



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/11/2012 to 28/11/2012

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
2012/11/28	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	1409	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/11/28	2025	07/02/2013			Bond Future	110.8928	110.8928	110.9284	110.9284	0.032	0.0000	0.0000	0
2012/11/28	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	2025	07/02/2013	110.99	Put	Bond Future	97.1600	0.0972	61.6100	0.0616	(36.589)	0	0	0
2012/11/28	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	2025	07/02/2013	111.00	Put	Bond Future	107.1600	0.1072	71.6100	0.0716	(33.175)	0	0	0
2012/11/28	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	2025	07/02/2013	111.01	Put	Bond Future	117.1600	0.1172	81.6100	0.0816	(30.343)	0	0	0
2012/11/28	2038	07/02/2013			Bond Future	109.3198	109.3198	109.3608	109.3608	0.038	0.0000	0.0000	0
2012/11/28	2038	07/02/2013	105.99	Call	Bond Future	3,329.7900	3.3298	3,370.8300	3.3708	1.233	0	0	0
2012/11/28	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	2038	07/02/2013	106.00	Call	Bond Future	3,319.7900	3.3198	3,360.8300	3.3608	1.236	0	0	0
2012/11/28	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	2038	07/02/2013	106.01	Call	Bond Future	3,309.7900	3.3098	3,350.8300	3.3508	1.240	0	0	0
2012/11/28	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	2050	07/02/2013			Bond Future	114.4594	114.4594	114.5037	114.5037	0.039	0.0000	0.0000	0
2012/11/28	2050	07/02/2013	112.99	Call	Bond Future	1,469.3700	1.4694	1,513.6800	1.5137	3.016	0	0	0
2012/11/28	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	2050	07/02/2013	113.00	Call	Bond Future	1,459.3700	1.4594	1,503.6800	1.5037	3.036	0	0	0
2012/11/28	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	2050	07/02/2013	113.01	Call	Bond Future	1,449.3700	1.4494	1,493.6800	1.4937	3.057	0	0	0
2012/11/28	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	AL7T	07/02/2013			Index Future	481.8710	481.8710	481.0410	481.0410	(0.172)	0.0000	0.0000	12
2012/11/28	AL7T	02/05/2013			Index Future	487.9230	487.9230	487.0810	487.0810	(0.173)	0.0000	0.0000	0
2012/11/28	ALBI	07/02/2013			Index Future	429.3480	429.3480	428.5500	428.5500	(0.186)	0.0000	0.0000	1,077
2012/11/28	ALBI	02/05/2013			Index Future	434.7410	434.7410	433.9310	433.9310	(0.186)	0.0000	0.0000	0
2012/11/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/11/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/28	EL28	07/02/2013			Bond Future	111.2770	111.2770	111.3200	111.3200	0.039	0.0000	0.0000	0
2012/11/28	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	EL28	07/02/2013	113.01	Put	Bond Future	1,732.9500	1.7329	1,689.9800	1.6900	(2.480)	0	0	0
2012/11/28	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	EL28	07/02/2013	112.99	Put	Bond Future	1,712.9500	1.7129	1,669.9800	1.6700	(2.509)	0	0	0
2012/11/28	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	EL28	07/02/2013	113.00	Put	Bond Future	1,722.9500	1.7229	1,679.9800	1.6800	(2.494)	0	0	0
2012/11/28	ES33	07/02/2013			Bond Future	9.0035	89.1215	9.0362	88.8521	0.362	0.0000	0.0000	303
2012/11/28	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/28	ES33	07/02/2013	8.54	Put	Bond Future	3,974.4600	3.9745	4,243.8300	4.2438	6.778	0	0	0
2012/11/28	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	ES33	07/02/2013	8.55	Put	Bond Future	3,885.7700	3.8858	4,155.1400	4.1551	6.932	0	0	0
2012/11/28	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	ES33	07/02/2013	8.56	Put	Bond Future	3,797.2100	3.7972	4,066.5800	4.0666	7.094	0	0	0
2012/11/28	GOVI	07/02/2013			GOVI	429.7200	429.7200	428.9180	428.9180	(0.187)	0.0000	0.0000	333
2012/11/28	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	GOVI	07/02/2013	432.99	Put	GOVI	32,700.0000	3.2700	40,720.0000	4.0720	24.526	0	0	0
2012/11/28	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	GOVI	07/02/2013	433.00	Put	GOVI	32,800.0000	3.2800	40,820.0000	4.0820	24.451	0	0	0
2012/11/28	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	GOVI	07/02/2013	433.01	Put	GOVI	32,900.0000	3.2900	40,920.0000	4.0920	24.377	0	0	0
2012/11/28	GOVI	02/05/2013			GOVI	435.1170	435.1170	434.3040	434.3040	(0.187)	0.0000	0.0000	0
2012/11/28	GOVI	02/05/2013	432.99	Call	GOVI	21,270.0000	2.1270	13,140.0000	1.3140	(38.223)	0	0	0
2012/11/28	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	GOVI	02/05/2013	433.00	Call	GOVI	21,170.0000	2.1170	13,040.0000	1.3040	(38.403)	0	0	0
2012/11/28	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	GOVI	02/05/2013	433.01	Call	GOVI	21,070.0000	2.1070	12,940.0000	1.2940	(38.586)	0	0	0
2012/11/28	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/28	IGOV	07/02/2013			Index Future	195.3030	195.3030	195.2410	195.2410	(0.032)	0.0000	0.0000	607
2012/11/28	IGOV	02/05/2013			Index Future	197.7560	197.7560	197.6930	197.6930	(0.032)	0.0000	0.0000	0
2012/11/28	ILBI	07/02/2013			Index Future	521.1170	521.1170	521.2790	521.2790	0.031	0.0000	0.0000	169
2012/11/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/28	JBAF	19/12/2012			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/11/28	JBAF	16/01/2013			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	0
2012/11/28	JBAF	20/02/2013			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	0
2012/11/28	JBAF	20/03/2013			Jibar Tradeable Future	4.9800	95.0200	4.9900	95.0100	0.201	0.0000	0.0000	1,000
2012/11/28	JBAF	17/04/2013			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	0
2012/11/28	JBAF	15/05/2013			Jibar Tradeable Future	4.9500	95.0500	4.9600	95.0400	0.202	0.0000	0.0000	0
2012/11/28	JBAF	19/06/2013			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	500

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2012/11/28	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	2,200
2012/11/28	JBAF	18/12/2013			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	2,000
2012/11/28	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	1,000
2012/11/28	JBAF	18/06/2014			Jibar Tradeable Future	5.3200	94.6800	5.3100	94.6900	(0.188)	0.0000	0.0000	800
2012/11/28	JBAF	17/09/2014			Jibar Tradeable Future	5.4900	94.5100	5.4700	94.5300	(0.364)	0.0000	0.0000	0
2012/11/28	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/28	R023	07/02/2013			Bond Future	7.1449	107.8119	7.1580	107.7165	0.184	0.0000	0.0000	1,685
2012/11/28	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R023	07/02/2013	7.04	Put	Bond Future	766.8000	0.7668	862.2800	0.8623	12.452	0	0	0
2012/11/28	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R023	07/02/2013	7.05	Put	Bond Future	693.3800	0.6934	788.8600	0.7889	13.770	0	0	0
2012/11/28	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R023	07/02/2013	7.06	Put	Bond Future	620.0300	0.6200	715.5100	0.7155	15.399	0	0	0
2012/11/28	R023	02/05/2013			Bond Future	7.2065	105.1936	7.2201	105.0969	0.189	0.0000	0.0000	2
2012/11/28	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R023	02/05/2013	7.06	Put	Bond Future	1,049.8400	1.0498	1,146.5500	1.1466	9.212	0	0	0
2012/11/28	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R023	02/05/2013	7.04	Put	Bond Future	1,194.2200	1.1942	1,290.9300	1.2909	8.098	0	0	0
2012/11/28	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R023	02/05/2013	7.05	Put	Bond Future	1,122.0000	1.1220	1,218.7100	1.2187	8.619	0	0	0
2012/11/28	R023	01/08/2013			Bond Future	7.2698	106.6103	7.2839	106.5121	0.195	0.0000	0.0000	0
2012/11/28	R023	01/08/2013	7.29	Call	Bond Future	140.5200	0.1405	42.2700	0.0423	(69.919)	0	0	0
2012/11/28	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R023	01/08/2013	7.30	Call	Bond Future	209.8900	0.2099	111.6400	0.1116	(46.810)	0	0	0
2012/11/28	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R023	01/08/2013	7.31	Call	Bond Future	279.2000	0.2792	180.9500	0.1809	(35.190)	0	0	0
2012/11/28	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R157	07/02/2013			Bond Future	5.4823	124.6672	5.4975	124.6267	0.277	0.0000	0.0000	8,016
2012/11/28	R157	07/02/2013	6.28	Call	Bond Future	2,121.3400	2.1213	2,079.8700	2.0799	(1.955)	0	0	0
2012/11/28	R157	07/02/2013	6.28	Put	Bond Future	20.2900	0.0203	19.2800	0.0193	(4.978)	0	0	0
2012/11/28	R157	07/02/2013	6.50	Call	Bond Future	2,678.4500	2.6785	2,637.4600	2.6375	(1.530)	0	0	0
2012/11/28	R157	07/02/2013	6.50	Put	Bond Future	6.3800	0.0064	5.8500	0.0059	(8.307)	0	0	0
2012/11/28	R157	07/02/2013	6.70	Call	Bond Future	3,189.8500	3.1899	3,149.1800	3.1492	(1.275)	0	0	0
2012/11/28	R157	07/02/2013	6.70	Put	Bond Future	1.7700	0.0018	1.5600	0.0016	(11.864)	0	0	0
2012/11/28	R157	07/02/2013	6.75	Call	Bond Future	3,317.8700	3.3179	3,277.2500	3.2773	(1.224)	0	0	0
2012/11/28	R157	07/02/2013	6.75	Put	Bond Future	1.2500	0.0013	1.0900	0.0011	(12.800)	0	0	0
2012/11/28	R157	07/02/2013	6.80	Call	Bond Future	3,445.8600	3.4459	3,405.2700	3.4053	(1.178)	0	0	0
2012/11/28	R157	07/02/2013	6.80	Put	Bond Future	0.8800	0.0009	0.7500	0.0008	(14.773)	0	0	0
2012/11/28	R157	02/05/2013			Bond Future	5.5070	119.3626	5.5239	119.3217	0.307	0.0000	0.0000	141
2012/11/28	R157	02/05/2013	5.35	Call	Bond Future	455.1000	0.4551	433.7100	0.4337	(4.700)	0	0	0
2012/11/28	R157	02/05/2013	5.35	Put	Bond Future	836.2900	0.8363	855.8600	0.8559	2.340	0	0	0
2012/11/28	R157	02/05/2013	5.36	Call	Bond Future	465.2500	0.4652	443.5900	0.4436	(4.656)	0	0	0
2012/11/28	R157	02/05/2013	5.36	Put	Bond Future	822.1100	0.8221	841.4100	0.8414	2.348	0	0	0
2012/11/28	R157	02/05/2013	5.34	Call	Bond Future	445.0900	0.4451	423.9700	0.4240	(4.745)	0	0	0
2012/11/28	R157	02/05/2013	5.34	Put	Bond Future	850.6200	0.8506	870.4600	0.8705	2.332	0	0	0

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2012/11/28	R157	07/11/2013			Bond Future	5.5578	115.8525	5.5804	115.8099	0.408	0.0000	0.0000	0
2012/11/28	R157	07/11/2013	5.61	Call	Bond Future	918.2700	0.9183	872.5100	0.8725	(4.983)	0	0	0
2012/11/28	R157	07/11/2013	5.61	Put	Bond Future	819.9100	0.8199	816.8100	0.8168	(0.378)	0	0	0
2012/11/28	R157	07/11/2013	5.59	Call	Bond Future	898.1400	0.8981	852.6700	0.8527	(5.063)	0	0	0
2012/11/28	R157	07/11/2013	5.59	Put	Bond Future	837.4200	0.8374	834.6100	0.8346	(0.336)	0	0	0
2012/11/28	R157	07/11/2013	5.60	Call	Bond Future	908.1700	0.9082	862.5500	0.8625	(5.023)	0	0	0
2012/11/28	R157	07/11/2013	5.60	Put	Bond Future	828.6300	0.8286	825.6700	0.8257	(0.357)	0	0	0
2012/11/28	R186	07/02/2013			Bond Future	7.6080	126.0109	7.6364	125.7312	0.372	0.0000	0.0000	37,656
2012/11/28	R186	07/02/2013	7.00	Call	Bond Future	793.6600	0.7937	732.1300	0.7321	(7.753)	0	0	10,300
2012/11/28	R186	07/02/2013	7.00	Put	Bond Future	7,018.1600	7.0182	7,236.3500	7.2363	3.109	0	0	0
2012/11/28	R186	07/02/2013	7.25	Call	Bond Future	1,442.7700	1.4428	1,347.5900	1.3476	(6.597)	0	0	670
2012/11/28	R186	07/02/2013	7.25	Put	Bond Future	5,056.5400	5.0565	5,241.0800	5.2411	3.650	0	0	0
2012/11/28	R186	07/02/2013	7.50	Call	Bond Future	2,384.0100	2.3840	2,252.9800	2.2530	(5.496)	0	0	575
2012/11/28	R186	07/02/2013	7.50	Put	Bond Future	3,459.2800	3.4593	3,607.9700	3.6080	4.298	0	0	0
2012/11/28	R186	07/02/2013	8.32	Call	Bond Future	7,455.7800	7.4558	7,227.1200	7.2271	(3.067)	0	0	0
2012/11/28	R186	07/02/2013	8.32	Put	Bond Future	684.0700	0.6841	735.1300	0.7351	7.464	0	0	2,000
2012/11/28	R186	07/02/2013	8.50	Call	Bond Future	8,844.6400	8.8446	8,601.7900	8.6018	(2.746)	0	0	0
2012/11/28	R186	07/02/2013	8.50	Put	Bond Future	443.6700	0.4437	480.5400	0.4805	8.310	0	0	0
2012/11/28	R186	07/02/2013	7.75	Call	Bond Future	3,633.9100	3.6339	3,475.7300	3.4757	(4.353)	0	0	1,000
2012/11/28	R186	07/02/2013	7.75	Put	Bond Future	2,240.6100	2.2406	2,362.1500	2.3622	5.424	0	0	0
2012/11/28	R186	07/02/2013	8.00	Call	Bond Future	5,171.8600	5.1719	4,980.4900	4.9805	(3.700)	0	0	0
2012/11/28	R186	07/02/2013	8.00	Put	Bond Future	1,377.7300	1.3777	1,466.0800	1.4661	6.413	0	0	150
2012/11/28	R186	07/02/2013	8.55	Call	Bond Future	9,239.5500	9.2396	8,989.9600	8.9900	(2.701)	0	0	0
2012/11/28	R186	07/02/2013	8.55	Put	Bond Future	391.7100	0.3917	421.8400	0.4218	7.692	0	0	0
2012/11/28	R186	07/02/2013	8.45	Call	Bond Future	8,453.3700	8.4534	8,214.1300	8.2141	(2.830)	0	0	0
2012/11/28	R186	07/02/2013	8.45	Put	Bond Future	501.7400	0.5017	542.2200	0.5422	8.068	0	0	0
2012/11/28	R186	07/02/2013	8.47	Call	Bond Future	8,609.4100	8.6094	8,368.7200	8.3687	(2.796)	0	0	0
2012/11/28	R186	07/02/2013	8.47	Put	Bond Future	477.7500	0.4777	516.7800	0.5168	8.170	0	0	0
2012/11/28	R186	02/05/2013			Bond Future	7.6775	127.5239	7.7068	127.2408	0.380	0.0000	0.0000	12
2012/11/28	R186	02/05/2013	7.41	Call	Bond Future	3,144.3100	3.1443	3,002.3500	3.0024	(4.515)	0	0	0
2012/11/28	R186	02/05/2013	7.41	Put	Bond Future	5,779.5300	5.7795	5,920.6000	5.9206	2.441	0	0	0
2012/11/28	R186	02/05/2013	7.39	Call	Bond Future	3,065.4100	3.0654	2,925.5900	2.9256	(4.561)	0	0	0
2012/11/28	R186	02/05/2013	7.39	Put	Bond Future	5,900.7600	5.9008	6,043.9700	6.0440	2.427	0	0	0
2012/11/28	R186	02/05/2013	7.40	Call	Bond Future	3,104.7000	3.1047	2,963.8200	2.9638	(4.538)	0	0	0
2012/11/28	R186	02/05/2013	7.40	Put	Bond Future	5,839.9300	5.8399	5,982.0800	5.9821	2.434	0	0	0
2012/11/28	R186	07/11/2013			Bond Future	7.8371	125.6862	7.8686	125.3948	0.401	0.0000	0.0000	0
2012/11/28	R186	07/11/2013	8.14	Call	Bond Future	8,420.1800	8.4202	8,027.3500	8.0274	(4.665)	0	0	0
2012/11/28	R186	07/11/2013	8.14	Put	Bond Future	5,651.1400	5.6511	5,549.7500	5.5498	(1.794)	0	0	0
2012/11/28	R186	07/11/2013	8.15	Call	Bond Future	8,471.2600	8.4713	8,078.0900	8.0781	(4.641)	0	0	0
2012/11/28	R186	07/11/2013	8.15	Put	Bond Future	5,612.3000	5.6123	5,510.5700	5.5106	(1.813)	0	0	0
2012/11/28	R186	07/11/2013	8.16	Call	Bond Future	8,522.4600	8.5225	8,128.9600	8.1290	(4.617)	0	0	0
2012/11/28	R186	07/11/2013	8.16	Put	Bond Future	5,573.6800	5.5737	5,471.6200	5.4716	(1.831)	0	0	0
2012/11/28	R186	07/11/2013	8.75	Call	Bond Future	11,740.1500	11.7402	11,340.6100	11.3406	(3.403)	0	0	0
2012/11/28	R186	07/11/2013	8.75	Put	Bond Future	3,656.5100	3.6565	3,548.4100	3.5484	(2.956)	0	0	130
2012/11/28	R189	07/02/2013			Bond Future	217.2102	217.2102	217.2396	217.2396	0.014	0.0000	0.0000	154
2012/11/28	R189	07/02/2013	212.99	Call	Bond Future	4,220.2200	4.2202	4,249.6300	4.2496	0.697	0	0	0

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2012/11/28	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R189	07/02/2013	213.00	Call	Bond Future	4,210.2200	4.2102	4,239.6300	4.2396	0.699	0	0	0
2012/11/28	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R189	07/02/2013	213.01	Call	Bond Future	4,200.2200	4.2002	4,229.6300	4.2296	0.700	0	0	0
2012/11/28	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R197	07/02/2013			Bond Future	279.9406	279.9406	280.0274	280.0274	0.031	0.0000	0.0000	2,543
2012/11/28	R197	07/02/2013	278.99	Call	Bond Future	950.6000	0.9506	1,037.4000	1.0374	9.131	0	0	0
2012/11/28	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R197	07/02/2013	279.00	Call	Bond Future	940.6000	0.9406	1,027.4000	1.0274	9.228	0	0	0
2012/11/28	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R197	07/02/2013	279.01	Call	Bond Future	930.6000	0.9306	1,017.4000	1.0174	9.327	0	0	0
2012/11/28	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R197	02/05/2013			Bond Future	283.4565	283.4565	283.5434	283.5434	0.031	0.0000	0.0000	40
2012/11/28	R197	02/05/2013	282.39	Call	Bond Future	1,066.4500	1.0664	1,153.4200	1.1534	8.155	0	0	0
2012/11/28	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R197	02/05/2013	282.40	Call	Bond Future	1,056.4500	1.0564	1,143.4200	1.1434	8.232	0	0	0
2012/11/28	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R197	02/05/2013	282.41	Call	Bond Future	1,046.4500	1.0464	1,133.4200	1.1334	8.311	0	0	0
2012/11/28	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R201	07/02/2013			Bond Future	5.0477	107.7391	5.0763	107.6871	0.565	0.0000	0.0000	1,540
2012/11/28	R201	07/02/2013	4.98	Call	Bond Future	215.3700	0.2154	184.6200	0.1846	(14.278)	0	0	0
2012/11/28	R201	07/02/2013	4.98	Put	Bond Future	339.0600	0.3391	360.3700	0.3604	6.285	0	0	0
2012/11/28	R201	07/02/2013	5.60	Call	Bond Future	1,027.8900	1.0279	976.4700	0.9765	(5.002)	0	0	0
2012/11/28	R201	07/02/2013	5.60	Put	Bond Future	26.2200	0.0262	26.8600	0.0269	2.441	0	0	0
2012/11/28	R201	07/02/2013	6.20	Call	Bond Future	2,076.4300	2.0764	2,024.3200	2.0243	(2.510)	0	0	0
2012/11/28	R201	07/02/2013	6.20	Put	Bond Future	0.5100	0.0005	0.4600	0.0005	(9.804)	0	0	0
2012/11/28	R201	07/02/2013	6.25	Call	Bond Future	2,165.1300	2.1651	2,113.0300	2.1130	(2.406)	0	0	0
2012/11/28	R201	07/02/2013	6.25	Put	Bond Future	0.3400	0.0003	0.3000	0.0003	(11.765)	0	0	0
2012/11/28	R201	07/02/2013	6.30	Call	Bond Future	2,253.7800	2.2538	2,201.6900	2.2017	(2.311)	0	0	0
2012/11/28	R201	07/02/2013	6.30	Put	Bond Future	0.2200	0.0002	0.1900	0.0002	(13.636)	0	0	0
2012/11/28	R201	02/05/2013			Bond Future	5.0184	109.0327	5.0513	108.9800	0.656	0.0000	0.0000	4
2012/11/28	R201	02/05/2013	4.05	Call	Bond Future	8.9100	0.0089	6.2100	0.0062	(30.303)	0	0	0
2012/11/28	R201	02/05/2013	4.05	Put	Bond Future	1,575.4500	1.5754	1,625.4700	1.6255	3.175	0	0	0
2012/11/28	R201	02/05/2013	4.06	Call	Bond Future	9.4200	0.0094	6.6000	0.0066	(29.936)	0	0	0
2012/11/28	R201	02/05/2013	4.06	Put	Bond Future	1,559.6200	1.5596	1,609.5200	1.6095	3.199	0	0	0
2012/11/28	R201	02/05/2013	4.04	Call	Bond Future	8.4100	0.0084	5.8500	0.0059	(30.440)	0	0	0
2012/11/28	R201	02/05/2013	4.04	Put	Bond Future	1,591.2800	1.5913	1,641.4400	1.6414	3.152	0	0	0
2012/11/28	R201	07/11/2013			Bond Future	4.8583	107.5776	4.9081	107.5230	1.024	0.0000	0.0000	0
2012/11/28	R201	07/11/2013	4.80	Call	Bond Future	404.4200	0.4044	369.8900	0.3699	(8.538)	0	0	0
2012/11/28	R201	07/11/2013	4.80	Put	Bond Future	468.5500	0.4685	488.6800	0.4887	4.296	0	0	0
2012/11/28	R201	07/11/2013	4.81	Call	Bond Future	410.0800	0.4101	375.3200	0.3753	(8.476)	0	0	0
2012/11/28	R201	07/11/2013	4.81	Put	Bond Future	463.2100	0.4632	483.1100	0.4831	4.296	0	0	0
2012/11/28	R201	07/11/2013	4.79	Call	Bond Future	398.8100	0.3988	364.5100	0.3645	(8.601)	0	0	0
2012/11/28	R201	07/11/2013	4.79	Put	Bond Future	473.9400	0.4739	494.3000	0.4943	4.296	0	0	0
2012/11/28	R202	07/02/2013			Bond Future	209.6640	209.6640	209.7407	209.7407	0.037	0.0000	0.0000	51,729

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2012/11/28	R202	07/02/2013	204.99	Call	Bond Future	4,674.0500	4.6740	4,750.6800	4.7507	1.639	0	0	0
2012/11/28	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R202	07/02/2013	205.00	Call	Bond Future	4,664.0500	4.6640	4,740.6800	4.7407	1.643	0	0	0
2012/11/28	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R202	07/02/2013	205.01	Call	Bond Future	4,654.0500	4.6540	4,730.6800	4.7307	1.647	0	0	0
2012/11/28	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R202	02/05/2013			Bond Future	212.2972	212.2972	212.3742	212.3742	0.036	0.0000	0.0000	1
2012/11/28	R202	02/05/2013	211.04	Call	Bond Future	1,257.1900	1.2572	1,334.2400	1.3342	6.129	0	0	0
2012/11/28	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R202	02/05/2013	211.05	Call	Bond Future	1,247.1900	1.2472	1,324.2400	1.3242	6.178	0	0	0
2012/11/28	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R202	02/05/2013	211.06	Call	Bond Future	1,237.1900	1.2372	1,314.2400	1.3142	6.228	0	0	0
2012/11/28	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R203	07/02/2013			Bond Future	5.9680	112.4480	5.9873	112.3673	0.324	0.0000	0.0000	15,119
2012/11/28	R203	07/02/2013	5.54	Call	Bond Future	235.9600	0.2360	224.5000	0.2245	(4.857)	0	0	10,000
2012/11/28	R203	07/02/2013	5.54	Put	Bond Future	2,041.2400	2.0412	2,110.5600	2.1106	3.396	0	0	0
2012/11/28	R203	07/02/2013	6.11	Call	Bond Future	1,191.2400	1.1912	1,149.0600	1.1491	(3.541)	0	0	12,600
2012/11/28	R203	07/02/2013	6.11	Put	Bond Future	600.0100	0.6000	638.6100	0.6386	6.433	0	0	3,254
2012/11/28	R203	07/02/2013	6.45	Call	Bond Future	2,208.4900	2.2085	2,147.8500	2.1478	(2.746)	0	0	0
2012/11/28	R203	07/02/2013	6.45	Put	Bond Future	217.8800	0.2179	238.0200	0.2380	9.244	0	0	0
2012/11/28	R203	07/02/2013	6.55	Call	Bond Future	2,553.1800	2.5532	2,488.1100	2.4881	(2.549)	0	0	0
2012/11/28	R203	07/02/2013	6.55	Put	Bond Future	155.2000	0.1552	170.9100	0.1709	10.122	0	0	0
2012/11/28	R203	07/02/2013	6.65	Call	Bond Future	2,911.9500	2.9119	2,843.1400	2.8431	(2.363)	0	0	0
2012/11/28	R203	07/02/2013	6.65	Put	Bond Future	108.4900	0.1085	120.4600	0.1205	11.033	0	0	30,250
2012/11/28	R203	07/02/2013	6.94	Call	Bond Future	4,003.0400	4.0030	3,927.0500	3.9270	(1.898)	0	0	0
2012/11/28	R203	07/02/2013	6.94	Put	Bond Future	34.3100	0.0343	39.1000	0.0391	13.961	0	0	0
2012/11/28	R203	07/02/2013	7.15	Call	Bond Future	4,815.5300	4.8155	4,736.8700	4.7369	(1.633)	0	0	0
2012/11/28	R203	07/02/2013	7.15	Put	Bond Future	12.7400	0.0127	14.8600	0.0149	16.641	0	0	0
2012/11/28	R203	07/02/2013	6.50	Call	Bond Future	2,378.8500	2.3788	2,315.9100	2.3159	(2.646)	0	0	0
2012/11/28	R203	07/02/2013	6.50	Put	Bond Future	184.3200	0.1843	202.1600	0.2022	9.679	0	0	0
2012/11/28	R203	02/05/2013			Bond Future	6.0120	109.6418	6.0325	109.5600	0.342	0.0000	0.0000	22
2012/11/28	R203	02/05/2013	5.90	Call	Bond Future	1,020.0600	1.0201	991.2200	0.9912	(2.827)	0	0	0
2012/11/28	R203	02/05/2013	5.90	Put	Bond Future	1,466.3800	1.4664	1,519.3100	1.5193	3.610	0	0	0
2012/11/28	R203	02/05/2013	5.91	Call	Bond Future	1,038.1900	1.0382	1,008.9400	1.0089	(2.817)	0	0	0
2012/11/28	R203	02/05/2013	5.91	Put	Bond Future	1,444.5500	1.4446	1,497.0700	1.4971	3.636	0	0	0
2012/11/28	R203	02/05/2013	5.89	Call	Bond Future	1,002.1300	1.0021	973.6900	0.9737	(2.838)	0	0	0
2012/11/28	R203	02/05/2013	5.89	Put	Bond Future	1,488.4300	1.4884	1,541.7600	1.5418	3.583	0	0	0
2012/11/28	R203	07/11/2013			Bond Future	6.1170	108.5107	6.1410	108.4261	0.392	0.0000	0.0000	0
2012/11/28	R203	07/11/2013	6.00	Call	Bond Future	1,718.8700	1.7189	1,605.1300	1.6051	(6.617)	0	0	0
2012/11/28	R203	07/11/2013	6.00	Put	Bond Future	2,132.1600	2.1322	2,102.9900	2.1030	(1.368)	0	0	0
2012/11/28	R203	07/11/2013	6.01	Call	Bond Future	1,735.9500	1.7359	1,621.4900	1.6215	(6.594)	0	0	0
2012/11/28	R203	07/11/2013	6.01	Put	Bond Future	2,113.8300	2.1138	2,083.9400	2.0839	(1.414)	0	0	0
2012/11/28	R203	07/11/2013	5.99	Call	Bond Future	1,702.3100	1.7023	1,588.8700	1.5889	(6.664)	0	0	0
2012/11/28	R203	07/11/2013	5.99	Put	Bond Future	2,151.0300	2.1510	2,122.1600	2.1222	(1.342)	0	0	0
2012/11/28	R204	07/02/2013			Bond Future	6.2143	109.8047	6.2283	109.7338	0.224	0.0000	0.0000	11,672
2012/11/28	R204	07/02/2013	7.29	Call	Bond Future	5,361.7800	5.3618	5,295.2400	5.2952	(1.241)	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
2012/11/28	R204	07/02/2013	7.29	Put	Bond Future	42.1200	0.0421	46.4800	0.0465	10.351	0	0	0
2012/11/28	R204	07/02/2013	7.45	Call	Bond Future	6,104.2200	6.1042	6,035.7800	6.0358	(1.121)	0	0	0
2012/11/28	R204	07/02/2013	7.45	Put	Bond Future	20.8800	0.0209	23.3400	0.0233	11.782	0	0	0
2012/11/28	R204	07/02/2013	7.95	Call	Bond Future	8,427.0800	8.4271	8,356.4500	8.3564	(0.838)	0	0	0
2012/11/28	R204	07/02/2013	7.95	Put	Bond Future	1.6100	0.0016	1.8800	0.0019	16.770	0	0	0
2012/11/28	R204	07/02/2013	8.00	Call	Bond Future	8,657.2300	8.6572	8,586.5500	8.5865	(0.816)	0	0	0
2012/11/28	R204	07/02/2013	8.00	Put	Bond Future	1.2000	0.0012	1.4200	0.0014	18.333	0	0	0
2012/11/28	R204	07/02/2013	8.05	Call	Bond Future	8,886.8500	8.8868	8,816.1100	8.8161	(0.796)	0	0	0
2012/11/28	R204	07/02/2013	8.05	Put	Bond Future	0.9000	0.0009	1.0600	0.0011	17.778	0	0	0
2012/11/28	R204	02/05/2013			Bond Future	6.2638	111.1231	6.2785	111.0514	0.233	0.0000	0.0000	24
2012/11/28	R204	02/05/2013	6.30	Call	Bond Future	1,832.1800	1.8322	1,803.6500	1.8037	(1.557)	0	0	0
2012/11/28	R204	02/05/2013	6.30	Put	Bond Future	1,654.8300	1.6548	1,698.0500	1.6981	2.612	0	0	0
2012/11/28	R204	02/05/2013	6.31	Call	Bond Future	1,858.0500	1.8581	1,829.1900	1.8292	(1.553)	0	0	0
2012/11/28	R204	02/05/2013	6.31	Put	Bond Future	1,631.7200	1.6317	1,674.6100	1.6746	2.629	0	0	0
2012/11/28	R204	02/05/2013	6.29	Call	Bond Future	1,806.5000	1.8065	1,778.3000	1.7783	(1.561)	0	0	0
2012/11/28	R204	02/05/2013	6.29	Put	Bond Future	1,678.1600	1.6782	1,721.7100	1.7217	2.595	0	0	0
2012/11/28	R204	07/11/2013			Bond Future	6.3789	110.1088	6.3954	110.0345	0.260	0.0000	0.0000	0
2012/11/28	R204	07/11/2013	6.30	Call	Bond Future	2,545.7900	2.5458	2,394.7800	2.3948	(5.932)	0	0	0
2012/11/28	R204	07/11/2013	6.30	Put	Bond Future	2,899.9900	2.9000	2,823.2200	2.8232	(2.647)	0	0	0
2012/11/28	R204	07/11/2013	6.31	Call	Bond Future	2,568.5700	2.5686	2,416.4900	2.4165	(5.921)	0	0	0
2012/11/28	R204	07/11/2013	6.31	Put	Bond Future	2,877.7700	2.8778	2,799.9300	2.7999	(2.705)	0	0	0
2012/11/28	R204	07/11/2013	7.00	Call	Bond Future	4,361.3300	4.3613	4,191.5100	4.1915	(3.894)	0	0	0
2012/11/28	R204	07/11/2013	7.00	Put	Bond Future	1,620.8200	1.6208	1,525.2400	1.5252	(5.897)	0	0	180
2012/11/28	R204	07/11/2013	6.29	Call	Bond Future	2,523.1200	2.5231	2,373.1900	2.3732	(5.942)	0	0	0
2012/11/28	R204	07/11/2013	6.29	Put	Bond Future	2,922.3400	2.9223	2,846.6500	2.8467	(2.590)	0	0	0
2012/11/28	R206	07/02/2013			Bond Future	5.0291	102.7748	5.0551	102.7512	0.516	0.0000	0.0000	1,120
2012/11/28	R206	07/02/2013	4.76	Call	Bond Future	32.9700	0.0330	24.4700	0.0245	(25.781)	0	0	0
2012/11/28	R206	07/02/2013	4.76	Put	Bond Future	277.5400	0.2775	292.5900	0.2926	5.423	0	0	0
2012/11/28	R206	07/02/2013	5.00	Call	Bond Future	105.6400	0.1056	88.9000	0.0889	(15.846)	0	0	0
2012/11/28	R206	07/02/2013	5.00	Put	Bond Future	132.0600	0.1321	138.8700	0.1389	5.157	0	0	0
2012/11/28	R206	07/02/2013	5.95	Call	Bond Future	830.5300	0.8305	806.9400	0.8069	(2.840)	0	0	0
2012/11/28	R206	07/02/2013	5.95	Put	Bond Future	0.4900	0.0005	0.4500	0.0005	(8.163)	0	0	0
2012/11/28	R206	07/02/2013	6.00	Call	Bond Future	875.1300	0.8751	851.5500	0.8516	(2.694)	0	0	0
2012/11/28	R206	07/02/2013	6.00	Put	Bond Future	0.3300	0.0003	0.3000	0.0003	(9.091)	0	0	0
2012/11/28	R206	07/02/2013	6.05	Call	Bond Future	919.7500	0.9197	896.1700	0.8962	(2.564)	0	0	0
2012/11/28	R206	07/02/2013	6.05	Put	Bond Future	0.2100	0.0002	0.1800	0.0002	(14.286)	0	0	0
2012/11/28	R206	02/05/2013			Bond Future	4.9669	104.0087	5.0018	103.9848	0.703	0.0000	0.0000	23
2012/11/28	R206	02/05/2013	3.40	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2012/11/28	R206	02/05/2013	3.40	Put	Bond Future	1,079.6100	1.0796	1,103.4200	1.1034	2.205	0	0	0
2012/11/28	R206	02/05/2013	3.41	Call	Bond Future	0.0500	0.0001	0.0300	0.0000	(40.000)	0	0	0
2012/11/28	R206	02/05/2013	3.41	Put	Bond Future	1,072.6700	1.0727	1,096.4800	1.0965	2.220	0	0	0
2012/11/28	R206	02/05/2013	3.39	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2012/11/28	R206	02/05/2013	3.39	Put	Bond Future	1,086.5600	1.0866	1,110.3700	1.1104	2.191	0	0	0
2012/11/28	R206	07/11/2013			Bond Future	3.7838	103.0662	3.9230	103.0412	3.677	0.0000	0.0000	0
2012/11/28	R206	07/11/2013	4.30	Call	Bond Future	110.8500	0.1109	96.7600	0.0968	(12.711)	0	0	0
2012/11/28	R206	07/11/2013	4.30	Put	Bond Future	18.2600	0.0183	29.1400	0.0291	59.584	0	0	0
2012/11/28	R206	07/11/2013	4.31	Call	Bond Future	112.2100	0.1122	97.9900	0.0980	(12.673)	0	0	0

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2012/11/28	R206	07/11/2013	4.31	Put	Bond Future	17.8300	0.0178	28.5800	0.0286	60.292	0	0	0
2012/11/28	R206	07/11/2013	4.29	Call	Bond Future	109.4800	0.1095	95.5400	0.0955	(12.733)	0	0	0
2012/11/28	R206	07/11/2013	4.29	Put	Bond Future	18.6900	0.0187	29.7200	0.0297	59.016	0	0	0
2012/11/28	R207	07/02/2013			Bond Future	6.4989	104.6875	6.5333	104.4934	0.530	0.0000	0.0000	6,690
2012/11/28	R207	07/02/2013	7.66	Call	Bond Future	6,349.2700	6.3493	6,162.1000	6.1621	(2.948)	0	0	0
2012/11/28	R207	07/02/2013	7.66	Put	Bond Future	42.1300	0.0421	49.0600	0.0491	16.449	0	0	0
2012/11/28	R207	07/02/2013	7.80	Call	Bond Future	7,058.7200	7.0587	6,868.7900	6.8688	(2.691)	0	0	0
2012/11/28	R207	07/02/2013	7.80	Put	Bond Future	23.3000	0.0233	27.4700	0.0275	17.897	0	0	0
2012/11/28	R207	07/02/2013	8.20	Call	Bond Future	9,083.0500	9.0830	8,889.7100	8.8897	(2.129)	0	0	0
2012/11/28	R207	07/02/2013	8.20	Put	Bond Future	3.4500	0.0035	4.2100	0.0042	22.029	0	0	0
2012/11/28	R207	07/02/2013	8.25	Call	Bond Future	9,334.0100	9.3340	9,140.5200	9.1405	(2.073)	0	0	0
2012/11/28	R207	07/02/2013	8.25	Put	Bond Future	2.6500	0.0027	3.2600	0.0033	23.019	0	0	0
2012/11/28	R207	07/02/2013	8.30	Call	Bond Future	9,584.3300	9.5843	9,390.7000	9.3907	(2.020)	0	0	0
2012/11/28	R207	07/02/2013	8.30	Put	Bond Future	2.0300	0.0020	2.5000	0.0025	23.153	0	0	0
2012/11/28	R207	02/05/2013			Bond Future	6.5552	105.9443	6.5911	105.7479	0.548	0.0000	0.0000	0
2012/11/28	R207	02/05/2013	6.45	Call	Bond Future	1,755.0900	1.7551	1,674.7700	1.6748	(4.576)	0	0	0
2012/11/28	R207	02/05/2013	6.45	Put	Bond Future	2,332.4100	2.3324	2,448.4900	2.4485	4.977	0	0	0
2012/11/28	R207	02/05/2013	6.46	Call	Bond Future	1,780.2700	1.7803	1,699.1300	1.6991	(4.558)	0	0	0
2012/11/28	R207	02/05/2013	6.46	Put	Bond Future	2,302.5400	2.3025	2,417.8000	2.4178	5.006	0	0	0
2012/11/28	R207	02/05/2013	6.44	Call	Bond Future	1,730.1200	1.7301	1,650.6400	1.6506	(4.594)	0	0	0
2012/11/28	R207	02/05/2013	6.44	Put	Bond Future	2,362.5300	2.3625	2,479.4500	2.4794	4.949	0	0	0
2012/11/28	R207	07/11/2013			Bond Future	6.6827	105.1826	6.7225	104.9802	0.597	0.0000	0.0000	0
2012/11/28	R207	07/11/2013	6.70	Call	Bond Future	3,200.5600	3.2006	3,034.2000	3.0342	(5.198)	0	0	0
2012/11/28	R207	07/11/2013	6.70	Put	Bond Future	3,112.5700	3.1126	3,148.5400	3.1485	1.156	0	0	0
2012/11/28	R207	07/11/2013	6.71	Call	Bond Future	3,226.2600	3.2263	3,059.3900	3.0594	(5.172)	0	0	0
2012/11/28	R207	07/11/2013	6.71	Put	Bond Future	3,087.5500	3.0875	3,123.0100	3.1230	1.148	0	0	0
2012/11/28	R207	07/11/2013	6.69	Call	Bond Future	3,174.9600	3.1750	3,009.1200	3.0091	(5.223)	0	0	0
2012/11/28	R207	07/11/2013	6.69	Put	Bond Future	3,137.7300	3.1377	3,174.2200	3.1742	1.163	0	0	0
2012/11/28	R208	07/02/2013			Bond Future	6.6906	102.8606	6.7093	102.7445	0.279	0.0000	0.0000	21,561
2012/11/28	R208	07/02/2013	8.00	Call	Bond Future	7,772.2700	7.7723	7,659.4900	7.6595	(1.451)	0	0	0
2012/11/28	R208	07/02/2013	8.00	Put	Bond Future	35.6900	0.0357	38.9200	0.0389	9.050	0	0	0
2012/11/28	R208	07/02/2013	8.05	Call	Bond Future	8,046.1900	8.0462	7,932.9000	7.9329	(1.408)	0	0	0
2012/11/28	R208	07/02/2013	8.05	Put	Bond Future	29.1600	0.0292	31.8800	0.0319	9.328	0	0	0
2012/11/28	R208	07/02/2013	8.83	Call	Bond Future	12,258.4200	12.2584	12,142.5100	12.1425	(0.946)	0	0	0
2012/11/28	R208	07/02/2013	8.83	Put	Bond Future	0.7000	0.0007	0.8000	0.0008	14.286	0	0	0
2012/11/28	R208	07/02/2013	6.00	Call	Bond Future	240.0100	0.2400	228.3400	0.2283	(4.862)	0	0	12,250
2012/11/28	R208	07/02/2013	6.00	Put	Bond Future	4,642.9700	4.6430	4,747.3100	4.7473	2.247	0	0	0
2012/11/28	R208	07/02/2013	7.78	Call	Bond Future	6,572.2700	6.5723	6,462.8200	6.4628	(1.665)	0	0	0
2012/11/28	R208	07/02/2013	7.78	Put	Bond Future	82.3600	0.0824	88.9200	0.0889	7.965	0	0	0
2012/11/28	R208	07/02/2013	7.85	Call	Bond Future	6,952.5200	6.9525	6,841.8000	6.8418	(1.593)	0	0	0
2012/11/28	R208	07/02/2013	7.85	Put	Bond Future	63.6900	0.0637	68.9800	0.0690	8.306	0	0	0
2012/11/28	R208	07/02/2013	7.95	Call	Bond Future	7,498.5500	7.4986	7,386.3600	7.3864	(1.496)	0	0	0
2012/11/28	R208	07/02/2013	7.95	Put	Bond Future	43.4800	0.0435	47.3000	0.0473	8.786	0	0	0
2012/11/28	R208	02/05/2013			Bond Future	6.7451	100.7027	6.7646	100.5853	0.288	0.0000	0.0000	47
2012/11/28	R208	02/05/2013	6.66	Call	Bond Future	2,080.2600	2.0803	2,043.4300	2.0434	(1.770)	0	0	0
2012/11/28	R208	02/05/2013	6.66	Put	Bond Future	2,596.9800	2.5970	2,677.6000	2.6776	3.104	0	0	0

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2012/11/28	R208	02/05/2013	6.64	Call	Bond Future	2,024.4800		2.0245	1,988.6000	1.9886	(1.772)	0	0	0
2012/11/28	R208	02/05/2013	6.64	Put	Bond Future	2,663.0400		2.6630	2,744.6100	2.7446	3.063	0	0	0
2012/11/28	R208	02/05/2013	6.65	Call	Bond Future	2,052.2600		2.0523	2,015.9000	2.0159	(1.772)	0	0	0
2012/11/28	R208	02/05/2013	6.65	Put	Bond Future	2,629.8700		2.6299	2,710.9600	2.7110	3.083	0	0	0
2012/11/28	R208	07/11/2013			Bond Future	6.8723		100.0885	6.8936	99.9673	0.310	0.0000	0.0000	0
2012/11/28	R208	07/11/2013	6.81	Call	Bond Future	3,590.5000		3.5905	3,375.6600	3.3757	(5.984)	0	0	0
2012/11/28	R208	07/11/2013	6.81	Put	Bond Future	3,945.6400		3.9456	3,851.9400	3.8519	(2.375)	0	0	0
2012/11/28	R208	07/11/2013	7.50	Call	Bond Future	5,815.6900		5.8157	5,570.5100	5.5705	(4.216)	0	0	0
2012/11/28	R208	07/11/2013	7.50	Put	Bond Future	2,320.5000		2.3205	2,196.4600	2.1965	(5.345)	0	0	230
2012/11/28	R208	07/11/2013	6.79	Call	Bond Future	3,534.3200		3.5343	3,321.6500	3.3217	(6.017)	0	0	0
2012/11/28	R208	07/11/2013	6.79	Put	Bond Future	4,003.8700		4.0039	3,912.3400	3.9123	(2.286)	0	0	0
2012/11/28	R208	07/11/2013	6.80	Call	Bond Future	3,562.3500		3.5624	3,348.5900	3.3486	(6.001)	0	0	0
2012/11/28	R208	07/11/2013	6.80	Put	Bond Future	3,974.6700		3.9747	3,882.0500	3.8820	(2.330)	0	0	0
2012/11/28	R209	07/02/2013			Bond Future	8.3880		80.6273	8.4213	80.3479	0.398	0.0000	0.0000	11,552
2012/11/28	R209	07/02/2013	8.63	Call	Bond Future	3,379.8200		3.3798	3,189.9300	3.1899	(5.618)	0	0	0
2012/11/28	R209	07/02/2013	8.63	Put	Bond Future	1,386.8900		1.3869	1,476.4500	1.4765	6.458	0	0	11,000
2012/11/28	R209	07/02/2013	8.83	Call	Bond Future	4,467.1200		4.4671	4,250.6200	4.2506	(4.847)	0	0	0
2012/11/28	R209	07/02/2013	8.83	Put	Bond Future	886.4700		0.8865	949.4200	0.9494	7.101	0	0	14,000
2012/11/28	R209	07/02/2013	8.95	Call	Bond Future	5,172.6000		5.1726	4,943.2300	4.9432	(4.434)	0	0	0
2012/11/28	R209	07/02/2013	8.95	Put	Bond Future	664.1600		0.6642	714.2400	0.7142	7.540	0	0	0
2012/11/28	R209	07/02/2013	9.06	Call	Bond Future	5,846.1300		5.8461	5,606.5200	5.6065	(4.099)	0	0	0
2012/11/28	R209	07/02/2013	9.06	Put	Bond Future	503.1200		0.5031	542.9600	0.5430	7.919	0	0	0
2012/11/28	R209	07/02/2013	9.10	Call	Bond Future	6,096.1600		6.0962	5,853.1800	5.8532	(3.986)	0	0	0
2012/11/28	R209	07/02/2013	9.10	Put	Bond Future	453.3800		0.4534	489.8500	0.4898	8.044	0	0	0
2012/11/28	R209	07/02/2013	9.00	Call	Bond Future	5,475.9500		5.4760	5,241.8300	5.2418	(4.275)	0	0	0
2012/11/28	R209	07/02/2013	9.00	Put	Bond Future	586.2900		0.5863	631.6200	0.6316	7.732	0	0	0
2012/11/28	R209	07/02/2013	9.05	Call	Bond Future	5,783.9900		5.7840	5,545.2600	5.5453	(4.127)	0	0	0
2012/11/28	R209	07/02/2013	9.05	Put	Bond Future	516.2300		0.5162	556.9500	0.5570	7.888	0	0	0
2012/11/28	R209	02/05/2013			Bond Future	8.4554		78.4538	8.4896	78.1710	0.405	0.0000	0.0000	33
2012/11/28	R209	02/05/2013	8.01	Call	Bond Future	2,484.2500		2.4843	2,360.4600	2.3605	(4.983)	0	0	0
2012/11/28	R209	02/05/2013	8.01	Put	Bond Future	6,317.6300		6.3176	6,476.6800	6.4767	2.518	0	0	0
2012/11/28	R209	02/05/2013	7.99	Call	Bond Future	2,423.9000		2.4239	2,302.0500	2.3021	(5.027)	0	0	0
2012/11/28	R209	02/05/2013	7.99	Put	Bond Future	6,436.1900		6.4362	6,597.1800	6.5972	2.501	0	0	0
2012/11/28	R209	02/05/2013	8.00	Call	Bond Future	2,453.9600		2.4540	2,331.1400	2.3311	(5.005)	0	0	0
2012/11/28	R209	02/05/2013	8.00	Put	Bond Future	6,376.7200		6.3767	6,536.7400	6.5367	2.509	0	0	0
2012/11/28	R209	07/11/2013			Bond Future	8.6093		77.4764	8.6456	77.1855	0.421	0.0000	0.0000	0
2012/11/28	R209	07/11/2013	8.81	Call	Bond Future	7,417.4900		7.4175	7,058.1700	7.0582	(4.844)	0	0	0
2012/11/28	R209	07/11/2013	8.81	Put	Bond Future	5,828.6000		5.8286	5,760.2000	5.7602	(1.174)	0	0	0
2012/11/28	R209	07/11/2013	9.50	Call	Bond Future	10,406.3300		10.4063	10,034.9800	10.0350	(3.569)	0	0	0
2012/11/28	R209	07/11/2013	9.50	Put	Bond Future	3,730.0800		3.7301	3,649.6500	3.6496	(2.156)	0	0	180
2012/11/28	R209	07/11/2013	8.79	Call	Bond Future	7,335.8000		7.3358	6,976.9400	6.9769	(4.892)	0	0	0
2012/11/28	R209	07/11/2013	8.79	Put	Bond Future	5,902.9500		5.9029	5,835.0100	5.8350	(1.151)	0	0	0
2012/11/28	R209	07/11/2013	8.80	Call	Bond Future	7,376.6000		7.3766	7,017.3700	7.0174	(4.870)	0	0	0
2012/11/28	R209	07/11/2013	8.80	Put	Bond Future	5,865.6700		5.8657	5,797.3600	5.7974	(1.165)	0	0	0
2012/11/28	R210	07/02/2013			Bond Future	161.7311		161.7311	161.7867	161.7867	0.034	0.0000	0.0000	1,212
2012/11/28	R210	07/02/2013	156.99	Call	Bond Future	4,741.1500		4.7412	4,796.7300	4.7967	1.172	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
2012/11/28	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R210	07/02/2013	157.00	Call	Bond Future	4,731.1500	4.7312	4,786.7300	4.7867	1.175	0	0	0
2012/11/28	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R210	07/02/2013	157.01	Call	Bond Future	4,721.1500	4.7212	4,776.7300	4.7767	1.177	0	0	0
2012/11/28	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R210	02/05/2013			Bond Future	161.9103	161.9103	161.9657	161.9657	0.034	0.0000	0.0000	7
2012/11/28	R210	02/05/2013	161.14	Call	Bond Future	770.2600	0.7703	825.7200	0.8257	7.200	0	0	0
2012/11/28	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R210	02/05/2013	161.15	Call	Bond Future	760.2600	0.7603	815.7200	0.8157	7.295	0	0	0
2012/11/28	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R210	02/05/2013	161.16	Call	Bond Future	750.2600	0.7503	805.7200	0.8057	7.392	0	0	0
2012/11/28	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R211	07/02/2013			Bond Future	125.5400	125.5400	125.5666	125.5666	0.021	0.0000	0.0000	703
2012/11/28	R211	07/02/2013	122.99	Call	Bond Future	2,549.9900	2.5500	2,576.6100	2.5766	1.044	0	0	0
2012/11/28	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R211	07/02/2013	123.00	Call	Bond Future	2,539.9900	2.5400	2,566.6100	2.5666	1.048	0	0	0
2012/11/28	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R211	07/02/2013	123.01	Call	Bond Future	2,529.9900	2.5300	2,556.6100	2.5566	1.052	0	0	0
2012/11/28	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R211	02/05/2013			Bond Future	127.1167	127.1167	127.1432	127.1432	0.021	0.0000	0.0000	7
2012/11/28	R211	02/05/2013	125.69	Call	Bond Future	1,426.7100	1.4267	1,453.1800	1.4532	1.855	0	0	0
2012/11/28	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R211	02/05/2013	125.70	Call	Bond Future	1,416.7100	1.4167	1,443.1800	1.4432	1.868	0	0	0
2012/11/28	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R211	02/05/2013	125.71	Call	Bond Future	1,406.7100	1.4067	1,433.1800	1.4332	1.882	0	0	0
2012/11/28	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R212	07/02/2013			Bond Future	130.2449	130.2449	130.2844	130.2844	0.030	0.0000	0.0000	3,086
2012/11/28	R212	07/02/2013	128.99	Call	Bond Future	1,254.9300	1.2549	1,294.3800	1.2944	3.144	0	0	0
2012/11/28	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R212	07/02/2013	129.00	Call	Bond Future	1,244.9300	1.2449	1,284.3800	1.2844	3.169	0	0	0
2012/11/28	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R212	07/02/2013	129.01	Call	Bond Future	1,234.9300	1.2349	1,274.3800	1.2744	3.195	0	0	0
2012/11/28	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R212	02/05/2013			Bond Future	131.8808	131.8808	131.9202	131.9202	0.030	0.0000	0.0000	11
2012/11/28	R212	02/05/2013	131.09	Call	Bond Future	790.8000	0.7908	830.2200	0.8302	4.985	0	0	0
2012/11/28	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R212	02/05/2013	131.10	Call	Bond Future	780.8000	0.7808	820.2200	0.8202	5.049	0	0	0
2012/11/28	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R212	02/05/2013	131.11	Call	Bond Future	770.8000	0.7708	810.2200	0.8102	5.114	0	0	0
2012/11/28	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/28	R213	07/02/2013			Bond Future	8.1763	92.1862	8.1942	92.0325	0.219	0.0000	0.0000	9,399
2012/11/28	R213	07/02/2013	8.90	Call	Bond Future	6,517.0300	6.5170	6,378.8200	6.3788	(2.121)	0	0	0
2012/11/28	R213	07/02/2013	8.90	Put	Bond Future	602.8900	0.6029	618.3800	0.6184	2.569	0	0	0
2012/11/28	R213	07/02/2013	8.95	Call	Bond Future	6,837.8400	6.8378	6,697.9100	6.6979	(2.046)	0	0	0
2012/11/28	R213	07/02/2013	8.95	Put	Bond Future	536.6400	0.5366	550.4100	0.5504	2.566	0	0	0

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2012/11/28	R213	07/02/2013	9.00	Call	Bond Future	7,162.2700	7.1623	7,020.7700	7.0208	(1.976)	0	0	0
2012/11/28	R213	07/02/2013	9.00	Put	Bond Future	476.6800	0.4767	488.8800	0.4889	2.559	0	0	0
2012/11/28	R213	07/02/2013	9.05	Call	Bond Future	7,489.7100	7.4897	7,346.7800	7.3468	(1.908)	0	0	0
2012/11/28	R213	07/02/2013	9.05	Put	Bond Future	422.3700	0.4224	433.1400	0.4331	2.550	0	0	0
2012/11/28	R213	02/05/2013			Bond Future	8.2448	89.7589	8.2631	89.6033	0.223	0.0000	0.0000	5
2012/11/28	R213	02/05/2013	7.86	Call	Bond Future	2,621.2700	2.6213	2,545.1400	2.5451	(2.904)	0	0	0
2012/11/28	R213	02/05/2013	7.86	Put	Bond Future	5,969.4000	5.9694	6,048.8400	6.0488	1.331	0	0	0
2012/11/28	R213	02/05/2013	7.84	Call	Bond Future	2,557.2500	2.5572	2,482.2300	2.4822	(2.934)	0	0	0
2012/11/28	R213	02/05/2013	7.84	Put	Bond Future	6,084.4000	6.0844	6,164.9500	6.1650	1.324	0	0	0
2012/11/28	R213	02/05/2013	7.85	Call	Bond Future	2,589.1300	2.5891	2,513.5600	2.5136	(2.919)	0	0	0
2012/11/28	R213	02/05/2013	7.85	Put	Bond Future	6,026.7100	6.0267	6,106.7100	6.1067	1.327	0	0	0
2012/11/28	R213	07/11/2013			Bond Future	8.4051	88.7011	8.4247	88.5408	0.233	0.0000	0.0000	0
2012/11/28	R213	07/11/2013	8.61	Call	Bond Future	7,231.8100	7.2318	6,978.7400	6.9787	(3.499)	0	0	0
2012/11/28	R213	07/11/2013	8.61	Put	Bond Future	5,575.7200	5.5757	5,482.9500	5.4829	(1.664)	0	0	0
2012/11/28	R213	07/11/2013	8.59	Call	Bond Future	7,146.7900	7.1468	6,894.0700	6.8941	(3.536)	0	0	0
2012/11/28	R213	07/11/2013	8.59	Put	Bond Future	5,650.3000	5.6503	5,557.8800	5.5579	(1.636)	0	0	0
2012/11/28	R213	07/11/2013	8.60	Call	Bond Future	7,189.2500	7.1892	6,936.3500	6.9363	(3.518)	0	0	0
2012/11/28	R213	07/11/2013	8.60	Put	Bond Future	5,612.9000	5.6129	5,520.3000	5.5203	(1.650)	0	0	0
2012/11/28	R214	07/02/2013			Bond Future	8.4175	82.4331	8.4560	82.0928	0.457	0.0000	0.0000	1,714
2012/11/28	R214	07/02/2013	8.59	Call	Bond Future	1,506.2200	1.5062	3,121.9800	3.1220	107.273	0	0	0
2012/11/28	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	1,956.0700	1.9561	100.000	0	0	0
2012/11/28	R214	07/02/2013	8.60	Call	Bond Future	1,592.1000	1.5921	3,170.9100	3.1709	99.165	0	0	0
2012/11/28	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	1,919.1200	1.9191	100.000	0	0	0
2012/11/28	R214	07/02/2013	8.61	Call	Bond Future	1,677.8100	1.6778	3,220.2000	3.2202	91.929	0	0	0
2012/11/28	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	1,882.7000	1.8827	100.000	0	0	0
Total													307140