



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/11/2012 to 15/11/2012

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
2012/11/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	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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2012/11/15	2025	07/02/2013			Bond Future	110.5635	110.5635	110.5606	110.5606	(0.003)	0.0000	0.0000	0
2012/11/15	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	2025	07/02/2013	110.99	Put	Bond Future	426.5000	0.4265	429.4500	0.4295	0.692	0	0	0
2012/11/15	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	2025	07/02/2013	111.00	Put	Bond Future	436.5000	0.4365	439.4500	0.4395	0.676	0	0	0
2012/11/15	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	2025	07/02/2013	111.01	Put	Bond Future	446.5000	0.4465	449.4500	0.4495	0.661	0	0	0
2012/11/15	2038	07/02/2013			Bond Future	108.9057	108.9057	109.1172	109.1172	0.194	0.0000	0.0000	0
2012/11/15	2038	07/02/2013	105.99	Call	Bond Future	2,915.6500	2.9156	3,127.2100	3.1272	7.256	0	0	0
2012/11/15	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	2038	07/02/2013	106.00	Call	Bond Future	2,905.6500	2.9056	3,117.2100	3.1172	7.281	0	0	0
2012/11/15	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	2038	07/02/2013	106.01	Call	Bond Future	2,895.6500	2.8956	3,107.2100	3.1072	7.306	0	0	0
2012/11/15	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	2050	07/02/2013			Bond Future	113.8862	113.8862	113.8857	113.8857	(0.001)	0.0000	0.0000	0
2012/11/15	2050	07/02/2013	112.99	Call	Bond Future	896.2200	0.8962	895.6500	0.8956	(0.064)	0	0	0
2012/11/15	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	2050	07/02/2013	113.00	Call	Bond Future	886.2200	0.8862	885.6500	0.8856	(0.064)	0	0	0
2012/11/15	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	2050	07/02/2013	113.01	Call	Bond Future	876.2200	0.8762	875.6500	0.8756	(0.065)	0	0	0
2012/11/15	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	AL7T	07/02/2013			Index Future	480.0360	480.0360	478.9710	478.9710	(0.222)	0.0000	0.0000	12
2012/11/15	AL7T	02/05/2013			Index Future	486.0910	486.0910	485.0100	485.0100	(0.222)	0.0000	0.0000	0
2012/11/15	ALBI	07/02/2013			Index Future	426.7270	426.7270	425.5700	425.5700	(0.271)	0.0000	0.0000	1,077
2012/11/15	ALBI	02/05/2013			Index Future	432.1100	432.1100	430.9370	430.9370	(0.271)	0.0000	0.0000	0
2012/11/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	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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2012/11/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/15	EL28	07/02/2013			Bond Future	110.9976	110.9976	110.9972	110.9972	0.000	0.0000	0.0000	0
2012/11/15	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	EL28	07/02/2013	113.01	Put	Bond Future	2,012.4300	2.0124	2,012.8500	2.0128	0.021	0	0	0
2012/11/15	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	EL28	07/02/2013	112.99	Put	Bond Future	1,992.4300	1.9924	1,992.8500	1.9928	0.021	0	0	0
2012/11/15	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	EL28	07/02/2013	113.00	Put	Bond Future	2,002.4300	2.0024	2,002.8500	2.0028	0.021	0	0	0
2012/11/15	ES33	07/02/2013			Bond Future	9.1754	87.7160	9.2309	87.2703	0.604	0.0000	0.0000	303
2012/11/15	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	ES33	07/02/2013	8.54	Put	Bond Future	5,379.9000	5.3799	5,825.6300	5.8256	8.285	0	0	0
2012/11/15	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/15	ES33	07/02/2013	8.55	Put	Bond Future	5,291.2100	5.2912	5,736.9400	5.7369	8.424	0	0	0
2012/11/15	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	ES33	07/02/2013	8.56	Put	Bond Future	5,202.6500	5.2026	5,648.3800	5.6484	8.567	0	0	0
2012/11/15	GOVI	07/02/2013			GOVI	427.2040	427.2040	426.0590	426.0590	(0.268)	0.0000	0.0000	334
2012/11/15	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	GOVI	07/02/2013	432.99	Put	GOVI	57,860.0000	5.7860	69,310.0000	6.9310	19.789	0	0	0
2012/11/15	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	GOVI	07/02/2013	433.00	Put	GOVI	57,960.0000	5.7960	69,410.0000	6.9410	19.755	0	0	0
2012/11/15	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	GOVI	07/02/2013	433.01	Put	GOVI	58,060.0000	5.8060	69,510.0000	6.9510	19.721	0	0	0
2012/11/15	GOVI	02/05/2013			GOVI	432.5930	432.5930	431.4320	431.4320	(0.268)	0.0000	0.0000	0
2012/11/15	GOVI	02/05/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	GOVI	02/05/2013	432.99	Put	GOVI	3,970.0000	0.3970	15,580.0000	1.5580	292.443	0	0	0
2012/11/15	GOVI	02/05/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	GOVI	02/05/2013	433.00	Put	GOVI	4,070.0000	0.4070	15,680.0000	1.5680	285.258	0	0	0
2012/11/15	GOVI	02/05/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	GOVI	02/05/2013	433.01	Put	GOVI	4,170.0000	0.4170	15,780.0000	1.5780	278.417	0	0	0
2012/11/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/15	IGOV	07/02/2013			Index Future	193.9700	193.9700	194.1390	194.1390	0.087	0.0000	0.0000	610
2012/11/15	IGOV	02/05/2013			Index Future	196.4170	196.4170	196.5870	196.5870	0.087	0.0000	0.0000	0
2012/11/15	ILBI	07/02/2013			Index Future	517.7780	517.7780	517.6990	517.6990	(0.015)	0.0000	0.0000	169
2012/11/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/15	JBAF	21/11/2012			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	0
2012/11/15	JBAF	19/12/2012			Jibar Tradeable Future	5.0100	94.9900	5.0300	94.9700	0.399	0.0000	0.0000	840
2012/11/15	JBAF	16/01/2013			Jibar Tradeable Future	4.9800	95.0200	5.0100	94.9900	0.602	0.0000	0.0000	0
2012/11/15	JBAF	20/02/2013			Jibar Tradeable Future	4.9100	95.0900	4.9300	95.0700	0.407	0.0000	0.0000	0
2012/11/15	JBAF	20/03/2013			Jibar Tradeable Future	4.9000	95.1000	4.9200	95.0800	0.408	0.0000	0.0000	1,000
2012/11/15	JBAF	17/04/2013			Jibar Tradeable Future	4.8800	95.1200	4.9000	95.1000	0.410	0.0000	0.0000	0
2012/11/15	JBAF	19/06/2013			Jibar Tradeable Future	4.8800	95.1200	4.9100	95.0900	0.615	0.0000	0.0000	500
2012/11/15	JBAF	18/09/2013			Jibar Tradeable Future	4.9300	95.0700	4.9700	95.0300	0.811	0.0000	0.0000	2,200
2012/11/15	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.0700	94.9300	0.996	0.0000	0.0000	1,500

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2012/11/15	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1900	94.8100	0.581	0.0000	0.0000	1,000
2012/11/15	JBAF	18/06/2014			Jibar Tradeable Future	5.3100	94.6900	5.3500	94.6500	0.753	0.0000	0.0000	800
2012/11/15	JBAF	17/09/2014			Jibar Tradeable Future	5.4700	94.5300	5.5100	94.4900	0.731	0.0000	0.0000	0
2012/11/15	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/15	R023	07/02/2013			Bond Future	7.2315	107.1839	7.2773	106.8546	0.632	0.0000	0.0000	1,685
2012/11/15	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R023	07/02/2013	7.04	Put	Bond Future	1,394.8200	1.3948	1,724.1500	1.7241	23.611	0	0	0
2012/11/15	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R023	07/02/2013	7.05	Put	Bond Future	1,321.4000	1.3214	1,650.7300	1.6507	24.923	0	0	0
2012/11/15	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R023	07/02/2013	7.06	Put	Bond Future	1,248.0500	1.2481	1,577.3800	1.5774	26.388	0	0	0
2012/11/15	R023	02/05/2013			Bond Future	7.2955	104.5621	7.3429	104.2284	0.649	0.0000	0.0000	2
2012/11/15	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R023	02/05/2013	7.06	Put	Bond Future	1,681.3300	1.6813	2,015.0500	2.0150	19.849	0	0	0
2012/11/15	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R023	02/05/2013	7.04	Put	Bond Future	1,825.7100	1.8257	2,159.4300	2.1594	18.279	0	0	0
2012/11/15	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R023	02/05/2013	7.05	Put	Bond Future	1,753.4900	1.7535	2,087.2100	2.0872	19.032	0	0	0
2012/11/15	R023	01/08/2013			Bond Future	7.3621	105.9713	7.4112	105.6330	0.668	0.0000	0.0000	0
2012/11/15	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R023	01/08/2013	7.29	Put	Bond Future	498.5500	0.4985	836.8200	0.8368	67.851	0	0	0
2012/11/15	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R023	01/08/2013	7.30	Put	Bond Future	429.1800	0.4292	767.4500	0.7675	78.818	0	0	0
2012/11/15	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R023	01/08/2013	7.31	Put	Bond Future	359.8700	0.3599	698.1400	0.6981	93.998	0	0	0
2012/11/15	R157	07/02/2013			Bond Future	5.4938	124.6364	5.5154	124.5790	0.393	0.0000	0.0000	12,411
2012/11/15	R157	07/02/2013	6.28	Call	Bond Future	2,107.8000	2.1078	2,051.5400	2.0515	(2.669)	0	0	0
2012/11/15	R157	07/02/2013	6.28	Put	Bond Future	37.4900	0.0375	38.6600	0.0387	3.121	0	0	0
2012/11/15	R157	07/02/2013	6.50	Call	Bond Future	2,655.7000	2.6557	2,598.5700	2.5986	(2.151)	0	0	0
2012/11/15	R157	07/02/2013	6.50	Put	Bond Future	14.3700	0.0144	14.6700	0.0147	2.088	0	0	0
2012/11/15	R157	07/02/2013	6.70	Call	Bond Future	3,162.3400	3.1623	3,104.9500	3.1050	(1.815)	0	0	0
2012/11/15	R157	07/02/2013	6.70	Put	Bond Future	5.0000	0.0050	5.0400	0.0050	0.800	0	0	0
2012/11/15	R157	07/02/2013	6.75	Call	Bond Future	3,289.6500	3.2896	3,232.2400	3.2322	(1.745)	0	0	0
2012/11/15	R157	07/02/2013	6.75	Put	Bond Future	3.7700	0.0038	3.7900	0.0038	0.531	0	0	0
2012/11/15	R157	07/02/2013	6.80	Call	Bond Future	3,417.0600	3.4171	3,359.6300	3.3596	(1.681)	0	0	0
2012/11/15	R157	07/02/2013	6.80	Put	Bond Future	2.8200	0.0028	2.8200	0.0028	0.000	0	0	0
2012/11/15	R157	02/05/2013			Bond Future	5.5179	119.3363	5.5420	119.2777	0.438	0.0000	0.0000	141
2012/11/15	R157	02/05/2013	5.35	Call	Bond Future	493.1900	0.4932	462.7900	0.4628	(6.164)	0	0	0
2012/11/15	R157	02/05/2013	5.35	Put	Bond Future	900.7600	0.9008	928.8900	0.9289	3.123	0	0	0
2012/11/15	R157	02/05/2013	5.36	Call	Bond Future	503.3600	0.5034	472.6100	0.4726	(6.109)	0	0	0
2012/11/15	R157	02/05/2013	5.36	Put	Bond Future	886.6000	0.8866	914.3800	0.9144	3.133	0	0	0
2012/11/15	R157	02/05/2013	5.34	Call	Bond Future	483.1500	0.4831	453.1000	0.4531	(6.220)	0	0	0
2012/11/15	R157	02/05/2013	5.34	Put	Bond Future	915.0600	0.9151	943.5400	0.9435	3.112	0	0	0
2012/11/15	R157	07/11/2013			Bond Future	5.5664	115.8363	5.5988	115.7753	0.582	0.0000	0.0000	0
2012/11/15	R157	07/11/2013	5.61	Call	Bond Future	958.4700	0.9585	925.4400	0.9254	(3.446)	0	0	0

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2012/11/15	R157	07/11/2013	5.61	Put	Bond Future	876.3500	0.8764	904.3300	0.9043	3.193	0	0	0
2012/11/15	R157	07/11/2013	5.59	Call	Bond Future	939.3900	0.9394	905.8400	0.9058	(3.571)	0	0	0
2012/11/15	R157	07/11/2013	5.59	Put	Bond Future	894.9100	0.8949	922.3700	0.9224	3.068	0	0	0
2012/11/15	R157	07/11/2013	5.60	Call	Bond Future	948.9000	0.9489	915.6100	0.9156	(3.508)	0	0	0
2012/11/15	R157	07/11/2013	5.60	Put	Bond Future	885.6000	0.8856	913.3200	0.9133	3.130	0	0	0
2012/11/15	R186	07/02/2013			Bond Future	7.7671	124.4510	7.8229	123.9102	0.719	0.0000	0.0000	38,006
2012/11/15	R186	07/02/2013	7.00	Call	Bond Future	685.6700	0.6857	581.5900	0.5816	(15.179)	0	0	10,300
2012/11/15	R186	07/02/2013	7.00	Put	Bond Future	8,470.1200	8.4701	8,906.7600	8.9068	5.155	0	0	0
2012/11/15	R186	07/02/2013	7.25	Call	Bond Future	1,223.3600	1.2234	1,063.4100	1.0634	(13.075)	0	0	670
2012/11/15	R186	07/02/2013	7.25	Put	Bond Future	6,397.0800	6.3971	6,777.8500	6.7778	5.952	0	0	0
2012/11/15	R186	07/02/2013	7.50	Call	Bond Future	2,005.7000	2.0057	1,780.7500	1.7807	(11.216)	0	0	575
2012/11/15	R186	07/02/2013	7.50	Put	Bond Future	4,640.9200	4.6409	4,956.6900	4.9567	6.804	0	0	0
2012/11/15	R186	07/02/2013	8.32	Call	Bond Future	6,419.3500	6.4193	5,993.8500	5.9938	(6.628)	0	0	0
2012/11/15	R186	07/02/2013	8.32	Put	Bond Future	1,207.5900	1.2076	1,322.8100	1.3228	9.541	0	0	2,000
2012/11/15	R186	07/02/2013	8.50	Call	Bond Future	7,686.4400	7.6864	7,231.9600	7.2320	(5.913)	0	0	0
2012/11/15	R186	07/02/2013	8.50	Put	Bond Future	845.4200	0.8454	931.6600	0.9317	10.201	0	0	0
2012/11/15	R186	07/02/2013	7.75	Call	Bond Future	3,060.0100	3.0600	2,766.9000	2.7669	(9.579)	0	0	1,000
2012/11/15	R186	07/02/2013	7.75	Put	Bond Future	3,226.6600	3.2267	3,474.2700	3.4743	7.674	0	0	0
2012/11/15	R186	07/02/2013	8.00	Call	Bond Future	4,388.0000	4.3880	4,030.4900	4.0305	(8.147)	0	0	0
2012/11/15	R186	07/02/2013	8.00	Put	Bond Future	2,153.8200	2.1538	2,337.0300	2.3370	8.506	0	0	150
2012/11/15	R186	07/02/2013	8.55	Call	Bond Future	8,050.9700	8.0510	7,588.8600	7.5889	(5.740)	0	0	0
2012/11/15	R186	07/02/2013	8.55	Put	Bond Future	763.0800	0.7631	841.6900	0.8417	10.302	0	0	0
2012/11/15	R186	07/02/2013	8.45	Call	Bond Future	7,327.1600	7.3272	6,880.1200	6.8801	(6.101)	0	0	0
2012/11/15	R186	07/02/2013	8.45	Put	Bond Future	935.4800	0.9355	1,029.1600	1.0292	10.014	0	0	0
2012/11/15	R186	07/02/2013	8.47	Call	Bond Future	7,470.2100	7.4702	7,020.1800	7.0202	(6.024)	0	0	0
2012/11/15	R186	07/02/2013	8.47	Put	Bond Future	898.5000	0.8985	989.1900	0.9892	10.093	0	0	0
2012/11/15	R186	02/05/2013			Bond Future	7.8412	125.9499	7.8988	125.4023	0.735	0.0000	0.0000	12
2012/11/15	R186	02/05/2013	7.41	Call	Bond Future	2,705.2400	2.7052	2,507.6000	2.5076	(7.306)	0	0	0
2012/11/15	R186	02/05/2013	7.41	Put	Bond Future	6,914.4800	6.9145	7,264.4400	7.2644	5.061	0	0	0
2012/11/15	R186	02/05/2013	7.39	Call	Bond Future	2,636.2400	2.6362	2,442.2100	2.4422	(7.360)	0	0	0
2012/11/15	R186	02/05/2013	7.39	Put	Bond Future	7,045.6100	7.0456	7,399.1800	7.3992	5.018	0	0	0
2012/11/15	R186	02/05/2013	7.40	Call	Bond Future	2,670.6000	2.6706	2,474.7600	2.4748	(7.333)	0	0	0
2012/11/15	R186	02/05/2013	7.40	Put	Bond Future	6,979.8500	6.9799	7,331.6100	7.3316	5.040	0	0	0
2012/11/15	R186	07/11/2013			Bond Future	8.0116	124.0800	8.0736	123.5163	0.774	0.0000	0.0000	0
2012/11/15	R186	07/11/2013	8.15	Call	Bond Future	7,720.1700	7.7202	7,406.8700	7.4069	(4.058)	0	0	0
2012/11/15	R186	07/11/2013	8.15	Put	Bond Future	6,467.4500	6.4675	6,717.8300	6.7178	3.871	0	0	0
2012/11/15	R186	07/11/2013	8.16	Call	Bond Future	7,768.0300	7.7680	7,453.1100	7.4531	(4.054)	0	0	0
2012/11/15	R186	07/11/2013	8.16	Put	Bond Future	6,425.4900	6.4255	6,674.2500	6.6742	3.871	0	0	0
2012/11/15	R186	07/11/2013	8.75	Call	Bond Future	10,795.8300	10.7958	10,416.9400	10.4169	(3.510)	0	0	0
2012/11/15	R186	07/11/2013	8.75	Put	Bond Future	4,318.4300	4.3184	4,503.2200	4.5032	4.279	0	0	130
2012/11/15	R186	07/11/2013	8.14	Call	Bond Future	7,672.4300	7.6724	7,360.2800	7.3603	(4.068)	0	0	0
2012/11/15	R186	07/11/2013	8.14	Put	Bond Future	6,509.6300	6.5096	6,761.1600	6.7612	3.864	0	0	0
2012/11/15	R189	07/02/2013			Bond Future	216.3997	216.3997	216.3884	216.3884	(0.005)	0.0000	0.0000	154
2012/11/15	R189	07/02/2013	212.99	Call	Bond Future	3,409.7300	3.4097	3,398.3900	3.3984	(0.333)	0	0	0
2012/11/15	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R189	07/02/2013	213.00	Call	Bond Future	3,399.7300	3.3997	3,388.3900	3.3884	(0.334)	0	0	0

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2012/11/15	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R189	07/02/2013	213.01	Call	Bond Future	3,389.7300	3.3897	3,378.3900	3.3784	(0.335)	0	0	0
2012/11/15	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R197	07/02/2013			Bond Future	277.3028	277.3028	277.7884	277.7884	0.175	0.0000	0.0000	2,543
2012/11/15	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R197	07/02/2013	278.99	Put	Bond Future	1,687.1900	1.6872	1,201.5700	1.2016	(28.783)	0	0	0
2012/11/15	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R197	07/02/2013	279.00	Put	Bond Future	1,697.1900	1.6972	1,211.5700	1.2116	(28.613)	0	0	0
2012/11/15	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R197	07/02/2013	279.01	Put	Bond Future	1,707.1900	1.7072	1,221.5700	1.2216	(28.446)	0	0	0
2012/11/15	R197	02/05/2013			Bond Future	280.7998	280.7998	281.2902	281.2902	0.175	0.0000	0.0000	40
2012/11/15	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R197	02/05/2013	282.39	Put	Bond Future	1,590.1900	1.5902	1,099.8200	1.0998	(30.837)	0	0	0
2012/11/15	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R197	02/05/2013	282.40	Put	Bond Future	1,600.1900	1.6002	1,109.8200	1.1098	(30.644)	0	0	0
2012/11/15	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R197	02/05/2013	282.41	Put	Bond Future	1,610.1900	1.6102	1,119.8200	1.1198	(30.454)	0	0	0
2012/11/15	R201	07/02/2013			Bond Future	5.0418	107.7500	5.0475	107.7396	0.113	0.0000	0.0000	1,540
2012/11/15	R201	07/02/2013	4.98	Call	Bond Future	251.6000	0.2516	245.2500	0.2452	(2.524)	0	0	0
2012/11/15	R201	07/02/2013	4.98	Put	Bond Future	364.3900	0.3644	368.4400	0.3684	1.111	0	0	0
2012/11/15	R201	07/02/2013	5.60	Call	Bond Future	1,051.3800	1.0514	1,041.1900	1.0412	(0.969)	0	0	0
2012/11/15	R201	07/02/2013	5.60	Put	Bond Future	38.8100	0.0388	39.0200	0.0390	0.541	0	0	0
2012/11/15	R201	07/02/2013	6.20	Call	Bond Future	2,088.2300	2.0882	2,077.8100	2.0778	(0.499)	0	0	0
2012/11/15	R201	07/02/2013	6.20	Put	Bond Future	1.4100	0.0014	1.3900	0.0014	(1.418)	0	0	0
2012/11/15	R201	07/02/2013	6.25	Call	Bond Future	2,176.6800	2.1767	2,166.2700	2.1663	(0.478)	0	0	0
2012/11/15	R201	07/02/2013	6.25	Put	Bond Future	0.9900	0.0010	0.9800	0.0010	(1.010)	0	0	0
2012/11/15	R201	07/02/2013	6.30	Call	Bond Future	2,265.1500	2.2651	2,254.7400	2.2547	(0.460)	0	0	0
2012/11/15	R201	07/02/2013	6.30	Put	Bond Future	0.6900	0.0007	0.6800	0.0007	(1.449)	0	0	0
2012/11/15	R201	02/05/2013			Bond Future	5.0089	109.0478	5.0157	109.0369	0.136	0.0000	0.0000	4
2012/11/15	R201	02/05/2013	4.05	Call	Bond Future	14.8400	0.0148	13.5400	0.0135	(8.760)	0	0	0
2012/11/15	R201	02/05/2013	4.05	Put	Bond Future	1,566.2500	1.5663	1,575.8400	1.5758	0.612	0	0	0
2012/11/15	R201	02/05/2013	4.06	Call	Bond Future	15.5800	0.0156	14.2400	0.0142	(8.601)	0	0	0
2012/11/15	R201	02/05/2013	4.06	Put	Bond Future	1,550.6500	1.5506	1,560.2000	1.5602	0.616	0	0	0
2012/11/15	R201	02/05/2013	4.04	Call	Bond Future	14.1200	0.0141	12.8700	0.0129	(8.853)	0	0	0
2012/11/15	R201	02/05/2013	4.04	Put	Bond Future	1,581.8600	1.5819	1,591.5000	1.5915	0.609	0	0	0
2012/11/15	R201	07/11/2013			Bond Future	4.8353	107.6029	4.8462	107.5910	0.225	0.0000	0.0000	0
2012/11/15	R201	07/11/2013	4.80	Call	Bond Future	449.4200	0.4494	439.5500	0.4395	(2.196)	0	0	0
2012/11/15	R201	07/11/2013	4.80	Put	Bond Future	488.2600	0.4883	490.3400	0.4903	0.426	0	0	0
2012/11/15	R201	07/11/2013	4.81	Call	Bond Future	454.7700	0.4548	445.2800	0.4453	(2.087)	0	0	0
2012/11/15	R201	07/11/2013	4.81	Put	Bond Future	482.6100	0.4826	485.0700	0.4851	0.510	0	0	0
2012/11/15	R201	07/11/2013	4.79	Call	Bond Future	444.1100	0.4441	433.8600	0.4339	(2.308)	0	0	0
2012/11/15	R201	07/11/2013	4.79	Put	Bond Future	493.9500	0.4940	495.6500	0.4956	0.344	0	0	0
2012/11/15	R202	07/02/2013			Bond Future	209.0253	209.0253	209.6843	209.6843	0.315	0.0000	0.0000	51,694
2012/11/15	R202	07/02/2013	204.99	Call	Bond Future	4,035.2900	4.0353	4,694.2600	4.6943	16.330	0	0	0
2012/11/15	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/11/15	R202	07/02/2013	205.00	Call	Bond Future	4,025.2900	4.0253	4,684.2600	4.6843	16.371	0	0	0
2012/11/15	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R202	07/02/2013	205.01	Call	Bond Future	4,015.2900	4.0153	4,674.2600	4.6743	16.412	0	0	0
2012/11/15	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R202	02/05/2013			Bond Future	211.6613	211.6613	212.3277	212.3277	0.315	0.0000	0.0000	1
2012/11/15	R202	02/05/2013	211.04	Call	Bond Future	621.3000	0.6213	1,287.7400	1.2877	107.265	0	0	0
2012/11/15	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R202	02/05/2013	211.05	Call	Bond Future	611.3000	0.6113	1,277.7400	1.2777	109.020	0	0	0
2012/11/15	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R202	02/05/2013	211.06	Call	Bond Future	601.3000	0.6013	1,267.7400	1.2677	110.833	0	0	0
2012/11/15	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R203	07/02/2013			Bond Future	5.9380	112.5733	5.9692	112.4429	0.526	0.0000	0.0000	14,464
2012/11/15	R203	07/02/2013	5.54	Call	Bond Future	324.6800	0.3247	290.1400	0.2901	(10.638)	0	0	10,000
2012/11/15	R203	07/02/2013	5.54	Put	Bond Future	2,004.7100	2.0047	2,100.6000	2.1006	4.783	0	0	0
2012/11/15	R203	07/02/2013	6.11	Call	Bond Future	1,349.5700	1.3496	1,263.2800	1.2633	(6.394)	0	0	12,600
2012/11/15	R203	07/02/2013	6.11	Put	Bond Future	633.0900	0.6331	677.2300	0.6772	6.972	0	0	3,254
2012/11/15	R203	07/02/2013	6.45	Call	Bond Future	2,367.7500	2.3678	2,258.3400	2.2583	(4.621)	0	0	0
2012/11/15	R203	07/02/2013	6.45	Put	Bond Future	251.8900	0.2519	272.9100	0.2729	8.345	0	0	0
2012/11/15	R203	07/02/2013	6.55	Call	Bond Future	2,708.8200	2.7088	2,594.5000	2.5945	(4.220)	0	0	0
2012/11/15	R203	07/02/2013	6.55	Put	Bond Future	185.5900	0.1856	201.7000	0.2017	8.680	0	0	0
2012/11/15	R203	07/02/2013	6.65	Call	Bond Future	3,063.5400	3.0635	2,944.8000	2.9448	(3.876)	0	0	0
2012/11/15	R203	07/02/2013	6.65	Put	Bond Future	134.8300	0.1348	146.5200	0.1465	8.670	0	0	30,250
2012/11/15	R203	07/02/2013	6.94	Call	Bond Future	4,143.0500	4.1431	4,016.9600	4.0170	(3.043)	0	0	0
2012/11/15	R203	07/02/2013	6.94	Put	Bond Future	49.0700	0.0491	53.4100	0.0534	8.845	0	0	0
2012/11/15	R203	07/02/2013	7.15	Call	Bond Future	4,948.7300	4.9487	4,820.1900	4.8202	(2.597)	0	0	0
2012/11/15	R203	07/02/2013	7.15	Put	Bond Future	20.6900	0.0207	22.5800	0.0226	9.135	0	0	0
2012/11/15	R203	07/02/2013	6.50	Call	Bond Future	2,536.2800	2.5363	2,424.5800	2.4246	(4.404)	0	0	0
2012/11/15	R203	07/02/2013	6.50	Put	Bond Future	216.5000	0.2165	235.2300	0.2352	8.651	0	0	0
2012/11/15	R203	02/05/2013			Bond Future	5.9790	109.7728	6.0123	109.6404	0.556	0.0000	0.0000	22
2012/11/15	R203	02/05/2013	5.90	Call	Bond Future	1,125.1200	1.1251	1,083.0900	1.0831	(3.736)	0	0	0
2012/11/15	R203	02/05/2013	5.90	Put	Bond Future	1,440.4300	1.4404	1,530.7700	1.5308	6.272	0	0	0
2012/11/15	R203	02/05/2013	5.91	Call	Bond Future	1,143.7000	1.1437	1,101.3300	1.1013	(3.705)	0	0	0
2012/11/15	R203	02/05/2013	5.91	Put	Bond Future	1,419.0500	1.4191	1,509.0500	1.5091	6.342	0	0	0
2012/11/15	R203	02/05/2013	5.89	Call	Bond Future	1,106.7300	1.1067	1,065.0400	1.0650	(3.767)	0	0	0
2012/11/15	R203	02/05/2013	5.89	Put	Bond Future	1,462.0200	1.4620	1,552.7000	1.5527	6.202	0	0	0
2012/11/15	R203	07/11/2013			Bond Future	6.0760	108.6553	6.1147	108.5185	0.638	0.0000	0.0000	0
2012/11/15	R203	07/11/2013	6.00	Call	Bond Future	1,837.0200	1.8370	1,772.6400	1.7726	(3.505)	0	0	0
2012/11/15	R203	07/11/2013	6.00	Put	Bond Future	2,105.6900	2.1057	2,178.1100	2.1781	3.439	0	0	0
2012/11/15	R203	07/11/2013	6.01	Call	Bond Future	1,854.5400	1.8545	1,789.7700	1.7898	(3.493)	0	0	0
2012/11/15	R203	07/11/2013	6.01	Put	Bond Future	2,087.8000	2.0878	2,159.8300	2.1598	3.450	0	0	0
2012/11/15	R203	07/11/2013	5.99	Call	Bond Future	1,820.0100	1.8200	1,756.0300	1.7560	(3.515)	0	0	0
2012/11/15	R203	07/11/2013	5.99	Put	Bond Future	2,124.1100	2.1241	2,196.9300	2.1969	3.428	0	0	0
2012/11/15	R204	07/02/2013			Bond Future	6.2319	109.7150	6.2733	109.5048	0.663	0.0000	0.0000	11,672
2012/11/15	R204	07/02/2013	7.29	Call	Bond Future	5,300.5400	5.3005	5,100.6000	5.1006	(3.772)	0	0	0
2012/11/15	R204	07/02/2013	7.29	Put	Bond Future	70.5800	0.0706	80.9000	0.0809	14.622	0	0	0
2012/11/15	R204	07/02/2013	7.45	Call	Bond Future	6,032.0900	6.0321	5,827.8900	5.8279	(3.385)	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
2012/11/15	R204	07/02/2013	7.45	Put	Bond Future	38.4500	0.0385	44.5100	0.0445	15.761	0	0	0
2012/11/15	R204	07/02/2013	7.95	Call	Bond Future	8,340.0100	8.3400	8,130.5700	8.1306	(2.511)	0	0	0
2012/11/15	R204	07/02/2013	7.95	Put	Bond Future	4.2400	0.0042	5.0600	0.0051	19.340	0	0	0
2012/11/15	R204	07/02/2013	8.00	Call	Bond Future	8,569.6400	8.5696	8,360.0400	8.3600	(2.446)	0	0	0
2012/11/15	R204	07/02/2013	8.00	Put	Bond Future	3.3100	0.0033	3.9700	0.0040	19.940	0	0	0
2012/11/15	R204	07/02/2013	8.05	Call	Bond Future	8,798.8300	8.7988	8,589.0800	8.5891	(2.384)	0	0	0
2012/11/15	R204	07/02/2013	8.05	Put	Bond Future	2.5800	0.0026	3.0900	0.0031	19.767	0	0	0
2012/11/15	R204	02/05/2013			Bond Future	6.2815	111.0365	6.3250	110.8233	0.693	0.0000	0.0000	24
2012/11/15	R204	02/05/2013	6.30	Call	Bond Future	1,858.2200	1.8582	1,759.8100	1.7598	(5.296)	0	0	0
2012/11/15	R204	02/05/2013	6.30	Put	Bond Future	1,767.4800	1.7675	1,882.2600	1.8823	6.494	0	0	0
2012/11/15	R204	02/05/2013	6.31	Call	Bond Future	1,883.7000	1.8837	1,784.3800	1.7844	(5.273)	0	0	0
2012/11/15	R204	02/05/2013	6.31	Put	Bond Future	1,743.9800	1.7440	1,857.8500	1.8578	6.529	0	0	0
2012/11/15	R204	02/05/2013	6.29	Call	Bond Future	1,832.9200	1.8329	1,735.4400	1.7354	(5.318)	0	0	0
2012/11/15	R204	02/05/2013	6.29	Put	Bond Future	1,791.1900	1.7912	1,906.9000	1.9069	6.460	0	0	0
2012/11/15	R204	07/11/2013			Bond Future	6.3965	110.0297	6.4457	109.8098	0.768	0.0000	0.0000	0
2012/11/15	R204	07/11/2013	6.30	Call	Bond Future	2,574.2300	2.5742	2,455.8300	2.4558	(4.599)	0	0	0
2012/11/15	R204	07/11/2013	6.30	Put	Bond Future	3,007.5100	3.0075	3,108.9500	3.1089	3.373	0	0	0
2012/11/15	R204	07/11/2013	6.31	Call	Bond Future	2,596.4100	2.5964	2,476.5800	2.4766	(4.615)	0	0	0
2012/11/15	R204	07/11/2013	6.31	Put	Bond Future	2,984.6900	2.9847	3,084.7000	3.0847	3.351	0	0	0
2012/11/15	R204	07/11/2013	7.00	Call	Bond Future	4,373.1800	4.3732	4,197.8700	4.1979	(4.009)	0	0	0
2012/11/15	R204	07/11/2013	7.00	Put	Bond Future	1,711.7500	1.7118	1,756.2800	1.7563	2.601	0	0	180
2012/11/15	R204	07/11/2013	6.29	Call	Bond Future	2,552.1500	2.5522	2,435.2000	2.4352	(4.582)	0	0	0
2012/11/15	R204	07/11/2013	6.29	Put	Bond Future	3,030.4500	3.0305	3,133.3400	3.1333	3.395	0	0	0
2012/11/15	R206	07/02/2013			Bond Future	5.0152	102.7874	5.0280	102.7758	0.254	0.0000	0.0000	1,120
2012/11/15	R206	07/02/2013	4.76	Call	Bond Future	103.3600	0.1034	44.4200	0.0444	(57.024)	0	0	0
2012/11/15	R206	07/02/2013	4.76	Put	Bond Future	335.3200	0.3353	287.9300	0.2879	(14.133)	0	0	0
2012/11/15	R206	07/02/2013	5.00	Call	Bond Future	191.0700	0.1911	121.4700	0.1215	(36.426)	0	0	0
2012/11/15	R206	07/02/2013	5.00	Put	Bond Future	204.8800	0.2049	146.8300	0.1468	(28.334)	0	0	0
2012/11/15	R206	07/02/2013	5.95	Call	Bond Future	851.5600	0.8516	832.4200	0.8324	(2.248)	0	0	0
2012/11/15	R206	07/02/2013	5.95	Put	Bond Future	8.9100	0.0089	1.3200	0.0013	(85.185)	0	0	0
2012/11/15	R206	07/02/2013	6.00	Call	Bond Future	894.5200	0.8945	876.8200	0.8768	(1.979)	0	0	0
2012/11/15	R206	07/02/2013	6.00	Put	Bond Future	7.1100	0.0071	0.9600	0.0010	(86.498)	0	0	0
2012/11/15	R206	07/02/2013	6.05	Call	Bond Future	937.7800	0.9378	921.2500	0.9213	(1.763)	0	0	0
2012/11/15	R206	07/02/2013	6.05	Put	Bond Future	5.6300	0.0056	0.6500	0.0007	(88.455)	0	0	0
2012/11/15	R206	02/05/2013			Bond Future	4.9424	104.0254	4.9600	104.0134	0.357	0.0000	0.0000	23
2012/11/15	R206	02/05/2013	3.40	Call	Bond Future	21.1400	0.0211	0.1500	0.0002	(99.290)	0	0	0
2012/11/15	R206	02/05/2013	3.40	Put	Bond Future	1,083.9800	1.0840	1,075.0300	1.0750	(0.826)	0	0	0
2012/11/15	R206	02/05/2013	3.41	Call	Bond Future	21.6100	0.0216	0.1600	0.0002	(99.260)	0	0	0
2012/11/15	R206	02/05/2013	3.41	Put	Bond Future	1,077.5000	1.0775	1,068.0900	1.0681	(0.873)	0	0	0
2012/11/15	R206	02/05/2013	3.39	Call	Bond Future	20.6800	0.0207	0.1400	0.0001	(99.323)	0	0	0
2012/11/15	R206	02/05/2013	3.39	Put	Bond Future	1,090.4700	1.0905	1,081.9700	1.0820	(0.779)	0	0	0
2012/11/15	R206	07/11/2013			Bond Future	3.6360	103.0927	3.7089	103.0796	2.006	0.0000	0.0000	0
2012/11/15	R206	07/11/2013	4.30	Call	Bond Future	469.4200	0.4694	128.1100	0.1281	(72.709)	0	0	0
2012/11/15	R206	07/11/2013	4.30	Put	Bond Future	350.2800	0.3503	22.0700	0.0221	(93.699)	0	0	0
2012/11/15	R206	07/11/2013	4.31	Call	Bond Future	470.4000	0.4704	129.4600	0.1295	(72.479)	0	0	0
2012/11/15	R206	07/11/2013	4.31	Put	Bond Future	349.4700	0.3495	21.6300	0.0216	(93.811)	0	0	0
2012/11/15	R206	07/11/2013	4.29	Call	Bond Future	468.4400	0.4684	126.7500	0.1268	(72.942)	0	0	0

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2012/11/15	R206	07/11/2013	4.29	Put	Bond Future	351.1000	0.3511	22.5100	0.0225	(93.589)	0	0	0
2012/11/15	R207	07/02/2013			Bond Future	6.5481	104.4101	6.5787	104.2382	0.467	0.0000	0.0000	6,841
2012/11/15	R207	07/02/2013	7.66	Call	Bond Future	6,113.3300	6.1133	5,944.7900	5.9448	(2.757)	0	0	0
2012/11/15	R207	07/02/2013	7.66	Put	Bond Future	83.5900	0.0836	86.9600	0.0870	4.032	0	0	0
2012/11/15	R207	07/02/2013	7.80	Call	Bond Future	6,808.8200	6.8088	6,638.7700	6.6388	(2.497)	0	0	0
2012/11/15	R207	07/02/2013	7.80	Put	Bond Future	50.8000	0.0508	52.6600	0.0527	3.661	0	0	0
2012/11/15	R207	07/02/2013	8.20	Call	Bond Future	8,812.4500	8.8125	8,640.7700	8.6408	(1.948)	0	0	0
2012/11/15	R207	07/02/2013	8.20	Put	Bond Future	10.2500	0.0102	10.4800	0.0105	2.244	0	0	0
2012/11/15	R207	07/02/2013	8.25	Call	Bond Future	9,062.2000	9.0622	8,890.4500	8.8904	(1.895)	0	0	0
2012/11/15	R207	07/02/2013	8.25	Put	Bond Future	8.2400	0.0082	8.4000	0.0084	1.942	0	0	0
2012/11/15	R207	07/02/2013	8.30	Call	Bond Future	9,311.4900	9.3115	9,139.6900	9.1397	(1.845)	0	0	0
2012/11/15	R207	07/02/2013	8.30	Put	Bond Future	6.5900	0.0066	6.7000	0.0067	1.669	0	0	0
2012/11/15	R207	02/05/2013			Bond Future	6.6059	105.6677	6.6379	105.4934	0.485	0.0000	0.0000	0
2012/11/15	R207	02/05/2013	6.45	Call	Bond Future	1,716.9800	1.7170	1,639.8600	1.6399	(4.492)	0	0	0
2012/11/15	R207	02/05/2013	6.45	Put	Bond Future	2,570.9400	2.5709	2,668.1500	2.6681	3.781	0	0	0
2012/11/15	R207	02/05/2013	6.46	Call	Bond Future	1,741.1300	1.7411	1,663.2900	1.6633	(4.471)	0	0	0
2012/11/15	R207	02/05/2013	6.46	Put	Bond Future	2,540.0400	2.5400	2,636.5300	2.6365	3.799	0	0	0
2012/11/15	R207	02/05/2013	6.44	Call	Bond Future	1,693.0400	1.6930	1,616.6400	1.6166	(4.513)	0	0	0
2012/11/15	R207	02/05/2013	6.44	Put	Bond Future	2,602.0900	2.6021	2,700.0200	2.7000	3.764	0	0	0
2012/11/15	R207	07/11/2013			Bond Future	6.7369	104.9078	6.7724	104.7279	0.528	0.0000	0.0000	0
2012/11/15	R207	07/11/2013	6.70	Call	Bond Future	3,139.2300	3.1392	3,040.3200	3.0403	(3.151)	0	0	0
2012/11/15	R207	07/11/2013	6.70	Put	Bond Future	3,326.0500	3.3261	3,407.0400	3.4070	2.435	0	0	0
2012/11/15	R207	07/11/2013	6.71	Call	Bond Future	3,164.2400	3.1642	3,064.8800	3.0649	(3.140)	0	0	0
2012/11/15	R207	07/11/2013	6.71	Put	Bond Future	3,300.3400	3.3003	3,380.8800	3.3809	2.440	0	0	0
2012/11/15	R207	07/11/2013	6.69	Call	Bond Future	3,114.3300	3.1143	3,015.8700	3.0159	(3.162)	0	0	0
2012/11/15	R207	07/11/2013	6.69	Put	Bond Future	3,351.9100	3.3519	3,433.3500	3.4333	2.430	0	0	0
2012/11/15	R208	07/02/2013			Bond Future	6.7399	102.5552	6.7859	102.2714	0.682	0.0000	0.0000	20,445
2012/11/15	R208	07/02/2013	8.00	Call	Bond Future	7,502.9700	7.5030	7,227.2400	7.2272	(3.675)	0	0	0
2012/11/15	R208	07/02/2013	8.00	Put	Bond Future	71.6900	0.0717	79.8500	0.0799	11.382	0	0	0
2012/11/15	R208	07/02/2013	8.05	Call	Bond Future	7,772.1300	7.7721	7,495.1900	7.4952	(3.563)	0	0	0
2012/11/15	R208	07/02/2013	8.05	Put	Bond Future	60.4000	0.0604	67.3500	0.0674	11.507	0	0	0
2012/11/15	R208	07/02/2013	8.83	Call	Bond Future	11,955.0200	11.9550	11,671.4500	11.6714	(2.372)	0	0	0
2012/11/15	R208	07/02/2013	8.83	Put	Bond Future	2.6000	0.0026	2.9200	0.0029	12.308	0	0	0
2012/11/15	R208	07/02/2013	6.00	Call	Bond Future	275.5700	0.2756	231.5100	0.2315	(15.989)	0	0	12,250
2012/11/15	R208	07/02/2013	6.00	Put	Bond Future	4,983.8300	4.9838	5,223.6600	5.2237	4.812	0	0	0
2012/11/15	R208	07/02/2013	7.78	Call	Bond Future	6,330.6600	6.3307	6,062.5400	6.0625	(4.235)	0	0	0
2012/11/15	R208	07/02/2013	7.78	Put	Bond Future	146.0500	0.1461	161.8200	0.1618	10.798	0	0	0
2012/11/15	R208	07/02/2013	7.85	Call	Bond Future	6,700.8500	6.7009	6,429.8600	6.4299	(4.044)	0	0	0
2012/11/15	R208	07/02/2013	7.85	Put	Bond Future	117.3200	0.1173	130.2200	0.1302	10.996	0	0	0
2012/11/15	R208	07/02/2013	7.95	Call	Bond Future	7,234.5500	7.2346	6,960.2000	6.9602	(3.792)	0	0	0
2012/11/15	R208	07/02/2013	7.95	Put	Bond Future	84.7800	0.0848	94.3200	0.0943	11.253	0	0	0
2012/11/15	R208	02/05/2013			Bond Future	6.7957	100.3976	6.8435	100.1099	0.704	0.0000	0.0000	47
2012/11/15	R208	02/05/2013	6.66	Call	Bond Future	2,037.5700	2.0376	1,906.7700	1.9068	(6.419)	0	0	0
2012/11/15	R208	02/05/2013	6.66	Put	Bond Future	2,859.4400	2.8594	3,016.3000	3.0163	5.486	0	0	0
2012/11/15	R208	02/05/2013	6.64	Call	Bond Future	1,984.0500	1.9841	1,855.5300	1.8555	(6.478)	0	0	0
2012/11/15	R208	02/05/2013	6.64	Put	Bond Future	2,927.7600	2.9278	3,086.9000	3.0869	5.436	0	0	0

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2012/11/15	R208	02/05/2013	6.65	Call	Bond Future	2,010.7000	2.0107	1,881.0400	1.8810	(6.449)	0	0	0
2012/11/15	R208	02/05/2013	6.65	Put	Bond Future	2,893.4600	2.8935	3,051.4600	3.0515	5.461	0	0	0
2012/11/15	R208	07/11/2013			Bond Future	6.9258	99.7841	6.9782	99.4877	0.756	0.0000	0.0000	0
2012/11/15	R208	07/11/2013	6.81	Call	Bond Future	3,503.5800	3.5036	3,350.4500	3.3505	(4.371)	0	0	0
2012/11/15	R208	07/11/2013	6.81	Put	Bond Future	4,163.0500	4.1631	4,306.3200	4.3063	3.441	0	0	0
2012/11/15	R208	07/11/2013	7.50	Call	Bond Future	5,658.0000	5.6580	5,455.1400	5.4551	(3.585)	0	0	0
2012/11/15	R208	07/11/2013	7.50	Put	Bond Future	2,467.1400	2.4671	2,560.6800	2.5607	3.791	0	0	230
2012/11/15	R208	07/11/2013	6.79	Call	Bond Future	3,450.3800	3.4504	3,298.6700	3.2987	(4.397)	0	0	0
2012/11/15	R208	07/11/2013	6.79	Put	Bond Future	4,224.2600	4.2243	4,368.9500	4.3689	3.425	0	0	0
2012/11/15	R208	07/11/2013	6.80	Call	Bond Future	3,476.9200	3.4769	3,324.5000	3.3245	(4.384)	0	0	0
2012/11/15	R208	07/11/2013	6.80	Put	Bond Future	4,193.5700	4.1936	4,337.5500	4.3375	3.433	0	0	0
2012/11/15	R209	07/02/2013			Bond Future	8.5562	79.2334	8.6118	78.7817	0.649	0.0000	0.0000	11,552
2012/11/15	R209	07/02/2013	8.63	Call	Bond Future	2,735.6900	2.7357	2,470.7100	2.4707	(9.686)	0	0	0
2012/11/15	R209	07/02/2013	8.63	Put	Bond Future	2,136.6500	2.1366	2,323.3600	2.3234	8.738	0	0	11,000
2012/11/15	R209	07/02/2013	8.83	Call	Bond Future	3,664.1800	3.6642	3,354.1400	3.3541	(8.461)	0	0	0
2012/11/15	R209	07/02/2013	8.83	Put	Bond Future	1,477.4200	1.4774	1,619.0700	1.6191	9.588	0	0	14,000
2012/11/15	R209	07/02/2013	8.95	Call	Bond Future	4,279.8600	4.2799	3,946.2700	3.9463	(7.794)	0	0	0
2012/11/15	R209	07/02/2013	8.95	Put	Bond Future	1,165.3100	1.1653	1,283.4100	1.2834	10.135	0	0	0
2012/11/15	R209	07/02/2013	9.06	Call	Bond Future	4,876.9400	4.8769	4,523.7400	4.5237	(7.242)	0	0	0
2012/11/15	R209	07/02/2013	9.06	Put	Bond Future	927.8200	0.9278	1,026.3100	1.0263	10.615	0	0	0
2012/11/15	R209	07/02/2013	9.10	Call	Bond Future	5,100.8100	5.1008	4,740.9500	4.7410	(7.055)	0	0	0
2012/11/15	R209	07/02/2013	9.10	Put	Bond Future	851.9200	0.8519	943.7500	0.9438	10.779	0	0	0
2012/11/15	R209	07/02/2013	9.00	Call	Bond Future	4,547.6800	4.5477	4,205.0400	4.2050	(7.534)	0	0	0
2012/11/15	R209	07/02/2013	9.00	Put	Bond Future	1,051.9100	1.0519	1,160.9600	1.1610	10.367	0	0	0
2012/11/15	R209	07/02/2013	9.05	Call	Bond Future	4,821.4800	4.8215	4,469.9900	4.4700	(7.290)	0	0	0
2012/11/15	R209	07/02/2013	9.05	Put	Bond Future	947.6100	0.9476	1,047.8100	1.0478	10.574	0	0	0
2012/11/15	R209	02/05/2013			Bond Future	8.6276	77.0462	8.6847	76.5888	0.661	0.0000	0.0000	33
2012/11/15	R209	02/05/2013	8.01	Call	Bond Future	2,128.0300	2.1280	1,978.6700	1.9787	(7.019)	0	0	0
2012/11/15	R209	02/05/2013	8.01	Put	Bond Future	7,369.0000	7.3690	7,677.0600	7.6771	4.180	0	0	0
2012/11/15	R209	02/05/2013	7.99	Call	Bond Future	2,075.4800	2.0755	1,928.8300	1.9288	(7.066)	0	0	0
2012/11/15	R209	02/05/2013	7.99	Put	Bond Future	7,495.3600	7.4954	7,806.1300	7.8061	4.146	0	0	0
2012/11/15	R209	02/05/2013	8.00	Call	Bond Future	2,101.6500	2.1016	1,953.6500	1.9537	(7.042)	0	0	0
2012/11/15	R209	02/05/2013	8.00	Put	Bond Future	7,432.0000	7.4320	7,741.4200	7.7414	4.163	0	0	0
2012/11/15	R209	07/11/2013			Bond Future	8.7908	76.0370	8.8514	75.5664	0.689	0.0000	0.0000	0
2012/11/15	R209	07/11/2013	8.81	Call	Bond Future	6,727.3800	6.7274	6,478.0400	6.4780	(3.706)	0	0	0
2012/11/15	R209	07/11/2013	8.81	Put	Bond Future	6,577.9100	6.5779	6,799.1900	6.7992	3.364	0	0	0
2012/11/15	R209	07/11/2013	9.50	Call	Bond Future	9,537.9100	9.5379	9,231.7900	9.2318	(3.210)	0	0	0
2012/11/15	R209	07/11/2013	9.50	Put	Bond Future	4,301.0800	4.3011	4,465.5800	4.4656	3.825	0	0	180
2012/11/15	R209	07/11/2013	8.79	Call	Bond Future	6,651.1500	6.6512	6,403.5900	6.4036	(3.722)	0	0	0
2012/11/15	R209	07/11/2013	8.79	Put	Bond Future	6,657.7200	6.6577	6,880.7800	6.8808	3.350	0	0	0
2012/11/15	R209	07/11/2013	8.80	Call	Bond Future	6,689.2200	6.6892	6,440.7700	6.4408	(3.714)	0	0	0
2012/11/15	R209	07/11/2013	8.80	Put	Bond Future	6,617.7100	6.6177	6,839.8800	6.8399	3.357	0	0	0
2012/11/15	R210	07/02/2013			Bond Future	160.5245	160.5245	160.1110	160.1110	(0.258)	0.0000	0.0000	1,264
2012/11/15	R210	07/02/2013	156.99	Call	Bond Future	3,534.5200	3.5345	3,121.0200	3.1210	(11.699)	0	0	0
2012/11/15	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R210	07/02/2013	157.00	Call	Bond Future	3,524.5200	3.5245	3,111.0200	3.1110	(11.732)	0	0	0

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2012/11/15	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R210	07/02/2013	157.01	Call	Bond Future	3,514.5200	3.5145	3,101.0200	3.1010	(11.765)	0	0	0
2012/11/15	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R210	02/05/2013			Bond Future	160.6966	160.6966	160.2772	160.2772	(0.261)	0.0000	0.0000	7
2012/11/15	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R210	02/05/2013	161.14	Put	Bond Future	443.3800	0.4434	862.8000	0.8628	94.596	0	0	0
2012/11/15	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R210	02/05/2013	161.15	Put	Bond Future	453.3800	0.4534	872.8000	0.8728	92.510	0	0	0
2012/11/15	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R210	02/05/2013	161.16	Put	Bond Future	463.3800	0.4634	882.8000	0.8828	90.513	0	0	0
2012/11/15	R211	07/02/2013			Bond Future	124.3656	124.3656	124.3585	124.3585	(0.006)	0.0000	0.0000	703
2012/11/15	R211	07/02/2013	122.99	Call	Bond Future	1,375.6300	1.3756	1,368.5300	1.3685	(0.516)	0	0	0
2012/11/15	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R211	07/02/2013	123.00	Call	Bond Future	1,365.6300	1.3656	1,358.5300	1.3585	(0.520)	0	0	0
2012/11/15	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R211	07/02/2013	123.01	Call	Bond Future	1,355.6300	1.3556	1,348.5300	1.3485	(0.524)	0	0	0
2012/11/15	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R211	02/05/2013			Bond Future	125.9341	125.9341	125.9263	125.9263	(0.006)	0.0000	0.0000	7
2012/11/15	R211	02/05/2013	125.69	Call	Bond Future	244.0500	0.2441	236.2700	0.2363	(3.188)	0	0	0
2012/11/15	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R211	02/05/2013	125.70	Call	Bond Future	234.0500	0.2341	226.2700	0.2263	(3.324)	0	0	0
2012/11/15	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R211	02/05/2013	125.71	Call	Bond Future	224.0500	0.2241	216.2700	0.2163	(3.472)	0	0	0
2012/11/15	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R212	07/02/2013			Bond Future	129.5414	129.5414	129.3233	129.3233	(0.168)	0.0000	0.0000	3,165
2012/11/15	R212	07/02/2013	128.99	Call	Bond Future	551.4300	0.5514	333.3200	0.3333	(39.554)	0	0	0
2012/11/15	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R212	07/02/2013	129.00	Call	Bond Future	541.4300	0.5414	323.3200	0.3233	(40.284)	0	0	0
2012/11/15	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R212	07/02/2013	129.01	Call	Bond Future	531.4300	0.5314	313.3200	0.3133	(41.042)	0	0	0
2012/11/15	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/15	R212	02/05/2013			Bond Future	131.1751	131.1751	130.9536	130.9536	(0.169)	0.0000	0.0000	11
2012/11/15	R212	02/05/2013	131.09	Call	Bond Future	85.0700	0.0851	0.0000	0.0000	(100.000)	0	0	0
2012/11/15	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	136.3500	0.1363	100.000	0	0	0
2012/11/15	R212	02/05/2013	131.10	Call	Bond Future	75.0700	0.0751	0.0000	0.0000	(100.000)	0	0	0
2012/11/15	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	146.3500	0.1463	100.000	0	0	0
2012/11/15	R212	02/05/2013	131.11	Call	Bond Future	65.0700	0.0651	0.0000	0.0000	(100.000)	0	0	0
2012/11/15	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	156.3500	0.1563	100.000	0	0	0
2012/11/15	R213	07/02/2013			Bond Future	8.3248	90.9234	8.3856	90.4145	0.730	0.0000	0.0000	7,159
2012/11/15	R213	07/02/2013	8.90	Call	Bond Future	5,688.7100	5.6887	5,266.7400	5.2667	(7.418)	0	0	0
2012/11/15	R213	07/02/2013	8.90	Put	Bond Future	1,037.4000	1.0374	1,124.3500	1.1244	8.382	0	0	0
2012/11/15	R213	07/02/2013	8.95	Call	Bond Future	5,980.4900	5.9805	5,551.0500	5.5511	(7.181)	0	0	0
2012/11/15	R213	07/02/2013	8.95	Put	Bond Future	942.1200	0.9421	1,021.6000	1.0216	8.436	0	0	0
2012/11/15	R213	07/02/2013	9.00	Call	Bond Future	6,276.9400	6.2769	5,840.5000	5.8405	(6.953)	0	0	0
2012/11/15	R213	07/02/2013	9.00	Put	Bond Future	854.1800	0.8542	926.6600	0.9267	8.485	0	0	0

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2012/11/15	R213	07/02/2013	9.05	Call	Bond Future	6,577.4500	6.5775	6,134.4600	6.1345	(6.735)	0	0	0
2012/11/15	R213	07/02/2013	9.05	Put	Bond Future	772.9400	0.7729	838.8700	0.8389	8.530	0	0	0
2012/11/15	R213	02/05/2013			Bond Future	8.3968	88.4843	8.4592	87.9690	0.743	0.0000	0.0000	5
2012/11/15	R213	02/05/2013	7.86	Call	Bond Future	2,297.5500	2.2975	2,110.6800	2.1107	(8.133)	0	0	0
2012/11/15	R213	02/05/2013	7.86	Put	Bond Future	6,920.2300	6.9202	7,248.6600	7.2487	4.746	0	0	0
2012/11/15	R213	02/05/2013	7.84	Call	Bond Future	2,240.7900	2.2408	2,057.1700	2.0572	(8.194)	0	0	0
2012/11/15	R213	02/05/2013	7.84	Put	Bond Future	7,042.4900	7.0425	7,374.1700	7.3742	4.710	0	0	0
2012/11/15	R213	02/05/2013	7.85	Call	Bond Future	2,269.0600	2.2691	2,083.8100	2.0838	(8.164)	0	0	0
2012/11/15	R213	02/05/2013	7.85	Put	Bond Future	6,981.1900	6.9812	7,311.2400	7.3112	4.728	0	0	0
2012/11/15	R213	07/11/2013			Bond Future	8.5657	87.3994	8.6321	86.8692	0.776	0.0000	0.0000	0
2012/11/15	R213	07/11/2013	8.61	Call	Bond Future	6,627.5200	6.6275	6,324.1600	6.3242	(4.577)	0	0	0
2012/11/15	R213	07/11/2013	8.61	Put	Bond Future	6,273.1800	6.2732	6,500.0200	6.5000	3.616	0	0	0
2012/11/15	R213	07/11/2013	8.59	Call	Bond Future	6,548.4300	6.5484	6,246.4700	6.2465	(4.611)	0	0	0
2012/11/15	R213	07/11/2013	8.59	Put	Bond Future	6,353.6900	6.3537	6,581.9300	6.5819	3.592	0	0	0
2012/11/15	R213	07/11/2013	8.60	Call	Bond Future	6,587.9200	6.5879	6,285.2600	6.2853	(4.594)	0	0	0
2012/11/15	R213	07/11/2013	8.60	Put	Bond Future	6,313.3200	6.3133	6,540.8600	6.5409	3.604	0	0	0
2012/11/15	R214	07/02/2013			Bond Future	8.5806	81.0077	8.6362	80.5316	0.648	0.0000	0.0000	1,714
2012/11/15	R214	07/02/2013	8.59	Call	Bond Future	80.8700	0.0809	0.0000	0.0000	(100.000)	0	0	0
2012/11/15	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	395.2600	0.3953	100.000	0	0	0
2012/11/15	R214	07/02/2013	8.60	Call	Bond Future	166.7500	0.1668	0.0000	0.0000	(100.000)	0	0	0
2012/11/15	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	309.3800	0.3094	100.000	0	0	0
2012/11/15	R214	07/02/2013	8.61	Call	Bond Future	252.4600	0.2525	0.0000	0.0000	(100.000)	0	0	0
2012/11/15	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	223.6700	0.2237	100.000	0	0	0

Total

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