Put	Bond Future	7,541.5500	7.5415	7,731.0000	7.7310	2.512	0	0	0
2012/10/25	R213	02/05/2013	7.85	Call	Bond Future	2,223.6600	2.2237	2,114.9500	2.1150	(4.889)	0	0	0
2012/10/25	R213	02/05/2013	7.85	Put	Bond Future	7,479.1200	7.4791	7,667.6600	7.6677	2.521	0	0	0
2012/10/25	R213	02/05/2013	7.86	Call	Bond Future	2,251.0300	2.2510	2,141.4100	2.1414	(4.870)	0	0	0
2012/10/25	R213	02/05/2013	7.86	Put	Bond Future	7,417.0400	7.4170	7,604.6700	7.6047	2.530	0	0	0
2012/10/25	R213	07/11/2013			Bond Future	8.6000	8.6000	8.6897	86.4132	1.043	0.0000	0.0000	0
2012/10/25	R213	07/11/2013	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R213	07/11/2013	8.59	Put	Bond Future	0.0000	0.0000	791.4200	0.7914	100.000	0	0	0
2012/10/25	R213	07/11/2013	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R213	07/11/2013	8.60	Put	Bond Future	0.0000	0.0000	711.5600	0.7116	100.000	0	0	0
2012/10/25	R213	07/11/2013	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R213	07/11/2013	8.61	Put	Bond Future	0.0000	0.0000	631.8200	0.6318	100.000	0	0	0
2012/10/25	R214	01/11/2012			Bond Future	8.5315	79.6116	8.5858	79.1415	0.637	0.0000	0.0000	1,714
2012/10/25	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R214	01/11/2012	7.99	Put	Bond Future	4,957.0200	4.9570	5,427.2000	5.4272	9.485	0	0	0
2012/10/25	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R214	01/11/2012	8.00	Put	Bond Future	4,860.8300	4.8608	5,331.0100	5.3310	9.673	0	0	0
2012/10/25	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R214	01/11/2012	8.01	Put	Bond Future	4,764.8200	4.7648	5,235.0000	5.2350	9.868	0	0	0
2012/10/25	R214	07/02/2013			Bond Future	8.6000	8.6000	8.6692	80.2510	0.805	0.0000	0.0000	0
2012/10/25	R214	07/02/2013	8.59	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	675.8300	0.6758	100.000	0	0	0
2012/10/25	R214	07/02/2013	8.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	589.9500	0.5899	100.000	0	0	0
2012/10/25	R214	07/02/2013	8.61	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/25	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	504.2400	0.5042	100.000	0	0	0

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