



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 13/11/2012 to 13/11/2012

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
2012/11/13	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	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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2012/11/13	2025	07/02/2013			Bond Future	111.5510	111.5510	111.5447	111.5447	(0.006)	0.0000	0.0000	0
2012/11/13	2025	07/02/2013	110.99	Call	Bond Future	560.9700	0.5610	554.6600	0.5547	(1.125)	0	0	0
2012/11/13	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	2025	07/02/2013	111.00	Call	Bond Future	550.9700	0.5510	544.6600	0.5447	(1.145)	0	0	0
2012/11/13	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	2025	07/02/2013	111.01	Call	Bond Future	540.9700	0.5410	534.6600	0.5347	(1.166)	0	0	0
2012/11/13	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	2038	07/02/2013			Bond Future	108.9141	108.9141	108.9094	108.9094	(0.004)	0.0000	0.0000	0
2012/11/13	2038	07/02/2013	105.99	Call	Bond Future	2,924.0500	2.9240	2,919.4200	2.9194	(0.158)	0	0	0
2012/11/13	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	2038	07/02/2013	106.00	Call	Bond Future	2,914.0500	2.9140	2,909.4200	2.9094	(0.159)	0	0	0
2012/11/13	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	2038	07/02/2013	106.01	Call	Bond Future	2,904.0500	2.9040	2,899.4200	2.8994	(0.159)	0	0	0
2012/11/13	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	2050	07/02/2013			Bond Future	113.8926	113.8926	113.8888	113.8888	(0.003)	0.0000	0.0000	0
2012/11/13	2050	07/02/2013	112.99	Call	Bond Future	902.6500	0.9027	898.8000	0.8988	(0.427)	0	0	0
2012/11/13	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	2050	07/02/2013	113.00	Call	Bond Future	892.6500	0.8927	888.8000	0.8888	(0.431)	0	0	0
2012/11/13	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	2050	07/02/2013	113.01	Call	Bond Future	882.6500	0.8827	878.8000	0.8788	(0.436)	0	0	0
2012/11/13	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	AL7T	07/02/2013			Index Future	481.6020	481.6020	480.7660	480.7660	(0.174)	0.0000	0.0000	12
2012/11/13	AL7T	02/05/2013			Index Future	487.6820	487.6820	486.8330	486.8330	(0.174)	0.0000	0.0000	0
2012/11/13	ALBI	07/02/2013			Index Future	428.6450	428.6450	427.5730	427.5730	(0.250)	0.0000	0.0000	1,077
2012/11/13	ALBI	02/05/2013			Index Future	434.0560	434.0560	432.9680	432.9680	(0.251)	0.0000	0.0000	0
2012/11/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	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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2012/11/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/13	EL28	07/02/2013			Bond Future	111.0002	111.0002	110.9998	110.9998	0.000	0.0000	0.0000	0
2012/11/13	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	EL28	07/02/2013	113.01	Put	Bond Future	2,009.8100	2.0098	2,010.2000	2.0102	0.019	0	0	0
2012/11/13	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	EL28	07/02/2013	112.99	Put	Bond Future	1,989.8100	1.9898	1,990.2000	1.9902	0.020	0	0	0
2012/11/13	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	EL28	07/02/2013	113.00	Put	Bond Future	1,999.8100	1.9998	2,000.2000	2.0002	0.020	0	0	0
2012/11/13	ES33	07/02/2013			Bond Future	9.0596	88.6595	9.1274	88.1056	0.748	0.0000	0.0000	303
2012/11/13	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	ES33	07/02/2013	8.54	Put	Bond Future	4,436.4000	4.4364	4,990.3500	4.9904	12.486	0	0	0
2012/11/13	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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2012/11/13	ES33	07/02/2013	8.55	Put	Bond Future	4,347.7100	4.3477	4,901.6600	4.9017	12.741	0	0	0
2012/11/13	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	ES33	07/02/2013	8.56	Put	Bond Future	4,259.1500	4.2592	4,813.1000	4.8131	13.006	0	0	0
2012/11/13	GOVI	07/02/2013			GOVI	429.1540	429.1540	428.0870	428.0870	(0.249)	0.0000	0.0000	334
2012/11/13	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	GOVI	07/02/2013	432.99	Put	GOVI	38,360.0000	3.8360	49,030.0000	4.9030	27.815	0	0	0
2012/11/13	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	GOVI	07/02/2013	433.00	Put	GOVI	38,460.0000	3.8460	49,130.0000	4.9130	27.743	0	0	0
2012/11/13	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	GOVI	07/02/2013	433.01	Put	GOVI	38,560.0000	3.8560	49,230.0000	4.9230	27.671	0	0	0
2012/11/13	GOVI	02/05/2013			GOVI	434.5710	434.5710	433.4890	433.4890	(0.249)	0.0000	0.0000	0
2012/11/13	GOVI	02/05/2013	432.99	Call	GOVI	15,810.0000	1.5810	4,990.0000	0.4990	(68.438)	0	0	0
2012/11/13	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	GOVI	02/05/2013	433.00	Call	GOVI	15,710.0000	1.5710	4,890.0000	0.4890	(68.873)	0	0	0
2012/11/13	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	GOVI	02/05/2013	433.01	Call	GOVI	15,610.0000	1.5610	4,790.0000	0.4790	(69.315)	0	0	0
2012/11/13	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/13	IGOV	07/02/2013			Index Future	194.1990	194.1990	194.2510	194.2510	0.027	0.0000	0.0000	609
2012/11/13	IGOV	02/05/2013			Index Future	196.6510	196.6510	196.7020	196.7020	0.026	0.0000	0.0000	0
2012/11/13	ILBI	07/02/2013			Index Future	517.7780	517.7780	517.7780	517.7780	0.000	0.0000	0.0000	169
2012/11/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/13	JBAF	21/11/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	0
2012/11/13	JBAF	19/12/2012			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	840
2012/11/13	JBAF	16/01/2013			Jibar Tradeable Future	4.9900	95.0100	5.0000	95.0000	0.200	0.0000	0.0000	0
2012/11/13	JBAF	20/02/2013			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	0
2012/11/13	JBAF	20/03/2013			Jibar Tradeable Future	4.9000	95.1000	4.9100	95.0900	0.204	0.0000	0.0000	1,000
2012/11/13	JBAF	17/04/2013			Jibar Tradeable Future	4.8900	95.1100	4.9000	95.1000	0.204	0.0000	0.0000	0
2012/11/13	JBAF	19/06/2013			Jibar Tradeable Future	4.8900	95.1100	4.8900	95.1100	0.000	0.0000	0.0000	500
2012/11/13	JBAF	18/09/2013			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	2,200
2012/11/13	JBAF	18/12/2013			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	1,500

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2012/11/13	JBAF	19/03/2014			Jibar Tradeable Future	5.1800	94.8200	5.1900	94.8100	0.193	0.0000	0.0000	800
2012/11/13	JBAF	18/06/2014			Jibar Tradeable Future	5.3300	94.6700	5.3400	94.6600	0.188	0.0000	0.0000	800
2012/11/13	JBAF	17/09/2014			Jibar Tradeable Future	5.4900	94.5100	5.5000	94.5000	0.182	0.0000	0.0000	0
2012/11/13	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/13	R023	07/02/2013			Bond Future	7.2011	107.4043	7.2340	107.1662	0.457	0.0000	0.0000	1,715
2012/11/13	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R023	07/02/2013	7.04	Put	Bond Future	1,174.4600	1.1745	1,412.5100	1.4125	20.269	0	0	0
2012/11/13	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R023	07/02/2013	7.05	Put	Bond Future	1,101.0400	1.1010	1,339.0900	1.3391	21.620	0	0	0
2012/11/13	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R023	07/02/2013	7.06	Put	Bond Future	1,027.6900	1.0277	1,265.7400	1.2657	23.164	0	0	0
2012/11/13	R023	02/05/2013			Bond Future	7.2614	104.8033	7.2980	104.5444	0.504	0.0000	0.0000	2
2012/11/13	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R023	02/05/2013	7.06	Put	Bond Future	1,440.1400	1.4401	1,698.9800	1.6990	17.973	0	0	0
2012/11/13	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R023	02/05/2013	7.04	Put	Bond Future	1,584.5200	1.5845	1,843.3600	1.8434	16.336	0	0	0
2012/11/13	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R023	02/05/2013	7.05	Put	Bond Future	1,512.3000	1.5123	1,771.1400	1.7711	17.116	0	0	0
2012/11/13	R023	01/08/2013			Bond Future	7.3321	106.1784	7.3646	105.9536	0.444	0.0000	0.0000	0
2012/11/13	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R023	01/08/2013	7.29	Put	Bond Future	291.4400	0.2914	516.2100	0.5162	77.124	0	0	0
2012/11/13	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R023	01/08/2013	7.30	Put	Bond Future	222.0700	0.2221	446.8400	0.4468	101.216	0	0	0
2012/11/13	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R023	01/08/2013	7.31	Put	Bond Future	152.7600	0.1528	377.5300	0.3775	147.139	0	0	0
2012/11/13	R157	07/02/2013			Bond Future	5.4928	124.6391	5.5062	124.6033	0.245	0.0000	0.0000	12,671
2012/11/13	R157	07/02/2013	6.28	Call	Bond Future	2,112.2900	2.1123	2,077.8700	2.0779	(1.630)	0	0	0
2012/11/13	R157	07/02/2013	6.28	Put	Bond Future	39.3200	0.0393	40.6600	0.0407	3.408	0	0	0
2012/11/13	R157	07/02/2013	6.50	Call	Bond Future	2,659.3200	2.6593	2,624.0500	2.6240	(1.326)	0	0	0
2012/11/13	R157	07/02/2013	6.50	Put	Bond Future	15.3300	0.0153	15.8200	0.0158	3.196	0	0	0
2012/11/13	R157	07/02/2013	6.70	Call	Bond Future	3,165.4300	3.1654	3,129.8400	3.1298	(1.124)	0	0	0
2012/11/13	R157	07/02/2013	6.70	Put	Bond Future	5.4300	0.0054	5.6000	0.0056	3.131	0	0	0
2012/11/13	R157	07/02/2013	6.75	Call	Bond Future	3,292.6600	3.2927	3,257.0200	3.2570	(1.082)	0	0	0
2012/11/13	R157	07/02/2013	6.75	Put	Bond Future	4.1200	0.0041	4.2400	0.0042	2.913	0	0	0
2012/11/13	R157	07/02/2013	6.80	Call	Bond Future	3,420.0000	3.4200	3,384.3300	3.3843	(1.043)	0	0	0
2012/11/13	R157	07/02/2013	6.80	Put	Bond Future	3.1000	0.0031	3.1900	0.0032	2.903	0	0	0
2012/11/13	R157	02/05/2013			Bond Future	5.5081	119.3599	5.5316	119.3031	0.426	0.0000	0.0000	141
2012/11/13	R157	02/05/2013	5.35	Call	Bond Future	506.8100	0.5068	481.7200	0.4817	(4.951)	0	0	0
2012/11/13	R157	02/05/2013	5.35	Put	Bond Future	890.6900	0.8907	922.4700	0.9225	3.568	0	0	0
2012/11/13	R157	02/05/2013	5.36	Call	Bond Future	517.1400	0.5171	491.7100	0.4917	(4.917)	0	0	0
2012/11/13	R157	02/05/2013	5.36	Put	Bond Future	876.6900	0.8767	908.1300	0.9081	3.586	0	0	0
2012/11/13	R157	02/05/2013	5.34	Call	Bond Future	496.6300	0.4966	471.8500	0.4719	(4.990)	0	0	0
2012/11/13	R157	02/05/2013	5.34	Put	Bond Future	904.8500	0.9048	936.9400	0.9369	3.546	0	0	0
2012/11/13	R157	07/11/2013			Bond Future	5.6535	115.6724	5.5841	115.8029	(1.227)	0.0000	0.0000	0
2012/11/13	R157	07/11/2013	5.61	Call	Bond Future	878.4200	0.8784	942.5500	0.9425	7.301	0	0	0

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2012/11/13	R157	07/11/2013	5.61	Put	Bond Future	960.2000	0.9602	893.8200	0.8938	(6.913)	0	0	0
2012/11/13	R157	07/11/2013	5.59	Call	Bond Future	860.4100	0.8604	923.6800	0.9237	7.353	0	0	0
2012/11/13	R157	07/11/2013	5.59	Put	Bond Future	979.8300	0.9798	912.5900	0.9126	(6.862)	0	0	0
2012/11/13	R157	07/11/2013	5.60	Call	Bond Future	869.3800	0.8694	933.0800	0.9331	7.327	0	0	0
2012/11/13	R157	07/11/2013	5.60	Put	Bond Future	969.9800	0.9700	903.1700	0.9032	(6.888)	0	0	0
2012/11/13	R186	07/02/2013			Bond Future	7.6806	125.2963	7.7337	124.7769	0.691	0.0000	0.0000	38,006
2012/11/13	R186	07/02/2013	7.00	Call	Bond Future	868.0200	0.8680	755.2100	0.7552	(12.996)	0	0	10,300
2012/11/13	R186	07/02/2013	7.00	Put	Bond Future	7,807.1400	7.8071	8,213.7600	8.2138	5.208	0	0	0
2012/11/13	R186	07/02/2013	7.25	Call	Bond Future	1,496.4500	1.4965	1,328.0300	1.3280	(11.255)	0	0	670
2012/11/13	R186	07/02/2013	7.25	Put	Bond Future	5,824.8400	5.8248	6,175.8500	6.1759	6.026	0	0	0
2012/11/13	R186	07/02/2013	7.50	Call	Bond Future	2,381.5100	2.3815	2,150.2500	2.1503	(9.711)	0	0	575
2012/11/13	R186	07/02/2013	7.50	Put	Bond Future	4,171.4000	4.1714	4,459.5700	4.4596	6.908	0	0	0
2012/11/13	R186	07/02/2013	8.32	Call	Bond Future	7,099.2700	7.0993	6,682.1300	6.6821	(5.876)	0	0	0
2012/11/13	R186	07/02/2013	8.32	Put	Bond Future	1,042.1800	1.0422	1,144.4700	1.1445	9.815	0	0	2,000
2012/11/13	R186	07/02/2013	8.50	Call	Bond Future	8,410.3000	8.4103	7,966.2100	7.9662	(5.280)	0	0	0
2012/11/13	R186	07/02/2013	8.50	Put	Bond Future	723.9500	0.7239	799.2900	0.7993	10.407	0	0	0
2012/11/13	R186	07/02/2013	7.75	Call	Bond Future	3,540.9700	3.5410	3,245.4600	3.2455	(8.345)	0	0	1,000
2012/11/13	R186	07/02/2013	7.75	Put	Bond Future	2,862.2900	2.8623	3,086.2100	3.0862	7.823	0	0	0
2012/11/13	R186	07/02/2013	8.00	Call	Bond Future	4,966.3000	4.9663	4,611.3200	4.6113	(7.148)	0	0	0
2012/11/13	R186	07/02/2013	8.00	Put	Bond Future	1,886.7900	1.8868	2,051.2400	2.0512	8.716	0	0	150
2012/11/13	R186	07/02/2013	8.55	Call	Bond Future	8,785.3400	8.7853	8,334.8000	8.3348	(5.128)	0	0	0
2012/11/13	R186	07/02/2013	8.55	Put	Bond Future	652.1200	0.6521	721.0100	0.7210	10.564	0	0	0
2012/11/13	R186	07/02/2013	8.45	Call	Bond Future	8,039.7700	8.0398	7,602.5900	7.6026	(5.438)	0	0	0
2012/11/13	R186	07/02/2013	8.45	Put	Bond Future	802.7600	0.8028	885.0100	0.8850	10.246	0	0	0
2012/11/13	R186	07/02/2013	8.47	Call	Bond Future	8,187.4200	8.1874	7,747.4200	7.7474	(5.374)	0	0	0
2012/11/13	R186	07/02/2013	8.47	Put	Bond Future	770.3800	0.7704	849.8100	0.8498	10.310	0	0	0
2012/11/13	R186	02/05/2013			Bond Future	7.7496	126.8273	7.8066	126.2801	0.736	0.0000	0.0000	12
2012/11/13	R186	02/05/2013	7.41	Call	Bond Future	3,069.5300	3.0695	2,842.1900	2.8422	(7.406)	0	0	0
2012/11/13	R186	02/05/2013	7.41	Put	Bond Future	6,401.3300	6.4013	6,721.1900	6.7212	4.997	0	0	0
2012/11/13	R186	02/05/2013	7.39	Call	Bond Future	2,994.5100	2.9945	2,770.9100	2.7709	(7.467)	0	0	0
2012/11/13	R186	02/05/2013	7.39	Put	Bond Future	6,526.4400	6.5264	6,850.0400	6.8500	4.958	0	0	0
2012/11/13	R186	02/05/2013	7.40	Call	Bond Future	3,031.8700	3.0319	2,806.4100	2.8064	(7.436)	0	0	0
2012/11/13	R186	02/05/2013	7.40	Put	Bond Future	6,463.6800	6.4637	6,785.4200	6.7854	4.978	0	0	0
2012/11/13	R186	07/11/2013			Bond Future	7.9345	124.7864	7.9744	124.4201	0.503	0.0000	0.0000	0
2012/11/13	R186	07/11/2013	8.15	Call	Bond Future	8,138.5200	8.1385	7,920.6000	7.9206	(2.678)	0	0	0
2012/11/13	R186	07/11/2013	8.15	Put	Bond Future	6,179.3800	6.1794	6,327.7500	6.3277	2.401	0	0	0
2012/11/13	R186	07/11/2013	8.16	Call	Bond Future	8,187.7800	8.1878	7,969.1400	7.9691	(2.670)	0	0	0
2012/11/13	R186	07/11/2013	8.16	Put	Bond Future	6,138.8200	6.1388	6,286.4700	6.2865	2.405	0	0	0
2012/11/13	R186	07/11/2013	8.75	Call	Bond Future	11,291.7500	11.2917	11,033.7900	11.0338	(2.284)	0	0	0
2012/11/13	R186	07/11/2013	8.75	Put	Bond Future	4,107.9300	4.1079	4,216.2600	4.2163	2.637	0	0	130
2012/11/13	R186	07/11/2013	8.14	Call	Bond Future	8,089.3800	8.0894	7,872.1900	7.8722	(2.685)	0	0	0
2012/11/13	R186	07/11/2013	8.14	Put	Bond Future	6,220.1600	6.2202	6,369.2600	6.3693	2.397	0	0	0
2012/11/13	R189	07/02/2013			Bond Future	216.4465	216.4465	216.4353	216.4353	(0.005)	0.0000	0.0000	154
2012/11/13	R189	07/02/2013	212.99	Call	Bond Future	3,456.5200	3.4565	3,445.2500	3.4452	(0.326)	0	0	0
2012/11/13	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R189	07/02/2013	213.00	Call	Bond Future	3,446.5200	3.4465	3,435.2500	3.4352	(0.327)	0	0	0

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2012/11/13	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R189	07/02/2013	213.01	Call	Bond Future	3,436.5200	3.4365	3,425.2500	3.4252	(0.328)	0	0	0
2012/11/13	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R197	07/02/2013			Bond Future	278.3269	278.3269	278.3162	278.3162	(0.004)	0.0000	0.0000	2,043
2012/11/13	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R197	07/02/2013	278.99	Put	Bond Future	663.1100	0.6631	673.7600	0.6738	1.606	0	0	0
2012/11/13	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R197	07/02/2013	279.00	Put	Bond Future	673.1100	0.6731	683.7600	0.6838	1.582	0	0	0
2012/11/13	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R197	07/02/2013	279.01	Put	Bond Future	683.1100	0.6831	693.7600	0.6938	1.559	0	0	0
2012/11/13	R197	02/05/2013			Bond Future	281.8401	281.8401	281.8278	281.8278	(0.004)	0.0000	0.0000	40
2012/11/13	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R197	02/05/2013	282.39	Put	Bond Future	549.8900	0.5499	562.1500	0.5622	2.230	0	0	0
2012/11/13	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R197	02/05/2013	282.40	Put	Bond Future	559.8900	0.5599	572.1500	0.5722	2.190	0	0	0
2012/11/13	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R197	02/05/2013	282.41	Put	Bond Future	569.8900	0.5699	582.1500	0.5822	2.151	0	0	0
2012/11/13	R201	07/02/2013			Bond Future	5.0304	107.7708	5.0526	107.7302	0.443	0.0000	0.0000	1,540
2012/11/13	R201	07/02/2013	4.98	Call	Bond Future	264.4500	0.2645	244.6800	0.2447	(7.476)	0	0	0
2012/11/13	R201	07/02/2013	4.98	Put	Bond Future	356.4500	0.3565	377.3100	0.3773	5.852	0	0	0
2012/11/13	R201	07/02/2013	5.60	Call	Bond Future	1,071.7300	1.0717	1,034.4600	1.0345	(3.478)	0	0	0
2012/11/13	R201	07/02/2013	5.60	Put	Bond Future	38.3700	0.0384	41.7300	0.0417	8.757	0	0	0
2012/11/13	R201	07/02/2013	6.20	Call	Bond Future	2,109.0600	2.1091	2,068.5800	2.0686	(1.919)	0	0	0
2012/11/13	R201	07/02/2013	6.20	Put	Bond Future	1.4500	0.0014	1.6000	0.0016	10.345	0	0	0
2012/11/13	R201	07/02/2013	6.25	Call	Bond Future	2,197.5000	2.1975	2,156.9800	2.1570	(1.844)	0	0	0
2012/11/13	R201	07/02/2013	6.25	Put	Bond Future	1.0200	0.0010	1.1300	0.0011	10.784	0	0	0
2012/11/13	R201	07/02/2013	6.30	Call	Bond Future	2,285.9700	2.2860	2,245.4100	2.2454	(1.774)	0	0	0
2012/11/13	R201	07/02/2013	6.30	Put	Bond Future	0.7200	0.0007	0.7900	0.0008	9.722	0	0	0
2012/11/13	R201	02/05/2013			Bond Future	4.9841	109.0877	5.0213	109.0281	0.747	0.0000	0.0000	4
2012/11/13	R201	02/05/2013	4.05	Call	Bond Future	17.0700	0.0171	14.2600	0.0143	(16.462)	0	0	0
2012/11/13	R201	02/05/2013	4.05	Put	Bond Future	1,528.6500	1.5287	1,585.4600	1.5855	3.716	0	0	0
2012/11/13	R201	02/05/2013	4.06	Call	Bond Future	17.9100	0.0179	14.9800	0.0150	(16.360)	0	0	0
2012/11/13	R201	02/05/2013	4.06	Put	Bond Future	1,513.1500	1.5131	1,569.8400	1.5698	3.746	0	0	0
2012/11/13	R201	02/05/2013	4.04	Call	Bond Future	16.2700	0.0163	13.5700	0.0136	(16.595)	0	0	0
2012/11/13	R201	02/05/2013	4.04	Put	Bond Future	1,544.1800	1.5442	1,601.1000	1.6011	3.686	0	0	0
2012/11/13	R201	07/11/2013			Bond Future	4.9511	107.4758	4.8532	107.5832	(1.975)	0.0000	0.0000	0
2012/11/13	R201	07/11/2013	4.80	Call	Bond Future	391.3000	0.3913	440.5000	0.4405	12.573	0	0	0
2012/11/13	R201	07/11/2013	4.80	Put	Bond Future	557.2500	0.5573	499.0500	0.4991	(10.444)	0	0	0
2012/11/13	R201	07/11/2013	4.81	Call	Bond Future	396.1800	0.3962	445.7800	0.4458	12.520	0	0	0
2012/11/13	R201	07/11/2013	4.81	Put	Bond Future	551.1300	0.5511	493.3300	0.4933	(10.488)	0	0	0
2012/11/13	R201	07/11/2013	4.79	Call	Bond Future	386.4600	0.3865	435.2600	0.4353	12.627	0	0	0
2012/11/13	R201	07/11/2013	4.79	Put	Bond Future	563.4100	0.5634	504.8100	0.5048	(10.401)	0	0	0
2012/11/13	R202	07/02/2013			Bond Future	209.0370	209.0370	209.0334	209.0334	(0.002)	0.0000	0.0000	51,694
2012/11/13	R202	07/02/2013	204.99	Call	Bond Future	4,047.0400	4.0470	4,043.4100	4.0434	(0.090)	0	0	0
2012/11/13	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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2012/11/13	R202	07/02/2013	205.00	Call	Bond Future	4,037.0400	4.0370	4,033.4100	4.0334	(0.090)	0	0	0
2012/11/13	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R202	07/02/2013	205.01	Call	Bond Future	4,027.0400	4.0270	4,023.4100	4.0234	(0.090)	0	0	0
2012/11/13	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R202	02/05/2013			Bond Future	211.6755	211.6755	211.6707	211.6707	(0.002)	0.0000	0.0000	1
2012/11/13	R202	02/05/2013	211.04	Call	Bond Future	635.5300	0.6355	630.6900	0.6307	(0.762)	0	0	0
2012/11/13	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R202	02/05/2013	211.05	Call	Bond Future	625.5300	0.6255	620.6900	0.6207	(0.774)	0	0	0
2012/11/13	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R202	02/05/2013	211.06	Call	Bond Future	615.5300	0.6155	610.6900	0.6107	(0.786)	0	0	0
2012/11/13	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R203	07/02/2013			Bond Future	5.9035	112.7176	5.9397	112.5662	0.613	0.0000	0.0000	15,064
2012/11/13	R203	07/02/2013	5.54	Call	Bond Future	369.5100	0.3695	327.2200	0.3272	(11.445)	0	0	10,000
2012/11/13	R203	07/02/2013	5.54	Put	Bond Future	1,905.2700	1.9053	2,014.3200	2.0143	5.724	0	0	0
2012/11/13	R203	07/02/2013	6.11	Call	Bond Future	1,451.4200	1.4514	1,350.5000	1.3505	(6.953)	0	0	12,600
2012/11/13	R203	07/02/2013	6.11	Put	Bond Future	590.6700	0.5907	641.0900	0.6411	8.536	0	0	3,254
2012/11/13	R203	07/02/2013	6.45	Call	Bond Future	2,493.4500	2.4934	2,365.8600	2.3659	(5.117)	0	0	0
2012/11/13	R203	07/02/2013	6.45	Put	Bond Future	233.3200	0.2333	257.0700	0.2571	10.179	0	0	0
2012/11/13	R203	07/02/2013	6.55	Call	Bond Future	2,839.1800	2.8392	2,706.0900	2.7061	(4.688)	0	0	0
2012/11/13	R203	07/02/2013	6.55	Put	Bond Future	171.6800	0.1717	189.9300	0.1899	10.630	0	0	0
2012/11/13	R203	07/02/2013	6.65	Call	Bond Future	3,197.6000	3.1976	3,060.0400	3.0600	(4.302)	0	0	0
2012/11/13	R203	07/02/2013	6.65	Put	Bond Future	124.6200	0.1246	138.4000	0.1384	11.058	0	0	30,250
2012/11/13	R203	07/02/2013	6.94	Call	Bond Future	4,283.6000	4.2836	4,137.7800	4.1378	(3.404)	0	0	0
2012/11/13	R203	07/02/2013	6.94	Put	Bond Future	45.3500	0.0454	50.8700	0.0509	12.172	0	0	0
2012/11/13	R203	07/02/2013	7.15	Call	Bond Future	5,091.4500	5.0914	4,942.6000	4.9426	(2.924)	0	0	0
2012/11/13	R203	07/02/2013	7.15	Put	Bond Future	19.1400	0.0191	21.6300	0.0216	13.009	0	0	0
2012/11/13	R203	07/02/2013	6.50	Call	Bond Future	2,664.4400	2.6644	2,533.9600	2.5340	(4.897)	0	0	0
2012/11/13	R203	07/02/2013	6.50	Put	Bond Future	200.3900	0.2004	221.2500	0.2213	10.410	0	0	0
2012/11/13	R203	02/05/2013			Bond Future	5.9376	109.9381	5.9808	109.7659	0.727	0.0000	0.0000	22
2012/11/13	R203	02/05/2013	5.90	Call	Bond Future	1,211.4400	1.2114	1,125.6600	1.1257	(7.081)	0	0	0
2012/11/13	R203	02/05/2013	5.90	Put	Bond Future	1,361.5100	1.3615	1,447.8600	1.4479	6.342	0	0	0
2012/11/13	R203	02/05/2013	5.91	Call	Bond Future	1,230.8500	1.2308	1,144.2100	1.1442	(7.039)	0	0	0
2012/11/13	R203	02/05/2013	5.91	Put	Bond Future	1,340.9600	1.3410	1,426.4500	1.4265	6.375	0	0	0
2012/11/13	R203	02/05/2013	5.89	Call	Bond Future	1,192.2300	1.1922	1,107.3000	1.1073	(7.124)	0	0	0
2012/11/13	R203	02/05/2013	5.89	Put	Bond Future	1,382.2800	1.3823	1,469.4800	1.4695	6.308	0	0	0
2012/11/13	R203	07/11/2013			Bond Future	6.0767	108.6527	6.0778	108.6489	0.017	0.0000	0.0000	0
2012/11/13	R203	07/11/2013	6.00	Call	Bond Future	1,841.2100	1.8412	1,836.6500	1.8366	(0.248)	0	0	0
2012/11/13	R203	07/11/2013	6.00	Put	Bond Future	2,112.5300	2.1125	2,111.7100	2.1117	(0.039)	0	0	0
2012/11/13	R203	07/11/2013	6.01	Call	Bond Future	1,858.7300	1.8587	1,854.1600	1.8542	(0.246)	0	0	0
2012/11/13	R203	07/11/2013	6.01	Put	Bond Future	2,094.6400	2.0946	2,093.8100	2.0938	(0.040)	0	0	0
2012/11/13	R203	07/11/2013	5.99	Call	Bond Future	1,824.2100	1.8242	1,819.6600	1.8197	(0.249)	0	0	0
2012/11/13	R203	07/11/2013	5.99	Put	Bond Future	2,130.9600	2.1310	2,130.1500	2.1301	(0.038)	0	0	0
2012/11/13	R204	07/02/2013			Bond Future	6.1884	109.9373	6.2285	109.7326	0.648	0.0000	0.0000	11,672
2012/11/13	R204	07/02/2013	7.29	Call	Bond Future	5,515.9500	5.5160	5,319.2800	5.3193	(3.565)	0	0	0
2012/11/13	R204	07/02/2013	7.29	Put	Bond Future	63.7500	0.0638	71.7000	0.0717	12.471	0	0	0
2012/11/13	R204	07/02/2013	7.45	Call	Bond Future	6,250.5400	6.2505	6,050.5000	6.0505	(3.200)	0	0	0

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2012/11/13	R204	07/02/2013	7.45	Put	Bond Future	34.6600		0.0347	39.2400	0.0392	13.214	0	0	0
2012/11/13	R204	07/02/2013	7.95	Call	Bond Future	8,561.8300		8.5618	8,357.7900	8.3578	(2.383)	0	0	0
2012/11/13	R204	07/02/2013	7.95	Put	Bond Future	3.8200		0.0038	4.4000	0.0044	15.183	0	0	0
2012/11/13	R204	07/02/2013	8.00	Call	Bond Future	8,791.5600		8.7916	8,587.4000	8.5874	(2.322)	0	0	0
2012/11/13	R204	07/02/2013	8.00	Put	Bond Future	2.9900		0.0030	3.4500	0.0035	15.385	0	0	0
2012/11/13	R204	07/02/2013	8.05	Call	Bond Future	9,020.8100		9.0208	8,816.5600	8.8166	(2.264)	0	0	0
2012/11/13	R204	07/02/2013	8.05	Put	Bond Future	2.3200		0.0023	2.6900	0.0027	15.948	0	0	0
2012/11/13	R204	02/05/2013			Bond Future	6.2318		111.2806	6.2778	111.0546	0.738	0.0000	0.0000	24
2012/11/13	R204	02/05/2013	6.30	Call	Bond Future	1,997.5000		1.9975	1,872.9500	1.8729	(6.235)	0	0	0
2012/11/13	R204	02/05/2013	6.30	Put	Bond Future	1,662.6200		1.6626	1,764.0600	1.7641	6.101	0	0	0
2012/11/13	R204	02/05/2013	6.31	Call	Bond Future	2,024.0300		2.0240	1,898.5100	1.8985	(6.201)	0	0	0
2012/11/13	R204	02/05/2013	6.31	Put	Bond Future	1,640.1700		1.6402	1,740.6400	1.7406	6.126	0	0	0
2012/11/13	R204	02/05/2013	6.29	Call	Bond Future	1,971.1600		1.9712	1,847.5800	1.8476	(6.269)	0	0	0
2012/11/13	R204	02/05/2013	6.29	Put	Bond Future	1,685.2900		1.6853	1,787.7000	1.7877	6.077	0	0	0
2012/11/13	R204	07/11/2013			Bond Future	6.3788		110.1090	6.3922	110.0490	0.210	0.0000	0.0000	0
2012/11/13	R204	07/11/2013	6.30	Call	Bond Future	2,620.8900		2.6209	2,587.5400	2.5875	(1.272)	0	0	0
2012/11/13	R204	07/11/2013	6.30	Put	Bond Future	2,974.8200		2.9748	3,001.5200	3.0015	0.898	0	0	0
2012/11/13	R204	07/11/2013	6.31	Call	Bond Future	2,643.2800		2.6433	2,609.7700	2.6098	(1.268)	0	0	0
2012/11/13	R204	07/11/2013	6.31	Put	Bond Future	2,952.2100		2.9522	2,978.7500	2.9788	0.899	0	0	0
2012/11/13	R204	07/11/2013	7.00	Call	Bond Future	4,432.8900		4.4329	4,389.5800	4.3896	(0.977)	0	0	0
2012/11/13	R204	07/11/2013	7.00	Put	Bond Future	1,692.1100		1.6921	1,708.8500	1.7088	0.989	0	0	180
2012/11/13	R204	07/11/2013	6.29	Call	Bond Future	2,598.6000		2.5986	2,565.4100	2.5654	(1.277)	0	0	0
2012/11/13	R204	07/11/2013	6.29	Put	Bond Future	2,997.5500		2.9975	3,024.4100	3.0244	0.896	0	0	0
2012/11/13	R206	07/02/2013			Bond Future	4.9992		102.8019	5.0330	102.7713	0.676	0.0000	0.0000	1,120
2012/11/13	R206	07/02/2013	4.76	Call	Bond Future	110.2000		0.1102	99.3000	0.0993	(9.891)	0	0	0
2012/11/13	R206	07/02/2013	4.76	Put	Bond Future	327.6600		0.3277	347.3900	0.3474	6.021	0	0	0
2012/11/13	R206	07/02/2013	5.00	Call	Bond Future	200.5700		0.2006	184.4300	0.1844	(8.047)	0	0	0
2012/11/13	R206	07/02/2013	5.00	Put	Bond Future	199.8800		0.1999	214.3700	0.2144	7.249	0	0	0
2012/11/13	R206	07/02/2013	5.95	Call	Bond Future	865.9600		0.8660	836.4500	0.8364	(3.408)	0	0	0
2012/11/13	R206	07/02/2013	5.95	Put	Bond Future	8.8100		0.0088	9.9300	0.0099	12.713	0	0	0
2012/11/13	R206	07/02/2013	6.00	Call	Bond Future	908.9600		0.9090	879.2300	0.8792	(3.271)	0	0	0
2012/11/13	R206	07/02/2013	6.00	Put	Bond Future	7.0500		0.0071	7.9500	0.0080	12.766	0	0	0
2012/11/13	R206	07/02/2013	6.05	Call	Bond Future	952.2500		0.9522	922.3500	0.9223	(3.140)	0	0	0
2012/11/13	R206	07/02/2013	6.05	Put	Bond Future	5.6000		0.0056	6.3300	0.0063	13.036	0	0	0
2012/11/13	R206	02/05/2013			Bond Future	4.8946		104.0580	4.9659	104.0093	1.456	0.0000	0.0000	23
2012/11/13	R206	02/05/2013	3.40	Call	Bond Future	24.0500		0.0240	20.3400	0.0203	(15.426)	0	0	0
2012/11/13	R206	02/05/2013	3.40	Put	Bond Future	1,054.2700		1.0543	1,099.2300	1.0992	4.265	0	0	0
2012/11/13	R206	02/05/2013	3.41	Call	Bond Future	24.5800		0.0246	20.7900	0.0208	(15.419)	0	0	0
2012/11/13	R206	02/05/2013	3.41	Put	Bond Future	1,047.8500		1.0478	1,092.7300	1.0927	4.283	0	0	0
2012/11/13	R206	02/05/2013	3.39	Call	Bond Future	23.5400		0.0235	19.8900	0.0199	(15.506)	0	0	0
2012/11/13	R206	02/05/2013	3.39	Put	Bond Future	1,060.7100		1.0607	1,105.7300	1.1057	4.244	0	0	0
2012/11/13	R206	07/11/2013			Bond Future	4.3478		102.9650	3.7244	103.0768	(14.338)	0.0000	0.0000	0
2012/11/13	R206	07/11/2013	4.30	Call	Bond Future	403.6900		0.4037	461.3200	0.4613	14.276	0	0	0
2012/11/13	R206	07/11/2013	4.30	Put	Bond Future	412.2600		0.4123	358.0700	0.3581	(13.145)	0	0	0
2012/11/13	R206	07/11/2013	4.31	Call	Bond Future	404.5800		0.4046	462.2900	0.4623	14.264	0	0	0
2012/11/13	R206	07/11/2013	4.31	Put	Bond Future	411.3600		0.4114	357.2500	0.3573	(13.154)	0	0	0
2012/11/13	R206	07/11/2013	4.29	Call	Bond Future	402.8000		0.4028	460.3500	0.4603	14.287	0	0	0

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2012/11/13	R206	07/11/2013	4.29	Put	Bond Future	413.1700	0.4132	358.9000	0.3589	(13.135)	0	0	0
2012/11/13	R207	07/02/2013			Bond Future	6.4951	104.7090	6.5240	104.5461	0.444	0.0000	0.0000	6,841
2012/11/13	R207	07/02/2013	7.66	Call	Bond Future	6,402.3000	6.4023	6,244.9000	6.2449	(2.458)	0	0	0
2012/11/13	R207	07/02/2013	7.66	Put	Bond Future	73.7100	0.0737	79.1400	0.0791	7.367	0	0	0
2012/11/13	R207	07/02/2013	7.80	Call	Bond Future	7,101.5100	7.1015	6,942.0700	6.9421	(2.245)	0	0	0
2012/11/13	R207	07/02/2013	7.80	Put	Bond Future	44.6400	0.0446	48.0300	0.0480	7.594	0	0	0
2012/11/13	R207	07/02/2013	8.20	Call	Bond Future	9,110.0000	9.1100	8,947.9000	8.9479	(1.779)	0	0	0
2012/11/13	R207	07/02/2013	8.20	Put	Bond Future	8.9500	0.0090	9.6800	0.0097	8.156	0	0	0
2012/11/13	R207	07/02/2013	8.25	Call	Bond Future	9,360.0000	9.3600	9,197.7600	9.1978	(1.733)	0	0	0
2012/11/13	R207	07/02/2013	8.25	Put	Bond Future	7.1900	0.0072	7.7800	0.0078	8.206	0	0	0
2012/11/13	R207	07/02/2013	8.30	Call	Bond Future	9,609.5000	9.6095	9,447.1400	9.4471	(1.690)	0	0	0
2012/11/13	R207	07/02/2013	8.30	Put	Bond Future	5.7500	0.0057	6.2200	0.0062	8.174	0	0	0
2012/11/13	R207	02/05/2013			Bond Future	6.5471	105.9884	6.5806	105.8056	0.511	0.0000	0.0000	0
2012/11/13	R207	02/05/2013	6.45	Call	Bond Future	1,876.2800	1.8763	1,785.4100	1.7854	(4.843)	0	0	0
2012/11/13	R207	02/05/2013	6.45	Put	Bond Future	2,409.5500	2.4096	2,501.4300	2.5014	3.813	0	0	0
2012/11/13	R207	02/05/2013	6.46	Call	Bond Future	1,901.7600	1.9018	1,810.1300	1.8101	(4.818)	0	0	0
2012/11/13	R207	02/05/2013	6.46	Put	Bond Future	2,379.9800	2.3800	2,471.1000	2.4711	3.829	0	0	0
2012/11/13	R207	02/05/2013	6.44	Call	Bond Future	1,851.0100	1.8510	1,760.8900	1.7609	(4.869)	0	0	0
2012/11/13	R207	02/05/2013	6.44	Put	Bond Future	2,439.3700	2.4394	2,532.0000	2.5320	3.797	0	0	0
2012/11/13	R207	07/11/2013			Bond Future	6.7042	105.0731	6.7088	105.0501	0.068	0.0000	0.0000	0
2012/11/13	R207	07/11/2013	6.70	Call	Bond Future	3,232.6300	3.2326	3,216.3200	3.2163	(0.505)	0	0	0
2012/11/13	R207	07/11/2013	6.70	Put	Bond Future	3,254.0900	3.2541	3,260.7500	3.2607	0.205	0	0	0
2012/11/13	R207	07/11/2013	6.71	Call	Bond Future	3,258.0500	3.2581	3,241.6800	3.2417	(0.502)	0	0	0
2012/11/13	R207	07/11/2013	6.71	Put	Bond Future	3,228.7900	3.2288	3,235.3900	3.2354	0.204	0	0	0
2012/11/13	R207	07/11/2013	6.69	Call	Bond Future	3,207.3100	3.2073	3,191.0600	3.1911	(0.507)	0	0	0
2012/11/13	R207	07/11/2013	6.69	Put	Bond Future	3,279.5300	3.2795	3,286.2500	3.2863	0.205	0	0	0
2012/11/13	R208	07/02/2013			Bond Future	6.6721	102.9759	6.7107	102.7357	0.580	0.0000	0.0000	20,445
2012/11/13	R208	07/02/2013	8.00	Call	Bond Future	7,912.4200	7.9124	7,678.7400	7.6787	(2.953)	0	0	0
2012/11/13	R208	07/02/2013	8.00	Put	Bond Future	60.5300	0.0605	66.9700	0.0670	10.639	0	0	0
2012/11/13	R208	07/02/2013	8.05	Call	Bond Future	8,183.2400	8.1832	7,948.6100	7.9486	(2.867)	0	0	0
2012/11/13	R208	07/02/2013	8.05	Put	Bond Future	50.9000	0.0509	56.3900	0.0564	10.786	0	0	0
2012/11/13	R208	07/02/2013	8.83	Call	Bond Future	12,375.1700	12.3752	12,135.3200	12.1353	(1.938)	0	0	0
2012/11/13	R208	07/02/2013	8.83	Put	Bond Future	2.1400	0.0021	2.4100	0.0024	12.617	0	0	0
2012/11/13	R208	07/02/2013	6.00	Call	Bond Future	349.0300	0.3490	306.3600	0.3064	(12.225)	0	0	12,250
2012/11/13	R208	07/02/2013	6.00	Put	Bond Future	4,636.6800	4.6367	4,834.1300	4.8341	4.258	0	0	0
2012/11/13	R208	07/02/2013	7.78	Call	Bond Future	6,729.7100	6.7297	6,501.9700	6.5020	(3.384)	0	0	0
2012/11/13	R208	07/02/2013	7.78	Put	Bond Future	124.4900	0.1245	136.8700	0.1369	9.945	0	0	0
2012/11/13	R208	07/02/2013	7.85	Call	Bond Future	7,103.8300	7.1038	6,873.8500	6.8738	(3.237)	0	0	0
2012/11/13	R208	07/02/2013	7.85	Put	Bond Future	99.6900	0.0997	109.8300	0.1098	10.172	0	0	0
2012/11/13	R208	07/02/2013	7.95	Call	Bond Future	7,642.1100	7.6421	7,409.5100	7.4095	(3.044)	0	0	0
2012/11/13	R208	07/02/2013	7.95	Put	Bond Future	71.7300	0.0717	79.2500	0.0792	10.484	0	0	0
2012/11/13	R208	02/05/2013			Bond Future	6.7223	100.8409	6.7654	100.5805	0.640	0.0000	0.0000	47
2012/11/13	R208	02/05/2013	6.66	Call	Bond Future	2,261.4900	2.2615	2,129.6300	2.1296	(5.831)	0	0	0
2012/11/13	R208	02/05/2013	6.66	Put	Bond Future	2,639.9900	2.6400	2,768.5700	2.7686	4.870	0	0	0
2012/11/13	R208	02/05/2013	6.64	Call	Bond Future	2,204.4200	2.2044	2,074.6300	2.0746	(5.888)	0	0	0
2012/11/13	R208	02/05/2013	6.64	Put	Bond Future	2,704.7600	2.7048	2,835.4100	2.8354	4.830	0	0	0

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2012/11/13	R208	02/05/2013	6.65	Call	Bond Future	2,232.8500	2.2328	2,102.0200	2.1020	(5.859)	0	0	0
2012/11/13	R208	02/05/2013	6.65	Put	Bond Future	2,672.2400	2.6722	2,801.8500	2.8019	4.850	0	0	0
2012/11/13	R208	07/11/2013			Bond Future	6.8735	100.0813	6.8926	99.9727	0.278	0.0000	0.0000	0
2012/11/13	R208	07/11/2013	6.81	Call	Bond Future	3,662.2000	3.6622	3,602.3800	3.6024	(1.633)	0	0	0
2012/11/13	R208	07/11/2013	6.81	Put	Bond Future	4,024.5100	4.0245	4,073.2600	4.0733	1.211	0	0	0
2012/11/13	R208	07/11/2013	7.50	Call	Bond Future	5,862.2500	5.8623	5,785.9000	5.7859	(1.302)	0	0	0
2012/11/13	R208	07/11/2013	7.50	Put	Bond Future	2,374.2300	2.3742	2,406.4500	2.4065	1.357	0	0	230
2012/11/13	R208	07/11/2013	6.79	Call	Bond Future	3,607.5800	3.6076	3,548.2800	3.5483	(1.644)	0	0	0
2012/11/13	R208	07/11/2013	6.79	Put	Bond Future	4,084.3000	4.0843	4,133.5700	4.1336	1.206	0	0	0
2012/11/13	R208	07/11/2013	6.80	Call	Bond Future	3,634.8300	3.6348	3,575.2700	3.5753	(1.639)	0	0	0
2012/11/13	R208	07/11/2013	6.80	Put	Bond Future	4,054.3200	4.0543	4,103.3300	4.1033	1.209	0	0	0
2012/11/13	R209	07/02/2013			Bond Future	8.4296	80.2794	8.4972	79.7182	0.802	0.0000	0.0000	11,552
2012/11/13	R209	07/02/2013	8.63	Call	Bond Future	3,378.1400	3.3781	3,026.1300	3.0261	(10.420)	0	0	0
2012/11/13	R209	07/02/2013	8.63	Put	Bond Future	1,733.1300	1.7331	1,942.2700	1.9423	12.067	0	0	11,000
2012/11/13	R209	07/02/2013	8.83	Call	Bond Future	4,406.2900	4.4063	4,001.7800	4.0018	(9.180)	0	0	0
2012/11/13	R209	07/02/2013	8.83	Put	Bond Future	1,173.5600	1.1736	1,330.2000	1.3302	13.347	0	0	14,000
2012/11/13	R209	07/02/2013	8.95	Call	Bond Future	5,074.6400	5.0746	4,642.5700	4.6426	(8.514)	0	0	0
2012/11/13	R209	07/02/2013	8.95	Put	Bond Future	914.1200	0.9141	1,043.2000	1.0432	14.121	0	0	0
2012/11/13	R209	07/02/2013	9.06	Call	Bond Future	5,714.6800	5.7147	5,260.2300	5.2602	(7.952)	0	0	0
2012/11/13	R209	07/02/2013	9.06	Put	Bond Future	719.5900	0.7196	826.2900	0.8263	14.828	0	0	0
2012/11/13	R209	07/02/2013	9.10	Call	Bond Future	5,952.8800	5.9529	5,490.9800	5.4910	(7.759)	0	0	0
2012/11/13	R209	07/02/2013	9.10	Put	Bond Future	658.0200	0.6580	757.2700	0.7573	15.083	0	0	0
2012/11/13	R209	07/02/2013	9.00	Call	Bond Future	5,362.6400	5.3626	4,920.0400	4.9200	(8.253)	0	0	0
2012/11/13	R209	07/02/2013	9.00	Put	Bond Future	820.9000	0.8209	939.4500	0.9394	14.441	0	0	0
2012/11/13	R209	07/02/2013	9.05	Call	Bond Future	5,655.5300	5.6555	5,203.0000	5.2030	(8.002)	0	0	0
2012/11/13	R209	07/02/2013	9.05	Put	Bond Future	735.6900	0.7357	844.3100	0.8443	14.764	0	0	0
2012/11/13	R209	02/05/2013			Bond Future	8.4960	78.1186	8.5670	77.5370	0.836	0.0000	0.0000	33
2012/11/13	R209	02/05/2013	8.01	Call	Bond Future	2,531.3900	2.5314	2,308.2200	2.3082	(8.816)	0	0	0
2012/11/13	R209	02/05/2013	8.01	Put	Bond Future	6,700.0100	6.7000	7,058.3900	7.0584	5.349	0	0	0
2012/11/13	R209	02/05/2013	7.99	Call	Bond Future	2,472.1600	2.4722	2,252.6200	2.2526	(8.880)	0	0	0
2012/11/13	R209	02/05/2013	7.99	Put	Bond Future	6,819.6900	6.8197	7,181.7000	7.1817	5.308	0	0	0
2012/11/13	R209	02/05/2013	8.00	Call	Bond Future	2,501.6700	2.5017	2,280.3100	2.2803	(8.848)	0	0	0
2012/11/13	R209	02/05/2013	8.00	Put	Bond Future	6,759.6700	6.7597	7,119.8600	7.1199	5.329	0	0	0
2012/11/13	R209	07/11/2013			Bond Future	8.6668	77.0160	8.7266	76.5418	0.690	0.0000	0.0000	0
2012/11/13	R209	07/11/2013	8.81	Call	Bond Future	7,293.0700	7.2931	7,015.9900	7.0160	(3.799)	0	0	0
2012/11/13	R209	07/11/2013	8.81	Put	Bond Future	6,164.5600	6.1646	6,361.6600	6.3617	3.197	0	0	0
2012/11/13	R209	07/11/2013	9.50	Call	Bond Future	10,217.2500	10.2173	9,885.5300	9.8855	(3.247)	0	0	0
2012/11/13	R209	07/11/2013	9.50	Put	Bond Future	4,001.3800	4.0014	4,143.8400	4.1438	3.560	0	0	180
2012/11/13	R209	07/11/2013	8.79	Call	Bond Future	7,213.2300	7.2132	6,937.8800	6.9379	(3.817)	0	0	0
2012/11/13	R209	07/11/2013	8.79	Put	Bond Future	6,240.7600	6.2408	6,439.5900	6.4396	3.186	0	0	0
2012/11/13	R209	07/11/2013	8.80	Call	Bond Future	7,253.1100	7.2531	6,976.8900	6.9769	(3.808)	0	0	0
2012/11/13	R209	07/11/2013	8.80	Put	Bond Future	6,202.5600	6.2026	6,400.5200	6.4005	3.192	0	0	0
2012/11/13	R210	07/02/2013			Bond Future	160.3308	160.3308	160.5338	160.5338	0.127	0.0000	0.0000	1,264
2012/11/13	R210	07/02/2013	156.99	Call	Bond Future	3,340.8400	3.3408	3,543.8000	3.5438	6.075	0	0	0
2012/11/13	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R210	07/02/2013	157.00	Call	Bond Future	3,330.8400	3.3308	3,533.8000	3.5338	6.093	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
2012/11/13	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R210	07/02/2013	157.01	Call	Bond Future	3,320.8400	3.3208	3,523.8000	3.5238	6.112	0	0	0
2012/11/13	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R210	02/05/2013			Bond Future	160.5064	160.5064	160.7070	160.7070	0.125	0.0000	0.0000	7
2012/11/13	R210	02/05/2013	161.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R210	02/05/2013	161.14	Put	Bond Future	633.6200	0.6336	432.9500	0.4330	(31.670)	0	0	0
2012/11/13	R210	02/05/2013	161.15	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R210	02/05/2013	161.15	Put	Bond Future	643.6200	0.6436	442.9500	0.4430	(31.178)	0	0	0
2012/11/13	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R210	02/05/2013	161.16	Put	Bond Future	653.6200	0.6536	452.9500	0.4530	(30.701)	0	0	0
2012/11/13	R211	07/02/2013			Bond Future	124.2484	124.2484	124.2370	124.2370	(0.009)	0.0000	0.0000	703
2012/11/13	R211	07/02/2013	122.99	Call	Bond Future	1,258.4100	1.2584	1,246.9800	1.2470	(0.908)	0	0	0
2012/11/13	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R211	07/02/2013	123.00	Call	Bond Future	1,248.4100	1.2484	1,236.9800	1.2370	(0.916)	0	0	0
2012/11/13	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R211	07/02/2013	123.01	Call	Bond Future	1,238.4100	1.2384	1,226.9800	1.2270	(0.923)	0	0	0
2012/11/13	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R211	02/05/2013			Bond Future	125.8167	125.8167	125.8046	125.8046	(0.010)	0.0000	0.0000	7
2012/11/13	R211	02/05/2013	125.69	Call	Bond Future	126.6800	0.1267	114.5600	0.1146	(9.567)	0	0	0
2012/11/13	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R211	02/05/2013	125.70	Call	Bond Future	116.6800	0.1167	104.5600	0.1046	(10.387)	0	0	0
2012/11/13	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R211	02/05/2013	125.71	Call	Bond Future	106.6800	0.1067	94.5600	0.0946	(11.361)	0	0	0
2012/11/13	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R212	07/02/2013			Bond Future	129.4565	129.4565	129.5547	129.5547	0.076	0.0000	0.0000	3,165
2012/11/13	R212	07/02/2013	128.99	Call	Bond Future	466.5100	0.4665	564.7400	0.5647	21.056	0	0	0
2012/11/13	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R212	07/02/2013	129.00	Call	Bond Future	456.5100	0.4565	554.7400	0.5547	21.518	0	0	0
2012/11/13	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R212	07/02/2013	129.01	Call	Bond Future	446.5100	0.4465	544.7400	0.5447	22.000	0	0	0
2012/11/13	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R212	02/05/2013			Bond Future	131.0906	131.0906	131.1894	131.1894	0.075	0.0000	0.0000	11
2012/11/13	R212	02/05/2013	131.09	Call	Bond Future	0.6200	0.0006	99.3900	0.0994	15930.645	0	0	0
2012/11/13	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R212	02/05/2013	131.10	Call	Bond Future	0.0000	0.0000	89.3900	0.0894	100.000	0	0	0
2012/11/13	R212	02/05/2013	131.10	Put	Bond Future	9.3800	0.0094	0.0000	0.0000	(100.000)	0	0	0
2012/11/13	R212	02/05/2013	131.11	Call	Bond Future	0.0000	0.0000	79.3900	0.0794	100.000	0	0	0
2012/11/13	R212	02/05/2013	131.11	Put	Bond Future	19.3800	0.0194	0.0000	0.0000	(100.000)	0	0	0
2012/11/13	R213	07/02/2013			Bond Future	8.2339	91.6933	8.2813	91.2913	0.575	0.0000	0.0000	7,154
2012/11/13	R213	07/02/2013	8.90	Call	Bond Future	6,311.4900	6.3115	5,984.2100	5.9842	(5.185)	0	0	0
2012/11/13	R213	07/02/2013	8.90	Put	Bond Future	890.2200	0.8902	965.0300	0.9650	8.404	0	0	0
2012/11/13	R213	07/02/2013	8.95	Call	Bond Future	6,614.8500	6.6149	6,281.6500	6.2816	(5.037)	0	0	0
2012/11/13	R213	07/02/2013	8.95	Put	Bond Future	806.5200	0.8065	875.4100	0.8754	8.542	0	0	0
2012/11/13	R213	07/02/2013	9.00	Call	Bond Future	6,922.2300	6.9222	6,583.4400	6.5834	(4.894)	0	0	0
2012/11/13	R213	07/02/2013	9.00	Put	Bond Future	729.5100	0.7295	792.8100	0.7928	8.677	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
2012/11/13	R213	07/02/2013	9.05	Call	Bond Future	7,233.0400	7.2330	6,889.0000	6.8890	(4.757)	0	0	0
2012/11/13	R213	07/02/2013	9.05	Put	Bond Future	658.5700	0.6586	716.6200	0.7166	8.815	0	0	0
2012/11/13	R213	02/05/2013			Bond Future	8.3016	89.2791	8.3520	88.8569	0.607	0.0000	0.0000	5
2012/11/13	R213	02/05/2013	7.86	Call	Bond Future	2,612.2800	2.6123	2,442.7500	2.4428	(6.490)	0	0	0
2012/11/13	R213	02/05/2013	7.86	Put	Bond Future	6,440.1500	6.4401	6,692.8800	6.6929	3.924	0	0	0
2012/11/13	R213	02/05/2013	7.84	Call	Bond Future	2,550.4000	2.5504	2,383.6000	2.3836	(6.540)	0	0	0
2012/11/13	R213	02/05/2013	7.84	Put	Bond Future	6,557.2900	6.5573	6,812.7500	6.8127	3.896	0	0	0
2012/11/13	R213	02/05/2013	7.85	Call	Bond Future	2,581.2200	2.5812	2,413.0600	2.4131	(6.515)	0	0	0
2012/11/13	R213	02/05/2013	7.85	Put	Bond Future	6,498.5400	6.4985	6,752.6400	6.7526	3.910	0	0	0
2012/11/13	R213	07/11/2013			Bond Future	8.4817	88.0765	8.5180	87.7828	0.428	0.0000	0.0000	0
2012/11/13	R213	07/11/2013	8.61	Call	Bond Future	7,020.5400	7.0205	6,847.5100	6.8475	(2.465)	0	0	0
2012/11/13	R213	07/11/2013	8.61	Put	Bond Future	5,989.0800	5.9891	6,109.7600	6.1098	2.015	0	0	0
2012/11/13	R213	07/11/2013	8.59	Call	Bond Future	6,938.8000	6.9388	6,766.9100	6.7669	(2.477)	0	0	0
2012/11/13	R213	07/11/2013	8.59	Put	Bond Future	6,066.9400	6.0669	6,188.7600	6.1888	2.008	0	0	0
2012/11/13	R213	07/11/2013	8.60	Call	Bond Future	6,979.6200	6.9796	6,807.1600	6.8072	(2.471)	0	0	0
2012/11/13	R213	07/11/2013	8.60	Put	Bond Future	6,027.9000	6.0279	6,149.1500	6.1491	2.011	0	0	0
2012/11/13	R214	07/02/2013			Bond Future	8.4539	82.1115	8.5215	81.5193	0.800	0.0000	0.0000	1,714
2012/11/13	R214	07/02/2013	8.59	Call	Bond Future	1,184.6800	1.1847	592.4200	0.5924	(49.993)	0	0	0
2012/11/13	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R214	07/02/2013	8.60	Call	Bond Future	1,270.5600	1.2706	678.3000	0.6783	(46.614)	0	0	0
2012/11/13	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/13	R214	07/02/2013	8.61	Call	Bond Future	1,356.2700	1.3563	764.0100	0.7640	(43.668)	0	0	0
2012/11/13	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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