



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 01/11/2012 to 01/11/2012

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/01	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	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
2012/11/01	2025	01/11/2012			Bond Future	111.3796	111.3796	111.3759	111.3759	(0.003)	0.0000	0.0000	0
2012/11/01	2025	01/11/2012	99.99	Call	Bond Future	11,389.6400	11.3896	11,385.8800	11.3859	(0.033)	0	0	0
2012/11/01	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2025	01/11/2012	100.00	Call	Bond Future	11,379.6400	11.3796	11,375.8800	11.3759	(0.033)	0	0	0
2012/11/01	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2025	01/11/2012	100.01	Call	Bond Future	11,369.6400	11.3696	11,365.8800	11.3659	(0.033)	0	0	0
2012/11/01	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2025	07/02/2013			Bond Future	111.9550	111.9550	111.9513	111.9513	(0.003)	0.0000	0.0000	0
2012/11/01	2025	07/02/2013	110.99	Call	Bond Future	964.9600	0.9650	961.2500	0.9613	(0.384)	0	0	0
2012/11/01	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2025	07/02/2013	111.00	Call	Bond Future	954.9600	0.9550	951.2500	0.9513	(0.388)	0	0	0
2012/11/01	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2025	07/02/2013	111.01	Call	Bond Future	944.9600	0.9450	941.2500	0.9413	(0.393)	0	0	0
2012/11/01	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2038	01/11/2012			Bond Future	108.3120	108.3120	108.3105	108.3105	(0.001)	0.0000	0.0000	0
2012/11/01	2038	01/11/2012	98.99	Call	Bond Future	9,321.9700	9.3220	9,320.5100	9.3205	(0.016)	0	0	0
2012/11/01	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2038	01/11/2012	99.00	Call	Bond Future	9,311.9700	9.3120	9,310.5100	9.3105	(0.016)	0	0	0
2012/11/01	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2038	01/11/2012	99.01	Call	Bond Future	9,301.9700	9.3020	9,300.5100	9.3005	(0.016)	0	0	0
2012/11/01	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2038	07/02/2013			Bond Future	108.7150	108.7150	108.7137	108.7137	(0.001)	0.0000	0.0000	0
2012/11/01	2038	07/02/2013	105.99	Call	Bond Future	2,724.9700	2.7250	2,723.7200	2.7237	(0.046)	0	0	0
2012/11/01	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2038	07/02/2013	106.00	Call	Bond Future	2,714.9700	2.7150	2,713.7200	2.7137	(0.046)	0	0	0
2012/11/01	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2038	07/02/2013	106.01	Call	Bond Future	2,704.9700	2.7050	2,703.7200	2.7037	(0.046)	0	0	0
2012/11/01	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2050	01/11/2012			Bond Future	113.5514	113.5514	113.5502	113.5502	(0.001)	0.0000	0.0000	0
2012/11/01	2050	01/11/2012	103.99	Call	Bond Future	9,561.3500	9.5613	9,560.2000	9.5602	(0.012)	0	0	0
2012/11/01	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2050	01/11/2012	104.00	Call	Bond Future	9,551.3500	9.5513	9,550.2000	9.5502	(0.012)	0	0	0
2012/11/01	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2050	01/11/2012	104.01	Call	Bond Future	9,541.3500	9.5413	9,540.2000	9.5402	(0.012)	0	0	0
2012/11/01	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2050	07/02/2013			Bond Future	113.9021	113.9021	113.9012	113.9012	(0.001)	0.0000	0.0000	0
2012/11/01	2050	07/02/2013	112.99	Call	Bond Future	912.0900	0.9121	911.2400	0.9112	(0.093)	0	0	0
2012/11/01	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2050	07/02/2013	113.00	Call	Bond Future	902.0900	0.9021	901.2400	0.9012	(0.094)	0	0	0
2012/11/01	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	2050	07/02/2013	113.01	Call	Bond Future	892.0900	0.8921	891.2400	0.8912	(0.095)	0	0	0
2012/11/01	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	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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2012/11/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	AL7T	01/11/2012			Index Future	473.2930	473.2930	473.8270	473.8270	0.113	0.0000	0.0000	0
2012/11/01	AL7T	07/02/2013			Index Future	480.0890	480.0890	480.8030	480.8030	0.149	0.0000	0.0000	12
2012/11/01	AL7T	02/05/2013			Index Future	486.1550	486.1550	486.8770	486.8770	0.149	0.0000	0.0000	0
2012/11/01	ALBI	01/11/2012			Index Future	420.4760	420.4760	421.2010	421.2010	0.172	0.0000	0.0000	0
2012/11/01	ALBI	07/02/2013			Index Future	426.5140	426.5140	427.2370	427.2370	0.170	0.0000	0.0000	1,065
2012/11/01	ALBI	02/05/2013			Index Future	431.9030	431.9030	432.6340	432.6340	0.169	0.0000	0.0000	0
2012/11/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/01	EL28	01/11/2012			Bond Future	109.4363	109.4363	113.6041	113.6041	3.808	0.0000	0.0000	0
2012/11/01	EL28	01/11/2012	105.99	Call	Bond Future	3,446.3300	3.4463	7,614.1300	7.6141	120.934	0	0	0
2012/11/01	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	EL28	01/11/2012	106.00	Call	Bond Future	3,436.3300	3.4363	7,604.1300	7.6041	121.286	0	0	0
2012/11/01	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	EL28	01/11/2012	106.01	Call	Bond Future	3,426.3300	3.4263	7,594.1300	7.5941	121.640	0	0	0
2012/11/01	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	EL28	07/02/2013			Bond Future	113.0300	113.0300	111.0075	111.0075	(1.789)	0.0000	0.0000	0
2012/11/01	EL28	07/02/2013	113.01	Call	Bond Future	20.0000	0.0200	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	2,002.5500	2.0025	100.000	0	0	0
2012/11/01	EL28	07/02/2013	112.99	Call	Bond Future	40.0000	0.0400	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	1,982.5500	1.9825	100.000	0	0	0
2012/11/01	EL28	07/02/2013	113.00	Call	Bond Future	30.0000	0.0300	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	1,992.5500	1.9925	100.000	0	0	0
2012/11/01	ES33	01/11/2012			Bond Future	9.1111	86.1352	9.0550	86.5958	(0.616)	0.0000	0.0000	0
2012/11/01	ES33	01/11/2012	9.20	Call	Bond Future	722.2700	0.7223	1,182.8900	1.1829	63.774	0	0	0
2012/11/01	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	ES33	07/02/2013			Bond Future	9.2225	87.3376	9.1696	87.7630	(0.573)	0.0000	0.0000	303
2012/11/01	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	ES33	07/02/2013	8.54	Put	Bond Future	5,758.3400	5.7583	5,332.9000	5.3329	(7.388)	0	0	0
2012/11/01	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	ES33	07/02/2013	8.55	Put	Bond Future	5,669.6500	5.6697	5,244.2100	5.2442	(7.504)	0	0	0
2012/11/01	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	ES33	07/02/2013	8.56	Put	Bond Future	5,581.0900	5.5811	5,155.6500	5.1557	(7.623)	0	0	0
2012/11/01	GOVI	01/11/2012			GOVI	421.1040	421.1040	421.7340	421.7340	0.150	0.0000	0.0000	0
2012/11/01	GOVI	01/11/2012	403.96	Call	GOVI	171,440.0000	17.1440	177,740.0000	17.7740	3.675	0	0	0
2012/11/01	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	GOVI	07/02/2013			GOVI	427.1510	427.1510	427.7760	427.7760	0.146	0.0000	0.0000	333
2012/11/01	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	GOVI	07/02/2013	432.99	Put	GOVI	58,390.0000	5.8390	52,140.0000	5.2140	(10.704)	0	0	0
2012/11/01	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	GOVI	07/02/2013	433.00	Put	GOVI	58,490.0000	5.8490	52,240.0000	5.2240	(10.686)	0	0	0

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2012/11/01	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	GOVI	07/02/2013	433.01	Put	GOVI	58,590.0000	5.8590	52,340.0000	5.2340	(10.667)	0	0	0
2012/11/01	GOVI	02/05/2013			GOVI	432.5480	432.5480	433.1810	433.1810	0.146	0.0000	0.0000	0
2012/11/01	GOVI	02/05/2013	433.01	Call	GOVI	0.0000	0.0000	1,710.0000	0.1710	100.000	0	0	0
2012/11/01	GOVI	02/05/2013	433.01	Put	GOVI	4,620.0000	0.4620	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	GOVI	02/05/2013	432.99	Call	GOVI	0.0000	0.0000	1,910.0000	0.1910	100.000	0	0	0
2012/11/01	GOVI	02/05/2013	432.99	Put	GOVI	4,420.0000	0.4420	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	GOVI	02/05/2013	433.00	Call	GOVI	0.0000	0.0000	1,810.0000	0.1810	100.000	0	0	0
2012/11/01	GOVI	02/05/2013	433.00	Put	GOVI	4,520.0000	0.4520	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/01	IGOV	01/11/2012			Index Future	191.4800	191.4800	191.4790	191.4790	(0.001)	0.0000	0.0000	0
2012/11/01	IGOV	07/02/2013			Index Future	194.2300	194.2300	194.2480	194.2480	0.009	0.0000	0.0000	608
2012/11/01	IGOV	02/05/2013			Index Future	196.6840	196.6840	196.7020	196.7020	0.009	0.0000	0.0000	0
2012/11/01	ILBI	01/11/2012			Index Future	517.8650	517.8650	517.8650	517.8650	0.000	0.0000	0.0000	0
2012/11/01	ILBI	07/02/2013			Index Future	525.1520	525.1520	525.1520	525.1520	0.000	0.0000	0.0000	169
2012/11/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/01	JBAF	21/11/2012			Jibar Tradeable Future	5.0300	94.9700	5.0500	94.9500	0.398	0.0000	0.0000	0
2012/11/01	JBAF	19/12/2012			Jibar Tradeable Future	5.0000	95.0000	5.0300	94.9700	0.600	0.0000	0.0000	840
2012/11/01	JBAF	16/01/2013			Jibar Tradeable Future	4.9600	95.0400	4.9900	95.0100	0.605	0.0000	0.0000	0
2012/11/01	JBAF	20/02/2013			Jibar Tradeable Future	4.9200	95.0800	4.9400	95.0600	0.407	0.0000	0.0000	0
2012/11/01	JBAF	20/03/2013			Jibar Tradeable Future	4.9100	95.0900	4.9400	95.0600	0.611	0.0000	0.0000	1,000
2012/11/01	JBAF	17/04/2013			Jibar Tradeable Future	4.9000	95.1000	4.9300	95.0700	0.612	0.0000	0.0000	0
2012/11/01	JBAF	19/06/2013			Jibar Tradeable Future	4.9200	95.0800	4.9500	95.0500	0.610	0.0000	0.0000	500
2012/11/01	JBAF	18/09/2013			Jibar Tradeable Future	4.9900	95.0100	5.0300	94.9700	0.802	0.0000	0.0000	2,200
2012/11/01	JBAF	18/12/2013			Jibar Tradeable Future	5.1400	94.8600	5.1800	94.8200	0.778	0.0000	0.0000	1,500
2012/11/01	JBAF	19/03/2014			Jibar Tradeable Future	5.3000	94.7000	5.3600	94.6400	1.132	0.0000	0.0000	800
2012/11/01	JBAF	18/06/2014			Jibar Tradeable Future	5.4600	94.5400	5.5300	94.4700	1.282	0.0000	0.0000	800
2012/11/01	JBAF	17/09/2014			Jibar Tradeable Future	5.6300	94.3700	5.7300	94.2700	1.776	0.0000	0.0000	0
2012/11/01	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/01	R023	01/11/2012			Bond Future	7.1908	105.4430	7.1550	105.7074	(0.497)	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
2012/11/01	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	01/11/2012	7.04	Put	Bond Future	1,120.9400	1.1209	856.5100	0.8565	(23.590)	0	0	0
2012/11/01	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	01/11/2012	7.05	Put	Bond Future	1,046.1000	1.0461	781.6700	0.7817	(25.278)	0	0	0
2012/11/01	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	01/11/2012	7.06	Put	Bond Future	971.3300	0.9713	706.9000	0.7069	(27.223)	0	0	0
2012/11/01	R023	07/02/2013			Bond Future	7.2689	106.9149	7.2316	107.1832	(0.512)	0.0000	0.0000	1,775
2012/11/01	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	07/02/2013	7.04	Put	Bond Future	1,663.8800	1.6639	1,395.5400	1.3955	(16.127)	0	0	0
2012/11/01	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	07/02/2013	7.05	Put	Bond Future	1,590.4600	1.5905	1,322.1200	1.3221	(16.872)	0	0	0
2012/11/01	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	07/02/2013	7.06	Put	Bond Future	1,517.1100	1.5171	1,248.7700	1.2488	(17.688)	0	0	0
2012/11/01	R023	02/05/2013			Bond Future	7.3341	104.2901	7.2956	104.5617	(0.525)	0.0000	0.0000	2
2012/11/01	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	02/05/2013	7.06	Put	Bond Future	1,953.3300	1.9533	1,681.7500	1.6818	(13.903)	0	0	0
2012/11/01	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	02/05/2013	7.04	Put	Bond Future	2,097.7100	2.0977	1,826.1300	1.8261	(12.946)	0	0	0
2012/11/01	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	02/05/2013	7.05	Put	Bond Future	2,025.4900	2.0255	1,753.9100	1.7539	(13.408)	0	0	0
2012/11/01	R023	01/08/2013			Bond Future	7.3000	106.4005	7.3648	105.9526	0.887	0.0000	0.0000	0
2012/11/01	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	01/08/2013	7.29	Put	Bond Future	69.3700	0.0694	517.1700	0.5172	645.524	0	0	0
2012/11/01	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	447.8000	0.4478	100.000	0	0	0
2012/11/01	R023	01/08/2013	7.31	Call	Bond Future	69.3100	0.0693	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	378.4900	0.3785	100.000	0	0	0
2012/11/01	R157	01/11/2012			Bond Future	5.4653	122.9053	5.4600	122.9208	(0.096)	0.0000	0.0000	0
2012/11/01	R157	01/11/2012	5.78	Call	Bond Future	924.1200	0.9241	939.6700	0.9397	1.683	0	0	0
2012/11/01	R157	01/11/2012	5.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R157	01/11/2012	6.24	Call	Bond Future	2,258.6400	2.2586	2,274.1900	2.2742	0.688	0	0	0
2012/11/01	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R157	07/02/2013			Bond Future	5.4996	124.6210	5.4880	124.6520	(0.212)	0.0000	0.0000	12,671
2012/11/01	R157	07/02/2013	6.28	Call	Bond Future	2,112.0800	2.1121	2,139.4300	2.1394	1.295	0	0	0
2012/11/01	R157	07/02/2013	6.28	Put	Bond Future	57.2100	0.0572	53.5600	0.0536	(6.380)	0	0	0
2012/11/01	R157	02/05/2013			Bond Future	5.5242	119.3209	5.5112	119.3524	(0.235)	0.0000	0.0000	141
2012/11/01	R157	02/05/2013	5.34	Call	Bond Future	513.4200	0.5134	524.3300	0.5243	2.125	0	0	0
2012/11/01	R157	02/05/2013	5.34	Put	Bond Future	960.6400	0.9606	940.1300	0.9401	(2.135)	0	0	0
2012/11/01	R157	02/05/2013	5.35	Call	Bond Future	523.5100	0.5235	534.5800	0.5346	2.115	0	0	0
2012/11/01	R157	02/05/2013	5.35	Put	Bond Future	946.3900	0.9464	926.0400	0.9260	(2.150)	0	0	0
2012/11/01	R157	02/05/2013	5.36	Call	Bond Future	533.7300	0.5337	544.9600	0.5450	2.104	0	0	0
2012/11/01	R157	02/05/2013	5.36	Put	Bond Future	932.2800	0.9323	912.0900	0.9121	(2.166)	0	0	0
2012/11/01	R157	07/11/2013			Bond Future	5.6538	115.6719	5.6364	115.7045	(0.307)	0.0000	0.0000	0
2012/11/01	R157	07/11/2013	5.59	Call	Bond Future	912.5500	0.9125	927.1700	0.9272	1.602	0	0	0
2012/11/01	R157	07/11/2013	5.59	Put	Bond Future	1,032.5100	1.0325	1,014.4500	1.0144	(1.749)	0	0	0
2012/11/01	R157	07/11/2013	5.60	Call	Bond Future	921.5400	0.9215	936.2600	0.9363	1.597	0	0	0
2012/11/01	R157	07/11/2013	5.60	Put	Bond Future	1,022.6800	1.0227	1,004.7200	1.0047	(1.756)	0	0	0

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2012/11/01	R157	07/11/2013	5.61	Call	Bond Future	930.5900	0.9306	945.4100	0.9454	1.593	0	0	0
2012/11/01	R157	07/11/2013	5.61	Put	Bond Future	1,012.9100	1.0129	995.0500	0.9950	(1.763)	0	0	0
2012/11/01	R186	01/11/2012			Bond Future	7.7208	127.5880	7.6800	127.9930	(0.529)	0.0000	0.0000	0
2012/11/01	R186	01/11/2012	7.82	Call	Bond Future	1,025.3900	1.0254	1,380.7500	1.3807	34.656	0	0	0
2012/11/01	R186	01/11/2012	7.82	Put	Bond Future	49.5900	0.0496	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	R186	01/11/2012	8.00	Call	Bond Future	2,719.4500	2.7194	3,124.2700	3.1243	14.886	0	0	0
2012/11/01	R186	01/11/2012	8.00	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	R186	01/11/2012	8.50	Call	Bond Future	7,381.6000	7.3816	7,786.5500	7.7865	5.486	0	0	0
2012/11/01	R186	01/11/2012	8.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R186	01/11/2012	8.82	Call	Bond Future	10,231.7700	10.2318	10,636.7200	10.6367	3.958	0	0	0
2012/11/01	R186	01/11/2012	8.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R186	07/02/2013			Bond Future	7.8054	124.0794	7.7683	124.4400	(0.476)	0.0000	0.0000	37,805
2012/11/01	R186	07/02/2013	8.00	Call	Bond Future	4,456.8500	4.4569	4,658.7900	4.6588	4.531	0	0	0
2012/11/01	R186	07/02/2013	8.00	Put	Bond Future	2,594.2000	2.5942	2,435.5900	2.4356	(6.114)	0	0	150
2012/11/01	R186	07/02/2013	8.32	Call	Bond Future	6,398.6800	6.3987	6,647.5600	6.6476	3.890	0	0	0
2012/11/01	R186	07/02/2013	8.32	Put	Bond Future	1,558.4500	1.5584	1,446.7800	1.4468	(7.165)	0	0	2,000
2012/11/01	R186	07/02/2013	7.50	Call	Bond Future	2,151.7100	2.1517	2,273.8600	2.2739	5.677	0	0	575
2012/11/01	R186	07/02/2013	7.50	Put	Bond Future	5,158.4600	5.1585	4,920.0600	4.9201	(4.622)	0	0	0
2012/11/01	R186	07/02/2013	8.47	Call	Bond Future	7,404.6900	7.4047	7,672.7300	7.6727	3.620	0	0	0
2012/11/01	R186	07/02/2013	8.47	Put	Bond Future	1,204.5100	1.2045	1,112.0000	1.1120	(7.680)	0	0	0
2012/11/01	R186	07/02/2013	7.75	Call	Bond Future	3,178.2400	3.1782	3,340.1200	3.3401	5.093	0	0	1,000
2012/11/01	R186	07/02/2013	7.75	Put	Bond Future	3,716.4200	3.7164	3,517.7500	3.5177	(5.346)	0	0	0
2012/11/01	R186	07/02/2013	7.00	Call	Bond Future	811.6400	0.8116	867.8700	0.8679	6.928	0	0	10,300
2012/11/01	R186	07/02/2013	7.00	Put	Bond Future	8,967.6200	8.9676	8,663.3000	8.6633	(3.394)	0	0	0
2012/11/01	R186	07/02/2013	7.25	Call	Bond Future	1,368.7500	1.3688	1,454.8700	1.4549	6.292	0	0	670
2012/11/01	R186	07/02/2013	7.25	Put	Bond Future	6,914.0000	6.9140	6,639.5700	6.6396	(3.969)	0	0	0
2012/11/01	R186	02/05/2013			Bond Future	7.8807	125.5742	7.8423	125.9392	(0.487)	0.0000	0.0000	12
2012/11/01	R186	02/05/2013	7.40	Call	Bond Future	2,756.0000	2.7560	2,878.7900	2.8788	4.455	0	0	0
2012/11/01	R186	02/05/2013	7.40	Put	Bond Future	7,440.8600	7.4409	7,198.7200	7.1987	(3.254)	0	0	0
2012/11/01	R186	02/05/2013	7.41	Call	Bond Future	2,790.1100	2.7901	2,914.0300	2.9140	4.441	0	0	0
2012/11/01	R186	02/05/2013	7.41	Put	Bond Future	7,374.9600	7.3750	7,133.9500	7.1339	(3.268)	0	0	0
2012/11/01	R186	02/05/2013	7.39	Call	Bond Future	2,722.1500	2.7221	2,843.8300	2.8438	4.470	0	0	0
2012/11/01	R186	02/05/2013	7.39	Put	Bond Future	7,507.1300	7.5071	7,263.8800	7.2639	(3.240)	0	0	0
2012/11/01	R186	07/11/2013			Bond Future	8.0709	123.5408	8.0297	123.9158	(0.511)	0.0000	0.0000	0
2012/11/01	R186	07/11/2013	8.14	Call	Bond Future	7,641.6700	7.6417	7,837.0100	7.8370	2.556	0	0	0
2012/11/01	R186	07/11/2013	8.14	Put	Bond Future	7,017.9900	7.0180	6,838.4000	6.8384	(2.559)	0	0	0
2012/11/01	R186	07/11/2013	8.15	Call	Bond Future	7,688.2300	7.6882	7,884.2900	7.8843	2.550	0	0	0
2012/11/01	R186	07/11/2013	8.15	Put	Bond Future	6,974.6300	6.9746	6,795.7600	6.7958	(2.565)	0	0	0
2012/11/01	R186	07/11/2013	8.16	Call	Bond Future	7,734.9100	7.7349	7,931.7000	7.9317	2.544	0	0	0
2012/11/01	R186	07/11/2013	8.16	Put	Bond Future	6,931.4900	6.9315	6,753.3500	6.7534	(2.570)	0	0	0
2012/11/01	R186	07/11/2013	8.75	Call	Bond Future	10,686.7800	10.6868	10,924.4300	10.9244	2.224	0	0	0
2012/11/01	R186	07/11/2013	8.75	Put	Bond Future	4,748.5000	4.7485	4,611.2200	4.6112	(2.891)	0	0	130
2012/11/01	R189	01/11/2012			Bond Future	213.5005	213.5005	213.4885	213.4885	(0.006)	0.0000	0.0000	0
2012/11/01	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R189	01/11/2012	218.99	Put	Bond Future	5,489.5000	5.4895	5,501.5200	5.5015	0.219	0	0	0
2012/11/01	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/01	R189	01/11/2012	219.00	Put	Bond Future	5,499.5000	5.4995	5,511.5200	5.5115	0.219	0	0	0
2012/11/01	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R189	01/11/2012	219.01	Put	Bond Future	5,509.5000	5.5095	5,521.5200	5.5215	0.218	0	0	0
2012/11/01	R189	07/02/2013			Bond Future	216.5672	216.5672	216.5551	216.5551	(0.006)	0.0000	0.0000	154
2012/11/01	R189	07/02/2013	212.99	Call	Bond Future	3,577.1600	3.5772	3,565.1200	3.5651	(0.337)	0	0	0
2012/11/01	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R189	07/02/2013	213.00	Call	Bond Future	3,567.1600	3.5672	3,555.1200	3.5551	(0.338)	0	0	0
2012/11/01	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R189	07/02/2013	213.01	Call	Bond Future	3,557.1600	3.5572	3,545.1200	3.5451	(0.338)	0	0	0
2012/11/01	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R197	01/11/2012			Bond Future	280.1970	280.1970	280.1879	280.1879	(0.003)	0.0000	0.0000	0
2012/11/01	R197	01/11/2012	266.99	Call	Bond Future	13,207.0400	13.2070	13,197.9500	13.1980	(0.069)	0	0	0
2012/11/01	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R197	01/11/2012	267.00	Call	Bond Future	13,197.0400	13.1970	13,187.9500	13.1880	(0.069)	0	0	0
2012/11/01	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R197	01/11/2012	267.01	Call	Bond Future	13,187.0400	13.1870	13,177.9500	13.1780	(0.069)	0	0	0
2012/11/01	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R197	07/02/2013			Bond Future	278.9135	278.9135	278.9043	278.9043	(0.003)	0.0000	0.0000	2,043
2012/11/01	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R197	07/02/2013	278.99	Put	Bond Future	76.5400	0.0765	85.7200	0.0857	11.994	0	0	0
2012/11/01	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R197	07/02/2013	279.00	Put	Bond Future	86.5400	0.0865	95.7200	0.0957	10.608	0	0	0
2012/11/01	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R197	07/02/2013	279.01	Put	Bond Future	96.5400	0.0965	105.7200	0.1057	9.509	0	0	0
2012/11/01	R197	02/05/2013			Bond Future	282.4363	282.4363	282.4271	282.4271	(0.003)	0.0000	0.0000	40
2012/11/01	R197	02/05/2013	282.39	Call	Bond Future	46.3400	0.0463	37.0600	0.0371	(20.026)	0	0	0
2012/11/01	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R197	02/05/2013	282.40	Call	Bond Future	36.3400	0.0363	27.0600	0.0271	(25.537)	0	0	0
2012/11/01	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R197	02/05/2013	282.41	Call	Bond Future	26.3400	0.0263	17.0600	0.0171	(35.232)	0	0	0
2012/11/01	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R201	01/11/2012			Bond Future	5.0397	110.6714	5.0500	110.6499	0.205	0.0000	0.0000	0
2012/11/01	R201	01/11/2012	5.11	Call	Bond Future	148.8900	0.1489	124.9600	0.1250	(16.072)	0	0	0
2012/11/01	R201	01/11/2012	5.11	Put	Bond Future	2.3700	0.0024	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	R201	07/02/2013			Bond Future	5.0098	107.8083	5.0217	107.7867	0.237	0.0000	0.0000	1,560
2012/11/01	R201	07/02/2013	4.98	Call	Bond Future	320.2700	0.3203	308.3200	0.3083	(3.731)	0	0	0
2012/11/01	R201	07/02/2013	4.98	Put	Bond Future	374.7400	0.3747	384.4300	0.3844	2.586	0	0	0
2012/11/01	R201	02/05/2013			Bond Future	4.9719	109.1071	4.9856	109.0853	0.274	0.0000	0.0000	4
2012/11/01	R201	02/05/2013	4.04	Call	Bond Future	23.7700	0.0238	22.2300	0.0222	(6.479)	0	0	0
2012/11/01	R201	02/05/2013	4.04	Put	Bond Future	1,532.2100	1.5322	1,552.5300	1.5525	1.326	0	0	0
2012/11/01	R201	02/05/2013	4.05	Call	Bond Future	24.8100	0.0248	23.2200	0.0232	(6.409)	0	0	0
2012/11/01	R201	02/05/2013	4.05	Put	Bond Future	1,516.9200	1.5169	1,537.1900	1.5372	1.336	0	0	0
2012/11/01	R201	02/05/2013	4.06	Call	Bond Future	25.9000	0.0259	24.2500	0.0242	(6.371)	0	0	0
2012/11/01	R201	02/05/2013	4.06	Put	Bond Future	1,501.6700	1.5017	1,521.8800	1.5219	1.346	0	0	0
2012/11/01	R201	07/11/2013			Bond Future	4.9010	107.5308	4.9211	107.5087	0.409	0.0000	0.0000	0
2012/11/01	R201	07/11/2013	4.80	Call	Bond Future	411.9600	0.4120	401.1900	0.4012	(2.614)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/01	R201	07/11/2013	4.80	Put	Bond Future	522.9900	0.5230	534.2500	0.5342	2.153	0	0	0
2012/11/01	R201	07/11/2013	4.81	Call	Bond Future	417.4700	0.4175	406.6200	0.4066	(2.599)	0	0	0
2012/11/01	R201	07/11/2013	4.81	Put	Bond Future	517.5000	0.5175	528.6800	0.5287	2.160	0	0	0
2012/11/01	R201	07/11/2013	4.79	Call	Bond Future	406.4900	0.4065	395.8000	0.3958	(2.630)	0	0	0
2012/11/01	R201	07/11/2013	4.79	Put	Bond Future	528.5200	0.5285	539.8600	0.5399	2.146	0	0	0
2012/11/01	R202	01/11/2012			Bond Future	208.2343	208.2343	208.2314	208.2314	(0.001)	0.0000	0.0000	0
2012/11/01	R202	01/11/2012	191.99	Call	Bond Future	16,244.3400	16.2443	16,241.4300	16.2414	(0.018)	0	0	0
2012/11/01	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R202	01/11/2012	192.00	Call	Bond Future	16,234.3400	16.2343	16,231.4300	16.2314	(0.018)	0	0	0
2012/11/01	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R202	01/11/2012	192.01	Call	Bond Future	16,224.3400	16.2243	16,221.4300	16.2214	(0.018)	0	0	0
2012/11/01	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R202	07/02/2013			Bond Future	208.4057	208.4057	208.4031	208.4031	(0.001)	0.0000	0.0000	49,901
2012/11/01	R202	07/02/2013	204.99	Call	Bond Future	3,415.7300	3.4157	3,413.1400	3.4131	(0.076)	0	0	0
2012/11/01	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R202	07/02/2013	205.00	Call	Bond Future	3,405.7300	3.4057	3,403.1400	3.4031	(0.076)	0	0	0
2012/11/01	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R202	07/02/2013	205.01	Call	Bond Future	3,395.7300	3.3957	3,393.1400	3.3931	(0.076)	0	0	0
2012/11/01	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R202	02/05/2013			Bond Future	211.0382	211.0382	211.0353	211.0353	(0.001)	0.0000	0.0000	1
2012/11/01	R202	02/05/2013	211.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R202	02/05/2013	211.04	Put	Bond Future	1.8200	0.0018	4.7200	0.0047	159.341	0	0	0
2012/11/01	R202	02/05/2013	211.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R202	02/05/2013	211.05	Put	Bond Future	11.8200	0.0118	14.7200	0.0147	24.535	0	0	0
2012/11/01	R202	02/05/2013	211.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R202	02/05/2013	211.06	Put	Bond Future	21.8200	0.0218	24.7200	0.0247	13.291	0	0	0
2012/11/01	R203	01/11/2012			Bond Future	5.8304	111.2795	5.8300	111.2813	(0.007)	0.0000	0.0000	0
2012/11/01	R203	01/11/2012	6.87	Call	Bond Future	4,491.0300	4.4910	4,492.8500	4.4929	0.041	0	0	0
2012/11/01	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R203	07/02/2013			Bond Future	5.8760	112.8329	5.8755	112.8350	(0.008)	0.0000	0.0000	15,079
2012/11/01	R203	07/02/2013	5.54	Call	Bond Future	470.1800	0.4702	466.3200	0.4663	(0.821)	0	0	10,000
2012/11/01	R203	07/02/2013	5.54	Put	Bond Future	1,890.5900	1.8906	1,884.6700	1.8847	(0.313)	0	0	0
2012/11/01	R203	07/02/2013	6.11	Call	Bond Future	1,603.4500	1.6034	1,599.8700	1.5999	(0.223)	0	0	12,600
2012/11/01	R203	07/02/2013	6.11	Put	Bond Future	627.3500	0.6273	621.7100	0.6217	(0.899)	0	0	3,254
2012/11/01	R203	07/02/2013	6.65	Call	Bond Future	3,340.2500	3.3402	3,339.4400	3.3394	(0.024)	0	0	0
2012/11/01	R203	07/02/2013	6.65	Put	Bond Future	151.9200	0.1519	149.0500	0.1490	(1.889)	0	0	30,250
2012/11/01	R203	07/02/2013	6.94	Call	Bond Future	4,414.9900	4.4150	4,415.4600	4.4155	0.011	0	0	0
2012/11/01	R203	07/02/2013	6.94	Put	Bond Future	61.3900	0.0614	59.8000	0.0598	(2.590)	0	0	0
2012/11/01	R203	02/05/2013			Bond Future	5.9131	110.0359	5.9125	110.0380	(0.009)	0.0000	0.0000	22
2012/11/01	R203	02/05/2013	5.90	Call	Bond Future	1,346.3100	1.3463	1,343.6100	1.3436	(0.201)	0	0	0
2012/11/01	R203	02/05/2013	5.90	Put	Bond Future	1,398.5700	1.3986	1,393.7600	1.3938	(0.344)	0	0	0
2012/11/01	R203	02/05/2013	5.91	Call	Bond Future	1,366.5100	1.3665	1,363.8200	1.3638	(0.197)	0	0	0
2012/11/01	R203	02/05/2013	5.91	Put	Bond Future	1,378.8100	1.3788	1,374.0100	1.3740	(0.348)	0	0	0
2012/11/01	R203	02/05/2013	5.89	Call	Bond Future	1,326.2800	1.3263	1,323.5700	1.3236	(0.204)	0	0	0
2012/11/01	R203	02/05/2013	5.89	Put	Bond Future	1,418.5200	1.4185	1,413.7000	1.4137	(0.340)	0	0	0
2012/11/01	R203	07/11/2013			Bond Future	6.0381	108.7890	6.0374	108.7916	(0.012)	0.0000	0.0000	0

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2012/11/01	R203	07/11/2013	6.00	Call	Bond Future	1,967.3000	1.9673	1,965.8600	1.9659	(0.073)	0	0	0
2012/11/01	R203	07/11/2013	6.00	Put	Bond Future	2,102.2900	2.1023	2,098.2700	2.0983	(0.191)	0	0	0
2012/11/01	R203	07/11/2013	6.01	Call	Bond Future	1,985.2300	1.9852	1,983.7900	1.9838	(0.073)	0	0	0
2012/11/01	R203	07/11/2013	6.01	Put	Bond Future	2,084.8100	2.0848	2,080.7900	2.0808	(0.193)	0	0	0
2012/11/01	R203	07/11/2013	5.99	Call	Bond Future	1,949.9000	1.9499	1,948.4500	1.9484	(0.074)	0	0	0
2012/11/01	R203	07/11/2013	5.99	Put	Bond Future	2,120.3200	2.1203	2,116.2900	2.1163	(0.190)	0	0	0
2012/11/01	R204	01/11/2012			Bond Future	6.1205	112.4840	6.1150	112.5132	(0.089)	0.0000	0.0000	0
2012/11/01	R204	01/11/2012	7.22	Call	Bond Future	5,675.1100	5.6751	5,704.2800	5.7043	0.514	0	0	0
2012/11/01	R204	01/11/2012	7.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R204	07/02/2013			Bond Future	6.1714	110.0240	6.1656	110.0538	(0.094)	0.0000	0.0000	11,695
2012/11/01	R204	07/02/2013	7.29	Call	Bond Future	5,625.7900	5.6258	5,651.9300	5.6519	0.465	0	0	0
2012/11/01	R204	07/02/2013	7.29	Put	Bond Future	86.8300	0.0868	83.1600	0.0832	(4.227)	0	0	0
2012/11/01	R204	02/05/2013			Bond Future	6.2178	111.3496	6.2116	111.3797	(0.099)	0.0000	0.0000	24
2012/11/01	R204	02/05/2013	6.29	Call	Bond Future	2,083.4100	2.0834	2,094.5000	2.0945	0.532	0	0	0
2012/11/01	R204	02/05/2013	6.29	Put	Bond Future	1,728.6100	1.7286	1,709.5200	1.7095	(1.104)	0	0	0
2012/11/01	R204	02/05/2013	6.30	Call	Bond Future	2,109.9800	2.1100	2,121.2100	2.1212	0.532	0	0	0
2012/11/01	R204	02/05/2013	6.30	Put	Bond Future	1,706.1700	1.7062	1,687.2200	1.6872	(1.111)	0	0	0
2012/11/01	R204	02/05/2013	6.31	Call	Bond Future	2,136.7500	2.1368	2,148.1000	2.1481	0.531	0	0	0
2012/11/01	R204	02/05/2013	6.31	Put	Bond Future	1,683.9600	1.6840	1,665.1300	1.6651	(1.118)	0	0	0
2012/11/01	R204	07/11/2013			Bond Future	6.3551	110.2154	6.3481	110.2468	(0.110)	0.0000	0.0000	0
2012/11/01	R204	07/11/2013	6.30	Call	Bond Future	2,645.1800	2.6452	2,657.1700	2.6572	0.453	0	0	0
2012/11/01	R204	07/11/2013	6.30	Put	Bond Future	2,892.7700	2.8928	2,873.2900	2.8733	(0.673)	0	0	0
2012/11/01	R204	07/11/2013	6.31	Call	Bond Future	2,667.4200	2.6674	2,679.5000	2.6795	0.453	0	0	0
2012/11/01	R204	07/11/2013	6.31	Put	Bond Future	2,870.0100	2.8700	2,850.6200	2.8506	(0.676)	0	0	0
2012/11/01	R204	07/11/2013	7.00	Call	Bond Future	4,458.1500	4.4581	4,475.7600	4.4758	0.395	0	0	0
2012/11/01	R204	07/11/2013	7.00	Put	Bond Future	1,611.0300	1.6110	1,597.1700	1.5972	(0.860)	0	0	180
2012/11/01	R204	07/11/2013	6.29	Call	Bond Future	2,623.0400	2.6230	2,634.9600	2.6350	0.454	0	0	0
2012/11/01	R204	07/11/2013	6.29	Put	Bond Future	2,915.6500	2.9156	2,896.1000	2.8961	(0.671)	0	0	0
2012/11/01	R206	01/11/2012			Bond Future	5.0744	105.0799	5.0700	105.0850	(0.087)	0.0000	0.0000	0
2012/11/01	R206	01/11/2012	5.05	Call	Bond Future	10.5800	0.0106	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	R206	01/11/2012	5.05	Put	Bond Future	39.0700	0.0391	23.3200	0.0233	(40.312)	0	0	0
2012/11/01	R206	07/02/2013			Bond Future	5.0214	102.7818	5.0024	102.7991	(0.379)	0.0000	0.0000	1,120
2012/11/01	R206	07/02/2013	4.76	Call	Bond Future	115.6800	0.1157	120.4800	0.1205	4.149	0	0	0
2012/11/01	R206	07/02/2013	4.76	Put	Bond Future	353.2600	0.3533	340.7800	0.3408	(3.533)	0	0	0
2012/11/01	R206	02/05/2013			Bond Future	4.9503	104.0200	4.9246	104.0375	(0.518)	0.0000	0.0000	23
2012/11/01	R206	02/05/2013	3.39	Call	Bond Future	24.1700	0.0242	25.2000	0.0252	4.261	0	0	0
2012/11/01	R206	02/05/2013	3.39	Put	Bond Future	1,099.3600	1.0994	1,082.8700	1.0829	(1.500)	0	0	0
2012/11/01	R206	02/05/2013	3.40	Call	Bond Future	24.6800	0.0247	25.7300	0.0257	4.254	0	0	0
2012/11/01	R206	02/05/2013	3.40	Put	Bond Future	1,092.9200	1.0929	1,076.4500	1.0764	(1.507)	0	0	0
2012/11/01	R206	02/05/2013	3.41	Call	Bond Future	25.2000	0.0252	26.2700	0.0263	4.246	0	0	0
2012/11/01	R206	02/05/2013	3.41	Put	Bond Future	1,086.4900	1.0865	1,070.0400	1.0700	(1.514)	0	0	0
2012/11/01	R206	07/11/2013			Bond Future	4.3786	102.9595	4.2761	102.9779	(2.343)	0.0000	0.0000	0
2012/11/01	R206	07/11/2013	4.30	Call	Bond Future	407.6900	0.4077	416.3300	0.4163	2.119	0	0	0
2012/11/01	R206	07/11/2013	4.30	Put	Bond Future	421.7800	0.4218	412.0400	0.4120	(2.309)	0	0	0
2012/11/01	R206	07/11/2013	4.31	Call	Bond Future	408.5700	0.4086	417.2200	0.4172	2.117	0	0	0
2012/11/01	R206	07/11/2013	4.31	Put	Bond Future	420.8700	0.4209	411.1400	0.4111	(2.312)	0	0	0

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2012/11/01	R206	07/11/2013	4.29	Call	Bond Future	406.8000	0.4068	415.4300	0.4154	2.121	0	0	0
2012/11/01	R206	07/11/2013	4.29	Put	Bond Future	422.6900	0.4227	412.9400	0.4129	(2.307)	0	0	0
2012/11/01	R207	01/11/2012			Bond Future	6.4656	106.6869	6.4500	106.7777	(0.241)	0.0000	0.0000	0
2012/11/01	R207	01/11/2012	7.58	Call	Bond Future	6,260.5400	6.2605	6,351.3800	6.3514	1.451	0	0	0
2012/11/01	R207	01/11/2012	7.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R207	07/02/2013			Bond Future	6.5257	104.5367	6.4988	104.6883	(0.412)	0.0000	0.0000	6,741
2012/11/01	R207	07/02/2013	7.66	Call	Bond Future	6,275.9300	6.2759	6,415.5700	6.4156	2.225	0	0	0
2012/11/01	R207	07/02/2013	7.66	Put	Bond Future	119.5800	0.1196	107.7000	0.1077	(9.935)	0	0	0
2012/11/01	R207	02/05/2013			Bond Future	6.5823	105.7961	6.5542	105.9495	(0.426)	0.0000	0.0000	0
2012/11/01	R207	02/05/2013	6.44	Call	Bond Future	1,868.1100	1.8681	1,932.6800	1.9327	3.456	0	0	0
2012/11/01	R207	02/05/2013	6.44	Put	Bond Future	2,648.7800	2.6488	2,559.9400	2.5599	(3.354)	0	0	0
2012/11/01	R207	02/05/2013	6.45	Call	Bond Future	1,892.7300	1.8927	1,957.8900	1.9579	3.443	0	0	0
2012/11/01	R207	02/05/2013	6.45	Put	Bond Future	2,618.3100	2.6183	2,530.0600	2.5301	(3.370)	0	0	0
2012/11/01	R207	02/05/2013	6.46	Call	Bond Future	1,917.5500	1.9175	1,983.3100	1.9833	3.429	0	0	0
2012/11/01	R207	02/05/2013	6.46	Put	Bond Future	2,588.0800	2.5881	2,500.4300	2.5004	(3.387)	0	0	0
2012/11/01	R207	07/11/2013			Bond Future	6.7364	104.9098	6.7053	105.0677	(0.463)	0.0000	0.0000	0
2012/11/01	R207	07/11/2013	6.70	Call	Bond Future	3,245.0600	3.2451	3,321.2500	3.3213	2.348	0	0	0
2012/11/01	R207	07/11/2013	6.70	Put	Bond Future	3,429.8100	3.4298	3,348.0800	3.3481	(2.383)	0	0	0
2012/11/01	R207	07/11/2013	6.71	Call	Bond Future	3,270.0800	3.2701	3,346.6400	3.3466	2.341	0	0	0
2012/11/01	R207	07/11/2013	6.71	Put	Bond Future	3,404.1100	3.4041	3,322.7500	3.3227	(2.390)	0	0	0
2012/11/01	R207	07/11/2013	6.69	Call	Bond Future	3,220.1500	3.2201	3,295.9500	3.2960	2.354	0	0	0
2012/11/01	R207	07/11/2013	6.69	Put	Bond Future	3,455.6600	3.4557	3,373.5400	3.3735	(2.376)	0	0	0
2012/11/01	R208	01/11/2012			Bond Future	6.6806	101.1178	6.6600	101.2491	(0.308)	0.0000	0.0000	0
2012/11/01	R208	01/11/2012	6.81	Call	Bond Future	827.5300	0.8275	951.0600	0.9511	14.928	0	0	0
2012/11/01	R208	01/11/2012	6.81	Put	Bond Future	7.7500	0.0078	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	R208	01/11/2012	7.50	Call	Bond Future	5,053.3800	5.0534	5,184.6600	5.1847	2.598	0	0	0
2012/11/01	R208	01/11/2012	7.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R208	01/11/2012	7.70	Call	Bond Future	6,238.4000	6.2384	6,369.6800	6.3697	2.104	0	0	0
2012/11/01	R208	01/11/2012	7.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R208	07/02/2013			Bond Future	6.7441	102.5293	6.7173	102.6950	(0.397)	0.0000	0.0000	18,386
2012/11/01	R208	07/02/2013	6.00	Call	Bond Future	368.5600	0.3686	389.8100	0.3898	5.766	0	0	12,250
2012/11/01	R208	07/02/2013	6.00	Put	Bond Future	5,102.7300	5.1027	4,958.3000	4.9583	(2.830)	0	0	0
2012/11/01	R208	07/02/2013	7.78	Call	Bond Future	6,375.2200	6.3752	6,522.0200	6.5220	2.303	0	0	0
2012/11/01	R208	07/02/2013	7.78	Put	Bond Future	216.5200	0.2165	197.6400	0.1976	(8.720)	0	0	0
2012/11/01	R208	07/02/2013	8.83	Call	Bond Future	11,933.4100	11.9334	12,098.0900	12.0981	1.380	0	0	0
2012/11/01	R208	07/02/2013	8.83	Put	Bond Future	6.9000	0.0069	5.9000	0.0059	(14.493)	0	0	0
2012/11/01	R208	02/05/2013			Bond Future	6.8000	100.3717	6.7722	100.5394	(0.409)	0.0000	0.0000	47
2012/11/01	R208	02/05/2013	6.64	Call	Bond Future	2,117.5300	2.1175	2,187.3800	2.1874	3.299	0	0	0
2012/11/01	R208	02/05/2013	6.64	Put	Bond Future	3,087.1500	3.0871	2,989.2800	2.9893	(3.170)	0	0	0
2012/11/01	R208	02/05/2013	6.65	Call	Bond Future	2,144.2800	2.1443	2,214.7400	2.2147	3.286	0	0	0
2012/11/01	R208	02/05/2013	6.65	Put	Bond Future	3,052.9500	3.0530	2,955.6900	2.9557	(3.186)	0	0	0
2012/11/01	R208	02/05/2013	6.66	Call	Bond Future	2,171.2200	2.1712	2,242.3100	2.2423	3.274	0	0	0
2012/11/01	R208	02/05/2013	6.66	Put	Bond Future	3,019.0000	3.0190	2,922.3700	2.9224	(3.201)	0	0	0
2012/11/01	R208	07/11/2013			Bond Future	6.9526	99.6325	6.9221	99.8051	(0.438)	0.0000	0.0000	0
2012/11/01	R208	07/11/2013	7.50	Call	Bond Future	5,695.2000	5.6952	5,800.8400	5.8008	1.855	0	0	0
2012/11/01	R208	07/11/2013	7.50	Put	Bond Future	2,655.9800	2.6560	2,589.0500	2.5890	(2.520)	0	0	230

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/11/01	R208	07/11/2013	6.79	Call	Bond Future	3,518.7800	3.5188	3,597.3700	3.5974	2.233	0	0	0
2012/11/01	R208	07/11/2013	6.79	Put	Bond Future	4,444.3000	4.4443	4,350.3200	4.3503	(2.115)	0	0	0
2012/11/01	R208	07/11/2013	6.80	Call	Bond Future	3,545.0200	3.5450	3,623.9900	3.6240	2.228	0	0	0
2012/11/01	R208	07/11/2013	6.80	Put	Bond Future	4,413.3100	4.4133	4,319.7100	4.3197	(2.121)	0	0	0
2012/11/01	R208	07/11/2013	6.81	Call	Bond Future	3,571.3600	3.5714	3,650.7300	3.6507	2.222	0	0	0
2012/11/01	R208	07/11/2013	6.81	Put	Bond Future	4,382.4700	4.3825	4,289.2700	4.2893	(2.127)	0	0	0
2012/11/01	R209	01/11/2012			Bond Future	8.5058	77.8808	8.4500	78.3438	(0.656)	0.0000	0.0000	0
2012/11/01	R209	01/11/2012	8.99	Call	Bond Future	3,840.9600	3.8410	4,303.9600	4.3040	12.054	0	0	0
2012/11/01	R209	01/11/2012	8.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R209	07/02/2013			Bond Future	8.5888	78.9679	8.5364	79.3953	(0.610)	0.0000	0.0000	11,677
2012/11/01	R209	07/02/2013	8.63	Call	Bond Future	2,801.7000	2.8017	3,023.3400	3.0233	7.911	0	0	0
2012/11/01	R209	07/02/2013	8.63	Put	Bond Future	2,468.2100	2.4682	2,262.4300	2.2624	(8.337)	0	0	11,000
2012/11/01	R209	07/02/2013	8.83	Call	Bond Future	3,693.0200	3.6930	3,955.3700	3.9554	7.104	0	0	0
2012/11/01	R209	07/02/2013	8.83	Put	Bond Future	1,771.8100	1.7718	1,606.7400	1.6067	(9.316)	0	0	14,000
2012/11/01	R209	07/02/2013	9.06	Call	Bond Future	4,854.2700	4.8543	5,158.8300	5.1588	6.274	0	0	0
2012/11/01	R209	07/02/2013	9.06	Put	Bond Future	1,170.7000	1.1707	1,047.8400	1.0478	(10.495)	0	0	0
2012/11/01	R209	02/05/2013			Bond Future	8.6610	76.7777	8.6073	77.2103	(0.620)	0.0000	0.0000	33
2012/11/01	R209	02/05/2013	8.01	Call	Bond Future	2,241.6600	2.2417	2,379.4800	2.3795	6.148	0	0	0
2012/11/01	R209	02/05/2013	8.01	Put	Bond Future	7,751.2000	7.7512	7,456.4200	7.4564	(3.803)	0	0	0
2012/11/01	R209	02/05/2013	7.99	Call	Bond Future	2,189.2000	2.1892	2,324.6100	2.3246	6.185	0	0	0
2012/11/01	R209	02/05/2013	7.99	Put	Bond Future	7,877.6500	7.8776	7,580.4600	7.5805	(3.773)	0	0	0
2012/11/01	R209	02/05/2013	8.00	Call	Bond Future	2,215.3300	2.2153	2,351.9500	2.3519	6.167	0	0	0
2012/11/01	R209	02/05/2013	8.00	Put	Bond Future	7,814.2500	7.8142	7,518.2700	7.5183	(3.788)	0	0	0
2012/11/01	R209	07/11/2013			Bond Future	8.8386	75.6653	8.7815	76.1096	(0.645)	0.0000	0.0000	0
2012/11/01	R209	07/11/2013	8.81	Call	Bond Future	6,777.8500	6.7778	7,010.9800	7.0110	3.440	0	0	0
2012/11/01	R209	07/11/2013	8.81	Put	Bond Future	7,000.1000	7.0001	6,788.8700	6.7889	(3.018)	0	0	0
2012/11/01	R209	07/11/2013	9.50	Call	Bond Future	9,531.2900	9.5313	9,815.9800	9.8160	2.987	0	0	0
2012/11/01	R209	07/11/2013	9.50	Put	Bond Future	4,666.1800	4.6662	4,506.5100	4.5065	(3.422)	0	0	180
2012/11/01	R209	07/11/2013	8.79	Call	Bond Future	6,703.1400	6.7031	6,934.6600	6.9347	3.454	0	0	0
2012/11/01	R209	07/11/2013	8.79	Put	Bond Future	7,081.4300	7.0814	6,868.5900	6.8686	(3.006)	0	0	0
2012/11/01	R209	07/11/2013	8.80	Call	Bond Future	6,740.4600	6.7405	6,972.7800	6.9728	3.447	0	0	0
2012/11/01	R209	07/11/2013	8.80	Put	Bond Future	7,040.6700	7.0407	6,828.6300	6.8286	(3.012)	0	0	0
2012/11/01	R210	01/11/2012			Bond Future	158.7033	158.7033	158.6998	158.6998	(0.002)	0.0000	0.0000	0
2012/11/01	R210	01/11/2012	144.99	Call	Bond Future	13,713.2800	13.7133	13,709.8000	13.7098	(0.025)	0	0	0
2012/11/01	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R210	01/11/2012	145.00	Call	Bond Future	13,703.2800	13.7033	13,699.8000	13.6998	(0.025)	0	0	0
2012/11/01	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R210	01/11/2012	145.01	Call	Bond Future	13,693.2800	13.6933	13,689.8000	13.6898	(0.025)	0	0	0
2012/11/01	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R210	07/02/2013			Bond Future	160.9828	160.9828	160.9794	160.9794	(0.002)	0.0000	0.0000	1,264
2012/11/01	R210	07/02/2013	156.99	Call	Bond Future	3,992.8000	3.9928	3,989.3600	3.9894	(0.086)	0	0	0
2012/11/01	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R210	07/02/2013	157.00	Call	Bond Future	3,982.8000	3.9828	3,979.3600	3.9794	(0.086)	0	0	0
2012/11/01	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R210	07/02/2013	157.01	Call	Bond Future	3,972.8000	3.9728	3,969.3600	3.9694	(0.087)	0	0	0
2012/11/01	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/01	R210	02/05/2013			Bond Future	161.1682	161.1682	161.1645	161.1645	(0.002)	0.0000	0.0000	7
2012/11/01	R210	02/05/2013	161.14	Call	Bond Future	28.1700	0.0282	24.5500	0.0246	(12.851)	0	0	0
2012/11/01	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R210	02/05/2013	161.15	Call	Bond Future	18.1700	0.0182	14.5500	0.0146	(19.923)	0	0	0
2012/11/01	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R210	02/05/2013	161.16	Call	Bond Future	8.1700	0.0082	4.5500	0.0046	(44.308)	0	0	0
2012/11/01	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	01/11/2012			Bond Future	123.7646	123.7646	123.7573	123.7573	(0.006)	0.0000	0.0000	0
2012/11/01	R211	01/11/2012	121.99	Call	Bond Future	1,774.5700	1.7746	1,767.3400	1.7673	(0.407)	0	0	0
2012/11/01	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	01/11/2012	122.00	Call	Bond Future	1,764.5700	1.7646	1,757.3400	1.7573	(0.410)	0	0	0
2012/11/01	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	01/11/2012	122.01	Call	Bond Future	1,754.5700	1.7546	1,747.3400	1.7473	(0.412)	0	0	0
2012/11/01	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	07/02/2013			Bond Future	124.1201	124.1201	124.1129	124.1129	(0.006)	0.0000	0.0000	703
2012/11/01	R211	07/02/2013	122.99	Call	Bond Future	1,130.1300	1.1301	1,122.8600	1.1229	(0.643)	0	0	0
2012/11/01	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	07/02/2013	123.00	Call	Bond Future	1,120.1300	1.1201	1,112.8600	1.1129	(0.649)	0	0	0
2012/11/01	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	07/02/2013	123.01	Call	Bond Future	1,110.1300	1.1101	1,102.8600	1.1029	(0.655)	0	0	0
2012/11/01	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	02/05/2013			Bond Future	125.6879	125.6879	125.6805	125.6805	(0.006)	0.0000	0.0000	7
2012/11/01	R211	02/05/2013	125.69	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	02/05/2013	125.69	Put	Bond Future	2.0800	0.0021	9.5300	0.0095	358.173	0	0	0
2012/11/01	R211	02/05/2013	125.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	02/05/2013	125.70	Put	Bond Future	12.0800	0.0121	19.5300	0.0195	61.672	0	0	0
2012/11/01	R211	02/05/2013	125.71	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R211	02/05/2013	125.71	Put	Bond Future	22.0800	0.0221	29.5300	0.0295	33.741	0	0	0
2012/11/01	R212	01/11/2012			Bond Future	129.2071	129.2071	129.2025	129.2025	(0.004)	0.0000	0.0000	0
2012/11/01	R212	01/11/2012	121.99	Call	Bond Future	7,217.0700	7.2171	7,212.5200	7.2125	(0.063)	0	0	0
2012/11/01	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R212	01/11/2012	122.00	Call	Bond Future	7,207.0700	7.2071	7,202.5200	7.2025	(0.063)	0	0	0
2012/11/01	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R212	01/11/2012	122.01	Call	Bond Future	7,197.0700	7.1971	7,192.5200	7.1925	(0.063)	0	0	0
2012/11/01	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R212	07/02/2013			Bond Future	129.5019	129.5019	129.6050	129.6050	0.080	0.0000	0.0000	3,165
2012/11/01	R212	07/02/2013	128.99	Call	Bond Future	511.9500	0.5120	614.9700	0.6150	20.123	0	0	0
2012/11/01	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R212	07/02/2013	129.00	Call	Bond Future	501.9500	0.5020	604.9700	0.6050	20.524	0	0	0
2012/11/01	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R212	07/02/2013	129.01	Call	Bond Future	491.9500	0.4920	594.9700	0.5950	20.941	0	0	0
2012/11/01	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R212	02/05/2013			Bond Future	131.1378	131.1378	131.2419	131.2419	0.079	0.0000	0.0000	11
2012/11/01	R212	02/05/2013	131.09	Call	Bond Future	47.7700	0.0478	151.9500	0.1520	218.087	0	0	0
2012/11/01	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R212	02/05/2013	131.10	Call	Bond Future	37.7700	0.0378	141.9500	0.1420	275.827	0	0	0

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2012/11/01	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R212	02/05/2013	131.11	Call	Bond Future	27.7700	0.0278	131.9500	0.1320	375.153	0	0	0
2012/11/01	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R213	01/11/2012			Bond Future	8.2959	89.1834	8.2500	89.5744	(0.553)	0.0000	0.0000	0
2012/11/01	R213	01/11/2012	7.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R213	01/11/2012	7.75	Put	Bond Future	4,823.3900	4.8234	4,432.4100	4.4324	(8.106)	0	0	0
2012/11/01	R213	01/11/2012	8.81	Call	Bond Future	4,214.3600	4.2144	4,605.3400	4.6053	9.277	0	0	0
2012/11/01	R213	01/11/2012	8.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R213	07/02/2013			Bond Future	8.3839	90.4284	8.3468	90.7384	(0.442)	0.0000	0.0000	7,169
2012/11/01	R213	07/02/2013	8.90	Call	Bond Future	5,452.2300	5.4522	5,668.0600	5.6681	3.959	0	0	0
2012/11/01	R213	07/02/2013	8.90	Put	Bond Future	1,295.9000	1.2959	1,201.7800	1.2018	(7.263)	0	0	0
2012/11/01	R213	02/05/2013			Bond Future	8.4574	87.9837	8.4194	88.2974	(0.450)	0.0000	0.0000	5
2012/11/01	R213	02/05/2013	7.84	Call	Bond Future	2,143.5300	2.1435	2,238.8700	2.2389	4.448	0	0	0
2012/11/01	R213	02/05/2013	7.84	Put	Bond Future	7,445.8900	7.4459	7,227.5500	7.2275	(2.932)	0	0	0
2012/11/01	R213	02/05/2013	7.85	Call	Bond Future	2,170.5500	2.1706	2,266.8000	2.2668	4.434	0	0	0
2012/11/01	R213	02/05/2013	7.85	Put	Bond Future	7,383.3400	7.3833	7,165.9100	7.1659	(2.945)	0	0	0
2012/11/01	R213	02/05/2013	7.86	Call	Bond Future	2,197.8000	2.1978	2,294.9500	2.2950	4.420	0	0	0
2012/11/01	R213	02/05/2013	7.86	Put	Bond Future	7,321.1400	7.3211	7,104.6100	7.1046	(2.958)	0	0	0
2012/11/01	R213	07/11/2013			Bond Future	8.6439	86.7758	8.6033	87.0982	(0.469)	0.0000	0.0000	0
2012/11/01	R213	07/11/2013	8.59	Call	Bond Future	6,082.8000	6.0828	6,245.0400	6.2450	2.667	0	0	0
2012/11/01	R213	07/11/2013	8.59	Put	Bond Future	6,511.6300	6.5116	6,351.4600	6.3515	(2.460)	0	0	0
2012/11/01	R213	07/11/2013	8.60	Call	Bond Future	6,120.4600	6.1205	6,283.3500	6.2834	2.661	0	0	0
2012/11/01	R213	07/11/2013	8.60	Put	Bond Future	6,469.4300	6.4694	6,309.9100	6.3099	(2.466)	0	0	0
2012/11/01	R213	07/11/2013	8.61	Call	Bond Future	6,158.2200	6.1582	6,321.7600	6.3218	2.656	0	0	0
2012/11/01	R213	07/11/2013	8.61	Put	Bond Future	6,427.4500	6.4275	6,268.5800	6.2686	(2.472)	0	0	0
2012/11/01	R214	01/11/2012			Bond Future	8.5358	79.5738	8.4800	80.0615	(0.654)	0.0000	0.0000	0
2012/11/01	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R214	01/11/2012	7.99	Put	Bond Future	4,994.8600	4.9949	4,507.1400	4.5071	(9.764)	0	0	0
2012/11/01	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R214	01/11/2012	8.00	Put	Bond Future	4,898.6700	4.8987	4,410.9500	4.4110	(9.956)	0	0	0
2012/11/01	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/01	R214	01/11/2012	8.01	Put	Bond Future	4,802.6600	4.8027	4,314.9400	4.3149	(10.155)	0	0	0
2012/11/01	R214	07/02/2013			Bond Future	8.6183	80.6847	8.5607	81.1793	(0.668)	0.0000	0.0000	1,714
2012/11/01	R214	07/02/2013	8.59	Call	Bond Future	0.0000	0.0000	252.4400	0.2524	100.000	0	0	0
2012/11/01	R214	07/02/2013	8.59	Put	Bond Future	242.1900	0.2422	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	R214	07/02/2013	8.60	Call	Bond Future	0.0000	0.0000	338.3200	0.3383	100.000	0	0	0
2012/11/01	R214	07/02/2013	8.60	Put	Bond Future	156.3100	0.1563	0.0000	0.0000	(100.000)	0	0	0
2012/11/01	R214	07/02/2013	8.61	Call	Bond Future	0.0000	0.0000	424.0300	0.4240	100.000	0	0	0
2012/11/01	R214	07/02/2013	8.61	Put	Bond Future	70.6000	0.0706	0.0000	0.0000	(100.000)	0	0	0

Total

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