



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 29/11/2012 to 29/11/2012

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
2012/11/29	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	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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2012/11/29	2025	07/02/2013			Bond Future	110.9284	110.9284	110.9480	110.9480	0.018	0.0000	0.0000	0
2012/11/29	2025	07/02/2013	110.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	2025	07/02/2013	110.99	Put	Bond Future	61.6100	0.0616	42.0500	0.0421	(31.748)	0	0	0
2012/11/29	2025	07/02/2013	111.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	2025	07/02/2013	111.00	Put	Bond Future	71.6100	0.0716	52.0500	0.0521	(27.315)	0	0	0
2012/11/29	2025	07/02/2013	111.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	2025	07/02/2013	111.01	Put	Bond Future	81.6100	0.0816	62.0500	0.0621	(23.968)	0	0	0
2012/11/29	2038	07/02/2013			Bond Future	109.3608	109.3608	109.3821	109.3821	0.019	0.0000	0.0000	0
2012/11/29	2038	07/02/2013	105.99	Call	Bond Future	3,370.8300	3.3708	3,392.0900	3.3921	0.631	0	0	0
2012/11/29	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	2038	07/02/2013	106.00	Call	Bond Future	3,360.8300	3.3608	3,382.0900	3.3821	0.633	0	0	0
2012/11/29	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	2038	07/02/2013	106.01	Call	Bond Future	3,350.8300	3.3508	3,372.0900	3.3721	0.634	0	0	0
2012/11/29	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	2050	07/02/2013			Bond Future	114.5037	114.5037	114.5264	114.5264	0.020	0.0000	0.0000	0
2012/11/29	2050	07/02/2013	112.99	Call	Bond Future	1,513.6800	1.5137	1,536.4200	1.5364	1.502	0	0	0
2012/11/29	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	2050	07/02/2013	113.00	Call	Bond Future	1,503.6800	1.5037	1,526.4200	1.5264	1.512	0	0	0
2012/11/29	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	2050	07/02/2013	113.01	Call	Bond Future	1,493.6800	1.4937	1,516.4200	1.5164	1.522	0	0	0
2012/11/29	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	AL7T	07/02/2013			Index Future	481.0410	481.0410	481.8320	481.8320	0.164	0.0000	0.0000	12
2012/11/29	AL7T	02/05/2013			Index Future	487.0810	487.0810	487.8810	487.8810	0.164	0.0000	0.0000	0
2012/11/29	ALBI	07/02/2013			Index Future	428.5500	428.5500	429.1750	429.1750	0.146	0.0000	0.0000	1,077
2012/11/29	ALBI	02/05/2013			Index Future	433.9310	433.9310	434.5630	434.5630	0.146	0.0000	0.0000	0
2012/11/29	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	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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2012/11/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/29	EL28	07/02/2013			Bond Future	111.3200	111.3200	111.3420	111.3420	0.020	0.0000	0.0000	0
2012/11/29	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	EL28	07/02/2013	113.01	Put	Bond Future	1,689.9800	1.6900	1,668.0000	1.6680	(1.301)	0	0	0
2012/11/29	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	EL28	07/02/2013	112.99	Put	Bond Future	1,669.9800	1.6700	1,648.0000	1.6480	(1.316)	0	0	0
2012/11/29	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	EL28	07/02/2013	113.00	Put	Bond Future	1,679.9800	1.6800	1,658.0000	1.6580	(1.308)	0	0	0
2012/11/29	ES33	07/02/2013			Bond Future	9.0362	88.8521	9.0146	89.0302	(0.239)	0.0000	0.0000	303
2012/11/29	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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2012/11/29	ES33	07/02/2013	8.54	Put	Bond Future	4,243.8300		4.2438	4,065.7200	4.0657	(4.197)	0	0	0
2012/11/29	ES33	07/02/2013	8.55	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	ES33	07/02/2013	8.55	Put	Bond Future	4,155.1400		4.1551	3,977.0300	3.9770	(4.286)	0	0	0
2012/11/29	ES33	07/02/2013	8.56	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	ES33	07/02/2013	8.56	Put	Bond Future	4,066.5800		4.0666	3,888.4700	3.8885	(4.380)	0	0	0
2012/11/29	GOVI	07/02/2013			GOVI	428.9180		428.9180	429.5110	429.5110	0.138	0.0000	0.0000	333
2012/11/29	GOVI	07/02/2013	432.99	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	GOVI	07/02/2013	432.99	Put	GOVI	40,720.0000		4.0720	34,790.0000	3.4790	(14.563)	0	0	0
2012/11/29	GOVI	07/02/2013	433.00	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	GOVI	07/02/2013	433.00	Put	GOVI	40,820.0000		4.0820	34,890.0000	3.4890	(14.527)	0	0	0
2012/11/29	GOVI	07/02/2013	433.01	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	GOVI	07/02/2013	433.01	Put	GOVI	40,920.0000		4.0920	34,990.0000	3.4990	(14.492)	0	0	0
2012/11/29	GOVI	02/05/2013			GOVI	434.3040		434.3040	434.9030	434.9030	0.138	0.0000	0.0000	0
2012/11/29	GOVI	02/05/2013	432.99	Call	GOVI	13,140.0000		1.3140	19,130.0000	1.9130	45.586	0	0	0
2012/11/29	GOVI	02/05/2013	432.99	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	GOVI	02/05/2013	433.00	Call	GOVI	13,040.0000		1.3040	19,030.0000	1.9030	45.936	0	0	0
2012/11/29	GOVI	02/05/2013	433.00	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	GOVI	02/05/2013	433.01	Call	GOVI	12,940.0000		1.2940	18,930.0000	1.8930	46.291	0	0	0
2012/11/29	GOVI	02/05/2013	433.01	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/29	IGOV	07/02/2013			Index Future	195.2410		195.2410	195.2180	195.2180	(0.012)	0.0000	0.0000	607
2012/11/29	IGOV	02/05/2013			Index Future	197.6930		197.6930	197.6690	197.6690	(0.012)	0.0000	0.0000	0
2012/11/29	ILBI	07/02/2013			Index Future	521.2790		521.2790	521.3690	521.3690	0.017	0.0000	0.0000	169
2012/11/29	J157	15/09/2015			Interest Rate Swap	8.8220		(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/29	J186	21/12/2026			Interest Rate Swap	8.6830		0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/29	J201	22/12/2014			Interest Rate Swap	8.6550		0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/29	J203	15/09/2017			Interest Rate Swap	8.9750		0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/29	J204	21/12/2018			Interest Rate Swap	8.9620		0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/29	J207	15/01/2020			Interest Rate Swap	8.9970		0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/29	JBAF	19/12/2012			Jibar Tradeable Future	5.1200		94.8800	5.1200	94.8800	0.000	0.0000	0.0000	840
2012/11/29	JBAF	16/01/2013			Jibar Tradeable Future	5.0700		94.9300	5.0800	94.9200	0.197	0.0000	0.0000	0
2012/11/29	JBAF	20/02/2013			Jibar Tradeable Future	5.0200		94.9800	5.0300	94.9700	0.199	0.0000	0.0000	0
2012/11/29	JBAF	20/03/2013			Jibar Tradeable Future	4.9900		95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	1,000
2012/11/29	JBAF	17/04/2013			Jibar Tradeable Future	4.9700		95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	0
2012/11/29	JBAF	15/05/2013			Jibar Tradeable Future	4.9600		95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0
2012/11/29	JBAF	19/06/2013			Jibar Tradeable Future	4.9500		95.0500	4.9600	95.0400	0.202	0.0000	0.0000	500

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2012/11/29	JBAF	18/09/2013			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	2,200
2012/11/29	JBAF	18/12/2013			Jibar Tradeable Future	5.0500	94.9500	5.0500	94.9500	0.000	0.0000	0.0000	2,000
2012/11/29	JBAF	19/03/2014			Jibar Tradeable Future	5.1700	94.8300	5.1600	94.8400	(0.193)	0.0000	0.0000	1,000
2012/11/29	JBAF	18/06/2014			Jibar Tradeable Future	5.3100	94.6900	5.2900	94.7100	(0.377)	0.0000	0.0000	800
2012/11/29	JBAF	17/09/2014			Jibar Tradeable Future	5.4700	94.5300	5.4600	94.5400	(0.183)	0.0000	0.0000	0
2012/11/29	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/29	R023	07/02/2013			Bond Future	7.1580	107.7165	7.1212	107.9843	(0.514)	0.0000	0.0000	1,685
2012/11/29	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R023	07/02/2013	7.04	Put	Bond Future	862.2800	0.8623	594.4600	0.5945	(31.060)	0	0	0
2012/11/29	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R023	07/02/2013	7.05	Put	Bond Future	788.8600	0.7889	521.0400	0.5210	(33.950)	0	0	0
2012/11/29	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R023	07/02/2013	7.06	Put	Bond Future	715.5100	0.7155	447.6900	0.4477	(37.431)	0	0	0
2012/11/29	R023	02/05/2013			Bond Future	7.2201	105.0969	7.1821	105.3678	(0.527)	0.0000	0.0000	2
2012/11/29	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R023	02/05/2013	7.06	Put	Bond Future	1,146.5500	1.1466	875.5700	0.8756	(23.634)	0	0	0
2012/11/29	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R023	02/05/2013	7.04	Put	Bond Future	1,290.9300	1.2909	1,019.9500	1.0200	(20.991)	0	0	0
2012/11/29	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R023	02/05/2013	7.05	Put	Bond Future	1,218.7100	1.2187	947.7300	0.9477	(22.235)	0	0	0
2012/11/29	R023	01/08/2013			Bond Future	7.2839	106.5121	7.2444	106.7866	(0.542)	0.0000	0.0000	0
2012/11/29	R023	01/08/2013	7.29	Call	Bond Future	42.2700	0.0423	316.8100	0.3168	649.491	0	0	0
2012/11/29	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R023	01/08/2013	7.30	Call	Bond Future	111.6400	0.1116	386.1800	0.3862	245.915	0	0	0
2012/11/29	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R023	01/08/2013	7.31	Call	Bond Future	180.9500	0.1809	455.4900	0.4555	151.721	0	0	0
2012/11/29	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R157	07/02/2013			Bond Future	5.4975	124.6267	5.4807	124.6713	(0.305)	0.0000	0.0000	8,016
2012/11/29	R157	07/02/2013	6.28	Call	Bond Future	2,079.8700	2.0799	2,122.1000	2.1221	2.030	0	0	0
2012/11/29	R157	07/02/2013	6.28	Put	Bond Future	19.2800	0.0193	16.8900	0.0169	(12.396)	0	0	0
2012/11/29	R157	07/02/2013	6.50	Call	Bond Future	2,637.4600	2.6375	2,681.2300	2.6812	1.660	0	0	0
2012/11/29	R157	07/02/2013	6.50	Put	Bond Future	5.8500	0.0059	5.0000	0.0050	(14.530)	0	0	0
2012/11/29	R157	07/02/2013	6.70	Call	Bond Future	3,149.1800	3.1492	3,193.5300	3.1935	1.408	0	0	0
2012/11/29	R157	07/02/2013	6.70	Put	Bond Future	1.5600	0.0016	1.2900	0.0013	(17.308)	0	0	0
2012/11/29	R157	07/02/2013	6.75	Call	Bond Future	3,277.2500	3.2773	3,321.6700	3.3217	1.355	0	0	0
2012/11/29	R157	07/02/2013	6.75	Put	Bond Future	1.0900	0.0011	0.8900	0.0009	(18.349)	0	0	0
2012/11/29	R157	07/02/2013	6.80	Call	Bond Future	3,405.2700	3.4053	3,449.7600	3.4498	1.307	0	0	0
2012/11/29	R157	07/02/2013	6.80	Put	Bond Future	0.7500	0.0008	0.6200	0.0006	(17.333)	0	0	0
2012/11/29	R157	02/05/2013			Bond Future	5.5239	119.3217	5.5053	119.3667	(0.337)	0.0000	0.0000	141
2012/11/29	R157	02/05/2013	5.35	Call	Bond Future	433.7100	0.4337	449.8400	0.4498	3.719	0	0	0
2012/11/29	R157	02/05/2013	5.35	Put	Bond Future	855.8600	0.8559	826.9300	0.8269	(3.380)	0	0	0
2012/11/29	R157	02/05/2013	5.36	Call	Bond Future	443.5900	0.4436	459.9900	0.4600	3.697	0	0	0
2012/11/29	R157	02/05/2013	5.36	Put	Bond Future	841.4100	0.8414	812.7500	0.8128	(3.406)	0	0	0
2012/11/29	R157	02/05/2013	5.34	Call	Bond Future	423.9700	0.4240	439.8400	0.4398	3.743	0	0	0
2012/11/29	R157	02/05/2013	5.34	Put	Bond Future	870.4600	0.8705	841.2700	0.8413	(3.353)	0	0	0

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2012/11/29	R157	07/11/2013			Bond Future	5.5804	115.8099	5.5562	115.8554	(0.433)	0.0000	0.0000	0
2012/11/29	R157	07/11/2013	5.61	Call	Bond Future	872.5100	0.8725	894.8800	0.8949	2.564	0	0	0
2012/11/29	R157	07/11/2013	5.61	Put	Bond Future	816.8100	0.8168	793.6600	0.7937	(2.834)	0	0	0
2012/11/29	R157	07/11/2013	5.59	Call	Bond Future	852.6700	0.8527	874.7100	0.8747	2.585	0	0	0
2012/11/29	R157	07/11/2013	5.59	Put	Bond Future	834.6100	0.8346	811.1300	0.8111	(2.813)	0	0	0
2012/11/29	R157	07/11/2013	5.60	Call	Bond Future	862.5500	0.8625	884.7600	0.8848	2.575	0	0	0
2012/11/29	R157	07/11/2013	5.60	Put	Bond Future	825.6700	0.8257	802.3600	0.8024	(2.823)	0	0	0
2012/11/29	R186	07/02/2013			Bond Future	7.6364	125.7312	7.6048	126.0435	(0.414)	0.0000	0.0000	37,656
2012/11/29	R186	07/02/2013	7.00	Call	Bond Future	732.1300	0.7321	779.9600	0.7800	6.533	0	0	10,300
2012/11/29	R186	07/02/2013	7.00	Put	Bond Future	7,236.3500	7.2363	6,971.9100	6.9719	(3.654)	0	0	0
2012/11/29	R186	07/02/2013	7.25	Call	Bond Future	1,347.5900	1.3476	1,427.2200	1.4272	5.909	0	0	670
2012/11/29	R186	07/02/2013	7.25	Put	Bond Future	5,241.0800	5.2411	5,008.4400	5.0084	(4.439)	0	0	0
2012/11/29	R186	07/02/2013	7.50	Call	Bond Future	2,252.9800	2.2530	2,371.8900	2.3719	5.278	0	0	575
2012/11/29	R186	07/02/2013	7.50	Put	Bond Future	3,607.9700	3.6080	3,414.6100	3.4146	(5.359)	0	0	0
2012/11/29	R186	07/02/2013	8.32	Call	Bond Future	7,227.1200	7.2271	7,472.4500	7.4725	3.395	0	0	0
2012/11/29	R186	07/02/2013	8.32	Put	Bond Future	735.1300	0.7351	668.1900	0.6682	(9.106)	0	0	2,000
2012/11/29	R186	07/02/2013	8.50	Call	Bond Future	8,601.7900	8.6018	8,865.7900	8.8658	3.069	0	0	0
2012/11/29	R186	07/02/2013	8.50	Put	Bond Future	480.5400	0.4805	432.2700	0.4323	(10.045)	0	0	0
2012/11/29	R186	07/02/2013	7.75	Call	Bond Future	3,475.7300	3.4757	3,637.1300	3.6371	4.644	0	0	1,000
2012/11/29	R186	07/02/2013	7.75	Put	Bond Future	2,362.1500	2.3622	2,211.2800	2.2113	(6.387)	0	0	0
2012/11/29	R186	07/02/2013	8.00	Call	Bond Future	4,980.4900	4.9805	5,182.5200	5.1825	4.056	0	0	0
2012/11/29	R186	07/02/2013	8.00	Put	Bond Future	1,466.0800	1.4661	1,355.8400	1.3558	(7.519)	0	0	150
2012/11/29	R186	07/02/2013	8.55	Call	Bond Future	8,989.9600	8.9900	9,258.6000	9.2586	2.988	0	0	0
2012/11/29	R186	07/02/2013	8.55	Put	Bond Future	421.8400	0.4218	378.2100	0.3782	(10.343)	0	0	0
2012/11/29	R186	07/02/2013	8.45	Call	Bond Future	8,214.1300	8.2141	8,473.3600	8.4734	3.156	0	0	0
2012/11/29	R186	07/02/2013	8.45	Put	Bond Future	542.2200	0.5422	489.1800	0.4892	(9.782)	0	0	0
2012/11/29	R186	07/02/2013	8.47	Call	Bond Future	8,368.7200	8.3687	8,629.8900	8.6299	3.121	0	0	0
2012/11/29	R186	07/02/2013	8.47	Put	Bond Future	516.7800	0.5168	465.6800	0.4657	(9.888)	0	0	0
2012/11/29	R186	02/05/2013			Bond Future	7.7068	127.2408	7.6742	127.5568	(0.423)	0.0000	0.0000	212
2012/11/29	R186	02/05/2013	7.41	Call	Bond Future	3,002.3500	3.0024	3,120.0700	3.1201	3.921	0	0	0
2012/11/29	R186	02/05/2013	7.41	Put	Bond Future	5,920.6000	5.9206	5,722.3900	5.7224	(3.348)	0	0	0
2012/11/29	R186	02/05/2013	7.39	Call	Bond Future	2,925.5900	2.9256	3,041.1000	3.0411	3.948	0	0	0
2012/11/29	R186	02/05/2013	7.39	Put	Bond Future	6,043.9700	6.0440	5,843.5500	5.8436	(3.316)	0	0	0
2012/11/29	R186	02/05/2013	7.40	Call	Bond Future	2,963.8200	2.9638	3,080.4300	3.0804	3.934	0	0	0
2012/11/29	R186	02/05/2013	7.40	Put	Bond Future	5,982.0800	5.9821	5,782.7600	5.7828	(3.332)	0	0	0
2012/11/29	R186	07/11/2013			Bond Future	7.8686	125.3948	7.8337	125.7186	(0.444)	0.0000	0.0000	0
2012/11/29	R186	07/11/2013	8.14	Call	Bond Future	8,027.3500	8.0274	8,208.4100	8.2084	2.256	0	0	0
2012/11/29	R186	07/11/2013	8.14	Put	Bond Future	5,549.7500	5.5498	5,406.9400	5.4069	(2.573)	0	0	0
2012/11/29	R186	07/11/2013	8.15	Call	Bond Future	8,078.0900	8.0781	8,259.8300	8.2598	2.250	0	0	0
2012/11/29	R186	07/11/2013	8.15	Put	Bond Future	5,510.5700	5.5106	5,368.4400	5.3684	(2.579)	0	0	0
2012/11/29	R186	07/11/2013	8.16	Call	Bond Future	8,128.9600	8.1290	8,311.3800	8.3114	2.244	0	0	0
2012/11/29	R186	07/11/2013	8.16	Put	Bond Future	5,471.6200	5.4716	5,330.1700	5.3302	(2.585)	0	0	0
2012/11/29	R186	07/11/2013	8.75	Call	Bond Future	11,340.6100	11.3406	11,560.3000	11.5603	1.937	0	0	0
2012/11/29	R186	07/11/2013	8.75	Put	Bond Future	3,548.4100	3.5484	3,444.2300	3.4442	(2.936)	0	0	130
2012/11/29	R189	07/02/2013			Bond Future	217.2396	217.2396	217.2644	217.2644	0.011	0.0000	0.0000	154
2012/11/29	R189	07/02/2013	212.99	Call	Bond Future	4,249.6300	4.2496	4,274.3600	4.2744	0.582	0	0	0

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2012/11/29	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R189	07/02/2013	213.00	Call	Bond Future	4,239.6300	4.2396	4,264.3600	4.2644	0.583	0	0	0
2012/11/29	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R189	07/02/2013	213.01	Call	Bond Future	4,229.6300	4.2296	4,254.3600	4.2544	0.585	0	0	0
2012/11/29	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R197	07/02/2013			Bond Future	280.0274	280.0274	280.8213	280.8213	0.283	0.0000	0.0000	2,543
2012/11/29	R197	07/02/2013	278.99	Call	Bond Future	1,037.4000	1.0374	1,831.2700	1.8313	76.525	0	0	0
2012/11/29	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R197	07/02/2013	279.00	Call	Bond Future	1,027.4000	1.0274	1,821.2700	1.8213	77.270	0	0	0
2012/11/29	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R197	07/02/2013	279.01	Call	Bond Future	1,017.4000	1.0174	1,811.2700	1.8113	78.029	0	0	0
2012/11/29	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R197	02/05/2013			Bond Future	283.5434	283.5434	284.3466	284.3466	0.283	0.0000	0.0000	40
2012/11/29	R197	02/05/2013	282.39	Call	Bond Future	1,153.4200	1.1534	1,956.5800	1.9566	69.633	0	0	0
2012/11/29	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R197	02/05/2013	282.40	Call	Bond Future	1,143.4200	1.1434	1,946.5800	1.9466	70.242	0	0	0
2012/11/29	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R197	02/05/2013	282.41	Call	Bond Future	1,133.4200	1.1334	1,936.5800	1.9366	70.862	0	0	0
2012/11/29	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R201	07/02/2013			Bond Future	5.0763	107.6871	5.0764	107.6867	0.003	0.0000	0.0000	1,540
2012/11/29	R201	07/02/2013	4.98	Call	Bond Future	184.6200	0.1846	182.7000	0.1827	(1.040)	0	0	0
2012/11/29	R201	07/02/2013	4.98	Put	Bond Future	360.3700	0.3604	358.7700	0.3588	(0.444)	0	0	0
2012/11/29	R201	07/02/2013	5.60	Call	Bond Future	976.4700	0.9765	975.4200	0.9754	(0.108)	0	0	0
2012/11/29	R201	07/02/2013	5.60	Put	Bond Future	26.8600	0.0269	26.1300	0.0261	(2.718)	0	0	0
2012/11/29	R201	07/02/2013	6.20	Call	Bond Future	2,024.3200	2.0243	2,023.9700	2.0240	(0.017)	0	0	0
2012/11/29	R201	07/02/2013	6.20	Put	Bond Future	0.4600	0.0005	0.4300	0.0004	(6.522)	0	0	0
2012/11/29	R201	07/02/2013	6.25	Call	Bond Future	2,113.0300	2.1130	2,112.6800	2.1127	(0.017)	0	0	0
2012/11/29	R201	07/02/2013	6.25	Put	Bond Future	0.3000	0.0003	0.2700	0.0003	(10.000)	0	0	0
2012/11/29	R201	07/02/2013	6.30	Call	Bond Future	2,201.6900	2.2017	2,201.3500	2.2013	(0.015)	0	0	0
2012/11/29	R201	07/02/2013	6.30	Put	Bond Future	0.1900	0.0002	0.1700	0.0002	(10.526)	0	0	0
2012/11/29	R201	02/05/2013			Bond Future	5.0513	108.9800	5.0515	108.9796	0.005	0.0000	0.0000	4
2012/11/29	R201	02/05/2013	4.05	Call	Bond Future	6.2100	0.0062	6.0800	0.0061	(2.093)	0	0	0
2012/11/29	R201	02/05/2013	4.05	Put	Bond Future	1,625.4700	1.6255	1,625.7000	1.6257	0.014	0	0	0
2012/11/29	R201	02/05/2013	4.06	Call	Bond Future	6.6000	0.0066	6.4600	0.0065	(2.121)	0	0	0
2012/11/29	R201	02/05/2013	4.06	Put	Bond Future	1,609.5200	1.6095	1,609.7400	1.6097	0.014	0	0	0
2012/11/29	R201	02/05/2013	4.04	Call	Bond Future	5.8500	0.0059	5.7100	0.0057	(2.393)	0	0	0
2012/11/29	R201	02/05/2013	4.04	Put	Bond Future	1,641.4400	1.6414	1,641.6600	1.6417	0.013	0	0	0
2012/11/29	R201	07/11/2013			Bond Future	4.9081	107.5230	4.9091	107.5219	0.020	0.0000	0.0000	0
2012/11/29	R201	07/11/2013	4.80	Call	Bond Future	369.8900	0.3699	368.7800	0.3688	(0.300)	0	0	0
2012/11/29	R201	07/11/2013	4.80	Put	Bond Future	488.6800	0.4887	488.6500	0.4887	(0.006)	0	0	0
2012/11/29	R201	07/11/2013	4.81	Call	Bond Future	375.3200	0.3753	374.2100	0.3742	(0.296)	0	0	0
2012/11/29	R201	07/11/2013	4.81	Put	Bond Future	483.1100	0.4831	483.0800	0.4831	(0.006)	0	0	0
2012/11/29	R201	07/11/2013	4.79	Call	Bond Future	364.5100	0.3645	363.4100	0.3634	(0.302)	0	0	0
2012/11/29	R201	07/11/2013	4.79	Put	Bond Future	494.3000	0.4943	494.2800	0.4943	(0.004)	0	0	0
2012/11/29	R202	07/02/2013			Bond Future	209.7407	209.7407	208.4630	208.4630	(0.609)	0.0000	0.0000	51,729

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2012/11/29	R202	07/02/2013	204.99	Call	Bond Future	4,750.6800	4.7507	3,473.0300	3.4730	(26.894)	0	0	0
2012/11/29	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R202	07/02/2013	205.00	Call	Bond Future	4,740.6800	4.7407	3,463.0300	3.4630	(26.951)	0	0	0
2012/11/29	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R202	07/02/2013	205.01	Call	Bond Future	4,730.6800	4.7307	3,453.0300	3.4530	(27.008)	0	0	0
2012/11/29	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R202	02/05/2013			Bond Future	212.3742	212.3742	211.0800	211.0800	(0.609)	0.0000	0.0000	1
2012/11/29	R202	02/05/2013	211.04	Call	Bond Future	1,334.2400	1.3342	40.0300	0.0400	(97.000)	0	0	0
2012/11/29	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R202	02/05/2013	211.05	Call	Bond Future	1,324.2400	1.3242	30.0300	0.0300	(97.732)	0	0	0
2012/11/29	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R202	02/05/2013	211.06	Call	Bond Future	1,314.2400	1.3142	20.0300	0.0200	(98.476)	0	0	0
2012/11/29	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R203	07/02/2013			Bond Future	5.9873	112.3673	5.9657	112.4574	(0.361)	0.0000	0.0000	15,419
2012/11/29	R203	07/02/2013	5.54	Call	Bond Future	224.5000	0.2245	238.1300	0.2381	6.071	0	0	10,000
2012/11/29	R203	07/02/2013	5.54	Put	Bond Future	2,110.5600	2.1106	2,034.0100	2.0340	(3.627)	0	0	0
2012/11/29	R203	07/02/2013	6.11	Call	Bond Future	1,149.0600	1.1491	1,197.6300	1.1976	4.227	0	0	12,600
2012/11/29	R203	07/02/2013	6.11	Put	Bond Future	638.6100	0.6386	597.0000	0.5970	(6.516)	0	0	3,254
2012/11/29	R203	07/02/2013	6.45	Call	Bond Future	2,147.8500	2.1478	2,217.1100	2.2171	3.225	0	0	0
2012/11/29	R203	07/02/2013	6.45	Put	Bond Future	238.0200	0.2380	217.1000	0.2171	(8.789)	0	0	0
2012/11/29	R203	07/02/2013	6.55	Call	Bond Future	2,488.1100	2.4881	2,562.0200	2.5620	2.971	0	0	0
2012/11/29	R203	07/02/2013	6.55	Put	Bond Future	170.9100	0.1709	154.6400	0.1546	(9.520)	0	0	0
2012/11/29	R203	07/02/2013	6.65	Call	Bond Future	2,843.1400	2.8431	2,920.9400	2.9209	2.736	0	0	0
2012/11/29	R203	07/02/2013	6.65	Put	Bond Future	120.4600	0.1205	108.0800	0.1081	(10.277)	0	0	30,250
2012/11/29	R203	07/02/2013	6.94	Call	Bond Future	3,927.0500	3.9270	4,012.3000	4.0123	2.171	0	0	0
2012/11/29	R203	07/02/2013	6.94	Put	Bond Future	39.1000	0.0391	34.1700	0.0342	(12.609)	0	0	0
2012/11/29	R203	07/02/2013	7.15	Call	Bond Future	4,736.8700	4.7369	4,824.8800	4.8249	1.858	0	0	0
2012/11/29	R203	07/02/2013	7.15	Put	Bond Future	14.8600	0.0149	12.6900	0.0127	(14.603)	0	0	0
2012/11/29	R203	07/02/2013	6.50	Call	Bond Future	2,315.9100	2.3159	2,387.5900	2.3876	3.095	0	0	0
2012/11/29	R203	07/02/2013	6.50	Put	Bond Future	202.1600	0.2022	183.6600	0.1837	(9.151)	0	0	0
2012/11/29	R203	02/05/2013			Bond Future	6.0325	109.5600	6.0096	109.6513	(0.380)	0.0000	0.0000	22
2012/11/29	R203	02/05/2013	5.90	Call	Bond Future	991.2200	0.9912	1,027.7400	1.0277	3.684	0	0	0
2012/11/29	R203	02/05/2013	5.90	Put	Bond Future	1,519.3100	1.5193	1,464.6000	1.4646	(3.601)	0	0	0
2012/11/29	R203	02/05/2013	5.91	Call	Bond Future	1,008.9400	1.0089	1,045.9200	1.0459	3.665	0	0	0
2012/11/29	R203	02/05/2013	5.91	Put	Bond Future	1,497.0700	1.4971	1,442.8200	1.4428	(3.624)	0	0	0
2012/11/29	R203	02/05/2013	5.89	Call	Bond Future	973.6900	0.9737	1,009.7600	1.0098	3.704	0	0	0
2012/11/29	R203	02/05/2013	5.89	Put	Bond Future	1,541.7600	1.5418	1,486.6000	1.4866	(3.578)	0	0	0
2012/11/29	R203	07/11/2013			Bond Future	6.1410	108.4261	6.1146	108.5192	(0.430)	0.0000	0.0000	0
2012/11/29	R203	07/11/2013	6.00	Call	Bond Future	1,605.1300	1.6051	1,646.1400	1.6461	2.555	0	0	0
2012/11/29	R203	07/11/2013	6.00	Put	Bond Future	2,102.9900	2.1030	2,050.9700	2.0510	(2.474)	0	0	0
2012/11/29	R203	07/11/2013	6.01	Call	Bond Future	1,621.4900	1.6215	1,662.7900	1.6628	2.547	0	0	0
2012/11/29	R203	07/11/2013	6.01	Put	Bond Future	2,083.9400	2.0839	2,032.2100	2.0322	(2.482)	0	0	0
2012/11/29	R203	07/11/2013	5.99	Call	Bond Future	1,588.8700	1.5889	1,629.6000	1.6296	2.563	0	0	0
2012/11/29	R203	07/11/2013	5.99	Put	Bond Future	2,122.1600	2.1222	2,069.8600	2.0699	(2.464)	0	0	0
2012/11/29	R204	07/02/2013			Bond Future	6.2283	109.7338	6.2173	109.7899	(0.177)	0.0000	0.0000	11,672
2012/11/29	R204	07/02/2013	7.29	Call	Bond Future	5,295.2400	5.2952	5,347.5400	5.3475	0.988	0	0	0

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2012/11/29	R204	07/02/2013	7.29	Put	Bond Future	46.4800		0.0465	42.7100	0.0427	(8.111)	0	0	0
2012/11/29	R204	07/02/2013	7.45	Call	Bond Future	6,035.7800		6.0358	6,089.7100	6.0897	0.894	0	0	0
2012/11/29	R204	07/02/2013	7.45	Put	Bond Future	23.3400		0.0233	21.2000	0.0212	(9.169)	0	0	0
2012/11/29	R204	07/02/2013	7.95	Call	Bond Future	8,356.4500		8.3564	8,412.2800	8.4123	0.668	0	0	0
2012/11/29	R204	07/02/2013	7.95	Put	Bond Future	1.8800		0.0019	1.6400	0.0016	(12.766)	0	0	0
2012/11/29	R204	07/02/2013	8.00	Call	Bond Future	8,586.5500		8.5865	8,642.4300	8.6424	0.651	0	0	0
2012/11/29	R204	07/02/2013	8.00	Put	Bond Future	1.4200		0.0014	1.2300	0.0012	(13.380)	0	0	0
2012/11/29	R204	07/02/2013	8.05	Call	Bond Future	8,816.1100		8.8161	8,872.0400	8.8720	0.634	0	0	0
2012/11/29	R204	07/02/2013	8.05	Put	Bond Future	1.0600		0.0011	0.9200	0.0009	(13.208)	0	0	0
2012/11/29	R204	02/05/2013			Bond Future	6.2785		111.0514	6.2669	111.1080	(0.184)	0.0000	0.0000	24
2012/11/29	R204	02/05/2013	6.30	Call	Bond Future	1,803.6500		1.8037	1,827.4400	1.8274	1.319	0	0	0
2012/11/29	R204	02/05/2013	6.30	Put	Bond Future	1,698.0500		1.6981	1,665.2100	1.6652	(1.934)	0	0	0
2012/11/29	R204	02/05/2013	6.31	Call	Bond Future	1,829.1900		1.8292	1,853.2400	1.8532	1.315	0	0	0
2012/11/29	R204	02/05/2013	6.31	Put	Bond Future	1,674.6100		1.6746	1,642.0300	1.6420	(1.946)	0	0	0
2012/11/29	R204	02/05/2013	6.29	Call	Bond Future	1,778.3000		1.7783	1,801.8500	1.8019	1.324	0	0	0
2012/11/29	R204	02/05/2013	6.29	Put	Bond Future	1,721.7100		1.7217	1,688.6300	1.6886	(1.921)	0	0	0
2012/11/29	R204	07/11/2013			Bond Future	6.3954		110.0345	6.3826	110.0920	(0.201)	0.0000	0.0000	0
2012/11/29	R204	07/11/2013	6.30	Call	Bond Future	2,394.7800		2.3948	2,419.0400	2.4190	1.013	0	0	0
2012/11/29	R204	07/11/2013	6.30	Put	Bond Future	2,823.2200		2.8232	2,789.9600	2.7900	(1.178)	0	0	0
2012/11/29	R204	07/11/2013	6.31	Call	Bond Future	2,416.4900		2.4165	2,440.9000	2.4409	1.010	0	0	0
2012/11/29	R204	07/11/2013	6.31	Put	Bond Future	2,799.9300		2.7999	2,766.8200	2.7668	(1.183)	0	0	0
2012/11/29	R204	07/11/2013	7.00	Call	Bond Future	4,191.5100		4.1915	4,226.4400	4.2264	0.833	0	0	0
2012/11/29	R204	07/11/2013	7.00	Put	Bond Future	1,525.2400		1.5252	1,502.6500	1.5026	(1.481)	0	0	180
2012/11/29	R204	07/11/2013	6.29	Call	Bond Future	2,373.1900		2.3732	2,397.2900	2.3973	1.016	0	0	0
2012/11/29	R204	07/11/2013	6.29	Put	Bond Future	2,846.6500		2.8467	2,813.2300	2.8132	(1.174)	0	0	0
2012/11/29	R206	07/02/2013			Bond Future	5.0551		102.7512	5.0616	102.7454	0.128	0.0000	0.0000	1,120
2012/11/29	R206	07/02/2013	4.76	Call	Bond Future	24.4700		0.0245	23.0300	0.0230	(5.885)	0	0	0
2012/11/29	R206	07/02/2013	4.76	Put	Bond Future	292.5900		0.2926	297.0100	0.2970	1.511	0	0	0
2012/11/29	R206	07/02/2013	5.00	Call	Bond Future	88.9000		0.0889	85.6300	0.0856	(3.678)	0	0	0
2012/11/29	R206	07/02/2013	5.00	Put	Bond Future	138.8700		0.1389	141.4600	0.1415	1.865	0	0	0
2012/11/29	R206	07/02/2013	5.95	Call	Bond Future	806.9400		0.8069	801.0700	0.8011	(0.727)	0	0	0
2012/11/29	R206	07/02/2013	5.95	Put	Bond Future	0.4500		0.0005	0.4400	0.0004	(2.222)	0	0	0
2012/11/29	R206	07/02/2013	6.00	Call	Bond Future	851.5500		0.8516	845.6800	0.8457	(0.689)	0	0	0
2012/11/29	R206	07/02/2013	6.00	Put	Bond Future	0.3000		0.0003	0.2900	0.0003	(3.333)	0	0	0
2012/11/29	R206	07/02/2013	6.05	Call	Bond Future	896.1700		0.8962	890.3100	0.8903	(0.654)	0	0	0
2012/11/29	R206	07/02/2013	6.05	Put	Bond Future	0.1800		0.0002	0.1800	0.0002	0.000	0	0	0
2012/11/29	R206	02/05/2013			Bond Future	5.0018		103.9848	5.0106	103.9788	0.176	0.0000	0.0000	23
2012/11/29	R206	02/05/2013	3.40	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2012/11/29	R206	02/05/2013	3.40	Put	Bond Future	1,103.4200		1.1034	1,109.4300	1.1094	0.545	0	0	0
2012/11/29	R206	02/05/2013	3.41	Call	Bond Future	0.0300		0.0000	0.0200	0.0000	(33.333)	0	0	0
2012/11/29	R206	02/05/2013	3.41	Put	Bond Future	1,096.4800		1.0965	1,102.4800	1.1025	0.547	0	0	0
2012/11/29	R206	02/05/2013	3.39	Call	Bond Future	0.0200		0.0000	0.0200	0.0000	0.000	0	0	0
2012/11/29	R206	02/05/2013	3.39	Put	Bond Future	1,110.3700		1.1104	1,116.3800	1.1164	0.541	0	0	0
2012/11/29	R206	07/11/2013			Bond Future	3.9230		103.0412	3.9611	103.0344	0.973	0.0000	0.0000	0
2012/11/29	R206	07/11/2013	4.30	Call	Bond Future	96.7600		0.0968	92.0700	0.0921	(4.847)	0	0	0
2012/11/29	R206	07/11/2013	4.30	Put	Bond Future	29.1400		0.0291	31.3000	0.0313	7.412	0	0	0
2012/11/29	R206	07/11/2013	4.31	Call	Bond Future	97.9900		0.0980	93.2600	0.0933	(4.827)	0	0	0

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2012/11/29	R206	07/11/2013	4.31	Put	Bond Future	28.5800	0.0286	30.7000	0.0307	7.418	0	0	0
2012/11/29	R206	07/11/2013	4.29	Call	Bond Future	95.5400	0.0955	90.8700	0.0909	(4.888)	0	0	0
2012/11/29	R206	07/11/2013	4.29	Put	Bond Future	29.7200	0.0297	31.9000	0.0319	7.335	0	0	0
2012/11/29	R207	07/02/2013			Bond Future	6.5333	104.4934	6.5120	104.6138	(0.327)	0.0000	0.0000	6,690
2012/11/29	R207	07/02/2013	7.66	Call	Bond Future	6,162.1000	6.1621	6,276.6300	6.2766	1.859	0	0	0
2012/11/29	R207	07/02/2013	7.66	Put	Bond Future	49.0600	0.0491	43.2300	0.0432	(11.883)	0	0	0
2012/11/29	R207	07/02/2013	7.80	Call	Bond Future	6,868.7900	6.8688	6,985.5800	6.9856	1.700	0	0	0
2012/11/29	R207	07/02/2013	7.80	Put	Bond Future	27.4700	0.0275	23.9000	0.0239	(12.996)	0	0	0
2012/11/29	R207	07/02/2013	8.20	Call	Bond Future	8,889.7100	8.8897	9,009.3800	9.0094	1.346	0	0	0
2012/11/29	R207	07/02/2013	8.20	Put	Bond Future	4.2100	0.0042	3.5200	0.0035	(16.390)	0	0	0
2012/11/29	R207	07/02/2013	8.25	Call	Bond Future	9,140.5200	9.1405	9,260.3300	9.2603	1.311	0	0	0
2012/11/29	R207	07/02/2013	8.25	Put	Bond Future	3.2600	0.0033	2.7100	0.0027	(16.871)	0	0	0
2012/11/29	R207	07/02/2013	8.30	Call	Bond Future	9,390.7000	9.3907	9,510.6300	9.5106	1.277	0	0	0
2012/11/29	R207	07/02/2013	8.30	Put	Bond Future	2.5000	0.0025	2.0700	0.0021	(17.200)	0	0	0
2012/11/29	R207	02/05/2013			Bond Future	6.5911	105.7479	6.5688	105.8697	(0.338)	0.0000	0.0000	0
2012/11/29	R207	02/05/2013	6.45	Call	Bond Future	1,674.7700	1.6748	1,723.5100	1.7235	2.910	0	0	0
2012/11/29	R207	02/05/2013	6.45	Put	Bond Future	2,448.4900	2.4485	2,375.5100	2.3755	(2.981)	0	0	0
2012/11/29	R207	02/05/2013	6.46	Call	Bond Future	1,699.1300	1.6991	1,748.3700	1.7484	2.898	0	0	0
2012/11/29	R207	02/05/2013	6.46	Put	Bond Future	2,417.8000	2.4178	2,345.3200	2.3453	(2.998)	0	0	0
2012/11/29	R207	02/05/2013	6.44	Call	Bond Future	1,650.6400	1.6506	1,698.8600	1.6989	2.921	0	0	0
2012/11/29	R207	02/05/2013	6.44	Put	Bond Future	2,479.4500	2.4794	2,405.9500	2.4059	(2.964)	0	0	0
2012/11/29	R207	07/11/2013			Bond Future	6.7225	104.9802	6.6980	105.1046	(0.365)	0.0000	0.0000	0
2012/11/29	R207	07/11/2013	6.70	Call	Bond Future	3,034.2000	3.0342	3,093.3900	3.0934	1.951	0	0	0
2012/11/29	R207	07/11/2013	6.70	Put	Bond Future	3,148.5400	3.1485	3,083.3400	3.0833	(2.071)	0	0	0
2012/11/29	R207	07/11/2013	6.71	Call	Bond Future	3,059.3900	3.0594	3,118.9100	3.1189	1.945	0	0	0
2012/11/29	R207	07/11/2013	6.71	Put	Bond Future	3,123.0100	3.1230	3,058.1400	3.0581	(2.077)	0	0	0
2012/11/29	R207	07/11/2013	6.69	Call	Bond Future	3,009.1200	3.0091	3,067.9900	3.0680	1.956	0	0	0
2012/11/29	R207	07/11/2013	6.69	Put	Bond Future	3,174.2200	3.1742	3,108.7000	3.1087	(2.064)	0	0	0
2012/11/29	R208	07/02/2013			Bond Future	6.7093	102.7445	6.6777	102.9407	(0.471)	0.0000	0.0000	18,931
2012/11/29	R208	07/02/2013	8.00	Call	Bond Future	7,659.4900	7.6595	7,849.5500	7.8496	2.481	0	0	0
2012/11/29	R208	07/02/2013	8.00	Put	Bond Future	38.9200	0.0389	32.7800	0.0328	(15.776)	0	0	0
2012/11/29	R208	07/02/2013	8.05	Call	Bond Future	7,932.9000	7.9329	8,123.9300	8.1239	2.408	0	0	0
2012/11/29	R208	07/02/2013	8.05	Put	Bond Future	31.8800	0.0319	26.7100	0.0267	(16.217)	0	0	0
2012/11/29	R208	07/02/2013	8.83	Call	Bond Future	12,142.5100	12.1425	12,338.5200	12.3385	1.614	0	0	0
2012/11/29	R208	07/02/2013	8.83	Put	Bond Future	0.8000	0.0008	0.6100	0.0006	(23.750)	0	0	0
2012/11/29	R208	07/02/2013	6.00	Call	Bond Future	228.3400	0.2283	247.9900	0.2480	8.606	0	0	12,250
2012/11/29	R208	07/02/2013	6.00	Put	Bond Future	4,747.3100	4.7473	4,570.7600	4.5708	(3.719)	0	0	0
2012/11/29	R208	07/02/2013	7.78	Call	Bond Future	6,462.8200	6.4628	6,646.6800	6.6467	2.845	0	0	0
2012/11/29	R208	07/02/2013	7.78	Put	Bond Future	88.9200	0.0889	76.5800	0.0766	(13.878)	0	0	0
2012/11/29	R208	07/02/2013	7.85	Call	Bond Future	6,841.8000	6.8418	7,028.0200	7.0280	2.722	0	0	0
2012/11/29	R208	07/02/2013	7.85	Put	Bond Future	68.9800	0.0690	59.0000	0.0590	(14.468)	0	0	0
2012/11/29	R208	07/02/2013	7.95	Call	Bond Future	7,386.3600	7.3864	7,575.3200	7.5753	2.558	0	0	0
2012/11/29	R208	07/02/2013	7.95	Put	Bond Future	47.3000	0.0473	40.0600	0.0401	(15.307)	0	0	0
2012/11/29	R208	02/05/2013			Bond Future	6.7646	100.5853	6.7318	100.7838	(0.485)	0.0000	0.0000	47
2012/11/29	R208	02/05/2013	6.66	Call	Bond Future	2,043.4300	2.0434	2,130.2300	2.1302	4.248	0	0	0
2012/11/29	R208	02/05/2013	6.66	Put	Bond Future	2,677.6000	2.6776	2,565.9100	2.5659	(4.171)	0	0	0

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2012/11/29	R208	02/05/2013	6.64	Call	Bond Future	1,988.6000	1.9886	2,073.7700	2.0738	4.283	0	0	0
2012/11/29	R208	02/05/2013	6.64	Put	Bond Future	2,744.6100	2.7446	2,631.2900	2.6313	(4.129)	0	0	0
2012/11/29	R208	02/05/2013	6.65	Call	Bond Future	2,015.9000	2.0159	2,101.8900	2.1019	4.266	0	0	0
2012/11/29	R208	02/05/2013	6.65	Put	Bond Future	2,710.9600	2.7110	2,598.4600	2.5985	(4.150)	0	0	0
2012/11/29	R208	07/11/2013			Bond Future	6.8936	99.9673	6.8578	100.1706	(0.518)	0.0000	0.0000	0
2012/11/29	R208	07/11/2013	6.81	Call	Bond Future	3,375.6600	3.3757	3,472.3500	3.4724	2.864	0	0	0
2012/11/29	R208	07/11/2013	6.81	Put	Bond Future	3,851.9400	3.8519	3,745.3800	3.7454	(2.766)	0	0	0
2012/11/29	R208	07/11/2013	7.50	Call	Bond Future	5,570.5100	5.5705	5,700.8500	5.7009	2.340	0	0	0
2012/11/29	R208	07/11/2013	7.50	Put	Bond Future	2,196.4600	2.1965	2,123.5500	2.1235	(3.319)	0	0	230
2012/11/29	R208	07/11/2013	6.79	Call	Bond Future	3,321.6500	3.3217	3,417.3100	3.4173	2.880	0	0	0
2012/11/29	R208	07/11/2013	6.79	Put	Bond Future	3,912.3400	3.9123	3,804.7500	3.8048	(2.750)	0	0	0
2012/11/29	R208	07/11/2013	6.80	Call	Bond Future	3,348.5900	3.3486	3,444.7700	3.4448	2.872	0	0	0
2012/11/29	R208	07/11/2013	6.80	Put	Bond Future	3,882.0500	3.8820	3,774.9800	3.7750	(2.758)	0	0	0
2012/11/29	R209	07/02/2013			Bond Future	8.4213	80.3479	8.4001	80.5257	(0.252)	0.0000	0.0000	11,552
2012/11/29	R209	07/02/2013	8.63	Call	Bond Future	3,189.9300	3.1899	3,288.7700	3.2888	3.099	0	0	0
2012/11/29	R209	07/02/2013	8.63	Put	Bond Future	1,476.4500	1.4765	1,397.4900	1.3975	(5.348)	0	0	11,000
2012/11/29	R209	07/02/2013	8.83	Call	Bond Future	4,250.6200	4.2506	4,369.3300	4.3693	2.793	0	0	0
2012/11/29	R209	07/02/2013	8.83	Put	Bond Future	949.4200	0.9494	890.3300	0.8903	(6.224)	0	0	14,000
2012/11/29	R209	07/02/2013	8.95	Call	Bond Future	4,943.2300	4.9432	5,072.5700	5.0726	2.617	0	0	0
2012/11/29	R209	07/02/2013	8.95	Put	Bond Future	714.2400	0.7142	665.7800	0.6658	(6.785)	0	0	0
2012/11/29	R209	07/02/2013	9.06	Call	Bond Future	5,606.5200	5.6065	5,744.5800	5.7446	2.462	0	0	0
2012/11/29	R209	07/02/2013	9.06	Put	Bond Future	542.9600	0.5430	503.2200	0.5032	(7.319)	0	0	0
2012/11/29	R209	07/02/2013	9.10	Call	Bond Future	5,853.1800	5.8532	5,994.1500	5.9941	2.408	0	0	0
2012/11/29	R209	07/02/2013	9.10	Put	Bond Future	489.8500	0.4898	453.0200	0.4530	(7.519)	0	0	0
2012/11/29	R209	07/02/2013	9.00	Call	Bond Future	5,241.8300	5.2418	5,375.2600	5.3753	2.545	0	0	0
2012/11/29	R209	07/02/2013	9.00	Put	Bond Future	631.6200	0.6316	587.2500	0.5873	(7.025)	0	0	0
2012/11/29	R209	07/02/2013	9.05	Call	Bond Future	5,545.2600	5.5453	5,682.5700	5.6826	2.476	0	0	0
2012/11/29	R209	07/02/2013	9.05	Put	Bond Future	556.9500	0.5570	516.4600	0.5165	(7.270)	0	0	0
2012/11/29	R209	02/05/2013			Bond Future	8.4896	78.1710	8.4678	78.3509	(0.257)	0.0000	0.0000	33
2012/11/29	R209	02/05/2013	8.01	Call	Bond Future	2,360.4600	2.3605	2,415.0100	2.4150	2.311	0	0	0
2012/11/29	R209	02/05/2013	8.01	Put	Bond Future	6,476.6800	6.4767	6,351.3400	6.3513	(1.935)	0	0	0
2012/11/29	R209	02/05/2013	7.99	Call	Bond Future	2,302.0500	2.3021	2,355.5000	2.3555	2.322	0	0	0
2012/11/29	R209	02/05/2013	7.99	Put	Bond Future	6,597.1800	6.5972	6,470.7400	6.4707	(1.917)	0	0	0
2012/11/29	R209	02/05/2013	8.00	Call	Bond Future	2,331.1400	2.3311	2,385.1400	2.3851	2.316	0	0	0
2012/11/29	R209	02/05/2013	8.00	Put	Bond Future	6,536.7400	6.5367	6,410.8500	6.4109	(1.926)	0	0	0
2012/11/29	R209	07/11/2013			Bond Future	8.6456	77.1855	8.6226	77.3698	(0.266)	0.0000	0.0000	0
2012/11/29	R209	07/11/2013	8.81	Call	Bond Future	7,058.1700	7.0582	7,155.1000	7.1551	1.373	0	0	0
2012/11/29	R209	07/11/2013	8.81	Put	Bond Future	5,760.2000	5.7602	5,672.8000	5.6728	(1.517)	0	0	0
2012/11/29	R209	07/11/2013	9.50	Call	Bond Future	10,034.9800	10.0350	10,154.9300	10.1549	1.195	0	0	0
2012/11/29	R209	07/11/2013	9.50	Put	Bond Future	3,649.6500	3.6496	3,585.2700	3.5853	(1.764)	0	0	180
2012/11/29	R209	07/11/2013	8.79	Call	Bond Future	6,976.9400	6.9769	7,073.1500	7.0732	1.379	0	0	0
2012/11/29	R209	07/11/2013	8.79	Put	Bond Future	5,835.0100	5.8350	5,746.8900	5.7469	(1.510)	0	0	0
2012/11/29	R209	07/11/2013	8.80	Call	Bond Future	7,017.3700	7.0174	7,113.9300	7.1139	1.376	0	0	0
2012/11/29	R209	07/11/2013	8.80	Put	Bond Future	5,797.3600	5.7974	5,709.5900	5.7096	(1.514)	0	0	0
2012/11/29	R210	07/02/2013			Bond Future	161.7867	161.7867	162.4387	162.4387	0.403	0.0000	0.0000	1,212
2012/11/29	R210	07/02/2013	156.99	Call	Bond Future	4,796.7300	4.7967	5,448.7300	5.4487	13.593	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
2012/11/29	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R210	07/02/2013	157.00	Call	Bond Future	4,786.7300	4.7867	5,438.7300	5.4387	13.621	0	0	0
2012/11/29	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R210	07/02/2013	157.01	Call	Bond Future	4,776.7300	4.7767	5,428.7300	5.4287	13.650	0	0	0
2012/11/29	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R210	02/05/2013			Bond Future	161.9657	161.9657	162.6257	162.6257	0.408	0.0000	0.0000	7
2012/11/29	R210	02/05/2013	161.14	Call	Bond Future	825.7200	0.8257	1,485.7400	1.4857	79.933	0	0	0
2012/11/29	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R210	02/05/2013	161.15	Call	Bond Future	815.7200	0.8157	1,475.7400	1.4757	80.913	0	0	0
2012/11/29	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R210	02/05/2013	161.16	Call	Bond Future	805.7200	0.8057	1,465.7400	1.4657	81.917	0	0	0
2012/11/29	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R211	07/02/2013			Bond Future	125.5666	125.5666	125.5842	125.5842	0.014	0.0000	0.0000	703
2012/11/29	R211	07/02/2013	122.99	Call	Bond Future	2,576.6100	2.5766	2,594.2200	2.5942	0.683	0	0	0
2012/11/29	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R211	07/02/2013	123.00	Call	Bond Future	2,566.6100	2.5666	2,584.2200	2.5842	0.686	0	0	0
2012/11/29	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R211	07/02/2013	123.01	Call	Bond Future	2,556.6100	2.5566	2,574.2200	2.5742	0.689	0	0	0
2012/11/29	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R211	02/05/2013			Bond Future	127.1432	127.1432	127.1608	127.1608	0.014	0.0000	0.0000	7
2012/11/29	R211	02/05/2013	125.69	Call	Bond Future	1,453.1800	1.4532	1,470.7700	1.4708	1.210	0	0	0
2012/11/29	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R211	02/05/2013	125.70	Call	Bond Future	1,443.1800	1.4432	1,460.7700	1.4608	1.219	0	0	0
2012/11/29	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R211	02/05/2013	125.71	Call	Bond Future	1,433.1800	1.4332	1,450.7700	1.4508	1.227	0	0	0
2012/11/29	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R212	07/02/2013			Bond Future	130.2844	130.2844	130.5213	130.5213	0.182	0.0000	0.0000	3,086
2012/11/29	R212	07/02/2013	128.99	Call	Bond Future	1,294.3800	1.2944	1,531.3200	1.5313	18.305	0	0	0
2012/11/29	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R212	07/02/2013	129.00	Call	Bond Future	1,284.3800	1.2844	1,521.3200	1.5213	18.448	0	0	0
2012/11/29	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R212	07/02/2013	129.01	Call	Bond Future	1,274.3800	1.2744	1,511.3200	1.5113	18.593	0	0	0
2012/11/29	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R212	02/05/2013			Bond Future	131.9202	131.9202	132.1599	132.1599	0.182	0.0000	0.0000	11
2012/11/29	R212	02/05/2013	131.09	Call	Bond Future	830.2200	0.8302	1,069.9100	1.0699	28.871	0	0	0
2012/11/29	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R212	02/05/2013	131.10	Call	Bond Future	820.2200	0.8202	1,059.9100	1.0599	29.223	0	0	0
2012/11/29	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R212	02/05/2013	131.11	Call	Bond Future	810.2200	0.8102	1,049.9100	1.0499	29.583	0	0	0
2012/11/29	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/29	R213	07/02/2013			Bond Future	8.1942	92.0325	8.1678	92.2594	(0.322)	0.0000	0.0000	9,399
2012/11/29	R213	07/02/2013	8.90	Call	Bond Future	6,378.8200	6.3788	6,556.4600	6.5565	2.785	0	0	0
2012/11/29	R213	07/02/2013	8.90	Put	Bond Future	618.3800	0.6184	569.1500	0.5691	(7.961)	0	0	0
2012/11/29	R213	07/02/2013	8.95	Call	Bond Future	6,697.9100	6.6979	6,879.6500	6.8797	2.713	0	0	0
2012/11/29	R213	07/02/2013	8.95	Put	Bond Future	550.4100	0.5504	505.2800	0.5053	(8.199)	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
2012/11/29	R213	07/02/2013	9.00	Call	Bond Future	7,020.7700	7.0208	7,206.3700	7.2064	2.644	0	0	0
2012/11/29	R213	07/02/2013	9.00	Put	Bond Future	488.8800	0.4889	447.6100	0.4476	(8.442)	0	0	0
2012/11/29	R213	07/02/2013	9.05	Call	Bond Future	7,346.7800	7.3468	7,536.0300	7.5360	2.576	0	0	0
2012/11/29	R213	07/02/2013	9.05	Put	Bond Future	433.1400	0.4331	395.5200	0.3955	(8.685)	0	0	0
2012/11/29	R213	02/05/2013			Bond Future	8.2631	89.6033	8.2360	89.8329	(0.328)	0.0000	0.0000	5
2012/11/29	R213	02/05/2013	7.86	Call	Bond Future	2,545.1400	2.5451	2,622.4200	2.6224	3.036	0	0	0
2012/11/29	R213	02/05/2013	7.86	Put	Bond Future	6,048.8400	6.0488	5,896.5500	5.8965	(2.518)	0	0	0
2012/11/29	R213	02/05/2013	7.84	Call	Bond Future	2,482.2300	2.4822	2,558.0500	2.5581	3.055	0	0	0
2012/11/29	R213	02/05/2013	7.84	Put	Bond Future	6,164.9500	6.1650	6,011.2000	6.0112	(2.494)	0	0	0
2012/11/29	R213	02/05/2013	7.85	Call	Bond Future	2,513.5600	2.5136	2,590.1100	2.5901	3.045	0	0	0
2012/11/29	R213	02/05/2013	7.85	Put	Bond Future	6,106.7100	6.1067	5,953.6900	5.9537	(2.506)	0	0	0
2012/11/29	R213	07/11/2013			Bond Future	8.4247	88.5408	8.3959	88.7762	(0.341)	0.0000	0.0000	0
2012/11/29	R213	07/11/2013	8.61	Call	Bond Future	6,978.7400	6.9787	7,105.3800	7.1054	1.815	0	0	0
2012/11/29	R213	07/11/2013	8.61	Put	Bond Future	5,482.9500	5.4829	5,374.2700	5.3743	(1.982)	0	0	0
2012/11/29	R213	07/11/2013	8.59	Call	Bond Future	6,894.0700	6.8941	7,019.7400	7.0197	1.823	0	0	0
2012/11/29	R213	07/11/2013	8.59	Put	Bond Future	5,557.8800	5.5579	5,448.2300	5.4482	(1.973)	0	0	0
2012/11/29	R213	07/11/2013	8.60	Call	Bond Future	6,936.3500	6.9363	7,062.5100	7.0625	1.819	0	0	0
2012/11/29	R213	07/11/2013	8.60	Put	Bond Future	5,520.3000	5.5203	5,411.1400	5.4111	(1.977)	0	0	0
2012/11/29	R214	07/02/2013			Bond Future	8.4560	82.0928	8.4399	82.2352	(0.191)	0.0000	0.0000	1,714
2012/11/29	R214	07/02/2013	8.59	Call	Bond Future	3,121.9800	3.1220	3,189.2100	3.1892	2.153	0	0	0
2012/11/29	R214	07/02/2013	8.59	Put	Bond Future	1,956.0700	1.9561	1,880.8900	1.8809	(3.843)	0	0	0
2012/11/29	R214	07/02/2013	8.60	Call	Bond Future	3,170.9100	3.1709	3,238.9500	3.2389	2.146	0	0	0
2012/11/29	R214	07/02/2013	8.60	Put	Bond Future	1,919.1200	1.9191	1,844.7500	1.8447	(3.875)	0	0	0
2012/11/29	R214	07/02/2013	8.61	Call	Bond Future	3,220.2000	3.2202	3,289.0600	3.2891	2.138	0	0	0
2012/11/29	R214	07/02/2013	8.61	Put	Bond Future	1,882.7000	1.8827	1,809.1500	1.8091	(3.907)	0	0	0
Total													305010