



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 30/11/2012 to 30/11/2012

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
2012/11/30	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	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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2012/11/30	2025	07/02/2013			Bond Future	110.9480	110.9480	110.9675	110.9675	0.018	0.0000	0.0000	0
2012/11/30	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	2025	07/02/2013	110.99	Put	Bond Future	42.0500	0.0421	22.4900	0.0225	(46.516)	0	0	0
2012/11/30	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	2025	07/02/2013	111.00	Put	Bond Future	52.0500	0.0521	32.4900	0.0325	(37.579)	0	0	0
2012/11/30	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	2025	07/02/2013	111.01	Put	Bond Future	62.0500	0.0621	42.4900	0.0425	(31.523)	0	0	0
2012/11/30	2038	07/02/2013			Bond Future	109.3821	109.3821	109.4033	109.4033	0.019	0.0000	0.0000	0
2012/11/30	2038	07/02/2013	105.99	Call	Bond Future	3,392.0900	3.3921	3,413.3500	3.4133	0.627	0	0	0
2012/11/30	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	2038	07/02/2013	106.00	Call	Bond Future	3,382.0900	3.3821	3,403.3500	3.4033	0.629	0	0	0
2012/11/30	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	2038	07/02/2013	106.01	Call	Bond Future	3,372.0900	3.3721	3,393.3500	3.3933	0.630	0	0	0
2012/11/30	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	2050	07/02/2013			Bond Future	114.5264	114.5264	115.1324	115.1324	0.529	0.0000	0.0000	0
2012/11/30	2050	07/02/2013	112.99	Call	Bond Future	1,536.4200	1.5364	2,142.4300	2.1424	39.443	0	0	0
2012/11/30	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	2050	07/02/2013	113.00	Call	Bond Future	1,526.4200	1.5264	2,132.4300	2.1324	39.701	0	0	0
2012/11/30	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	2050	07/02/2013	113.01	Call	Bond Future	1,516.4200	1.5164	2,122.4300	2.1224	39.963	0	0	0
2012/11/30	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	AL7T	07/02/2013			Index Future	481.8320	481.8320	481.0800	481.0800	(0.156)	0.0000	0.0000	12
2012/11/30	AL7T	02/05/2013			Index Future	487.8810	487.8810	487.1180	487.1180	(0.156)	0.0000	0.0000	0
2012/11/30	ALBI	07/02/2013			Index Future	429.1750	429.1750	428.4420	428.4420	(0.171)	0.0000	0.0000	1,077
2012/11/30	ALBI	02/05/2013			Index Future	434.5630	434.5630	433.8200	433.8200	(0.171)	0.0000	0.0000	0
2012/11/30	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	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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2012/11/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/30	EL28	07/02/2013			Bond Future	111.3420	111.3420	111.6490	111.6490	0.276	0.0000	0.0000	0
2012/11/30	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	EL28	07/02/2013	113.01	Put	Bond Future	1,668.0000	1.6680	1,360.9700	1.3610	(18.407)	0	0	0
2012/11/30	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	EL28	07/02/2013	112.99	Put	Bond Future	1,648.0000	1.6480	1,340.9700	1.3410	(18.630)	0	0	0
2012/11/30	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	EL28	07/02/2013	113.00	Put	Bond Future	1,658.0000	1.6580	1,350.9700	1.3510	(18.518)	0	0	0
2012/11/30	ES33	07/02/2013			Bond Future	9.0146	89.0302	9.0442	88.7859	0.329	0.0000	0.0000	303
2012/11/30	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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2012/11/30	ES33	07/02/2013	8.54	Put	Bond Future	4,065.7200	4.0657	4,310.0400	4.3100	6.009	0	0	0
2012/11/30	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	ES33	07/02/2013	8.55	Put	Bond Future	3,977.0300	3.9770	4,221.3500	4.2213	6.143	0	0	0
2012/11/30	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	ES33	07/02/2013	8.56	Put	Bond Future	3,888.4700	3.8885	4,132.7900	4.1328	6.283	0	0	0
2012/11/30	GOVI	07/02/2013			GOVI	429.5110	429.5110	428.7860	428.7860	(0.169)	0.0000	0.0000	333
2012/11/30	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	GOVI	07/02/2013	432.99	Put	GOVI	34,790.0000	3.4790	42,040.0000	4.2040	20.839	0	0	0
2012/11/30	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	GOVI	07/02/2013	433.00	Put	GOVI	34,890.0000	3.4890	42,140.0000	4.2140	20.780	0	0	0
2012/11/30	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	GOVI	07/02/2013	433.01	Put	GOVI	34,990.0000	3.4990	42,240.0000	4.2240	20.720	0	0	0
2012/11/30	GOVI	02/05/2013			GOVI	434.9030	434.9030	434.1690	434.1690	(0.169)	0.0000	0.0000	0
2012/11/30	GOVI	02/05/2013	432.99	Call	GOVI	19,130.0000	1.9130	11,790.0000	1.1790	(38.369)	0	0	0
2012/11/30	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	GOVI	02/05/2013	433.00	Call	GOVI	19,030.0000	1.9030	11,690.0000	1.1690	(38.571)	0	0	0
2012/11/30	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	GOVI	02/05/2013	433.01	Call	GOVI	18,930.0000	1.8930	11,590.0000	1.1590	(38.774)	0	0	0
2012/11/30	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/30	IGOV	07/02/2013			Index Future	195.2180	195.2180	195.2820	195.2820	0.033	0.0000	0.0000	607
2012/11/30	IGOV	02/05/2013			Index Future	197.6690	197.6690	197.7340	197.7340	0.033	0.0000	0.0000	0
2012/11/30	ILBI	07/02/2013			Index Future	521.3690	521.3690	521.4120	521.4120	0.008	0.0000	0.0000	169
2012/11/30	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/30	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/30	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/30	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/30	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/30	JBAF	19/12/2012			Jibar Tradeable Future	5.1200	94.8800	5.1300	94.8700	0.195	0.0000	0.0000	840
2012/11/30	JBAF	16/01/2013			Jibar Tradeable Future	5.0800	94.9200	5.0900	94.9100	0.197	0.0000	0.0000	0
2012/11/30	JBAF	20/02/2013			Jibar Tradeable Future	5.0300	94.9700	5.0400	94.9600	0.199	0.0000	0.0000	0
2012/11/30	JBAF	20/03/2013			Jibar Tradeable Future	4.9800	95.0200	5.0100	94.9900	0.602	0.0000	0.0000	1,000
2012/11/30	JBAF	17/04/2013			Jibar Tradeable Future	4.9600	95.0400	4.9900	95.0100	0.605	0.0000	0.0000	0
2012/11/30	JBAF	15/05/2013			Jibar Tradeable Future	4.9600	95.0400	4.9800	95.0200	0.403	0.0000	0.0000	0
2012/11/30	JBAF	19/06/2013			Jibar Tradeable Future	4.9600	95.0400	4.9800	95.0200	0.403	0.0000	0.0000	500

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2012/11/30	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	5.0100	94.9900	0.602	0.0000	0.0000	2,200
2012/11/30	JBAF	18/12/2013			Jibar Tradeable Future	5.0500	94.9500	5.0900	94.9100	0.792	0.0000	0.0000	2,000
2012/11/30	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.2100	94.7900	0.969	0.0000	0.0000	1,000
2012/11/30	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.3400	94.6600	0.945	0.0000	0.0000	800
2012/11/30	JBAF	17/09/2014			Jibar Tradeable Future	5.4600	94.5400	5.4900	94.5100	0.549	0.0000	0.0000	0
2012/11/30	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/30	R023	07/02/2013			Bond Future	7.1212	107.9843	7.1462	107.8026	0.350	0.0000	0.0000	1,685
2012/11/30	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R023	07/02/2013	7.04	Put	Bond Future	594.4600	0.5945	776.1100	0.7761	30.557	0	0	0
2012/11/30	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R023	07/02/2013	7.05	Put	Bond Future	521.0400	0.5210	702.6900	0.7027	34.863	0	0	0
2012/11/30	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R023	07/02/2013	7.06	Put	Bond Future	447.6900	0.4477	629.3400	0.6293	40.575	0	0	0
2012/11/30	R023	02/05/2013			Bond Future	7.1821	105.3678	7.2078	105.1840	0.359	0.0000	0.0000	2
2012/11/30	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R023	02/05/2013	7.06	Put	Bond Future	875.5700	0.8756	1,059.4600	1.0595	21.002	0	0	0
2012/11/30	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R023	02/05/2013	7.04	Put	Bond Future	1,019.9500	1.0200	1,203.8400	1.2038	18.029	0	0	0
2012/11/30	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R023	02/05/2013	7.05	Put	Bond Future	947.7300	0.9477	1,131.6200	1.1316	19.403	0	0	0
2012/11/30	R023	01/08/2013			Bond Future	7.2444	106.7866	7.2712	106.6002	0.370	0.0000	0.0000	0
2012/11/30	R023	01/08/2013	7.29	Call	Bond Future	316.8100	0.3168	130.3700	0.1304	(58.849)	0	0	0
2012/11/30	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R023	01/08/2013	7.30	Call	Bond Future	386.1800	0.3862	199.7400	0.1997	(48.278)	0	0	0
2012/11/30	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R023	01/08/2013	7.31	Call	Bond Future	455.4900	0.4555	269.0500	0.2691	(40.932)	0	0	0
2012/11/30	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R157	07/02/2013			Bond Future	5.4807	124.6713	5.5183	124.5711	0.687	0.0000	0.0000	7,617
2012/11/30	R157	07/02/2013	6.28	Call	Bond Future	2,122.1000	2.1221	2,025.0800	2.0251	(4.572)	0	0	0
2012/11/30	R157	07/02/2013	6.28	Put	Bond Future	16.8900	0.0169	20.0700	0.0201	18.828	0	0	0
2012/11/30	R157	07/02/2013	6.50	Call	Bond Future	2,681.2300	2.6812	2,582.0500	2.5820	(3.699)	0	0	0
2012/11/30	R157	07/02/2013	6.50	Put	Bond Future	5.0000	0.0050	6.0200	0.0060	20.400	0	0	0
2012/11/30	R157	07/02/2013	6.70	Call	Bond Future	3,193.5300	3.1935	3,093.6200	3.0936	(3.129)	0	0	0
2012/11/30	R157	07/02/2013	6.70	Put	Bond Future	1.2900	0.0013	1.5800	0.0016	22.481	0	0	0
2012/11/30	R157	07/02/2013	6.75	Call	Bond Future	3,321.6700	3.3217	3,221.6800	3.2217	(3.010)	0	0	0
2012/11/30	R157	07/02/2013	6.75	Put	Bond Future	0.8900	0.0009	1.1000	0.0011	23.596	0	0	0
2012/11/30	R157	07/02/2013	6.80	Call	Bond Future	3,449.7600	3.4498	3,349.7000	3.3497	(2.900)	0	0	0
2012/11/30	R157	07/02/2013	6.80	Put	Bond Future	0.6200	0.0006	0.7600	0.0008	22.581	0	0	0
2012/11/30	R157	02/05/2013			Bond Future	5.5053	119.3667	5.5472	119.2652	0.761	0.0000	0.0000	141
2012/11/30	R157	02/05/2013	5.35	Call	Bond Future	449.8400	0.4498	407.9200	0.4079	(9.319)	0	0	0
2012/11/30	R157	02/05/2013	5.35	Put	Bond Future	826.9300	0.8269	886.5100	0.8865	7.205	0	0	0
2012/11/30	R157	02/05/2013	5.36	Call	Bond Future	459.9900	0.4600	417.4400	0.4174	(9.250)	0	0	0
2012/11/30	R157	02/05/2013	5.36	Put	Bond Future	812.7500	0.8128	871.7000	0.8717	7.253	0	0	0
2012/11/30	R157	02/05/2013	5.34	Call	Bond Future	439.8400	0.4398	398.5400	0.3985	(9.390)	0	0	0
2012/11/30	R157	02/05/2013	5.34	Put	Bond Future	841.2700	0.8413	901.4700	0.9015	7.156	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
2012/11/30	R157	07/11/2013			Bond Future	5.5562	115.8554	5.6121	115.7503	1.004	0.0000	0.0000	0
2012/11/30	R157	07/11/2013	5.61	Call	Bond Future	894.8800	0.8949	839.7600	0.8398	(6.159)	0	0	0
2012/11/30	R157	07/11/2013	5.61	Put	Bond Future	793.6600	0.7937	843.6200	0.8436	6.295	0	0	0
2012/11/30	R157	07/11/2013	5.59	Call	Bond Future	874.7100	0.8747	820.3500	0.8203	(6.215)	0	0	0
2012/11/30	R157	07/11/2013	5.59	Put	Bond Future	811.1300	0.8111	861.8500	0.8619	6.253	0	0	0
2012/11/30	R157	07/11/2013	5.60	Call	Bond Future	884.7600	0.8848	830.0200	0.8300	(6.187)	0	0	0
2012/11/30	R157	07/11/2013	5.60	Put	Bond Future	802.3600	0.8024	852.7000	0.8527	6.274	0	0	0
2012/11/30	R186	07/02/2013			Bond Future	7.6048	126.0435	7.6347	125.7478	0.394	0.0000	0.0000	37,363
2012/11/30	R186	07/02/2013	7.00	Call	Bond Future	779.9600	0.7800	707.9900	0.7080	(9.227)	0	0	10,300
2012/11/30	R186	07/02/2013	7.00	Put	Bond Future	6,971.9100	6.9719	7,195.6400	7.1956	3.209	0	0	0
2012/11/30	R186	07/02/2013	7.25	Call	Bond Future	1,427.2200	1.4272	1,317.2600	1.3173	(7.704)	0	0	670
2012/11/30	R186	07/02/2013	7.25	Put	Bond Future	5,008.4400	5.0084	5,194.1800	5.1942	3.709	0	0	0
2012/11/30	R186	07/02/2013	7.50	Call	Bond Future	2,371.8900	2.3719	2,220.0800	2.2201	(6.400)	0	0	575
2012/11/30	R186	07/02/2013	7.50	Put	Bond Future	3,414.6100	3.4146	3,558.5000	3.5585	4.214	0	0	0
2012/11/30	R186	07/02/2013	8.32	Call	Bond Future	7,472.4500	7.4725	7,213.4700	7.2135	(3.466)	0	0	0
2012/11/30	R186	07/02/2013	8.32	Put	Bond Future	668.1900	0.6682	704.9100	0.7049	5.495	0	0	2,000
2012/11/30	R186	07/02/2013	8.50	Call	Bond Future	8,865.7900	8.8658	8,594.5500	8.5946	(3.059)	0	0	0
2012/11/30	R186	07/02/2013	8.50	Put	Bond Future	432.2700	0.4323	456.7300	0.4567	5.659	0	0	0
2012/11/30	R186	07/02/2013	7.75	Call	Bond Future	3,637.1300	3.6371	3,444.8100	3.4448	(5.288)	0	0	1,000
2012/11/30	R186	07/02/2013	7.75	Put	Bond Future	2,211.2800	2.2113	2,314.6600	2.3147	4.675	0	0	0
2012/11/30	R186	07/02/2013	8.00	Call	Bond Future	5,182.5200	5.1825	4,955.7100	4.9557	(4.376)	0	0	0
2012/11/30	R186	07/02/2013	8.00	Put	Bond Future	1,355.8400	1.3558	1,424.7300	1.4247	5.081	0	0	150
2012/11/30	R186	07/02/2013	8.55	Call	Bond Future	9,258.6000	9.2586	8,984.5300	8.9845	(2.960)	0	0	0
2012/11/30	R186	07/02/2013	8.55	Put	Bond Future	378.2100	0.3782	399.8400	0.3998	5.719	0	0	0
2012/11/30	R186	07/02/2013	8.45	Call	Bond Future	8,473.3600	8.4734	8,205.1500	8.2051	(3.165)	0	0	0
2012/11/30	R186	07/02/2013	8.45	Put	Bond Future	489.1800	0.4892	516.6700	0.5167	5.620	0	0	0
2012/11/30	R186	07/02/2013	8.47	Call	Bond Future	8,629.8900	8.6299	8,360.4400	8.3604	(3.122)	0	0	0
2012/11/30	R186	07/02/2013	8.47	Put	Bond Future	465.6800	0.4657	491.9300	0.4919	5.637	0	0	0
2012/11/30	R186	02/05/2013			Bond Future	7.6742	127.5568	7.7050	127.2574	0.403	0.0000	0.0000	212
2012/11/30	R186	02/05/2013	7.41	Call	Bond Future	3,120.0700	3.1201	2,982.2800	2.9823	(4.416)	0	0	0
2012/11/30	R186	02/05/2013	7.41	Put	Bond Future	5,722.3900	5.7224	5,883.9900	5.8840	2.824	0	0	0
2012/11/30	R186	02/05/2013	7.39	Call	Bond Future	3,041.1000	3.0411	2,905.5300	2.9055	(4.458)	0	0	0
2012/11/30	R186	02/05/2013	7.39	Put	Bond Future	5,843.5500	5.8436	6,007.3700	6.0074	2.803	0	0	0
2012/11/30	R186	02/05/2013	7.40	Call	Bond Future	3,080.4300	3.0804	2,943.7500	2.9438	(4.437)	0	0	0
2012/11/30	R186	02/05/2013	7.40	Put	Bond Future	5,782.7600	5.7828	5,945.4700	5.9455	2.814	0	0	0
2012/11/30	R186	07/11/2013			Bond Future	7.8337	125.7186	7.8669	125.4102	0.424	0.0000	0.0000	0
2012/11/30	R186	07/11/2013	8.14	Call	Bond Future	8,208.4100	8.2084	8,017.0900	8.0171	(2.331)	0	0	0
2012/11/30	R186	07/11/2013	8.14	Put	Bond Future	5,406.9400	5.4069	5,524.0200	5.5240	2.165	0	0	0
2012/11/30	R186	07/11/2013	8.15	Call	Bond Future	8,259.8300	8.2598	8,067.8800	8.0679	(2.324)	0	0	0
2012/11/30	R186	07/11/2013	8.15	Put	Bond Future	5,368.4400	5.3684	5,484.8900	5.4849	2.169	0	0	0
2012/11/30	R186	07/11/2013	8.16	Call	Bond Future	8,311.3800	8.3114	8,118.8000	8.1188	(2.317)	0	0	0
2012/11/30	R186	07/11/2013	8.16	Put	Bond Future	5,330.1700	5.3302	5,445.9900	5.4460	2.173	0	0	0
2012/11/30	R186	07/11/2013	8.75	Call	Bond Future	11,560.3000	11.5603	11,333.8700	11.3339	(1.959)	0	0	0
2012/11/30	R186	07/11/2013	8.75	Put	Bond Future	3,444.2300	3.4442	3,526.2000	3.5262	2.380	0	0	130
2012/11/30	R189	07/02/2013			Bond Future	217.2644	217.2644	217.2891	217.2891	0.011	0.0000	0.0000	154
2012/11/30	R189	07/02/2013	212.99	Call	Bond Future	4,274.3600	4.2744	4,299.0900	4.2991	0.579	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
2012/11/30	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R189	07/02/2013	213.00	Call	Bond Future	4,264.3600	4.2644	4,289.0900	4.2891	0.580	0	0	0
2012/11/30	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R189	07/02/2013	213.01	Call	Bond Future	4,254.3600	4.2544	4,279.0900	4.2791	0.581	0	0	0
2012/11/30	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R197	07/02/2013			Bond Future	280.8213	280.8213	280.8695	280.8695	0.017	0.0000	0.0000	2,543
2012/11/30	R197	07/02/2013	278.99	Call	Bond Future	1,831.2700	1.8313	1,879.4600	1.8795	2.632	0	0	0
2012/11/30	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R197	07/02/2013	279.00	Call	Bond Future	1,821.2700	1.8213	1,869.4600	1.8695	2.646	0	0	0
2012/11/30	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R197	07/02/2013	279.01	Call	Bond Future	1,811.2700	1.8113	1,859.4600	1.8595	2.661	0	0	0
2012/11/30	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R197	02/05/2013			Bond Future	284.3466	284.3466	284.3948	284.3948	0.017	0.0000	0.0000	40
2012/11/30	R197	02/05/2013	282.39	Call	Bond Future	1,956.5800	1.9566	2,004.7900	2.0048	2.464	0	0	0
2012/11/30	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R197	02/05/2013	282.40	Call	Bond Future	1,946.5800	1.9466	1,994.7900	1.9948	2.477	0	0	0
2012/11/30	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R197	02/05/2013	282.41	Call	Bond Future	1,936.5800	1.9366	1,984.7900	1.9848	2.489	0	0	0
2012/11/30	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R201	07/02/2013			Bond Future	5.0764	107.6867	5.1154	107.6156	0.768	0.0000	0.0000	1,540
2012/11/30	R201	07/02/2013	4.98	Call	Bond Future	182.7000	0.1827	154.3200	0.1543	(15.534)	0	0	0
2012/11/30	R201	07/02/2013	4.98	Put	Bond Future	358.7700	0.3588	401.5000	0.4015	11.910	0	0	0
2012/11/30	R201	07/02/2013	5.60	Call	Bond Future	975.4200	0.9754	909.9300	0.9099	(6.714)	0	0	0
2012/11/30	R201	07/02/2013	5.60	Put	Bond Future	26.1300	0.0261	31.7500	0.0317	21.508	0	0	0
2012/11/30	R201	07/02/2013	6.20	Call	Bond Future	2,023.9700	2.0240	1,952.9800	1.9530	(3.507)	0	0	0
2012/11/30	R201	07/02/2013	6.20	Put	Bond Future	0.4300	0.0004	0.5500	0.0006	27.907	0	0	0
2012/11/30	R201	07/02/2013	6.25	Call	Bond Future	2,112.6800	2.1127	2,041.6600	2.0417	(3.362)	0	0	0
2012/11/30	R201	07/02/2013	6.25	Put	Bond Future	0.2700	0.0003	0.3600	0.0004	33.333	0	0	0
2012/11/30	R201	07/02/2013	6.30	Call	Bond Future	2,201.3500	2.2013	2,130.3000	2.1303	(3.228)	0	0	0
2012/11/30	R201	07/02/2013	6.30	Put	Bond Future	0.1700	0.0002	0.2300	0.0002	35.294	0	0	0
2012/11/30	R201	02/05/2013			Bond Future	5.0515	108.9796	5.0966	108.9076	0.891	0.0000	0.0000	4
2012/11/30	R201	02/05/2013	4.05	Call	Bond Future	6.0800	0.0061	4.6200	0.0046	(24.013)	0	0	0
2012/11/30	R201	02/05/2013	4.05	Put	Bond Future	1,625.7000	1.6257	1,696.2900	1.6963	4.342	0	0	0
2012/11/30	R201	02/05/2013	4.06	Call	Bond Future	6.4600	0.0065	4.9200	0.0049	(23.839)	0	0	0
2012/11/30	R201	02/05/2013	4.06	Put	Bond Future	1,609.7400	1.6097	1,680.2500	1.6803	4.380	0	0	0
2012/11/30	R201	02/05/2013	4.04	Call	Bond Future	5.7100	0.0057	4.3300	0.0043	(24.168)	0	0	0
2012/11/30	R201	02/05/2013	4.04	Put	Bond Future	1,641.6600	1.6417	1,712.3300	1.7123	4.305	0	0	0
2012/11/30	R201	07/11/2013			Bond Future	4.9091	107.5219	4.9771	107.4472	1.387	0.0000	0.0000	0
2012/11/30	R201	07/11/2013	4.80	Call	Bond Future	368.7800	0.3688	335.0400	0.3350	(9.149)	0	0	0
2012/11/30	R201	07/11/2013	4.80	Put	Bond Future	488.6500	0.4887	529.6300	0.5296	8.386	0	0	0
2012/11/30	R201	07/11/2013	4.81	Call	Bond Future	374.2100	0.3742	340.1500	0.3402	(9.102)	0	0	0
2012/11/30	R201	07/11/2013	4.81	Put	Bond Future	483.0800	0.4831	523.7400	0.5237	8.417	0	0	0
2012/11/30	R201	07/11/2013	4.79	Call	Bond Future	363.4100	0.3634	329.9700	0.3300	(9.202)	0	0	0
2012/11/30	R201	07/11/2013	4.79	Put	Bond Future	494.2800	0.4943	535.5600	0.5356	8.352	0	0	0
2012/11/30	R202	07/02/2013			Bond Future	208.4630	208.4630	208.5032	208.5032	0.019	0.0000	0.0000	51,742

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2012/11/30	R202	07/02/2013	204.99	Call	Bond Future	3,473.0300	3.4730	3,513.1800	3.5132	1.156	0	0	0
2012/11/30	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R202	07/02/2013	205.00	Call	Bond Future	3,463.0300	3.4630	3,503.1800	3.5032	1.159	0	0	0
2012/11/30	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R202	07/02/2013	205.01	Call	Bond Future	3,453.0300	3.4530	3,493.1800	3.4932	1.163	0	0	0
2012/11/30	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R202	02/05/2013			Bond Future	211.0800	211.0800	211.1201	211.1201	0.019	0.0000	0.0000	1
2012/11/30	R202	02/05/2013	211.04	Call	Bond Future	40.0300	0.0400	80.0500	0.0801	99.975	0	0	0
2012/11/30	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R202	02/05/2013	211.05	Call	Bond Future	30.0300	0.0300	70.0500	0.0700	133.267	0	0	0
2012/11/30	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R202	02/05/2013	211.06	Call	Bond Future	20.0300	0.0200	60.0500	0.0600	199.800	0	0	0
2012/11/30	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R203	07/02/2013			Bond Future	5.9657	112.4574	5.9966	112.3283	0.518	0.0000	0.0000	15,419
2012/11/30	R203	07/02/2013	5.54	Call	Bond Future	238.1300	0.2381	209.0200	0.2090	(12.224)	0	0	10,000
2012/11/30	R203	07/02/2013	5.54	Put	Bond Future	2,034.0100	2.0340	2,134.0000	2.1340	4.916	0	0	0
2012/11/30	R203	07/02/2013	6.11	Call	Bond Future	1,197.6300	1.1976	1,113.9300	1.1139	(6.989)	0	0	12,600
2012/11/30	R203	07/02/2013	6.11	Put	Bond Future	597.0000	0.5970	642.4000	0.6424	7.605	0	0	3,254
2012/11/30	R203	07/02/2013	6.45	Call	Bond Future	2,217.1100	2.2171	2,107.7600	2.1078	(4.932)	0	0	0
2012/11/30	R203	07/02/2013	6.45	Put	Bond Future	217.1000	0.2171	236.8500	0.2368	9.097	0	0	0
2012/11/30	R203	07/02/2013	6.55	Call	Bond Future	2,562.0200	2.5620	2,447.5800	2.4476	(4.467)	0	0	0
2012/11/30	R203	07/02/2013	6.55	Put	Bond Future	154.6400	0.1546	169.3000	0.1693	9.480	0	0	0
2012/11/30	R203	07/02/2013	6.65	Call	Bond Future	2,920.9400	2.9209	2,802.4800	2.8025	(4.056)	0	0	0
2012/11/30	R203	07/02/2013	6.65	Put	Bond Future	108.0800	0.1081	118.7200	0.1187	9.845	0	0	30,250
2012/11/30	R203	07/02/2013	6.94	Call	Bond Future	4,012.3000	4.0123	3,886.8600	3.8869	(3.126)	0	0	0
2012/11/30	R203	07/02/2013	6.94	Put	Bond Future	34.1700	0.0342	37.8300	0.0378	10.711	0	0	0
2012/11/30	R203	07/02/2013	7.15	Call	Bond Future	4,824.8800	4.8249	4,697.2200	4.6972	(2.646)	0	0	0
2012/11/30	R203	07/02/2013	7.15	Put	Bond Future	12.6900	0.0127	14.1300	0.0141	11.348	0	0	0
2012/11/30	R203	07/02/2013	6.50	Call	Bond Future	2,387.5900	2.3876	2,275.5500	2.2756	(4.693)	0	0	0
2012/11/30	R203	07/02/2013	6.50	Put	Bond Future	183.6600	0.1837	200.7200	0.2007	9.289	0	0	0
2012/11/30	R203	02/05/2013			Bond Future	6.0096	109.6513	6.0425	109.5205	0.547	0.0000	0.0000	22
2012/11/30	R203	02/05/2013	5.90	Call	Bond Future	1,027.7400	1.0277	966.1400	0.9661	(5.994)	0	0	0
2012/11/30	R203	02/05/2013	5.90	Put	Bond Future	1,464.6000	1.4646	1,533.7500	1.5338	4.721	0	0	0
2012/11/30	R203	02/05/2013	5.91	Call	Bond Future	1,045.9200	1.0459	983.6400	0.9836	(5.955)	0	0	0
2012/11/30	R203	02/05/2013	5.91	Put	Bond Future	1,442.8200	1.4428	1,511.2900	1.5113	4.746	0	0	0
2012/11/30	R203	02/05/2013	5.89	Call	Bond Future	1,009.7600	1.0098	948.8300	0.9488	(6.034)	0	0	0
2012/11/30	R203	02/05/2013	5.89	Put	Bond Future	1,486.6000	1.4866	1,556.4200	1.5564	4.697	0	0	0
2012/11/30	R203	07/11/2013			Bond Future	6.1146	108.5192	6.1529	108.3841	0.627	0.0000	0.0000	0
2012/11/30	R203	07/11/2013	6.00	Call	Bond Future	1,646.1400	1.6461	1,580.3200	1.5803	(3.998)	0	0	0
2012/11/30	R203	07/11/2013	6.00	Put	Bond Future	2,050.9700	2.0510	2,120.1900	2.1202	3.375	0	0	0
2012/11/30	R203	07/11/2013	6.01	Call	Bond Future	1,662.7900	1.6628	1,596.5500	1.5966	(3.984)	0	0	0
2012/11/30	R203	07/11/2013	6.01	Put	Bond Future	2,032.2100	2.0322	2,101.0100	2.1010	3.385	0	0	0
2012/11/30	R203	07/11/2013	5.99	Call	Bond Future	1,629.6000	1.6296	1,564.1900	1.5642	(4.014)	0	0	0
2012/11/30	R203	07/11/2013	5.99	Put	Bond Future	2,069.8600	2.0699	2,139.4900	2.1395	3.364	0	0	0
2012/11/30	R204	07/02/2013			Bond Future	6.2173	109.7899	6.2479	109.6339	0.493	0.0000	0.0000	11,672
2012/11/30	R204	07/02/2013	7.29	Call	Bond Future	5,347.5400	5.3475	5,195.4900	5.1955	(2.843)	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
2012/11/30	R204	07/02/2013	7.29	Put	Bond Future	42.7100	0.0427	46.7000	0.0467	9.342	0	0	0
2012/11/30	R204	07/02/2013	7.45	Call	Bond Future	6,089.7100	6.0897	5,935.7300	5.9357	(2.529)	0	0	0
2012/11/30	R204	07/02/2013	7.45	Put	Bond Future	21.2000	0.0212	23.2600	0.0233	9.717	0	0	0
2012/11/30	R204	07/02/2013	7.95	Call	Bond Future	8,412.2800	8.4123	8,256.4100	8.2564	(1.853)	0	0	0
2012/11/30	R204	07/02/2013	7.95	Put	Bond Future	1.6400	0.0016	1.8100	0.0018	10.366	0	0	0
2012/11/30	R204	07/02/2013	8.00	Call	Bond Future	8,642.4300	8.6424	8,486.5200	8.4865	(1.804)	0	0	0
2012/11/30	R204	07/02/2013	8.00	Put	Bond Future	1.2300	0.0012	1.3600	0.0014	10.569	0	0	0
2012/11/30	R204	07/02/2013	8.05	Call	Bond Future	8,872.0400	8.8720	8,716.0900	8.7161	(1.758)	0	0	0
2012/11/30	R204	07/02/2013	8.05	Put	Bond Future	0.9200	0.0009	1.0100	0.0010	9.783	0	0	0
2012/11/30	R204	02/05/2013			Bond Future	6.2669	111.1080	6.2991	110.9500	0.514	0.0000	0.0000	24
2012/11/30	R204	02/05/2013	6.30	Call	Bond Future	1,827.4400	1.8274	1,740.3600	1.7404	(4.765)	0	0	0
2012/11/30	R204	02/05/2013	6.30	Put	Bond Future	1,665.2100	1.6652	1,736.0900	1.7361	4.257	0	0	0
2012/11/30	R204	02/05/2013	6.31	Call	Bond Future	1,853.2400	1.8532	1,765.4500	1.7654	(4.737)	0	0	0
2012/11/30	R204	02/05/2013	6.31	Put	Bond Future	1,642.0300	1.6420	1,712.2000	1.7122	4.273	0	0	0
2012/11/30	R204	02/05/2013	6.29	Call	Bond Future	1,801.8500	1.8019	1,715.4700	1.7155	(4.794)	0	0	0
2012/11/30	R204	02/05/2013	6.29	Put	Bond Future	1,688.6300	1.6886	1,760.2100	1.7602	4.239	0	0	0
2012/11/30	R204	07/11/2013			Bond Future	6.3826	110.0920	6.4190	109.9290	0.571	0.0000	0.0000	0
2012/11/30	R204	07/11/2013	6.30	Call	Bond Future	2,419.0400	2.4190	2,336.3200	2.3363	(3.420)	0	0	0
2012/11/30	R204	07/11/2013	6.30	Put	Bond Future	2,789.9600	2.7900	2,870.3100	2.8703	2.880	0	0	0
2012/11/30	R204	07/11/2013	6.31	Call	Bond Future	2,440.9000	2.4409	2,357.7300	2.3577	(3.407)	0	0	0
2012/11/30	R204	07/11/2013	6.31	Put	Bond Future	2,766.8200	2.7668	2,846.7200	2.8467	2.888	0	0	0
2012/11/30	R204	07/11/2013	7.00	Call	Bond Future	4,226.4400	4.2264	4,114.2400	4.1142	(2.655)	0	0	0
2012/11/30	R204	07/11/2013	7.00	Put	Bond Future	1,502.6500	1.5026	1,553.5200	1.5535	3.385	0	0	180
2012/11/30	R204	07/11/2013	6.29	Call	Bond Future	2,397.2900	2.3973	2,315.0200	2.3150	(3.432)	0	0	0
2012/11/30	R204	07/11/2013	6.29	Put	Bond Future	2,813.2300	2.8132	2,894.0300	2.8940	2.872	0	0	0
2012/11/30	R206	07/02/2013			Bond Future	5.0616	102.7454	5.0923	102.7175	0.607	0.0000	0.0000	1,120
2012/11/30	R206	07/02/2013	4.76	Call	Bond Future	23.0300	0.0230	18.4900	0.0185	(19.713)	0	0	0
2012/11/30	R206	07/02/2013	4.76	Put	Bond Future	297.0100	0.2970	320.3000	0.3203	7.841	0	0	0
2012/11/30	R206	07/02/2013	5.00	Call	Bond Future	85.6300	0.0856	73.6800	0.0737	(13.955)	0	0	0
2012/11/30	R206	07/02/2013	5.00	Put	Bond Future	141.4600	0.1415	157.3400	0.1573	11.226	0	0	0
2012/11/30	R206	07/02/2013	5.95	Call	Bond Future	801.0700	0.8011	773.3500	0.7733	(3.460)	0	0	0
2012/11/30	R206	07/02/2013	5.95	Put	Bond Future	0.4400	0.0004	0.5500	0.0006	25.000	0	0	0
2012/11/30	R206	07/02/2013	6.00	Call	Bond Future	845.6800	0.8457	817.9300	0.8179	(3.281)	0	0	0
2012/11/30	R206	07/02/2013	6.00	Put	Bond Future	0.2900	0.0003	0.3700	0.0004	27.586	0	0	0
2012/11/30	R206	07/02/2013	6.05	Call	Bond Future	890.3100	0.8903	862.5300	0.8625	(3.120)	0	0	0
2012/11/30	R206	07/02/2013	6.05	Put	Bond Future	0.1800	0.0002	0.2300	0.0002	27.778	0	0	0
2012/11/30	R206	02/05/2013			Bond Future	5.0106	103.9788	5.0520	103.9506	0.826	0.0000	0.0000	23
2012/11/30	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/11/30	R206	02/05/2013	3.40	Put	Bond Future	1,109.4300	1.1094	1,137.6500	1.1377	2.544	0	0	0
2012/11/30	R206	02/05/2013	3.41	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/11/30	R206	02/05/2013	3.41	Put	Bond Future	1,102.4800	1.1025	1,130.7000	1.1307	2.560	0	0	0
2012/11/30	R206	02/05/2013	3.39	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/11/30	R206	02/05/2013	3.39	Put	Bond Future	1,116.3800	1.1164	1,144.6000	1.1446	2.528	0	0	0
2012/11/30	R206	07/11/2013			Bond Future	3.9611	103.0344	4.1266	103.0047	4.176	0.0000	0.0000	0
2012/11/30	R206	07/11/2013	4.30	Call	Bond Future	92.0700	0.0921	73.3800	0.0734	(20.300)	0	0	0
2012/11/30	R206	07/11/2013	4.30	Put	Bond Future	31.3000	0.0313	42.2900	0.0423	35.112	0	0	0
2012/11/30	R206	07/11/2013	4.31	Call	Bond Future	93.2600	0.0933	74.4300	0.0744	(20.191)	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
2012/11/30	R206	07/11/2013	4.31	Put	Bond Future	30.7000	0.0307	41.5500	0.0416	35.342	0	0	0
2012/11/30	R206	07/11/2013	4.29	Call	Bond Future	90.8700	0.0909	72.3200	0.0723	(20.414)	0	0	0
2012/11/30	R206	07/11/2013	4.29	Put	Bond Future	31.9000	0.0319	43.0300	0.0430	34.890	0	0	0
2012/11/30	R207	07/02/2013			Bond Future	6.5120	104.6138	6.5476	104.4133	0.547	0.0000	0.0000	6,643
2012/11/30	R207	07/02/2013	7.66	Call	Bond Future	6,276.6300	6.2766	6,080.9100	6.0809	(3.118)	0	0	0
2012/11/30	R207	07/02/2013	7.66	Put	Bond Future	43.2300	0.0432	48.0200	0.0480	11.080	0	0	0
2012/11/30	R207	07/02/2013	7.80	Call	Bond Future	6,985.5800	6.9856	6,787.8100	6.7878	(2.831)	0	0	0
2012/11/30	R207	07/02/2013	7.80	Put	Bond Future	23.9000	0.0239	26.6400	0.0266	11.464	0	0	0
2012/11/30	R207	07/02/2013	8.20	Call	Bond Future	9,009.3800	9.0094	8,809.3100	8.8093	(2.221)	0	0	0
2012/11/30	R207	07/02/2013	8.20	Put	Bond Future	3.5200	0.0035	3.9600	0.0040	12.500	0	0	0
2012/11/30	R207	07/02/2013	8.25	Call	Bond Future	9,260.3300	9.2603	9,060.1500	9.0601	(2.162)	0	0	0
2012/11/30	R207	07/02/2013	8.25	Put	Bond Future	2.7100	0.0027	3.0400	0.0030	12.177	0	0	0
2012/11/30	R207	07/02/2013	8.30	Call	Bond Future	9,510.6300	9.5106	9,310.3800	9.3104	(2.106)	0	0	0
2012/11/30	R207	07/02/2013	8.30	Put	Bond Future	2.0700	0.0021	2.3300	0.0023	12.560	0	0	0
2012/11/30	R207	02/05/2013			Bond Future	6.5688	105.8697	6.6060	105.6667	0.566	0.0000	0.0000	0
2012/11/30	R207	02/05/2013	6.45	Call	Bond Future	1,723.5100	1.7235	1,625.5100	1.6255	(5.686)	0	0	0
2012/11/30	R207	02/05/2013	6.45	Put	Bond Future	2,375.5100	2.3755	2,480.5000	2.4805	4.420	0	0	0
2012/11/30	R207	02/05/2013	6.46	Call	Bond Future	1,748.3700	1.7484	1,649.4900	1.6495	(5.656)	0	0	0
2012/11/30	R207	02/05/2013	6.46	Put	Bond Future	2,345.3200	2.3453	2,449.4300	2.4494	4.439	0	0	0
2012/11/30	R207	02/05/2013	6.44	Call	Bond Future	1,698.8600	1.6989	1,601.7500	1.6018	(5.716)	0	0	0
2012/11/30	R207	02/05/2013	6.44	Put	Bond Future	2,405.9500	2.4059	2,511.8300	2.5118	4.401	0	0	0
2012/11/30	R207	07/11/2013			Bond Future	6.6980	105.1046	6.7393	104.8953	0.616	0.0000	0.0000	0
2012/11/30	R207	07/11/2013	6.70	Call	Bond Future	3,093.3900	3.0934	2,982.2000	2.9822	(3.594)	0	0	0
2012/11/30	R207	07/11/2013	6.70	Put	Bond Future	3,083.3400	3.0833	3,181.4300	3.1814	3.181	0	0	0
2012/11/30	R207	07/11/2013	6.71	Call	Bond Future	3,118.9100	3.1189	3,007.1700	3.0072	(3.583)	0	0	0
2012/11/30	R207	07/11/2013	6.71	Put	Bond Future	3,058.1400	3.0581	3,155.6800	3.1557	3.190	0	0	0
2012/11/30	R207	07/11/2013	6.69	Call	Bond Future	3,067.9900	3.0680	2,957.3400	2.9573	(3.607)	0	0	0
2012/11/30	R207	07/11/2013	6.69	Put	Bond Future	3,108.7000	3.1087	3,207.3300	3.2073	3.173	0	0	0
2012/11/30	R208	07/02/2013			Bond Future	6.6777	102.9407	6.6977	102.8167	0.299	0.0000	0.0000	18,998
2012/11/30	R208	07/02/2013	8.00	Call	Bond Future	7,849.5500	7.8496	7,726.7500	7.7267	(1.564)	0	0	0
2012/11/30	R208	07/02/2013	8.00	Put	Bond Future	32.7800	0.0328	33.9800	0.0340	3.661	0	0	0
2012/11/30	R208	07/02/2013	8.05	Call	Bond Future	8,123.9300	8.1239	8,000.9000	8.0009	(1.514)	0	0	0
2012/11/30	R208	07/02/2013	8.05	Put	Bond Future	26.7100	0.0267	27.6800	0.0277	3.632	0	0	0
2012/11/30	R208	07/02/2013	8.83	Call	Bond Future	12,338.5200	12.3385	12,214.5300	12.2145	(1.005)	0	0	0
2012/11/30	R208	07/02/2013	8.83	Put	Bond Future	0.6100	0.0006	0.6200	0.0006	1.639	0	0	0
2012/11/30	R208	07/02/2013	6.00	Call	Bond Future	247.9900	0.2480	226.3500	0.2264	(8.726)	0	0	12,250
2012/11/30	R208	07/02/2013	6.00	Put	Bond Future	4,570.7600	4.5708	4,673.1200	4.6731	2.239	0	0	0
2012/11/30	R208	07/02/2013	7.78	Call	Bond Future	6,646.6800	6.6467	6,525.5900	6.5256	(1.822)	0	0	0
2012/11/30	R208	07/02/2013	7.78	Put	Bond Future	76.5800	0.0766	79.4900	0.0795	3.800	0	0	0
2012/11/30	R208	07/02/2013	7.85	Call	Bond Future	7,028.0200	7.0280	6,906.2500	6.9063	(1.733)	0	0	0
2012/11/30	R208	07/02/2013	7.85	Put	Bond Future	59.0000	0.0590	61.2300	0.0612	3.780	0	0	0
2012/11/30	R208	07/02/2013	7.95	Call	Bond Future	7,575.3200	7.5753	7,452.8000	7.4528	(1.617)	0	0	0
2012/11/30	R208	07/02/2013	7.95	Put	Bond Future	40.0600	0.0401	41.5400	0.0415	3.694	0	0	0
2012/11/30	R208	02/05/2013			Bond Future	6.7318	100.7838	6.7525	100.6581	0.308	0.0000	0.0000	47
2012/11/30	R208	02/05/2013	6.66	Call	Bond Future	2,130.2300	2.1302	2,062.6500	2.0626	(3.172)	0	0	0
2012/11/30	R208	02/05/2013	6.66	Put	Bond Future	2,565.9100	2.5659	2,623.9400	2.6239	2.262	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
2012/11/30	R208	02/05/2013	6.64	Call	Bond Future	2,073.7700	2.0738	2,007.2500	2.0072	(3.208)	0	0	0
2012/11/30	R208	02/05/2013	6.64	Put	Bond Future	2,631.2900	2.6313	2,690.3800	2.6904	2.246	0	0	0
2012/11/30	R208	02/05/2013	6.65	Call	Bond Future	2,101.8900	2.1019	2,034.8300	2.0348	(3.190)	0	0	0
2012/11/30	R208	02/05/2013	6.65	Put	Bond Future	2,598.4600	2.5985	2,657.0100	2.6570	2.253	0	0	0
2012/11/30	R208	07/11/2013			Bond Future	6.8578	100.1706	6.8806	100.0409	0.332	0.0000	0.0000	0
2012/11/30	R208	07/11/2013	6.81	Call	Bond Future	3,472.3500	3.4724	3,401.8600	3.4019	(2.030)	0	0	0
2012/11/30	R208	07/11/2013	6.81	Put	Bond Future	3,745.3800	3.7454	3,804.5700	3.8046	1.580	0	0	0
2012/11/30	R208	07/11/2013	7.50	Call	Bond Future	5,700.8500	5.7009	5,609.4200	5.6094	(1.604)	0	0	0
2012/11/30	R208	07/11/2013	7.50	Put	Bond Future	2,123.5500	2.1235	2,161.8000	2.1618	1.801	0	0	230
2012/11/30	R208	07/11/2013	6.79	Call	Bond Future	3,417.3100	3.4173	3,347.4700	3.3475	(2.044)	0	0	0
2012/11/30	R208	07/11/2013	6.79	Put	Bond Future	3,804.7500	3.8048	3,864.5900	3.8646	1.573	0	0	0
2012/11/30	R208	07/11/2013	6.80	Call	Bond Future	3,444.7700	3.4448	3,374.6000	3.3746	(2.037)	0	0	0
2012/11/30	R208	07/11/2013	6.80	Put	Bond Future	3,774.9800	3.7750	3,834.4900	3.8345	1.576	0	0	0
2012/11/30	R209	07/02/2013			Bond Future	8.4001	80.5257	8.4299	80.2763	0.355	0.0000	0.0000	11,374
2012/11/30	R209	07/02/2013	8.63	Call	Bond Future	3,288.7700	3.2888	3,114.5200	3.1145	(5.298)	0	0	0
2012/11/30	R209	07/02/2013	8.63	Put	Bond Future	1,397.4900	1.3975	1,472.5900	1.4726	5.374	0	0	11,000
2012/11/30	R209	07/02/2013	8.83	Call	Bond Future	4,369.3300	4.3693	4,171.6500	4.1717	(4.524)	0	0	0
2012/11/30	R209	07/02/2013	8.83	Put	Bond Future	890.3300	0.8903	942.0000	0.9420	5.803	0	0	14,000
2012/11/30	R209	07/02/2013	8.95	Call	Bond Future	5,072.5700	5.0726	4,863.4100	4.8634	(4.123)	0	0	0
2012/11/30	R209	07/02/2013	8.95	Put	Bond Future	665.7800	0.6658	705.9700	0.7060	6.037	0	0	0
2012/11/30	R209	07/02/2013	9.06	Call	Bond Future	5,744.5800	5.7446	5,526.5800	5.5266	(3.795)	0	0	0
2012/11/30	R209	07/02/2013	9.06	Put	Bond Future	503.2200	0.5032	534.5700	0.5346	6.230	0	0	0
2012/11/30	R209	07/02/2013	9.10	Call	Bond Future	5,994.1500	5.9941	5,773.3300	5.7733	(3.684)	0	0	0
2012/11/30	R209	07/02/2013	9.10	Put	Bond Future	453.0200	0.4530	481.5500	0.4816	6.298	0	0	0
2012/11/30	R209	07/02/2013	9.00	Call	Bond Future	5,375.2600	5.3753	5,161.8800	5.1619	(3.970)	0	0	0
2012/11/30	R209	07/02/2013	9.00	Put	Bond Future	587.2500	0.5873	623.2200	0.6232	6.125	0	0	0
2012/11/30	R209	07/02/2013	9.05	Call	Bond Future	5,682.5700	5.6826	5,465.3100	5.4653	(3.823)	0	0	0
2012/11/30	R209	07/02/2013	9.05	Put	Bond Future	516.4600	0.5165	548.5500	0.5485	6.213	0	0	0
2012/11/30	R209	02/05/2013			Bond Future	8.4678	78.3509	8.4984	78.0985	0.361	0.0000	0.0000	33
2012/11/30	R209	02/05/2013	8.01	Call	Bond Future	2,415.0100	2.4150	2,309.5600	2.3096	(4.366)	0	0	0
2012/11/30	R209	02/05/2013	8.01	Put	Bond Future	6,351.3400	6.3513	6,498.2700	6.4983	2.313	0	0	0
2012/11/30	R209	02/05/2013	7.99	Call	Bond Future	2,355.5000	2.3555	2,251.7700	2.2518	(4.404)	0	0	0
2012/11/30	R209	02/05/2013	7.99	Put	Bond Future	6,470.7400	6.4707	6,619.3900	6.6194	2.297	0	0	0
2012/11/30	R209	02/05/2013	8.00	Call	Bond Future	2,385.1400	2.3851	2,280.5500	2.2806	(4.385)	0	0	0
2012/11/30	R209	02/05/2013	8.00	Put	Bond Future	6,410.8500	6.4109	6,558.6400	6.5586	2.305	0	0	0
2012/11/30	R209	07/11/2013			Bond Future	8.6226	77.3698	8.6550	77.1099	0.376	0.0000	0.0000	0
2012/11/30	R209	07/11/2013	8.81	Call	Bond Future	7,155.1000	7.1551	6,996.4000	6.9964	(2.218)	0	0	0
2012/11/30	R209	07/11/2013	8.81	Put	Bond Future	5,672.8000	5.6728	5,774.0500	5.7740	1.785	0	0	0
2012/11/30	R209	07/11/2013	9.50	Call	Bond Future	10,154.9300	10.1549	9,965.5500	9.9655	(1.865)	0	0	0
2012/11/30	R209	07/11/2013	9.50	Put	Bond Future	3,585.2700	3.5853	3,655.8400	3.6558	1.968	0	0	180
2012/11/30	R209	07/11/2013	8.79	Call	Bond Future	7,073.1500	7.0732	6,915.4400	6.9154	(2.230)	0	0	0
2012/11/30	R209	07/11/2013	8.79	Put	Bond Future	5,746.8900	5.7469	5,849.1300	5.8491	1.779	0	0	0
2012/11/30	R209	07/11/2013	8.80	Call	Bond Future	7,113.9300	7.1139	6,955.7300	6.9557	(2.224)	0	0	0
2012/11/30	R209	07/11/2013	8.80	Put	Bond Future	5,709.5900	5.7096	5,811.3400	5.8113	1.782	0	0	0
2012/11/30	R210	07/02/2013			Bond Future	162.4387	162.4387	162.4682	162.4682	0.018	0.0000	0.0000	1,212
2012/11/30	R210	07/02/2013	156.99	Call	Bond Future	5,448.7300	5.4487	5,478.1900	5.4782	0.541	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
2012/11/30	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R210	07/02/2013	157.00	Call	Bond Future	5,438.7300	5.4387	5,468.1900	5.4682	0.542	0	0	0
2012/11/30	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R210	07/02/2013	157.01	Call	Bond Future	5,428.7300	5.4287	5,458.1900	5.4582	0.543	0	0	0
2012/11/30	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R210	02/05/2013			Bond Future	162.6257	162.6257	162.6554	162.6554	0.018	0.0000	0.0000	7
2012/11/30	R210	02/05/2013	161.14	Call	Bond Future	1,485.7400	1.4857	1,515.4400	1.5154	1.999	0	0	0
2012/11/30	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R210	02/05/2013	161.15	Call	Bond Future	1,475.7400	1.4757	1,505.4400	1.5054	2.013	0	0	0
2012/11/30	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R210	02/05/2013	161.16	Call	Bond Future	1,465.7400	1.4657	1,495.4400	1.4954	2.026	0	0	0
2012/11/30	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R211	07/02/2013			Bond Future	125.5842	125.5842	125.6018	125.6018	0.014	0.0000	0.0000	703
2012/11/30	R211	07/02/2013	122.99	Call	Bond Future	2,594.2200	2.5942	2,611.8300	2.6118	0.679	0	0	0
2012/11/30	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R211	07/02/2013	123.00	Call	Bond Future	2,584.2200	2.5842	2,601.8300	2.6018	0.681	0	0	0
2012/11/30	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R211	07/02/2013	123.01	Call	Bond Future	2,574.2200	2.5742	2,591.8300	2.5918	0.684	0	0	0
2012/11/30	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R211	02/05/2013			Bond Future	127.1608	127.1608	127.1784	127.1784	0.014	0.0000	0.0000	7
2012/11/30	R211	02/05/2013	125.69	Call	Bond Future	1,470.7700	1.4708	1,488.3600	1.4884	1.196	0	0	0
2012/11/30	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R211	02/05/2013	125.70	Call	Bond Future	1,460.7700	1.4608	1,478.3600	1.4784	1.204	0	0	0
2012/11/30	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R211	02/05/2013	125.71	Call	Bond Future	1,450.7700	1.4508	1,468.3600	1.4684	1.212	0	0	0
2012/11/30	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R212	07/02/2013			Bond Future	130.5213	130.5213	130.8663	130.8663	0.264	0.0000	0.0000	3,064
2012/11/30	R212	07/02/2013	128.99	Call	Bond Future	1,531.3200	1.5313	1,876.3300	1.8763	22.530	0	0	0
2012/11/30	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R212	07/02/2013	129.00	Call	Bond Future	1,521.3200	1.5213	1,866.3300	1.8663	22.678	0	0	0
2012/11/30	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R212	07/02/2013	129.01	Call	Bond Future	1,511.3200	1.5113	1,856.3300	1.8563	22.828	0	0	0
2012/11/30	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R212	02/05/2013			Bond Future	132.1599	132.1599	132.5090	132.5090	0.264	0.0000	0.0000	11
2012/11/30	R212	02/05/2013	131.09	Call	Bond Future	1,069.9100	1.0699	1,418.9800	1.4190	32.626	0	0	0
2012/11/30	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R212	02/05/2013	131.10	Call	Bond Future	1,059.9100	1.0599	1,408.9800	1.4090	32.934	0	0	0
2012/11/30	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R212	02/05/2013	131.11	Call	Bond Future	1,049.9100	1.0499	1,398.9800	1.3990	33.248	0	0	0
2012/11/30	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/30	R213	07/02/2013			Bond Future	8.1678	92.2594	8.1976	92.0035	0.365	0.0000	0.0000	9,399
2012/11/30	R213	07/02/2013	8.90	Call	Bond Future	6,556.4600	6.5565	6,331.3000	6.3313	(3.434)	0	0	0
2012/11/30	R213	07/02/2013	8.90	Put	Bond Future	569.1500	0.5691	599.9100	0.5999	5.405	0	0	0
2012/11/30	R213	07/02/2013	8.95	Call	Bond Future	6,879.6500	6.8797	6,651.3100	6.6513	(3.319)	0	0	0
2012/11/30	R213	07/02/2013	8.95	Put	Bond Future	505.2800	0.5053	532.8600	0.5329	5.458	0	0	0

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2012/11/30	R213	07/02/2013	9.00	Call	Bond Future	7,206.3700	7.2064	6,975.1100	6.9751	(3.209)	0	0	0
2012/11/30	R213	07/02/2013	9.00	Put	Bond Future	447.6100	0.4476	472.2700	0.4723	5.509	0	0	0
2012/11/30	R213	07/02/2013	9.05	Call	Bond Future	7,536.0300	7.5360	7,302.0800	7.3021	(3.104)	0	0	0
2012/11/30	R213	07/02/2013	9.05	Put	Bond Future	395.5200	0.3955	417.4900	0.4175	5.555	0	0	0
2012/11/30	R213	02/05/2013			Bond Future	8.2360	89.8329	8.2666	89.5737	0.372	0.0000	0.0000	5
2012/11/30	R213	02/05/2013	7.86	Call	Bond Future	2,622.4200	2.6224	2,509.0300	2.5090	(4.324)	0	0	0
2012/11/30	R213	02/05/2013	7.86	Put	Bond Future	5,896.5500	5.8965	6,042.3000	6.0423	2.472	0	0	0
2012/11/30	R213	02/05/2013	7.84	Call	Bond Future	2,558.0500	2.5581	2,446.4700	2.4465	(4.362)	0	0	0
2012/11/30	R213	02/05/2013	7.84	Put	Bond Future	6,011.2000	6.0112	6,158.7600	6.1588	2.455	0	0	0
2012/11/30	R213	02/05/2013	7.85	Call	Bond Future	2,590.1100	2.5901	2,477.6300	2.4776	(4.343)	0	0	0
2012/11/30	R213	02/05/2013	7.85	Put	Bond Future	5,953.6900	5.9537	6,100.3500	6.1003	2.463	0	0	0
2012/11/30	R213	07/11/2013			Bond Future	8.3959	88.7762	8.4285	88.5093	0.388	0.0000	0.0000	0
2012/11/30	R213	07/11/2013	8.61	Call	Bond Future	7,105.3800	7.1054	6,942.7500	6.9427	(2.289)	0	0	0
2012/11/30	R213	07/11/2013	8.61	Put	Bond Future	5,374.2700	5.3743	5,478.4900	5.4785	1.939	0	0	0
2012/11/30	R213	07/11/2013	8.59	Call	Bond Future	7,019.7400	7.0197	6,858.1900	6.8582	(2.301)	0	0	0
2012/11/30	R213	07/11/2013	8.59	Put	Bond Future	5,448.2300	5.4482	5,553.5300	5.5535	1.933	0	0	0
2012/11/30	R213	07/11/2013	8.60	Call	Bond Future	7,062.5100	7.0625	6,900.4200	6.9004	(2.295)	0	0	0
2012/11/30	R213	07/11/2013	8.60	Put	Bond Future	5,411.1400	5.4111	5,515.9000	5.5159	1.936	0	0	0
2012/11/30	R214	07/02/2013			Bond Future	8.4399	82.2352	8.4595	82.0621	0.232	0.0000	0.0000	1,714
2012/11/30	R214	07/02/2013	8.59	Call	Bond Future	3,189.2100	3.1892	3,069.1700	3.0692	(3.764)	0	0	0
2012/11/30	R214	07/02/2013	8.59	Put	Bond Future	1,880.8900	1.8809	1,933.9000	1.9339	2.818	0	0	0
2012/11/30	R214	07/02/2013	8.60	Call	Bond Future	3,238.9500	3.2389	3,118.0400	3.1180	(3.733)	0	0	0
2012/11/30	R214	07/02/2013	8.60	Put	Bond Future	1,844.7500	1.8447	1,896.8900	1.8969	2.826	0	0	0
2012/11/30	R214	07/02/2013	8.61	Call	Bond Future	3,289.0600	3.2891	3,167.2700	3.1673	(3.703)	0	0	0
2012/11/30	R214	07/02/2013	8.61	Put	Bond Future	1,809.1500	1.8091	1,860.4100	1.8604	2.833	0	0	0

Total

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