



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/11/2012 to 08/11/2012

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
2012/11/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	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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2012/11/08	2025	07/02/2013			Bond Future	111.5618	111.5618	111.5583	111.5583	(0.003)	0.0000	0.0000	0
2012/11/08	2025	07/02/2013	110.99	Call	Bond Future	571.8300	0.5718	568.2500	0.5683	(0.626)	0	0	0
2012/11/08	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	2025	07/02/2013	111.00	Call	Bond Future	561.8300	0.5618	558.2500	0.5583	(0.637)	0	0	0
2012/11/08	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	2025	07/02/2013	111.01	Call	Bond Future	551.8300	0.5518	548.2500	0.5483	(0.649)	0	0	0
2012/11/08	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	2038	07/02/2013			Bond Future	109.7720	109.7720	108.9168	108.9168	(0.779)	0.0000	0.0000	0
2012/11/08	2038	07/02/2013	105.99	Call	Bond Future	3,782.0400	3.7820	2,926.7800	2.9268	(22.614)	0	0	0
2012/11/08	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	2038	07/02/2013	106.00	Call	Bond Future	3,772.0400	3.7720	2,916.7800	2.9168	(22.674)	0	0	0
2012/11/08	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	2038	07/02/2013	106.01	Call	Bond Future	3,762.0400	3.7620	2,906.7800	2.9068	(22.734)	0	0	0
2012/11/08	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	2050	07/02/2013			Bond Future	113.8955	113.8955	113.8947	113.8947	(0.001)	0.0000	0.0000	0
2012/11/08	2050	07/02/2013	112.99	Call	Bond Future	905.5200	0.9055	904.6600	0.9047	(0.095)	0	0	0
2012/11/08	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	2050	07/02/2013	113.00	Call	Bond Future	895.5200	0.8955	894.6600	0.8947	(0.096)	0	0	0
2012/11/08	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	2050	07/02/2013	113.01	Call	Bond Future	885.5200	0.8855	884.6600	0.8847	(0.097)	0	0	0
2012/11/08	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	AL7T	07/02/2013			Index Future	480.9400	480.9400	481.2720	481.2720	0.069	0.0000	0.0000	12
2012/11/08	AL7T	02/05/2013			Index Future	487.0130	487.0130	487.3500	487.3500	0.069	0.0000	0.0000	0
2012/11/08	ALBI	07/02/2013			Index Future	428.0380	428.0380	428.2370	428.2370	0.046	0.0000	0.0000	1,077
2012/11/08	ALBI	02/05/2013			Index Future	433.4430	433.4430	433.6450	433.6450	0.047	0.0000	0.0000	0
2012/11/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	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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2012/11/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/08	EL28	07/02/2013			Bond Future	111.0026	111.0026	111.0017	111.0017	(0.001)	0.0000	0.0000	0
2012/11/08	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	EL28	07/02/2013	113.01	Put	Bond Future	2,007.4300	2.0074	2,008.2700	2.0083	0.042	0	0	0
2012/11/08	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	EL28	07/02/2013	112.99	Put	Bond Future	1,987.4300	1.9874	1,988.2700	1.9883	0.042	0	0	0
2012/11/08	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	EL28	07/02/2013	113.00	Put	Bond Future	1,997.4300	1.9974	1,998.2700	1.9983	0.042	0	0	0
2012/11/08	ES33	07/02/2013			Bond Future	9.0834	88.4640	9.0792	88.4987	(0.047)	0.0000	0.0000	303
2012/11/08	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	ES33	07/02/2013	8.54	Put	Bond Future	4,631.9800	4.6320	4,597.2000	4.5972	(0.751)	0	0	0
2012/11/08	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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2012/11/08	ES33	07/02/2013	8.55	Put	Bond Future	4,543.2900	4.5433	4,508.5100	4.5085	(0.766)	0	0	0
2012/11/08	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	ES33	07/02/2013	8.56	Put	Bond Future	4,454.7300	4.4547	4,419.9500	4.4200	(0.781)	0	0	0
2012/11/08	GOVI	07/02/2013			GOVI	428.5620	428.5620	428.7580	428.7580	0.046	0.0000	0.0000	333
2012/11/08	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	GOVI	07/02/2013	432.99	Put	GOVI	44,280.0000	4.4280	42,320.0000	4.2320	(4.426)	0	0	0
2012/11/08	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	GOVI	07/02/2013	433.00	Put	GOVI	44,380.0000	4.4380	42,420.0000	4.2420	(4.416)	0	0	0
2012/11/08	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	GOVI	07/02/2013	433.01	Put	GOVI	44,480.0000	4.4480	42,520.0000	4.2520	(4.406)	0	0	0
2012/11/08	GOVI	02/05/2013			GOVI	433.9740	433.9740	434.1730	434.1730	0.046	0.0000	0.0000	0
2012/11/08	GOVI	02/05/2013	432.99	Call	GOVI	9,840.0000	0.9840	11,830.0000	1.1830	20.224	0	0	0
2012/11/08	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	GOVI	02/05/2013	433.00	Call	GOVI	9,740.0000	0.9740	11,730.0000	1.1730	20.431	0	0	0
2012/11/08	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	GOVI	02/05/2013	433.01	Call	GOVI	9,640.0000	0.9640	11,630.0000	1.1630	20.643	0	0	0
2012/11/08	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/08	IGOV	07/02/2013			Index Future	194.1000	194.1000	193.4000	193.4000	(0.361)	0.0000	0.0000	608
2012/11/08	IGOV	02/05/2013			Index Future	196.5520	196.5520	195.8420	195.8420	(0.361)	0.0000	0.0000	0
2012/11/08	ILBI	07/02/2013			Index Future	518.1610	518.1610	518.0860	518.0860	(0.014)	0.0000	0.0000	169
2012/11/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/08	JBAF	21/11/2012			Jibar Tradeable Future	5.0600	94.9400	5.0500	94.9500	(0.198)	0.0000	0.0000	0
2012/11/08	JBAF	19/12/2012			Jibar Tradeable Future	5.0300	94.9700	5.0200	94.9800	(0.199)	0.0000	0.0000	840
2012/11/08	JBAF	16/01/2013			Jibar Tradeable Future	5.0000	95.0000	4.9900	95.0100	(0.200)	0.0000	0.0000	0
2012/11/08	JBAF	20/02/2013			Jibar Tradeable Future	4.9600	95.0400	4.9300	95.0700	(0.605)	0.0000	0.0000	0
2012/11/08	JBAF	20/03/2013			Jibar Tradeable Future	4.9500	95.0500	4.9200	95.0800	(0.606)	0.0000	0.0000	1,000
2012/11/08	JBAF	17/04/2013			Jibar Tradeable Future	4.9400	95.0600	4.9100	95.0900	(0.607)	0.0000	0.0000	0
2012/11/08	JBAF	19/06/2013			Jibar Tradeable Future	4.9500	95.0500	4.9200	95.0800	(0.606)	0.0000	0.0000	500
2012/11/08	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	4.9800	95.0200	(0.797)	0.0000	0.0000	2,200
2012/11/08	JBAF	18/12/2013			Jibar Tradeable Future	5.1200	94.8800	5.0700	94.9300	(0.977)	0.0000	0.0000	1,500

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2012/11/08	JBAF	19/03/2014			Jibar Tradeable Future	5.2600	94.7400	5.2100	94.7900	(0.951)	0.0000	0.0000	800
2012/11/08	JBAF	18/06/2014			Jibar Tradeable Future	5.4300	94.5700	5.3700	94.6300	(1.105)	0.0000	0.0000	800
2012/11/08	JBAF	17/09/2014			Jibar Tradeable Future	5.5900	94.4100	5.5400	94.4600	(0.894)	0.0000	0.0000	0
2012/11/08	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/08	R023	07/02/2013			Bond Future	7.2189	107.2752	7.2157	107.2984	(0.044)	0.0000	0.0000	1,713
2012/11/08	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R023	07/02/2013	7.04	Put	Bond Future	1,303.5100	1.3035	1,280.3100	1.2803	(1.780)	0	0	0
2012/11/08	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R023	07/02/2013	7.05	Put	Bond Future	1,230.0900	1.2301	1,206.8900	1.2069	(1.886)	0	0	0
2012/11/08	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R023	07/02/2013	7.06	Put	Bond Future	1,156.7400	1.1567	1,133.5400	1.1335	(2.006)	0	0	0
2012/11/08	R023	02/05/2013			Bond Future	7.2799	104.6725	7.2861	104.6285	0.085	0.0000	0.0000	2
2012/11/08	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R023	02/05/2013	7.06	Put	Bond Future	1,570.9000	1.5709	1,614.8900	1.6149	2.800	0	0	0
2012/11/08	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R023	02/05/2013	7.04	Put	Bond Future	1,715.2800	1.7153	1,759.2700	1.7593	2.565	0	0	0
2012/11/08	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R023	02/05/2013	7.05	Put	Bond Future	1,643.0600	1.6431	1,687.0500	1.6871	2.677	0	0	0
2012/11/08	R023	01/08/2013			Bond Future	7.3513	106.0455	7.3613	105.9766	0.136	0.0000	0.0000	0
2012/11/08	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R023	01/08/2013	7.29	Put	Bond Future	424.3000	0.4243	493.2400	0.4932	16.248	0	0	0
2012/11/08	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R023	01/08/2013	7.30	Put	Bond Future	354.9300	0.3549	423.8700	0.4239	19.424	0	0	0
2012/11/08	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R023	01/08/2013	7.31	Put	Bond Future	285.6200	0.2856	354.5600	0.3546	24.137	0	0	0
2012/11/08	R157	07/02/2013			Bond Future	5.4937	124.6367	5.4909	124.6442	(0.051)	0.0000	0.0000	12,671
2012/11/08	R157	07/02/2013	6.28	Call	Bond Future	2,115.2100	2.1152	2,121.1200	2.1211	0.279	0	0	0
2012/11/08	R157	07/02/2013	6.28	Put	Bond Future	44.6100	0.0446	43.0600	0.0431	(3.475)	0	0	0
2012/11/08	R157	07/02/2013	6.50	Call	Bond Future	2,659.7300	2.6597	2,666.4000	2.6664	0.251	0	0	0
2012/11/08	R157	07/02/2013	6.50	Put	Bond Future	18.1100	0.0181	17.3200	0.0173	(4.362)	0	0	0
2012/11/08	R157	07/02/2013	6.70	Call	Bond Future	3,164.3600	3.1644	3,171.4600	3.1715	0.224	0	0	0
2012/11/08	R157	07/02/2013	6.70	Put	Bond Future	6.7300	0.0067	6.3700	0.0064	(5.349)	0	0	0
2012/11/08	R157	07/02/2013	6.75	Call	Bond Future	3,291.3300	3.2913	3,298.5000	3.2985	0.218	0	0	0
2012/11/08	R157	07/02/2013	6.75	Put	Bond Future	5.1600	0.0052	4.8700	0.0049	(5.620)	0	0	0
2012/11/08	R157	07/02/2013	6.80	Call	Bond Future	3,418.4600	3.4185	3,425.6900	3.4257	0.211	0	0	0
2012/11/08	R157	07/02/2013	6.80	Put	Bond Future	3.9300	0.0039	3.7000	0.0037	(5.852)	0	0	0
2012/11/08	R157	02/05/2013			Bond Future	5.5091	119.3574	5.5383	119.2867	0.529	0.0000	0.0000	141
2012/11/08	R157	02/05/2013	5.35	Call	Bond Future	515.4000	0.5154	484.7800	0.4848	(5.941)	0	0	0
2012/11/08	R157	02/05/2013	5.35	Put	Bond Future	901.8500	0.9019	941.8500	0.9419	4.435	0	0	0
2012/11/08	R157	02/05/2013	5.36	Call	Bond Future	525.7400	0.5257	494.7200	0.4947	(5.900)	0	0	0
2012/11/08	R157	02/05/2013	5.36	Put	Bond Future	887.8600	0.8879	927.4600	0.9275	4.460	0	0	0
2012/11/08	R157	02/05/2013	5.34	Call	Bond Future	505.1900	0.5052	474.9600	0.4750	(5.984)	0	0	0
2012/11/08	R157	02/05/2013	5.34	Put	Bond Future	915.9800	0.9160	956.3700	0.9564	4.409	0	0	0
2012/11/08	R157	07/11/2013			Bond Future	5.6560	115.6676	5.6388	115.7000	(0.305)	0.0000	0.0000	0
2012/11/08	R157	07/11/2013	5.61	Call	Bond Future	882.4300	0.8824	897.1200	0.8971	1.665	0	0	0

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2012/11/08	R157	07/11/2013	5.61	Put	Bond Future	969.0000	0.9690	951.2600	0.9513	(1.831)	0	0	0
2012/11/08	R157	07/11/2013	5.59	Call	Bond Future	864.4400	0.8644	878.9200	0.8789	1.675	0	0	0
2012/11/08	R157	07/11/2013	5.59	Put	Bond Future	988.6500	0.9886	970.7000	0.9707	(1.816)	0	0	0
2012/11/08	R157	07/11/2013	5.60	Call	Bond Future	873.4100	0.8734	887.9900	0.8880	1.669	0	0	0
2012/11/08	R157	07/11/2013	5.60	Put	Bond Future	978.8000	0.9788	960.9500	0.9609	(1.824)	0	0	0
2012/11/08	R186	07/02/2013			Bond Future	7.7037	125.0695	7.7001	125.1048	(0.047)	0.0000	0.0000	38,005
2012/11/08	R186	07/02/2013	7.00	Call	Bond Future	884.7000	0.8847	879.4600	0.8795	(0.592)	0	0	10,300
2012/11/08	R186	07/02/2013	7.00	Put	Bond Future	8,050.6000	8.0506	8,010.1200	8.0101	(0.503)	0	0	0
2012/11/08	R186	07/02/2013	7.25	Call	Bond Future	1,505.7700	1.5058	1,500.9900	1.5010	(0.317)	0	0	670
2012/11/08	R186	07/02/2013	7.25	Put	Bond Future	6,060.9400	6.0609	6,020.9200	6.0209	(0.660)	0	0	0
2012/11/08	R186	07/02/2013	7.50	Call	Bond Future	2,374.3400	2.3743	2,371.6400	2.3716	(0.114)	0	0	575
2012/11/08	R186	07/02/2013	7.50	Put	Bond Future	4,391.0100	4.3910	4,353.0700	4.3531	(0.864)	0	0	0
2012/11/08	R186	07/02/2013	8.32	Call	Bond Future	6,992.2300	6.9922	7,005.5300	7.0055	0.190	0	0	0
2012/11/08	R186	07/02/2013	8.32	Put	Bond Future	1,161.9200	1.1619	1,139.9800	1.1400	(1.888)	0	0	2,000
2012/11/08	R186	07/02/2013	8.50	Call	Bond Future	8,280.2400	8.2802	8,297.5400	8.2975	0.209	0	0	0
2012/11/08	R186	07/02/2013	8.50	Put	Bond Future	820.6700	0.8207	802.7300	0.8027	(2.186)	0	0	0
2012/11/08	R186	07/02/2013	7.75	Call	Bond Future	3,508.4500	3.5085	3,509.5000	3.5095	0.030	0	0	1,000
2012/11/08	R186	07/02/2013	7.75	Put	Bond Future	3,056.5500	3.0565	3,022.3600	3.0224	(1.119)	0	0	0
2012/11/08	R186	07/02/2013	8.00	Call	Bond Future	4,902.3500	4.9024	4,908.4200	4.9084	0.124	0	0	0
2012/11/08	R186	07/02/2013	8.00	Put	Bond Future	2,049.6200	2.0496	2,020.4500	2.0204	(1.423)	0	0	150
2012/11/08	R186	07/02/2013	8.55	Call	Bond Future	8,649.2800	8.6493	8,667.6300	8.6676	0.212	0	0	0
2012/11/08	R186	07/02/2013	8.55	Put	Bond Future	742.8400	0.7428	725.9500	0.7259	(2.274)	0	0	0
2012/11/08	R186	07/02/2013	8.45	Call	Bond Future	7,915.9200	7.9159	7,932.1300	7.9321	0.205	0	0	0
2012/11/08	R186	07/02/2013	8.45	Put	Bond Future	905.6900	0.9057	886.6600	0.8867	(2.101)	0	0	0
2012/11/08	R186	07/02/2013	8.47	Call	Bond Future	8,061.0600	8.0611	8,077.7100	8.0777	0.207	0	0	0
2012/11/08	R186	07/02/2013	8.47	Put	Bond Future	870.8000	0.8708	852.2100	0.8522	(2.135)	0	0	0
2012/11/08	R186	02/05/2013			Bond Future	7.7735	126.5976	7.7782	126.5525	0.060	0.0000	0.0000	12
2012/11/08	R186	02/05/2013	7.41	Call	Bond Future	3,040.8100	3.0408	3,010.5500	3.0106	(0.995)	0	0	0
2012/11/08	R186	02/05/2013	7.41	Put	Bond Future	6,602.3300	6.6023	6,617.1000	6.6171	0.224	0	0	0
2012/11/08	R186	02/05/2013	7.39	Call	Bond Future	2,967.0100	2.9670	2,937.1100	2.9371	(1.008)	0	0	0
2012/11/08	R186	02/05/2013	7.39	Put	Bond Future	6,728.6600	6.7287	6,743.7900	6.7438	0.225	0	0	0
2012/11/08	R186	02/05/2013	7.40	Call	Bond Future	3,003.7700	3.0038	2,973.6900	2.9737	(1.001)	0	0	0
2012/11/08	R186	02/05/2013	7.40	Put	Bond Future	6,665.3000	6.6653	6,680.2500	6.6802	0.224	0	0	0
2012/11/08	R186	07/11/2013			Bond Future	7.9604	124.5485	7.9537	124.6102	(0.085)	0.0000	0.0000	0
2012/11/08	R186	07/11/2013	8.15	Call	Bond Future	8,051.9000	8.0519	8,077.1900	8.0772	0.314	0	0	0
2012/11/08	R186	07/11/2013	8.15	Put	Bond Future	6,330.6800	6.3307	6,294.2300	6.2942	(0.576)	0	0	0
2012/11/08	R186	07/11/2013	8.16	Call	Bond Future	8,100.6700	8.1007	8,126.0900	8.1261	0.314	0	0	0
2012/11/08	R186	07/11/2013	8.16	Put	Bond Future	6,289.6300	6.2896	6,253.3100	6.2533	(0.577)	0	0	0
2012/11/08	R186	07/11/2013	8.75	Call	Bond Future	11,175.5200	11.1755	11,208.2700	11.2083	0.293	0	0	0
2012/11/08	R186	07/11/2013	8.75	Put	Bond Future	4,229.6200	4.2296	4,200.6300	4.2006	(0.685)	0	0	130
2012/11/08	R186	07/11/2013	8.14	Call	Bond Future	8,003.2600	8.0033	8,028.4200	8.0284	0.314	0	0	0
2012/11/08	R186	07/11/2013	8.14	Put	Bond Future	6,371.9600	6.3720	6,335.3800	6.3354	(0.574)	0	0	0
2012/11/08	R189	07/02/2013			Bond Future	216.4828	216.4828	216.4707	216.4707	(0.006)	0.0000	0.0000	154
2012/11/08	R189	07/02/2013	212.99	Call	Bond Future	3,492.7600	3.4928	3,480.6900	3.4807	(0.346)	0	0	0
2012/11/08	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R189	07/02/2013	213.00	Call	Bond Future	3,482.7600	3.4828	3,470.6900	3.4707	(0.347)	0	0	0

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2012/11/08	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R189	07/02/2013	213.01	Call	Bond Future	3,472.7600	3.4728	3,460.6900	3.4607	(0.348)	0	0	0
2012/11/08	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R197	07/02/2013			Bond Future	278.3536	278.3536	278.3447	278.3447	(0.003)	0.0000	0.0000	2,043
2012/11/08	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R197	07/02/2013	278.99	Put	Bond Future	636.3700	0.6364	645.2800	0.6453	1.400	0	0	0
2012/11/08	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R197	07/02/2013	279.00	Put	Bond Future	646.3700	0.6464	655.2800	0.6553	1.378	0	0	0
2012/11/08	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R197	07/02/2013	279.01	Put	Bond Future	656.3700	0.6564	665.2800	0.6653	1.357	0	0	0
2012/11/08	R197	02/05/2013			Bond Future	281.8676	281.8676	281.8584	281.8584	(0.003)	0.0000	0.0000	40
2012/11/08	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R197	02/05/2013	282.39	Put	Bond Future	522.3500	0.5223	531.6100	0.5316	1.773	0	0	0
2012/11/08	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R197	02/05/2013	282.40	Put	Bond Future	532.3500	0.5323	541.6100	0.5416	1.739	0	0	0
2012/11/08	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R197	02/05/2013	282.41	Put	Bond Future	542.3500	0.5423	551.6100	0.5516	1.707	0	0	0
2012/11/08	R201	07/02/2013			Bond Future	5.0293	107.7728	5.0350	107.7624	0.114	0.0000	0.0000	1,560
2012/11/08	R201	07/02/2013	4.98	Call	Bond Future	274.0500	0.2741	267.6000	0.2676	(2.354)	0	0	0
2012/11/08	R201	07/02/2013	4.98	Put	Bond Future	364.0400	0.3640	368.0100	0.3680	1.091	0	0	0
2012/11/08	R201	07/02/2013	5.60	Call	Bond Future	1,077.6400	1.0776	1,067.4900	1.0675	(0.942)	0	0	0
2012/11/08	R201	07/02/2013	5.60	Put	Bond Future	42.2700	0.0423	42.5400	0.0425	0.639	0	0	0
2012/11/08	R201	07/02/2013	6.20	Call	Bond Future	2,111.4600	2.1115	2,101.0200	2.1010	(0.494)	0	0	0
2012/11/08	R201	07/02/2013	6.20	Put	Bond Future	1.8400	0.0018	1.8200	0.0018	(1.087)	0	0	0
2012/11/08	R201	07/02/2013	6.25	Call	Bond Future	2,199.8100	2.1998	2,189.3700	2.1894	(0.475)	0	0	0
2012/11/08	R201	07/02/2013	6.25	Put	Bond Future	1.3200	0.0013	1.3000	0.0013	(1.515)	0	0	0
2012/11/08	R201	07/02/2013	6.30	Call	Bond Future	2,288.2000	2.2882	2,277.7700	2.2778	(0.456)	0	0	0
2012/11/08	R201	07/02/2013	6.30	Put	Bond Future	0.9400	0.0009	0.9300	0.0009	(1.064)	0	0	0
2012/11/08	R201	02/05/2013			Bond Future	4.9829	109.0896	5.0329	109.0095	1.003	0.0000	0.0000	4
2012/11/08	R201	02/05/2013	4.05	Call	Bond Future	18.4500	0.0185	14.6400	0.0146	(20.650)	0	0	0
2012/11/08	R201	02/05/2013	4.05	Put	Bond Future	1,528.1300	1.5281	1,604.3700	1.6044	4.989	0	0	0
2012/11/08	R201	02/05/2013	4.06	Call	Bond Future	19.3300	0.0193	15.3700	0.0154	(20.486)	0	0	0
2012/11/08	R201	02/05/2013	4.06	Put	Bond Future	1,512.6700	1.5127	1,588.7600	1.5888	5.030	0	0	0
2012/11/08	R201	02/05/2013	4.04	Call	Bond Future	17.6000	0.0176	13.9400	0.0139	(20.795)	0	0	0
2012/11/08	R201	02/05/2013	4.04	Put	Bond Future	1,543.6100	1.5436	1,620.0000	1.6200	4.949	0	0	0
2012/11/08	R201	07/11/2013			Bond Future	4.9511	107.4758	4.9411	107.4867	(0.200)	0.0000	0.0000	0
2012/11/08	R201	07/11/2013	4.80	Call	Bond Future	394.5100	0.3945	398.7400	0.3987	1.072	0	0	0
2012/11/08	R201	07/11/2013	4.80	Put	Bond Future	560.4600	0.5605	553.8200	0.5538	(1.185)	0	0	0
2012/11/08	R201	07/11/2013	4.81	Call	Bond Future	399.4000	0.3994	403.6700	0.4037	1.069	0	0	0
2012/11/08	R201	07/11/2013	4.81	Put	Bond Future	554.3500	0.5544	547.7500	0.5477	(1.191)	0	0	0
2012/11/08	R201	07/11/2013	4.79	Call	Bond Future	389.6700	0.3897	393.8600	0.3939	1.075	0	0	0
2012/11/08	R201	07/11/2013	4.79	Put	Bond Future	566.6200	0.5666	559.9400	0.5599	(1.179)	0	0	0
2012/11/08	R202	07/02/2013			Bond Future	208.3863	208.3863	206.7449	206.7449	(0.788)	0.0000	0.0000	50,244
2012/11/08	R202	07/02/2013	204.99	Call	Bond Future	3,396.3000	3.3963	1,754.9100	1.7549	(48.329)	0	0	0
2012/11/08	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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2012/11/08	R202	07/02/2013	205.00	Call	Bond Future	3,386.3000	3.3863	1,744.9100	1.7449	(48.471)	0	0	0
2012/11/08	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R202	07/02/2013	205.01	Call	Bond Future	3,376.3000	3.3763	1,734.9100	1.7349	(48.615)	0	0	0
2012/11/08	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R202	02/05/2013			Bond Future	211.0169	211.0169	209.3550	209.3550	(0.788)	0.0000	0.0000	1
2012/11/08	R202	02/05/2013	211.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R202	02/05/2013	211.04	Put	Bond Future	23.1300	0.0231	1,685.0200	1.6850	7184.998	0	0	0
2012/11/08	R202	02/05/2013	211.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R202	02/05/2013	211.05	Put	Bond Future	33.1300	0.0331	1,695.0200	1.6950	5016.269	0	0	0
2012/11/08	R202	02/05/2013	211.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R202	02/05/2013	211.06	Put	Bond Future	43.1300	0.0431	1,705.0200	1.7050	3853.211	0	0	0
2012/11/08	R203	07/02/2013			Bond Future	5.8996	112.7342	5.8987	112.7376	(0.014)	0.0000	0.0000	15,079
2012/11/08	R203	07/02/2013	5.54	Call	Bond Future	395.8200	0.3958	392.3900	0.3924	(0.867)	0	0	10,000
2012/11/08	R203	07/02/2013	5.54	Put	Bond Future	1,914.9900	1.9150	1,908.1200	1.9081	(0.359)	0	0	0
2012/11/08	R203	07/02/2013	6.11	Call	Bond Future	1,487.6300	1.4876	1,484.7900	1.4848	(0.191)	0	0	12,600
2012/11/08	R203	07/02/2013	6.11	Put	Bond Future	610.2900	0.6103	604.0100	0.6040	(1.029)	0	0	3,254
2012/11/08	R203	07/02/2013	6.45	Call	Bond Future	2,525.2200	2.5252	2,524.4500	2.5244	(0.030)	0	0	0
2012/11/08	R203	07/02/2013	6.45	Put	Bond Future	248.5000	0.2485	244.2900	0.2443	(1.694)	0	0	0
2012/11/08	R203	07/02/2013	6.55	Call	Bond Future	2,868.9700	2.8690	2,868.8400	2.8688	(0.005)	0	0	0
2012/11/08	R203	07/02/2013	6.55	Put	Bond Future	184.8800	0.1849	181.3100	0.1813	(1.931)	0	0	0
2012/11/08	R203	07/02/2013	6.65	Call	Bond Future	3,225.3900	3.2254	3,225.8600	3.2259	0.015	0	0	0
2012/11/08	R203	07/02/2013	6.65	Put	Bond Future	135.8200	0.1358	132.8500	0.1329	(2.187)	0	0	30,250
2012/11/08	R203	07/02/2013	6.94	Call	Bond Future	4,306.2900	4.3063	4,308.1800	4.3082	0.044	0	0	0
2012/11/08	R203	07/02/2013	6.94	Put	Bond Future	51.4500	0.0514	49.9000	0.0499	(3.013)	0	0	0
2012/11/08	R203	07/02/2013	7.15	Call	Bond Future	5,111.4000	5.1114	5,114.0000	5.1140	0.051	0	0	0
2012/11/08	R203	07/02/2013	7.15	Put	Bond Future	22.5000	0.0225	21.6600	0.0217	(3.733)	0	0	0
2012/11/08	R203	07/02/2013	6.50	Call	Bond Future	2,695.2300	2.6952	2,694.7800	2.6948	(0.017)	0	0	0
2012/11/08	R203	07/02/2013	6.50	Put	Bond Future	214.5900	0.2146	210.7000	0.2107	(1.813)	0	0	0
2012/11/08	R203	02/05/2013			Bond Future	5.9334	109.9547	5.9504	109.8869	0.286	0.0000	0.0000	22
2012/11/08	R203	02/05/2013	5.90	Call	Bond Future	1,238.2100	1.2382	1,201.6200	1.2016	(2.955)	0	0	0
2012/11/08	R203	02/05/2013	5.90	Put	Bond Future	1,371.6400	1.3716	1,402.7900	1.4028	2.271	0	0	0
2012/11/08	R203	02/05/2013	5.91	Call	Bond Future	1,257.7000	1.2577	1,220.7800	1.2208	(2.936)	0	0	0
2012/11/08	R203	02/05/2013	5.91	Put	Bond Future	1,351.1700	1.3512	1,381.9900	1.3820	2.281	0	0	0
2012/11/08	R203	02/05/2013	5.89	Call	Bond Future	1,218.9000	1.2189	1,182.6400	1.1826	(2.975)	0	0	0
2012/11/08	R203	02/05/2013	5.89	Put	Bond Future	1,392.3100	1.3923	1,423.7900	1.4238	2.261	0	0	0
2012/11/08	R203	07/11/2013			Bond Future	6.0724	108.6678	6.0651	108.6937	(0.121)	0.0000	0.0000	0
2012/11/08	R203	07/11/2013	6.00	Call	Bond Future	1,862.2200	1.8622	1,872.1800	1.8722	0.535	0	0	0
2012/11/08	R203	07/11/2013	6.00	Put	Bond Future	2,118.4300	2.1184	2,102.5000	2.1025	(0.752)	0	0	0
2012/11/08	R203	07/11/2013	6.01	Call	Bond Future	1,879.7900	1.8798	1,889.8200	1.8898	0.534	0	0	0
2012/11/08	R203	07/11/2013	6.01	Put	Bond Future	2,100.5900	2.1006	2,084.7300	2.0847	(0.755)	0	0	0
2012/11/08	R203	07/11/2013	5.99	Call	Bond Future	1,845.1700	1.8452	1,855.0500	1.8550	0.535	0	0	0
2012/11/08	R203	07/11/2013	5.99	Put	Bond Future	2,136.8100	2.1368	2,120.8000	2.1208	(0.749)	0	0	0
2012/11/08	R204	07/02/2013			Bond Future	6.1846	109.9564	6.1829	109.9653	(0.028)	0.0000	0.0000	11,672
2012/11/08	R204	07/02/2013	7.29	Call	Bond Future	5,543.6000	5.5436	5,550.1500	5.5501	0.118	0	0	0
2012/11/08	R204	07/02/2013	7.29	Put	Bond Future	72.2500	0.0722	69.9100	0.0699	(3.239)	0	0	0
2012/11/08	R204	07/02/2013	7.45	Call	Bond Future	6,275.3000	6.2753	6,282.6700	6.2827	0.117	0	0	0

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2012/11/08	R204	07/02/2013	7.45	Put	Bond Future		40.2700	0.0403	38.7500	0.0388	(3.775)	0	0	0
2012/11/08	R204	07/02/2013	7.95	Call	Bond Future		8,582.0500	8.5821	8,590.6600	8.5907	0.100	0	0	0
2012/11/08	R204	07/02/2013	7.95	Put	Bond Future		4.8900	0.0049	4.6100	0.0046	(5.726)	0	0	0
2012/11/08	R204	07/02/2013	8.00	Call	Bond Future		8,811.5800	8.8116	8,820.2400	8.8202	0.098	0	0	0
2012/11/08	R204	07/02/2013	8.00	Put	Bond Future		3.8600	0.0039	3.6300	0.0036	(5.959)	0	0	0
2012/11/08	R204	07/02/2013	8.05	Call	Bond Future		9,040.6800	9.0407	9,049.3800	9.0494	0.096	0	0	0
2012/11/08	R204	07/02/2013	8.05	Put	Bond Future		3.0400	0.0030	2.8500	0.0028	(6.250)	0	0	0
2012/11/08	R204	02/05/2013			Bond Future		6.2279	111.2999	6.2405	111.2380	0.202	0.0000	0.0000	24
2012/11/08	R204	02/05/2013	6.30	Call	Bond Future		2,034.2600	2.0343	1,995.8200	1.9958	(1.890)	0	0	0
2012/11/08	R204	02/05/2013	6.30	Put	Bond Future		1,680.1500	1.6801	1,703.6200	1.7036	1.397	0	0	0
2012/11/08	R204	02/05/2013	6.31	Call	Bond Future		2,060.8500	2.0609	2,022.1600	2.0222	(1.877)	0	0	0
2012/11/08	R204	02/05/2013	6.31	Put	Bond Future		1,657.7600	1.6578	1,680.9800	1.6810	1.401	0	0	0
2012/11/08	R204	02/05/2013	6.29	Call	Bond Future		2,007.8600	2.0079	1,969.6700	1.9697	(1.902)	0	0	0
2012/11/08	R204	02/05/2013	6.29	Put	Bond Future		1,702.7600	1.7028	1,726.4800	1.7265	1.393	0	0	0
2012/11/08	R204	07/11/2013			Bond Future		6.3748	110.1268	6.3678	110.1581	(0.110)	0.0000	0.0000	0
2012/11/08	R204	07/11/2013	6.30	Call	Bond Future		2,648.9500	2.6489	2,660.6000	2.6606	0.440	0	0	0
2012/11/08	R204	07/11/2013	6.30	Put	Bond Future		2,985.1300	2.9851	2,965.4400	2.9654	(0.660)	0	0	0
2012/11/08	R204	07/11/2013	6.31	Call	Bond Future		2,671.4000	2.6714	2,683.1300	2.6831	0.439	0	0	0
2012/11/08	R204	07/11/2013	6.31	Put	Bond Future		2,962.5800	2.9626	2,942.9700	2.9430	(0.662)	0	0	0
2012/11/08	R204	07/11/2013	7.00	Call	Bond Future		4,462.9900	4.4630	4,480.0800	4.4801	0.383	0	0	0
2012/11/08	R204	07/11/2013	7.00	Put	Bond Future		1,704.4600	1.7045	1,690.2100	1.6902	(0.836)	0	0	180
2012/11/08	R204	07/11/2013	6.29	Call	Bond Future		2,626.6100	2.6266	2,638.1800	2.6382	0.440	0	0	0
2012/11/08	R204	07/11/2013	6.29	Put	Bond Future		3,007.8100	3.0078	2,988.0400	2.9880	(0.657)	0	0	0
2012/11/08	R206	07/02/2013			Bond Future		4.9905	102.8098	5.0063	102.7955	0.317	0.0000	0.0000	1,120
2012/11/08	R206	07/02/2013	4.76	Call	Bond Future		118.0900	0.1181	112.2100	0.1122	(4.979)	0	0	0
2012/11/08	R206	07/02/2013	4.76	Put	Bond Future		327.6100	0.3276	336.0700	0.3361	2.582	0	0	0
2012/11/08	R206	07/02/2013	5.00	Call	Bond Future		210.2500	0.2102	201.9300	0.2019	(3.957)	0	0	0
2012/11/08	R206	07/02/2013	5.00	Put	Bond Future		201.6200	0.2016	207.6400	0.2076	2.986	0	0	0
2012/11/08	R206	07/02/2013	5.95	Call	Bond Future		874.8800	0.8749	860.9400	0.8609	(1.593)	0	0	0
2012/11/08	R206	07/02/2013	5.95	Put	Bond Future		9.7900	0.0098	10.1900	0.0102	4.086	0	0	0
2012/11/08	R206	07/02/2013	6.00	Call	Bond Future		917.7500	0.9178	903.7300	0.9037	(1.528)	0	0	0
2012/11/08	R206	07/02/2013	6.00	Put	Bond Future		7.9000	0.0079	8.2200	0.0082	4.051	0	0	0
2012/11/08	R206	07/02/2013	6.05	Call	Bond Future		960.9200	0.9609	946.8400	0.9468	(1.465)	0	0	0
2012/11/08	R206	07/02/2013	6.05	Put	Bond Future		6.3300	0.0063	6.5900	0.0066	4.107	0	0	0
2012/11/08	R206	02/05/2013			Bond Future		4.8831	104.0659	5.0017	103.9849	2.430	0.0000	0.0000	23
2012/11/08	R206	02/05/2013	3.40	Call	Bond Future		26.1700	0.0262	20.0600	0.0201	(23.347)	0	0	0
2012/11/08	R206	02/05/2013	3.40	Put	Bond Future		1,048.4900	1.0485	1,123.4200	1.1234	7.146	0	0	0
2012/11/08	R206	02/05/2013	3.41	Call	Bond Future		26.7300	0.0267	20.5100	0.0205	(23.270)	0	0	0
2012/11/08	R206	02/05/2013	3.41	Put	Bond Future		1,042.1000	1.0421	1,116.9200	1.1169	7.180	0	0	0
2012/11/08	R206	02/05/2013	3.39	Call	Bond Future		25.6300	0.0256	19.6300	0.0196	(23.410)	0	0	0
2012/11/08	R206	02/05/2013	3.39	Put	Bond Future		1,054.9000	1.0549	1,129.9400	1.1299	7.113	0	0	0
2012/11/08	R206	07/11/2013			Bond Future		4.3129	102.9713	4.2796	102.9773	(0.771)	0.0000	0.0000	0
2012/11/08	R206	07/11/2013	4.30	Call	Bond Future		409.6500	0.4097	412.0800	0.4121	0.593	0	0	0
2012/11/08	R206	07/11/2013	4.30	Put	Bond Future		411.9500	0.4120	408.4300	0.4084	(0.854)	0	0	0
2012/11/08	R206	07/11/2013	4.31	Call	Bond Future		410.5400	0.4105	412.9700	0.4130	0.592	0	0	0
2012/11/08	R206	07/11/2013	4.31	Put	Bond Future		411.0500	0.4110	407.5300	0.4075	(0.856)	0	0	0
2012/11/08	R206	07/11/2013	4.29	Call	Bond Future		408.7600	0.4088	411.1800	0.4112	0.592	0	0	0

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2012/11/08	R206	07/11/2013	4.29	Put	Bond Future	412.8600	0.4129	409.3300	0.4093	(0.855)	0	0	0
2012/11/08	R207	07/02/2013			Bond Future	6.5073	104.6402	6.4945	104.7123	(0.196)	0.0000	0.0000	6,841
2012/11/08	R207	07/02/2013	7.66	Call	Bond Future	6,348.0000	6.3480	6,414.1800	6.4142	1.043	0	0	0
2012/11/08	R207	07/02/2013	7.66	Put	Bond Future	88.1400	0.0881	82.2600	0.0823	(6.671)	0	0	0
2012/11/08	R207	07/02/2013	7.80	Call	Bond Future	7,042.8100	7.0428	7,110.8800	7.1109	0.967	0	0	0
2012/11/08	R207	07/02/2013	7.80	Put	Bond Future	54.6700	0.0547	50.6800	0.0507	(7.298)	0	0	0
2012/11/08	R207	07/02/2013	8.20	Call	Bond Future	9,044.1900	9.0442	9,115.1400	9.1151	0.784	0	0	0
2012/11/08	R207	07/02/2013	8.20	Put	Bond Future	11.8700	0.0119	10.7600	0.0108	(9.351)	0	0	0
2012/11/08	R207	07/02/2013	8.25	Call	Bond Future	9,293.7200	9.2937	9,364.8500	9.3649	0.765	0	0	0
2012/11/08	R207	07/02/2013	8.25	Put	Bond Future	9.6400	0.0096	8.7100	0.0087	(9.647)	0	0	0
2012/11/08	R207	07/02/2013	8.30	Call	Bond Future	9,542.8200	9.5428	9,614.1100	9.6141	0.747	0	0	0
2012/11/08	R207	07/02/2013	8.30	Put	Bond Future	7.8000	0.0078	7.0300	0.0070	(9.872)	0	0	0
2012/11/08	R207	02/05/2013			Bond Future	6.5599	105.9187	6.5589	105.9239	(0.014)	0.0000	0.0000	0
2012/11/08	R207	02/05/2013	6.45	Call	Bond Future	1,874.4300	1.8744	1,870.7400	1.8707	(0.197)	0	0	0
2012/11/08	R207	02/05/2013	6.45	Put	Bond Future	2,477.3900	2.4774	2,468.5100	2.4685	(0.358)	0	0	0
2012/11/08	R207	02/05/2013	6.46	Call	Bond Future	1,899.6600	1.8997	1,895.9800	1.8960	(0.194)	0	0	0
2012/11/08	R207	02/05/2013	6.46	Put	Bond Future	2,447.5700	2.4476	2,438.7000	2.4387	(0.362)	0	0	0
2012/11/08	R207	02/05/2013	6.44	Call	Bond Future	1,849.4100	1.8494	1,845.7000	1.8457	(0.201)	0	0	0
2012/11/08	R207	02/05/2013	6.44	Put	Bond Future	2,507.4600	2.5075	2,498.5600	2.4986	(0.355)	0	0	0
2012/11/08	R207	07/11/2013			Bond Future	6.7187	104.9998	6.6998	105.0958	(0.282)	0.0000	0.0000	0
2012/11/08	R207	07/11/2013	6.70	Call	Bond Future	3,217.4400	3.2174	3,262.2700	3.2623	1.393	0	0	0
2012/11/08	R207	07/11/2013	6.70	Put	Bond Future	3,312.2700	3.3123	3,261.0500	3.2611	(1.546)	0	0	0
2012/11/08	R207	07/11/2013	6.71	Call	Bond Future	3,242.6800	3.2427	3,287.7400	3.2877	1.390	0	0	0
2012/11/08	R207	07/11/2013	6.71	Put	Bond Future	3,286.7900	3.2868	3,235.8000	3.2358	(1.551)	0	0	0
2012/11/08	R207	07/11/2013	6.69	Call	Bond Future	3,192.3100	3.1923	3,236.9000	3.2369	1.397	0	0	0
2012/11/08	R207	07/11/2013	6.69	Put	Bond Future	3,337.9000	3.3379	3,286.4400	3.2864	(1.542)	0	0	0
2012/11/08	R208	07/02/2013			Bond Future	6.6947	102.8353	6.6867	102.8847	(0.119)	0.0000	0.0000	20,445
2012/11/08	R208	07/02/2013	8.00	Call	Bond Future	7,787.2800	7.7873	7,832.6300	7.8326	0.582	0	0	0
2012/11/08	R208	07/02/2013	8.00	Put	Bond Future	75.9600	0.0760	71.8900	0.0719	(5.358)	0	0	0
2012/11/08	R208	07/02/2013	8.05	Call	Bond Future	8,056.2200	8.0562	8,102.0700	8.1021	0.569	0	0	0
2012/11/08	R208	07/02/2013	8.05	Put	Bond Future	64.4500	0.0645	60.8800	0.0609	(5.539)	0	0	0
2012/11/08	R208	07/02/2013	8.83	Call	Bond Future	12,235.6700	12.2357	12,284.8000	12.2848	0.402	0	0	0
2012/11/08	R208	07/02/2013	8.83	Put	Bond Future	3.2100	0.0032	2.9200	0.0029	(9.034)	0	0	0
2012/11/08	R208	07/02/2013	6.00	Call	Bond Future	355.2300	0.3552	357.4900	0.3575	0.636	0	0	12,250
2012/11/08	R208	07/02/2013	6.00	Put	Bond Future	4,783.4500	4.7835	4,736.2900	4.7363	(0.986)	0	0	0
2012/11/08	R208	07/02/2013	7.78	Call	Bond Future	6,615.1800	6.6152	6,657.7000	6.6577	0.643	0	0	0
2012/11/08	R208	07/02/2013	7.78	Put	Bond Future	150.5300	0.1505	143.6300	0.1436	(4.584)	0	0	0
2012/11/08	R208	07/02/2013	7.85	Call	Bond Future	6,985.4900	6.9855	7,029.0300	7.0290	0.623	0	0	0
2012/11/08	R208	07/02/2013	7.85	Put	Bond Future	121.9200	0.1219	116.0400	0.1160	(4.823)	0	0	0
2012/11/08	R208	07/02/2013	7.95	Call	Bond Future	7,519.0300	7.5190	7,563.8400	7.5638	0.596	0	0	0
2012/11/08	R208	07/02/2013	7.95	Put	Bond Future	89.2200	0.0892	84.6100	0.0846	(5.167)	0	0	0
2012/11/08	R208	02/05/2013			Bond Future	6.7458	100.6985	6.7484	100.6832	0.038	0.0000	0.0000	47
2012/11/08	R208	02/05/2013	6.66	Call	Bond Future	2,228.0800	2.2281	2,213.7300	2.2137	(0.644)	0	0	0
2012/11/08	R208	02/05/2013	6.66	Put	Bond Future	2,748.9800	2.7490	2,749.9300	2.7499	0.035	0	0	0
2012/11/08	R208	02/05/2013	6.64	Call	Bond Future	2,172.0700	2.1721	2,157.8600	2.1579	(0.654)	0	0	0
2012/11/08	R208	02/05/2013	6.64	Put	Bond Future	2,814.8100	2.8148	2,815.9000	2.8159	0.039	0	0	0

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2012/11/08	R208	02/05/2013	6.65	Call	Bond Future	2,199.9700	2.2000	2,185.6900	2.1857	(0.649)	0	0	0
2012/11/08	R208	02/05/2013	6.65	Put	Bond Future	2,781.7600	2.7818	2,782.7800	2.7828	0.037	0	0	0
2012/11/08	R208	07/11/2013			Bond Future	6.8995	99.9333	6.8869	100.0051	(0.183)	0.0000	0.0000	0
2012/11/08	R208	07/11/2013	6.81	Call	Bond Future	3,614.5600	3.6146	3,645.1200	3.6451	0.845	0	0	0
2012/11/08	R208	07/11/2013	6.81	Put	Bond Future	4,124.8200	4.1248	4,083.6600	4.0837	(0.998)	0	0	0
2012/11/08	R208	07/11/2013	7.50	Call	Bond Future	5,790.4200	5.7904	5,832.2900	5.8323	0.723	0	0	0
2012/11/08	R208	07/11/2013	7.50	Put	Bond Future	2,450.3500	2.4503	2,420.5000	2.4205	(1.218)	0	0	230
2012/11/08	R208	07/11/2013	6.79	Call	Bond Future	3,560.6300	3.5606	3,590.8500	3.5908	0.849	0	0	0
2012/11/08	R208	07/11/2013	6.79	Put	Bond Future	4,185.3000	4.1853	4,143.8000	4.1438	(0.992)	0	0	0
2012/11/08	R208	07/11/2013	6.80	Call	Bond Future	3,587.5400	3.5875	3,617.9300	3.6179	0.847	0	0	0
2012/11/08	R208	07/11/2013	6.80	Put	Bond Future	4,154.9800	4.1550	4,113.6500	4.1137	(0.995)	0	0	0
2012/11/08	R209	07/02/2013			Bond Future	8.4525	80.0884	8.4483	80.1230	(0.049)	0.0000	0.0000	11,551
2012/11/08	R209	07/02/2013	8.63	Call	Bond Future	3,328.8900	3.3289	3,336.4500	3.3364	0.227	0	0	0
2012/11/08	R209	07/02/2013	8.63	Put	Bond Future	1,874.8500	1.8749	1,847.8100	1.8478	(1.442)	0	0	11,000
2012/11/08	R209	07/02/2013	8.83	Call	Bond Future	4,332.8200	4.3328	4,344.8000	4.3448	0.276	0	0	0
2012/11/08	R209	07/02/2013	8.83	Put	Bond Future	1,291.0600	1.2911	1,268.4400	1.2684	(1.752)	0	0	14,000
2012/11/08	R209	07/02/2013	8.95	Call	Bond Future	4,986.4900	4.9865	5,001.1900	5.0012	0.295	0	0	0
2012/11/08	R209	07/02/2013	8.95	Put	Bond Future	1,016.9400	1.0169	997.0400	0.9970	(1.957)	0	0	0
2012/11/08	R209	07/02/2013	9.06	Call	Bond Future	5,613.4600	5.6135	5,630.5900	5.6306	0.305	0	0	0
2012/11/08	R209	07/02/2013	9.06	Put	Bond Future	809.3400	0.8093	791.8700	0.7919	(2.159)	0	0	0
2012/11/08	R209	07/02/2013	9.10	Call	Bond Future	5,847.0400	5.8470	5,865.0400	5.8650	0.308	0	0	0
2012/11/08	R209	07/02/2013	9.10	Put	Bond Future	743.1500	0.7431	726.5500	0.7266	(2.234)	0	0	0
2012/11/08	R209	07/02/2013	9.00	Call	Bond Future	5,268.4700	5.2685	5,284.2900	5.2843	0.300	0	0	0
2012/11/08	R209	07/02/2013	9.00	Put	Bond Future	917.7000	0.9177	898.9200	0.8989	(2.046)	0	0	0
2012/11/08	R209	07/02/2013	9.05	Call	Bond Future	5,555.4700	5.5555	5,572.3900	5.5724	0.305	0	0	0
2012/11/08	R209	07/02/2013	9.05	Put	Bond Future	826.6000	0.8266	808.9200	0.8089	(2.139)	0	0	0
2012/11/08	R209	02/05/2013			Bond Future	8.5195	77.9251	8.5215	77.9093	0.023	0.0000	0.0000	33
2012/11/08	R209	02/05/2013	8.01	Call	Bond Future	2,516.9400	2.5169	2,499.6700	2.4997	(0.686)	0	0	0
2012/11/08	R209	02/05/2013	8.01	Put	Bond Future	6,879.0500	6.8790	6,877.6100	6.8776	(0.021)	0	0	0
2012/11/08	R209	02/05/2013	7.99	Call	Bond Future	2,458.5600	2.4586	2,441.4500	2.4415	(0.696)	0	0	0
2012/11/08	R209	02/05/2013	7.99	Put	Bond Future	6,999.5800	6.9996	6,998.3000	6.9983	(0.018)	0	0	0
2012/11/08	R209	02/05/2013	8.00	Call	Bond Future	2,487.6400	2.4876	2,470.4500	2.4704	(0.691)	0	0	0
2012/11/08	R209	02/05/2013	8.00	Put	Bond Future	6,939.1300	6.9391	6,937.7700	6.9378	(0.020)	0	0	0
2012/11/08	R209	07/11/2013			Bond Future	8.6919	76.8161	8.6854	76.8679	(0.075)	0.0000	0.0000	0
2012/11/08	R209	07/11/2013	8.81	Call	Bond Future	7,225.6600	7.2257	7,245.7900	7.2458	0.279	0	0	0
2012/11/08	R209	07/11/2013	8.81	Put	Bond Future	6,297.0700	6.2971	6,265.4100	6.2654	(0.503)	0	0	0
2012/11/08	R209	07/11/2013	9.50	Call	Bond Future	10,123.3900	10.1234	10,150.1500	10.1501	0.264	0	0	0
2012/11/08	R209	07/11/2013	9.50	Put	Bond Future	4,107.4400	4.1074	4,082.4100	4.0824	(0.609)	0	0	180
2012/11/08	R209	07/11/2013	8.79	Call	Bond Future	7,146.5800	7.1466	7,166.5200	7.1665	0.279	0	0	0
2012/11/08	R209	07/11/2013	8.79	Put	Bond Future	6,374.0300	6.3740	6,342.1800	6.3422	(0.500)	0	0	0
2012/11/08	R209	07/11/2013	8.80	Call	Bond Future	7,186.0800	7.1861	7,206.1100	7.2061	0.279	0	0	0
2012/11/08	R209	07/11/2013	8.80	Put	Bond Future	6,335.4500	6.3354	6,303.6900	6.3037	(0.501)	0	0	0
2012/11/08	R210	07/02/2013			Bond Future	160.9593	160.9593	159.7215	159.7215	(0.769)	0.0000	0.0000	1,264
2012/11/08	R210	07/02/2013	156.99	Call	Bond Future	3,969.3100	3.9693	2,731.4700	2.7315	(31.185)	0	0	0
2012/11/08	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R210	07/02/2013	157.00	Call	Bond Future	3,959.3100	3.9593	2,721.4700	2.7215	(31.264)	0	0	0

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2012/11/08	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R210	07/02/2013	157.01	Call	Bond Future	3,949.3100	3.9493	2,711.4700	2.7115	(31.343)	0	0	0
2012/11/08	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R210	02/05/2013			Bond Future	161.1432	161.1432	159.8898	159.8898	(0.778)	0.0000	0.0000	7
2012/11/08	R210	02/05/2013	161.14	Call	Bond Future	3.2000	0.0032	0.0000	0.0000	(100.000)	0	0	0
2012/11/08	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	1,250.1900	1.2502	100.000	0	0	0
2012/11/08	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R210	02/05/2013	161.15	Put	Bond Future	6.8000	0.0068	1,260.1900	1.2602	18432.206	0	0	0
2012/11/08	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R210	02/05/2013	161.16	Put	Bond Future	16.8000	0.0168	1,270.1900	1.2702	7460.655	0	0	0
2012/11/08	R211	07/02/2013			Bond Future	124.1699	124.1699	124.2633	124.2633	0.075	0.0000	0.0000	703
2012/11/08	R211	07/02/2013	122.99	Call	Bond Future	1,179.9400	1.1799	1,273.2500	1.2733	7.908	0	0	0
2012/11/08	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R211	07/02/2013	123.00	Call	Bond Future	1,169.9400	1.1699	1,263.2500	1.2633	7.976	0	0	0
2012/11/08	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R211	07/02/2013	123.01	Call	Bond Future	1,159.9400	1.1599	1,253.2500	1.2533	8.044	0	0	0
2012/11/08	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R211	02/05/2013			Bond Future	125.7375	125.7375	125.8320	125.8320	0.075	0.0000	0.0000	7
2012/11/08	R211	02/05/2013	125.69	Call	Bond Future	47.5500	0.0475	141.9700	0.1420	198.570	0	0	0
2012/11/08	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R211	02/05/2013	125.70	Call	Bond Future	37.5500	0.0375	131.9700	0.1320	251.451	0	0	0
2012/11/08	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R211	02/05/2013	125.71	Call	Bond Future	27.5500	0.0275	121.9700	0.1220	342.722	0	0	0
2012/11/08	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R212	07/02/2013			Bond Future	129.3630	129.3630	129.0374	129.0374	(0.252)	0.0000	0.0000	3,165
2012/11/08	R212	07/02/2013	128.99	Call	Bond Future	372.9700	0.3730	47.4400	0.0474	(87.280)	0	0	0
2012/11/08	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R212	07/02/2013	129.00	Call	Bond Future	362.9700	0.3630	37.4400	0.0374	(89.685)	0	0	0
2012/11/08	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R212	07/02/2013	129.01	Call	Bond Future	352.9700	0.3530	27.4400	0.0274	(92.226)	0	0	0
2012/11/08	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R212	02/05/2013			Bond Future	130.9962	130.9962	130.6665	130.6665	(0.252)	0.0000	0.0000	11
2012/11/08	R212	02/05/2013	131.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R212	02/05/2013	131.09	Put	Bond Future	93.8300	0.0938	423.4700	0.4235	351.316	0	0	0
2012/11/08	R212	02/05/2013	131.10	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R212	02/05/2013	131.10	Put	Bond Future	103.8300	0.1038	433.4700	0.4335	317.480	0	0	0
2012/11/08	R212	02/05/2013	131.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R212	02/05/2013	131.11	Put	Bond Future	113.8300	0.1138	443.4700	0.4435	289.590	0	0	0
2012/11/08	R213	07/02/2013			Bond Future	8.2828	91.2782	8.2788	91.3123	(0.049)	0.0000	0.0000	7,169
2012/11/08	R213	07/02/2013	8.90	Call	Bond Future	6,048.5100	6.0485	6,062.4200	6.0624	0.230	0	0	0
2012/11/08	R213	07/02/2013	8.90	Put	Bond Future	1,042.3600	1.0424	1,022.2300	1.0222	(1.931)	0	0	0
2012/11/08	R213	07/02/2013	8.95	Call	Bond Future	6,342.7300	6.3427	6,357.6800	6.3577	0.236	0	0	0
2012/11/08	R213	07/02/2013	8.95	Put	Bond Future	949.5200	0.9495	930.4300	0.9304	(2.010)	0	0	0
2012/11/08	R213	07/02/2013	9.00	Call	Bond Future	6,641.2600	6.6413	6,657.2200	6.6572	0.240	0	0	0
2012/11/08	R213	07/02/2013	9.00	Put	Bond Future	863.6600	0.8637	845.5800	0.8456	(2.093)	0	0	0

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2012/11/08	R213	07/02/2013	9.05	Call	Bond Future	6,943.4900	6.9435	6,960.4600	6.9605	0.244	0	0	0
2012/11/08	R213	07/02/2013	9.05	Put	Bond Future	784.1400	0.7841	767.0700	0.7671	(2.177)	0	0	0
2012/11/08	R213	02/05/2013			Bond Future	8.3518	88.8588	8.3546	88.8358	0.033	0.0000	0.0000	5
2012/11/08	R213	02/05/2013	7.86	Call	Bond Future	2,511.8100	2.5118	2,492.0000	2.4920	(0.789)	0	0	0
2012/11/08	R213	02/05/2013	7.86	Put	Bond Future	6,760.0200	6.7600	6,763.2400	6.7632	0.048	0	0	0
2012/11/08	R213	02/05/2013	7.84	Call	Bond Future	2,452.2200	2.4522	2,432.6300	2.4326	(0.799)	0	0	0
2012/11/08	R213	02/05/2013	7.84	Put	Bond Future	6,879.4500	6.8795	6,882.8900	6.8829	0.050	0	0	0
2012/11/08	R213	02/05/2013	7.85	Call	Bond Future	2,481.9000	2.4819	2,462.2000	2.4622	(0.794)	0	0	0
2012/11/08	R213	02/05/2013	7.85	Put	Bond Future	6,819.5600	6.8196	6,822.8900	6.8229	0.049	0	0	0
2012/11/08	R213	07/11/2013			Bond Future	8.5353	87.6436	8.5286	87.6970	(0.078)	0.0000	0.0000	0
2012/11/08	R213	07/11/2013	8.61	Call	Bond Future	6,824.1100	6.8241	6,844.7100	6.8447	0.302	0	0	0
2012/11/08	R213	07/11/2013	8.61	Put	Bond Future	6,225.5500	6.2255	6,192.7500	6.1927	(0.527)	0	0	0
2012/11/08	R213	07/11/2013	8.59	Call	Bond Future	6,744.0900	6.7441	6,764.4700	6.7645	0.302	0	0	0
2012/11/08	R213	07/11/2013	8.59	Put	Bond Future	6,305.1300	6.3051	6,272.1100	6.2721	(0.524)	0	0	0
2012/11/08	R213	07/11/2013	8.60	Call	Bond Future	6,784.0500	6.7840	6,804.5400	6.8045	0.302	0	0	0
2012/11/08	R213	07/11/2013	8.60	Put	Bond Future	6,265.2300	6.2652	6,232.3200	6.2323	(0.525)	0	0	0
2012/11/08	R214	07/02/2013			Bond Future	8.4768	81.9099	8.4726	81.9469	(0.050)	0.0000	0.0000	1,714
2012/11/08	R214	07/02/2013	8.59	Call	Bond Future	983.1000	0.9831	1,020.0700	1.0201	3.761	0	0	0
2012/11/08	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R214	07/02/2013	8.60	Call	Bond Future	1,068.9800	1.0690	1,105.9500	1.1059	3.458	0	0	0
2012/11/08	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/08	R214	07/02/2013	8.61	Call	Bond Future	1,154.6900	1.1547	1,191.6600	1.1917	3.202	0	0	0
2012/11/08	R214	07/02/2013	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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