



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 07/11/2012 to 07/11/2012

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
2012/11/07	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	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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2012/11/07	2025	07/02/2013			Bond Future	111.5727	111.5727	111.5618	111.5618	(0.010)	0.0000	0.0000	0
2012/11/07	2025	07/02/2013	110.99	Call	Bond Future	582.6900	0.5827	571.8300	0.5718	(1.864)	0	0	0
2012/11/07	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	2025	07/02/2013	111.00	Call	Bond Future	572.6900	0.5727	561.8300	0.5618	(1.896)	0	0	0
2012/11/07	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	2025	07/02/2013	111.01	Call	Bond Future	562.6900	0.5627	551.8300	0.5518	(1.930)	0	0	0
2012/11/07	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	2038	07/02/2013			Bond Future	109.7765	109.7765	109.7720	109.7720	(0.004)	0.0000	0.0000	0
2012/11/07	2038	07/02/2013	105.99	Call	Bond Future	3,786.4900	3.7865	3,782.0400	3.7820	(0.118)	0	0	0
2012/11/07	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	2038	07/02/2013	106.00	Call	Bond Future	3,776.4900	3.7765	3,772.0400	3.7720	(0.118)	0	0	0
2012/11/07	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	2038	07/02/2013	106.01	Call	Bond Future	3,766.4900	3.7665	3,762.0400	3.7620	(0.118)	0	0	0
2012/11/07	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	2050	07/02/2013			Bond Future	113.8984	113.8984	113.8955	113.8955	(0.003)	0.0000	0.0000	0
2012/11/07	2050	07/02/2013	112.99	Call	Bond Future	908.3800	0.9084	905.5200	0.9055	(0.315)	0	0	0
2012/11/07	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	2050	07/02/2013	113.00	Call	Bond Future	898.3800	0.8984	895.5200	0.8955	(0.318)	0	0	0
2012/11/07	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	2050	07/02/2013	113.01	Call	Bond Future	888.3800	0.8884	885.5200	0.8855	(0.322)	0	0	0
2012/11/07	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	AL7T	07/02/2013			Index Future	481.1800	481.1800	480.9400	480.9400	(0.050)	0.0000	0.0000	12
2012/11/07	AL7T	02/05/2013			Index Future	487.2570	487.2570	487.0130	487.0130	(0.050)	0.0000	0.0000	0
2012/11/07	ALBI	07/02/2013			Index Future	428.2600	428.2600	428.0380	428.0380	(0.052)	0.0000	0.0000	1,077
2012/11/07	ALBI	02/05/2013			Index Future	433.6680	433.6680	433.4430	433.4430	(0.052)	0.0000	0.0000	0
2012/11/07	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	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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2012/11/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/11/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/11/07	EL28	07/02/2013			Bond Future	111.0051	111.0051	111.0026	111.0026	(0.002)	0.0000	0.0000	0
2012/11/07	EL28	07/02/2013	113.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	EL28	07/02/2013	113.01	Put	Bond Future	2,004.9200	2.0049	2,007.4300	2.0074	0.125	0	0	0
2012/11/07	EL28	07/02/2013	112.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	EL28	07/02/2013	112.99	Put	Bond Future	1,984.9200	1.9849	1,987.4300	1.9874	0.126	0	0	0
2012/11/07	EL28	07/02/2013	113.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	EL28	07/02/2013	113.00	Put	Bond Future	1,994.9200	1.9949	1,997.4300	1.9974	0.126	0	0	0
2012/11/07	ES33	07/02/2013			Bond Future	9.0815	88.4796	9.0834	88.4640	0.021	0.0000	0.0000	303
2012/11/07	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	ES33	07/02/2013	8.54	Put	Bond Future	4,616.3500	4.6163	4,631.9800	4.6320	0.339	0	0	0
2012/11/07	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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2012/11/07	ES33	07/02/2013	8.55	Put	Bond Future	4,527.6600	4.5277	4,543.2900	4.5433	0.345	0	0	0
2012/11/07	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	ES33	07/02/2013	8.56	Put	Bond Future	4,439.1000	4.4391	4,454.7300	4.4547	0.352	0	0	0
2012/11/07	GOVI	07/02/2013			GOVI	428.7750	428.7750	428.5620	428.5620	(0.050)	0.0000	0.0000	333
2012/11/07	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	GOVI	07/02/2013	432.99	Put	GOVI	42,150.0000	4.2150	44,280.0000	4.4280	5.053	0	0	0
2012/11/07	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	GOVI	07/02/2013	433.00	Put	GOVI	42,250.0000	4.2250	44,380.0000	4.4380	5.041	0	0	0
2012/11/07	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	GOVI	07/02/2013	433.01	Put	GOVI	42,350.0000	4.2350	44,480.0000	4.4480	5.030	0	0	0
2012/11/07	GOVI	02/05/2013			GOVI	434.1900	434.1900	433.9740	433.9740	(0.050)	0.0000	0.0000	0
2012/11/07	GOVI	02/05/2013	432.99	Call	GOVI	12,000.0000	1.2000	9,840.0000	0.9840	(18.000)	0	0	0
2012/11/07	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	GOVI	02/05/2013	433.00	Call	GOVI	11,900.0000	1.1900	9,740.0000	0.9740	(18.151)	0	0	0
2012/11/07	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	GOVI	02/05/2013	433.01	Call	GOVI	11,800.0000	1.1800	9,640.0000	0.9640	(18.305)	0	0	0
2012/11/07	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/11/07	IGOV	07/02/2013			Index Future	194.1850	194.1850	194.1000	194.1000	(0.044)	0.0000	0.0000	608
2012/11/07	IGOV	02/05/2013			Index Future	196.6380	196.6380	196.5520	196.5520	(0.044)	0.0000	0.0000	0
2012/11/07	ILBI	07/02/2013			Index Future	518.3120	518.3120	518.1610	518.1610	(0.029)	0.0000	0.0000	169
2012/11/07	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/11/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/11/07	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/11/07	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/11/07	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/11/07	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/11/07	JBAF	21/11/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	0
2012/11/07	JBAF	19/12/2012			Jibar Tradeable Future	5.0300	94.9700	5.0300	94.9700	0.000	0.0000	0.0000	840
2012/11/07	JBAF	16/01/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2012/11/07	JBAF	20/02/2013			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	0
2012/11/07	JBAF	20/03/2013			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	1,000
2012/11/07	JBAF	17/04/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	0
2012/11/07	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.9500	95.0500	0.202	0.0000	0.0000	500
2012/11/07	JBAF	18/09/2013			Jibar Tradeable Future	5.0000	95.0000	5.0200	94.9800	0.400	0.0000	0.0000	2,200
2012/11/07	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.1200	94.8800	0.392	0.0000	0.0000	1,500

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2012/11/07	JBAF	19/03/2014			Jibar Tradeable Future	5.2500	94.7500	5.2600	94.7400	0.190	0.0000	0.0000	800
2012/11/07	JBAF	18/06/2014			Jibar Tradeable Future	5.4100	94.5900	5.4300	94.5700	0.370	0.0000	0.0000	800
2012/11/07	JBAF	17/09/2014			Jibar Tradeable Future	5.5700	94.4300	5.5900	94.4100	0.359	0.0000	0.0000	0
2012/11/07	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/11/07	R023	07/02/2013			Bond Future	7.2108	107.3338	7.2189	107.2752	0.112	0.0000	0.0000	1,777
2012/11/07	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R023	07/02/2013	7.04	Put	Bond Future	1,244.9400	1.2449	1,303.5100	1.3035	4.705	0	0	0
2012/11/07	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R023	07/02/2013	7.05	Put	Bond Future	1,171.5200	1.1715	1,230.0900	1.2301	4.999	0	0	0
2012/11/07	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R023	07/02/2013	7.06	Put	Bond Future	1,098.1700	1.0982	1,156.7400	1.1567	5.333	0	0	0
2012/11/07	R023	02/05/2013			Bond Future	7.2716	104.7317	7.2799	104.6725	0.115	0.0000	0.0000	2
2012/11/07	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R023	02/05/2013	7.06	Put	Bond Future	1,511.7400	1.5117	1,570.9000	1.5709	3.913	0	0	0
2012/11/07	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R023	02/05/2013	7.04	Put	Bond Future	1,656.1200	1.6561	1,715.2800	1.7153	3.572	0	0	0
2012/11/07	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R023	02/05/2013	7.05	Put	Bond Future	1,583.9000	1.5839	1,643.0600	1.6431	3.735	0	0	0
2012/11/07	R023	01/08/2013			Bond Future	7.3427	106.1050	7.3513	106.0455	0.117	0.0000	0.0000	0
2012/11/07	R023	01/08/2013	7.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R023	01/08/2013	7.29	Put	Bond Future	364.7700	0.3648	424.3000	0.4243	16.320	0	0	0
2012/11/07	R023	01/08/2013	7.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R023	01/08/2013	7.30	Put	Bond Future	295.4000	0.2954	354.9300	0.3549	20.152	0	0	0
2012/11/07	R023	01/08/2013	7.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R023	01/08/2013	7.31	Put	Bond Future	226.0900	0.2261	285.6200	0.2856	26.330	0	0	0
2012/11/07	R157	07/02/2013			Bond Future	5.4890	124.6492	5.4937	124.6367	0.085	0.0000	0.0000	12,671
2012/11/07	R157	07/02/2013	6.28	Call	Bond Future	2,131.3000	2.1313	2,115.2100	2.1152	(0.755)	0	0	0
2012/11/07	R157	07/02/2013	6.28	Put	Bond Future	48.2300	0.0482	44.6100	0.0446	(7.506)	0	0	0
2012/11/07	R157	07/02/2013	6.50	Call	Bond Future	2,674.2300	2.6742	2,659.7300	2.6597	(0.542)	0	0	0
2012/11/07	R157	07/02/2013	6.50	Put	Bond Future	20.1400	0.0201	18.1100	0.0181	(10.079)	0	0	0
2012/11/07	R157	07/02/2013	6.70	Call	Bond Future	3,177.8300	3.1778	3,164.3600	3.1644	(0.424)	0	0	0
2012/11/07	R157	07/02/2013	6.70	Put	Bond Future	7.7300	0.0077	6.7300	0.0067	(12.937)	0	0	0
2012/11/07	R157	07/02/2013	6.75	Call	Bond Future	3,304.6200	3.3046	3,291.3300	3.2913	(0.402)	0	0	0
2012/11/07	R157	07/02/2013	6.75	Put	Bond Future	5.9800	0.0060	5.1600	0.0052	(13.712)	0	0	0
2012/11/07	R157	07/02/2013	6.80	Call	Bond Future	3,431.6000	3.4316	3,418.4600	3.4185	(0.383)	0	0	0
2012/11/07	R157	07/02/2013	6.80	Put	Bond Future	4.6000	0.0046	3.9300	0.0039	(14.565)	0	0	0
2012/11/07	R157	02/05/2013			Bond Future	5.5040	119.3699	5.5091	119.3574	0.094	0.0000	0.0000	141
2012/11/07	R157	02/05/2013	5.35	Call	Bond Future	532.2500	0.5323	515.4000	0.5154	(3.166)	0	0	0
2012/11/07	R157	02/05/2013	5.35	Put	Bond Future	906.2200	0.9062	901.8500	0.9019	(0.482)	0	0	0
2012/11/07	R157	02/05/2013	5.36	Call	Bond Future	542.6900	0.5427	525.7400	0.5257	(3.123)	0	0	0
2012/11/07	R157	02/05/2013	5.36	Put	Bond Future	892.3300	0.8923	887.8600	0.8879	(0.501)	0	0	0
2012/11/07	R157	02/05/2013	5.34	Call	Bond Future	521.9300	0.5219	505.1900	0.5052	(3.207)	0	0	0
2012/11/07	R157	02/05/2013	5.34	Put	Bond Future	920.2400	0.9202	915.9800	0.9160	(0.463)	0	0	0
2012/11/07	R157	07/11/2013			Bond Future	5.6504	115.6783	5.6560	115.6676	0.100	0.0000	0.0000	0
2012/11/07	R157	07/11/2013	5.61	Call	Bond Future	925.8800	0.9259	882.4300	0.8824	(4.693)	0	0	0

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2012/11/07	R157	07/11/2013	5.61	Put	Bond Future	1,001.7900	1.0018	969.0000	0.9690	(3.273)	0	0	0
2012/11/07	R157	07/11/2013	5.59	Call	Bond Future	907.8100	0.9078	864.4400	0.8644	(4.777)	0	0	0
2012/11/07	R157	07/11/2013	5.59	Put	Bond Future	1,021.3600	1.0214	988.6500	0.9886	(3.203)	0	0	0
2012/11/07	R157	07/11/2013	5.60	Call	Bond Future	916.8200	0.9168	873.4100	0.8734	(4.735)	0	0	0
2012/11/07	R157	07/11/2013	5.60	Put	Bond Future	1,011.5500	1.0116	978.8000	0.9788	(3.238)	0	0	0
2012/11/07	R186	07/02/2013			Bond Future	7.7062	125.0453	7.7037	125.0695	(0.032)	0.0000	0.0000	38,005
2012/11/07	R186	07/02/2013	7.00	Call	Bond Future	927.9500	0.9280	884.7000	0.8847	(4.661)	0	0	10,300
2012/11/07	R186	07/02/2013	7.00	Put	Bond Future	8,118.0200	8.1180	8,050.6000	8.0506	(0.830)	0	0	0
2012/11/07	R186	07/02/2013	7.25	Call	Bond Future	1,557.9200	1.5579	1,505.7700	1.5058	(3.347)	0	0	670
2012/11/07	R186	07/02/2013	7.25	Put	Bond Future	6,137.2600	6.1373	6,060.9400	6.0609	(1.244)	0	0	0
2012/11/07	R186	07/02/2013	7.50	Call	Bond Future	2,433.2700	2.4333	2,374.3400	2.3743	(2.422)	0	0	575
2012/11/07	R186	07/02/2013	7.50	Put	Bond Future	4,474.1100	4.4741	4,391.0100	4.3910	(1.857)	0	0	0
2012/11/07	R186	07/02/2013	8.32	Call	Bond Future	7,030.5600	7.0306	6,992.2300	6.9922	(0.545)	0	0	0
2012/11/07	R186	07/02/2013	8.32	Put	Bond Future	1,224.4200	1.2244	1,161.9200	1.1619	(5.104)	0	0	2,000
2012/11/07	R186	07/02/2013	8.50	Call	Bond Future	8,309.9700	8.3100	8,280.2400	8.2802	(0.358)	0	0	0
2012/11/07	R186	07/02/2013	8.50	Put	Bond Future	874.5700	0.8746	820.6700	0.8207	(6.163)	0	0	0
2012/11/07	R186	07/02/2013	7.75	Call	Bond Future	3,565.9500	3.5660	3,508.4500	3.5085	(1.612)	0	0	1,000
2012/11/07	R186	07/02/2013	7.75	Put	Bond Future	3,138.2200	3.1382	3,056.5500	3.0565	(2.602)	0	0	0
2012/11/07	R186	07/02/2013	8.00	Call	Bond Future	4,955.1300	4.9551	4,902.3500	4.9024	(1.065)	0	0	0
2012/11/07	R186	07/02/2013	8.00	Put	Bond Future	2,126.5700	2.1266	2,049.6200	2.0496	(3.619)	0	0	150
2012/11/07	R186	07/02/2013	8.55	Call	Bond Future	8,676.2400	8.6762	8,649.2800	8.6493	(0.311)	0	0	0
2012/11/07	R186	07/02/2013	8.55	Put	Bond Future	793.9700	0.7940	742.8400	0.7428	(6.440)	0	0	0
2012/11/07	R186	07/02/2013	8.45	Call	Bond Future	7,948.0800	7.9481	7,915.9200	7.9159	(0.405)	0	0	0
2012/11/07	R186	07/02/2013	8.45	Put	Bond Future	962.0200	0.9620	905.6900	0.9057	(5.855)	0	0	0
2012/11/07	R186	07/02/2013	8.47	Call	Bond Future	8,092.2900	8.0923	8,061.0600	8.0611	(0.386)	0	0	0
2012/11/07	R186	07/02/2013	8.47	Put	Bond Future	926.2000	0.9262	870.8000	0.8708	(5.981)	0	0	0
2012/11/07	R186	02/05/2013			Bond Future	7.7761	126.5729	7.7735	126.5976	(0.033)	0.0000	0.0000	12
2012/11/07	R186	02/05/2013	7.41	Call	Bond Future	3,097.8400	3.0978	3,040.8100	3.0408	(1.841)	0	0	0
2012/11/07	R186	02/05/2013	7.41	Put	Bond Future	6,684.0400	6.6840	6,602.3300	6.6023	(1.222)	0	0	0
2012/11/07	R186	02/05/2013	7.39	Call	Bond Future	3,023.8900	3.0239	2,967.0100	2.9670	(1.881)	0	0	0
2012/11/07	R186	02/05/2013	7.39	Put	Bond Future	6,810.2200	6.8102	6,728.6600	6.7287	(1.198)	0	0	0
2012/11/07	R186	02/05/2013	7.40	Call	Bond Future	3,060.7300	3.0607	3,003.7700	3.0038	(1.861)	0	0	0
2012/11/07	R186	02/05/2013	7.40	Put	Bond Future	6,746.9400	6.7469	6,665.3000	6.6653	(1.210)	0	0	0
2012/11/07	R186	07/11/2013			Bond Future	7.9634	124.5208	7.9604	124.5485	(0.038)	0.0000	0.0000	0
2012/11/07	R186	07/11/2013	8.15	Call	Bond Future	8,173.5100	8.1735	8,051.9000	8.0519	(1.488)	0	0	0
2012/11/07	R186	07/11/2013	8.15	Put	Bond Future	6,479.9800	6.4800	6,330.6800	6.3307	(2.304)	0	0	0
2012/11/07	R186	07/11/2013	8.16	Call	Bond Future	8,222.1100	8.2221	8,100.6700	8.1007	(1.477)	0	0	0
2012/11/07	R186	07/11/2013	8.16	Put	Bond Future	6,438.7600	6.4388	6,289.6300	6.2896	(2.316)	0	0	0
2012/11/07	R186	07/11/2013	8.75	Call	Bond Future	11,282.4500	11.2824	11,175.5200	11.1755	(0.948)	0	0	0
2012/11/07	R186	07/11/2013	8.75	Put	Bond Future	4,364.2400	4.3642	4,229.6200	4.2296	(3.085)	0	0	130
2012/11/07	R186	07/11/2013	8.14	Call	Bond Future	8,125.0300	8.1250	8,003.2600	8.0033	(1.499)	0	0	0
2012/11/07	R186	07/11/2013	8.14	Put	Bond Future	6,521.4200	6.5214	6,371.9600	6.3720	(2.292)	0	0	0
2012/11/07	R189	07/02/2013			Bond Future	216.5190	216.5190	216.4828	216.4828	(0.017)	0.0000	0.0000	154
2012/11/07	R189	07/02/2013	212.99	Call	Bond Future	3,528.9600	3.5290	3,492.7600	3.4928	(1.026)	0	0	0
2012/11/07	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R189	07/02/2013	213.00	Call	Bond Future	3,518.9600	3.5190	3,482.7600	3.4828	(1.029)	0	0	0

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2012/11/07	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R189	07/02/2013	213.01	Call	Bond Future	3,508.9600	3.5090	3,472.7600	3.4728	(1.032)	0	0	0
2012/11/07	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R197	07/02/2013			Bond Future	278.3801	278.3801	278.3536	278.3536	(0.010)	0.0000	0.0000	2,043
2012/11/07	R197	07/02/2013	278.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R197	07/02/2013	278.99	Put	Bond Future	609.8700	0.6099	636.3700	0.6364	4.345	0	0	0
2012/11/07	R197	07/02/2013	279.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R197	07/02/2013	279.00	Put	Bond Future	619.8700	0.6199	646.3700	0.6464	4.275	0	0	0
2012/11/07	R197	07/02/2013	279.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R197	07/02/2013	279.01	Put	Bond Future	629.8700	0.6299	656.3700	0.6564	4.207	0	0	0
2012/11/07	R197	02/05/2013			Bond Future	281.8954	281.8954	281.8676	281.8676	(0.010)	0.0000	0.0000	40
2012/11/07	R197	02/05/2013	282.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R197	02/05/2013	282.39	Put	Bond Future	494.5600	0.4946	522.3500	0.5223	5.619	0	0	0
2012/11/07	R197	02/05/2013	282.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R197	02/05/2013	282.40	Put	Bond Future	504.5600	0.5046	532.3500	0.5323	5.508	0	0	0
2012/11/07	R197	02/05/2013	282.41	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R197	02/05/2013	282.41	Put	Bond Future	514.5600	0.5146	542.3500	0.5423	5.401	0	0	0
2012/11/07	R201	07/02/2013			Bond Future	5.0224	107.7854	5.0293	107.7728	0.137	0.0000	0.0000	1,560
2012/11/07	R201	07/02/2013	4.98	Call	Bond Future	298.8100	0.2988	274.0500	0.2741	(8.286)	0	0	0
2012/11/07	R201	07/02/2013	4.98	Put	Bond Future	376.2700	0.3763	364.0400	0.3640	(3.250)	0	0	0
2012/11/07	R201	07/02/2013	5.60	Call	Bond Future	1,097.8500	1.0978	1,077.6400	1.0776	(1.841)	0	0	0
2012/11/07	R201	07/02/2013	5.60	Put	Bond Future	49.9500	0.0500	42.2700	0.0423	(15.375)	0	0	0
2012/11/07	R201	07/02/2013	6.20	Call	Bond Future	2,124.9200	2.1249	2,111.4600	2.1115	(0.633)	0	0	0
2012/11/07	R201	07/02/2013	6.20	Put	Bond Future	2.7700	0.0028	1.8400	0.0018	(33.574)	0	0	0
2012/11/07	R201	07/02/2013	6.25	Call	Bond Future	2,213.0700	2.2131	2,199.8100	2.1998	(0.599)	0	0	0
2012/11/07	R201	07/02/2013	6.25	Put	Bond Future	2.0500	0.0021	1.3200	0.0013	(35.610)	0	0	0
2012/11/07	R201	07/02/2013	6.30	Call	Bond Future	2,301.2900	2.3013	2,288.2000	2.2882	(0.569)	0	0	0
2012/11/07	R201	07/02/2013	6.30	Put	Bond Future	1.5000	0.0015	0.9400	0.0009	(37.333)	0	0	0
2012/11/07	R201	02/05/2013			Bond Future	4.9751	109.1021	4.9829	109.0896	0.157	0.0000	0.0000	4
2012/11/07	R201	02/05/2013	4.05	Call	Bond Future	22.6700	0.0227	18.4500	0.0185	(18.615)	0	0	0
2012/11/07	R201	02/05/2013	4.05	Put	Bond Future	1,519.8000	1.5198	1,528.1300	1.5281	0.548	0	0	0
2012/11/07	R201	02/05/2013	4.06	Call	Bond Future	23.6900	0.0237	19.3300	0.0193	(18.404)	0	0	0
2012/11/07	R201	02/05/2013	4.06	Put	Bond Future	1,504.4800	1.5045	1,512.6700	1.5127	0.544	0	0	0
2012/11/07	R201	02/05/2013	4.04	Call	Bond Future	21.6900	0.0217	17.6000	0.0176	(18.857)	0	0	0
2012/11/07	R201	02/05/2013	4.04	Put	Bond Future	1,535.1500	1.5351	1,543.6100	1.5436	0.551	0	0	0
2012/11/07	R201	07/11/2013			Bond Future	4.9411	107.4868	4.9511	107.4758	0.202	0.0000	0.0000	0
2012/11/07	R201	07/11/2013	4.80	Call	Bond Future	388.1300	0.3881	394.5100	0.3945	1.644	0	0	0
2012/11/07	R201	07/11/2013	4.80	Put	Bond Future	543.1500	0.5431	560.4600	0.5605	3.187	0	0	0
2012/11/07	R201	07/11/2013	4.81	Call	Bond Future	393.4700	0.3935	399.4000	0.3994	1.507	0	0	0
2012/11/07	R201	07/11/2013	4.81	Put	Bond Future	537.4900	0.5375	554.3500	0.5544	3.137	0	0	0
2012/11/07	R201	07/11/2013	4.79	Call	Bond Future	382.8300	0.3828	389.6700	0.3897	1.787	0	0	0
2012/11/07	R201	07/11/2013	4.79	Put	Bond Future	548.8500	0.5488	566.6200	0.5666	3.238	0	0	0
2012/11/07	R202	07/02/2013			Bond Future	208.3947	208.3947	208.3863	208.3863	(0.004)	0.0000	0.0000	50,241
2012/11/07	R202	07/02/2013	204.99	Call	Bond Future	3,404.7200	3.4047	3,396.3000	3.3963	(0.247)	0	0	0
2012/11/07	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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2012/11/07	R202	07/02/2013	205.00	Call	Bond Future	3,394.7200	3.3947	3,386.3000	3.3863	(0.248)	0	0	0
2012/11/07	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R202	07/02/2013	205.01	Call	Bond Future	3,384.7200	3.3847	3,376.3000	3.3763	(0.249)	0	0	0
2012/11/07	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R202	02/05/2013			Bond Future	211.0262	211.0262	211.0169	211.0169	(0.004)	0.0000	0.0000	1
2012/11/07	R202	02/05/2013	211.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R202	02/05/2013	211.04	Put	Bond Future	13.7700	0.0138	23.1300	0.0231	67.974	0	0	0
2012/11/07	R202	02/05/2013	211.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R202	02/05/2013	211.05	Put	Bond Future	23.7700	0.0238	33.1300	0.0331	39.377	0	0	0
2012/11/07	R202	02/05/2013	211.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R202	02/05/2013	211.06	Put	Bond Future	33.7700	0.0338	43.1300	0.0431	27.717	0	0	0
2012/11/07	R203	07/02/2013			Bond Future	5.8902	112.7732	5.8996	112.7342	0.158	0.0000	0.0000	15,079
2012/11/07	R203	07/02/2013	5.54	Call	Bond Future	426.1500	0.4262	395.8200	0.3958	(7.117)	0	0	10,000
2012/11/07	R203	07/02/2013	5.54	Put	Bond Future	1,906.2600	1.9063	1,914.9900	1.9150	0.458	0	0	0
2012/11/07	R203	07/02/2013	6.11	Call	Bond Future	1,534.7800	1.5348	1,487.6300	1.4876	(3.072)	0	0	12,600
2012/11/07	R203	07/02/2013	6.11	Put	Bond Future	618.3800	0.6184	610.2900	0.6103	(1.308)	0	0	3,254
2012/11/07	R203	07/02/2013	6.45	Call	Bond Future	2,572.8000	2.5728	2,525.2200	2.5252	(1.849)	0	0	0
2012/11/07	R203	07/02/2013	6.45	Put	Bond Future	257.0200	0.2570	248.5000	0.2485	(3.315)	0	0	0
2012/11/07	R203	07/02/2013	6.55	Call	Bond Future	2,915.8200	2.9158	2,868.9700	2.8690	(1.607)	0	0	0
2012/11/07	R203	07/02/2013	6.55	Put	Bond Future	192.6700	0.1927	184.8800	0.1849	(4.043)	0	0	0
2012/11/07	R203	07/02/2013	6.65	Call	Bond Future	3,271.3300	3.2713	3,225.3900	3.2254	(1.404)	0	0	0
2012/11/07	R203	07/02/2013	6.65	Put	Bond Future	142.7000	0.1427	135.8200	0.1358	(4.821)	0	0	30,250
2012/11/07	R203	07/02/2013	6.94	Call	Bond Future	4,349.4500	4.3494	4,306.2900	4.3063	(0.992)	0	0	0
2012/11/07	R203	07/02/2013	6.94	Put	Bond Future	55.5500	0.0555	51.4500	0.0514	(7.381)	0	0	0
2012/11/07	R203	07/02/2013	7.15	Call	Bond Future	5,152.8700	5.1529	5,111.4000	5.1114	(0.805)	0	0	0
2012/11/07	R203	07/02/2013	7.15	Put	Bond Future	24.9100	0.0249	22.5000	0.0225	(9.675)	0	0	0
2012/11/07	R203	07/02/2013	6.50	Call	Bond Future	2,742.4700	2.7425	2,695.2300	2.6952	(1.723)	0	0	0
2012/11/07	R203	07/02/2013	6.50	Put	Bond Future	222.7700	0.2228	214.5900	0.2146	(3.672)	0	0	0
2012/11/07	R203	02/05/2013			Bond Future	5.9235	109.9941	5.9334	109.9547	0.167	0.0000	0.0000	22
2012/11/07	R203	02/05/2013	5.90	Call	Bond Future	1,302.8400	1.3028	1,238.2100	1.2382	(4.961)	0	0	0
2012/11/07	R203	02/05/2013	5.90	Put	Bond Future	1,396.8800	1.3969	1,371.6400	1.3716	(1.807)	0	0	0
2012/11/07	R203	02/05/2013	5.91	Call	Bond Future	1,322.8400	1.3228	1,257.7000	1.2577	(4.924)	0	0	0
2012/11/07	R203	02/05/2013	5.91	Put	Bond Future	1,376.9200	1.3769	1,351.1700	1.3512	(1.870)	0	0	0
2012/11/07	R203	02/05/2013	5.89	Call	Bond Future	1,283.0200	1.2830	1,218.9000	1.2189	(4.998)	0	0	0
2012/11/07	R203	02/05/2013	5.89	Put	Bond Future	1,417.0400	1.4170	1,392.3100	1.3923	(1.745)	0	0	0
2012/11/07	R203	07/11/2013			Bond Future	6.0615	108.7063	6.0724	108.6678	0.180	0.0000	0.0000	0
2012/11/07	R203	07/11/2013	6.00	Call	Bond Future	1,909.8500	1.9099	1,862.2200	1.8622	(2.494)	0	0	0
2012/11/07	R203	07/11/2013	6.00	Put	Bond Future	2,127.5900	2.1276	2,118.4300	2.1184	(0.431)	0	0	0
2012/11/07	R203	07/11/2013	6.01	Call	Bond Future	1,927.5400	1.9275	1,879.7900	1.8798	(2.477)	0	0	0
2012/11/07	R203	07/11/2013	6.01	Put	Bond Future	2,109.8700	2.1099	2,100.5900	2.1006	(0.440)	0	0	0
2012/11/07	R203	07/11/2013	5.99	Call	Bond Future	1,892.6800	1.8927	1,845.1700	1.8452	(2.510)	0	0	0
2012/11/07	R203	07/11/2013	5.99	Put	Bond Future	2,145.8500	2.1459	2,136.8100	2.1368	(0.421)	0	0	0
2012/11/07	R204	07/02/2013			Bond Future	6.1756	110.0027	6.1846	109.9564	0.147	0.0000	0.0000	11,672
2012/11/07	R204	07/02/2013	7.29	Call	Bond Future	5,593.4900	5.5935	5,543.6000	5.5436	(0.892)	0	0	0
2012/11/07	R204	07/02/2013	7.29	Put	Bond Future	75.8900	0.0759	72.2500	0.0722	(4.796)	0	0	0
2012/11/07	R204	07/02/2013	7.45	Call	Bond Future	6,324.1100	6.3241	6,275.3000	6.2753	(0.772)	0	0	0

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2012/11/07	R204	07/02/2013	7.45	Put	Bond Future		42.8300	0.0428	40.2700	0.0403	(5.977)	0	0	0
2012/11/07	R204	07/02/2013	7.95	Call	Bond Future		8,628.8600	8.6289	8,582.0500	8.5821	(0.542)	0	0	0
2012/11/07	R204	07/02/2013	7.95	Put	Bond Future		5.4500	0.0055	4.8900	0.0049	(10.275)	0	0	0
2012/11/07	R204	07/02/2013	8.00	Call	Bond Future		8,858.3100	8.8583	8,811.5800	8.8116	(0.528)	0	0	0
2012/11/07	R204	07/02/2013	8.00	Put	Bond Future		4.3400	0.0043	3.8600	0.0039	(11.060)	0	0	0
2012/11/07	R204	07/02/2013	8.05	Call	Bond Future		9,087.3200	9.0873	9,040.6800	9.0407	(0.513)	0	0	0
2012/11/07	R204	07/02/2013	8.05	Put	Bond Future		3.4300	0.0034	3.0400	0.0030	(11.370)	0	0	0
2012/11/07	R204	02/05/2013			Bond Future		6.2184	111.3465	6.2279	111.2999	0.152	0.0000	0.0000	24
2012/11/07	R204	02/05/2013	6.30	Call	Bond Future		2,077.0200	2.0770	2,034.2600	2.0343	(2.059)	0	0	0
2012/11/07	R204	02/05/2013	6.30	Put	Bond Future		1,676.2600	1.6763	1,680.1500	1.6801	0.232	0	0	0
2012/11/07	R204	02/05/2013	6.31	Call	Bond Future		2,103.7900	2.1038	2,060.8500	2.0609	(2.041)	0	0	0
2012/11/07	R204	02/05/2013	6.31	Put	Bond Future		1,654.0500	1.6541	1,657.7600	1.6578	0.224	0	0	0
2012/11/07	R204	02/05/2013	6.29	Call	Bond Future		2,050.4400	2.0504	2,007.8600	2.0079	(2.077)	0	0	0
2012/11/07	R204	02/05/2013	6.29	Put	Bond Future		1,698.6900	1.6987	1,702.7600	1.7028	0.240	0	0	0
2012/11/07	R204	07/11/2013			Bond Future		6.3646	110.1726	6.3748	110.1268	0.161	0.0000	0.0000	0
2012/11/07	R204	07/11/2013	6.30	Call	Bond Future		2,601.5700	2.6016	2,648.9500	2.6489	1.821	0	0	0
2012/11/07	R204	07/11/2013	6.30	Put	Bond Future		2,891.8700	2.8919	2,985.1300	2.9851	3.225	0	0	0
2012/11/07	R204	07/11/2013	6.31	Call	Bond Future		2,623.7000	2.6237	2,671.4000	2.6714	1.818	0	0	0
2012/11/07	R204	07/11/2013	6.31	Put	Bond Future		2,869.0000	2.8690	2,962.5800	2.9626	3.262	0	0	0
2012/11/07	R204	07/11/2013	7.00	Call	Bond Future		4,408.6600	4.4087	4,462.9900	4.4630	1.232	0	0	0
2012/11/07	R204	07/11/2013	7.00	Put	Bond Future		1,604.2500	1.6043	1,704.4600	1.7045	6.247	0	0	180
2012/11/07	R204	07/11/2013	6.29	Call	Bond Future		2,579.5600	2.5796	2,626.6100	2.6266	1.824	0	0	0
2012/11/07	R204	07/11/2013	6.29	Put	Bond Future		2,914.8800	2.9149	3,007.8100	3.0078	3.188	0	0	0
2012/11/07	R206	07/02/2013			Bond Future		4.9817	102.8178	4.9905	102.8098	0.177	0.0000	0.0000	1,120
2012/11/07	R206	07/02/2013	4.76	Call	Bond Future		121.9000	0.1219	118.0900	0.1181	(3.126)	0	0	0
2012/11/07	R206	07/02/2013	4.76	Put	Bond Future		323.4100	0.3234	327.6100	0.3276	1.299	0	0	0
2012/11/07	R206	07/02/2013	5.00	Call	Bond Future		215.4600	0.2155	210.2500	0.2102	(2.418)	0	0	0
2012/11/07	R206	07/02/2013	5.00	Put	Bond Future		198.8200	0.1988	201.6200	0.2016	1.408	0	0	0
2012/11/07	R206	07/02/2013	5.95	Call	Bond Future		882.8000	0.8828	874.8800	0.8749	(0.897)	0	0	0
2012/11/07	R206	07/02/2013	5.95	Put	Bond Future		9.7000	0.0097	9.7900	0.0098	0.928	0	0	0
2012/11/07	R206	07/02/2013	6.00	Call	Bond Future		925.6800	0.9257	917.7500	0.9178	(0.857)	0	0	0
2012/11/07	R206	07/02/2013	6.00	Put	Bond Future		7.8200	0.0078	7.9000	0.0079	1.023	0	0	0
2012/11/07	R206	07/02/2013	6.05	Call	Bond Future		968.8800	0.9689	960.9200	0.9609	(0.822)	0	0	0
2012/11/07	R206	07/02/2013	6.05	Put	Bond Future		6.2800	0.0063	6.3300	0.0063	0.796	0	0	0
2012/11/07	R206	02/05/2013			Bond Future		4.8714	104.0739	4.8831	104.0659	0.240	0.0000	0.0000	23
2012/11/07	R206	02/05/2013	3.40	Call	Bond Future		27.1300	0.0271	26.1700	0.0262	(3.539)	0	0	0
2012/11/07	R206	02/05/2013	3.40	Put	Bond Future		1,041.4700	1.0415	1,048.4900	1.0485	0.674	0	0	0
2012/11/07	R206	02/05/2013	3.41	Call	Bond Future		27.7000	0.0277	26.7300	0.0267	(3.502)	0	0	0
2012/11/07	R206	02/05/2013	3.41	Put	Bond Future		1,035.0900	1.0351	1,042.1000	1.0421	0.677	0	0	0
2012/11/07	R206	02/05/2013	3.39	Call	Bond Future		26.5700	0.0266	25.6300	0.0256	(3.538)	0	0	0
2012/11/07	R206	02/05/2013	3.39	Put	Bond Future		1,047.8600	1.0479	1,054.9000	1.0549	0.672	0	0	0
2012/11/07	R206	07/11/2013			Bond Future		4.2775	102.9776	4.3129	102.9713	0.827	0.0000	0.0000	0
2012/11/07	R206	07/11/2013	4.30	Call	Bond Future		413.3900	0.4134	409.6500	0.4097	(0.905)	0	0	0
2012/11/07	R206	07/11/2013	4.30	Put	Bond Future		409.3600	0.4094	411.9500	0.4120	0.633	0	0	0
2012/11/07	R206	07/11/2013	4.31	Call	Bond Future		414.2900	0.4143	410.5400	0.4105	(0.905)	0	0	0
2012/11/07	R206	07/11/2013	4.31	Put	Bond Future		408.4700	0.4085	411.0500	0.4110	0.632	0	0	0
2012/11/07	R206	07/11/2013	4.29	Call	Bond Future		412.5000	0.4125	408.7600	0.4088	(0.907)	0	0	0

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2012/11/07	R206	07/11/2013	4.29	Put	Bond Future	410.2700	0.4103	412.8600	0.4129	0.631	0	0	0
2012/11/07	R207	07/02/2013			Bond Future	6.5038	104.6600	6.5073	104.6402	0.054	0.0000	0.0000	6,841
2012/11/07	R207	07/02/2013	7.66	Call	Bond Future	6,376.5500	6.3765	6,348.0000	6.3480	(0.448)	0	0	0
2012/11/07	R207	07/02/2013	7.66	Put	Bond Future	96.8900	0.0969	88.1400	0.0881	(9.031)	0	0	0
2012/11/07	R207	07/02/2013	7.80	Call	Bond Future	7,068.9700	7.0690	7,042.8100	7.0428	(0.370)	0	0	0
2012/11/07	R207	07/02/2013	7.80	Put	Bond Future	61.0300	0.0610	54.6700	0.0547	(10.421)	0	0	0
2012/11/07	R207	07/02/2013	8.20	Call	Bond Future	9,066.0700	9.0661	9,044.1900	9.0442	(0.241)	0	0	0
2012/11/07	R207	07/02/2013	8.20	Put	Bond Future	13.9500	0.0140	11.8700	0.0119	(14.910)	0	0	0
2012/11/07	R207	07/02/2013	8.25	Call	Bond Future	9,315.2900	9.3153	9,293.7200	9.2937	(0.232)	0	0	0
2012/11/07	R207	07/02/2013	8.25	Put	Bond Future	11.4100	0.0114	9.6400	0.0096	(15.513)	0	0	0
2012/11/07	R207	07/02/2013	8.30	Call	Bond Future	9,564.1200	9.5641	9,542.8200	9.5428	(0.223)	0	0	0
2012/11/07	R207	07/02/2013	8.30	Put	Bond Future	9.3000	0.0093	7.8000	0.0078	(16.129)	0	0	0
2012/11/07	R207	02/05/2013			Bond Future	6.5562	105.9386	6.5599	105.9187	0.056	0.0000	0.0000	0
2012/11/07	R207	02/05/2013	6.45	Call	Bond Future	1,922.0800	1.9221	1,874.4300	1.8744	(2.479)	0	0	0
2012/11/07	R207	02/05/2013	6.45	Put	Bond Future	2,505.1400	2.5051	2,477.3900	2.4774	(1.108)	0	0	0
2012/11/07	R207	02/05/2013	6.46	Call	Bond Future	1,947.4200	1.9474	1,899.6600	1.8997	(2.452)	0	0	0
2012/11/07	R207	02/05/2013	6.46	Put	Bond Future	2,475.4300	2.4754	2,447.5700	2.4476	(1.125)	0	0	0
2012/11/07	R207	02/05/2013	6.44	Call	Bond Future	1,896.9400	1.8969	1,849.4100	1.8494	(2.506)	0	0	0
2012/11/07	R207	02/05/2013	6.44	Put	Bond Future	2,535.0900	2.5351	2,507.4600	2.5075	(1.090)	0	0	0
2012/11/07	R207	07/11/2013			Bond Future	6.7150	105.0183	6.7187	104.9998	0.055	0.0000	0.0000	0
2012/11/07	R207	07/11/2013	6.70	Call	Bond Future	3,273.3300	3.2733	3,217.4400	3.2174	(1.707)	0	0	0
2012/11/07	R207	07/11/2013	6.70	Put	Bond Future	3,349.6100	3.3496	3,312.2700	3.3123	(1.115)	0	0	0
2012/11/07	R207	07/11/2013	6.71	Call	Bond Future	3,298.6100	3.2986	3,242.6800	3.2427	(1.696)	0	0	0
2012/11/07	R207	07/11/2013	6.71	Put	Bond Future	3,324.1700	3.3242	3,286.7900	3.2868	(1.124)	0	0	0
2012/11/07	R207	07/11/2013	6.69	Call	Bond Future	3,248.1600	3.2482	3,192.3100	3.1923	(1.719)	0	0	0
2012/11/07	R207	07/11/2013	6.69	Put	Bond Future	3,375.2000	3.3752	3,337.9000	3.3379	(1.105)	0	0	0
2012/11/07	R208	07/02/2013			Bond Future	6.6965	102.8239	6.6947	102.8353	(0.027)	0.0000	0.0000	20,445
2012/11/07	R208	07/02/2013	8.00	Call	Bond Future	7,787.0100	7.7870	7,787.2800	7.7873	0.003	0	0	0
2012/11/07	R208	07/02/2013	8.00	Put	Bond Future	87.0500	0.0871	75.9600	0.0760	(12.740)	0	0	0
2012/11/07	R208	07/02/2013	8.05	Call	Bond Future	8,054.7400	8.0547	8,056.2200	8.0562	0.018	0	0	0
2012/11/07	R208	07/02/2013	8.05	Put	Bond Future	74.3300	0.0743	64.4500	0.0645	(13.292)	0	0	0
2012/11/07	R208	07/02/2013	8.83	Call	Bond Future	12,225.2900	12.2253	12,235.6700	12.2357	0.085	0	0	0
2012/11/07	R208	07/02/2013	8.83	Put	Bond Future	4.1900	0.0042	3.2100	0.0032	(23.389)	0	0	0
2012/11/07	R208	07/02/2013	6.00	Call	Bond Future	382.1600	0.3822	355.2300	0.3552	(7.047)	0	0	12,250
2012/11/07	R208	07/02/2013	6.00	Put	Bond Future	4,821.7400	4.8217	4,783.4500	4.7835	(0.794)	0	0	0
2012/11/07	R208	07/02/2013	7.78	Call	Bond Future	6,621.3500	6.6213	6,615.1800	6.6152	(0.093)	0	0	0
2012/11/07	R208	07/02/2013	7.78	Put	Bond Future	168.0600	0.1681	150.5300	0.1505	(10.431)	0	0	0
2012/11/07	R208	07/02/2013	7.85	Call	Bond Future	6,989.4100	6.9894	6,985.4900	6.9855	(0.056)	0	0	0
2012/11/07	R208	07/02/2013	7.85	Put	Bond Future	137.2000	0.1372	121.9200	0.1219	(11.137)	0	0	0
2012/11/07	R208	07/02/2013	7.95	Call	Bond Future	7,520.0700	7.5201	7,519.0300	7.5190	(0.014)	0	0	0
2012/11/07	R208	07/02/2013	7.95	Put	Bond Future	101.6200	0.1016	89.2200	0.0892	(12.202)	0	0	0
2012/11/07	R208	02/05/2013			Bond Future	6.7478	100.6869	6.7458	100.6985	(0.028)	0.0000	0.0000	47
2012/11/07	R208	02/05/2013	6.66	Call	Bond Future	2,277.0100	2.2770	2,228.0800	2.2281	(2.149)	0	0	0
2012/11/07	R208	02/05/2013	6.66	Put	Bond Future	2,809.5200	2.8095	2,748.9800	2.7490	(2.155)	0	0	0
2012/11/07	R208	02/05/2013	6.64	Call	Bond Future	2,221.0300	2.2210	2,172.0700	2.1721	(2.204)	0	0	0
2012/11/07	R208	02/05/2013	6.64	Put	Bond Future	2,875.3800	2.8754	2,814.8100	2.8148	(2.107)	0	0	0

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2012/11/07	R208	02/05/2013	6.65	Call	Bond Future	2,248.9200	2.2489	2,199.9700	2.2000	(2.177)	0	0	0
2012/11/07	R208	02/05/2013	6.65	Put	Bond Future	2,842.3200	2.8423	2,781.7600	2.7818	(2.131)	0	0	0
2012/11/07	R208	07/11/2013			Bond Future	6.9020	99.9197	6.8995	99.9333	(0.035)	0.0000	0.0000	0
2012/11/07	R208	07/11/2013	6.81	Call	Bond Future	3,680.8800	3.6809	3,614.5600	3.6146	(1.802)	0	0	0
2012/11/07	R208	07/11/2013	6.81	Put	Bond Future	4,204.8300	4.2048	4,124.8200	4.1248	(1.903)	0	0	0
2012/11/07	R208	07/11/2013	7.50	Call	Bond Future	5,849.4700	5.8495	5,790.4200	5.7904	(1.009)	0	0	0
2012/11/07	R208	07/11/2013	7.50	Put	Bond Future	2,523.0900	2.5231	2,450.3500	2.4503	(2.883)	0	0	230
2012/11/07	R208	07/11/2013	6.79	Call	Bond Future	3,627.0000	3.6270	3,560.6300	3.5606	(1.830)	0	0	0
2012/11/07	R208	07/11/2013	6.79	Put	Bond Future	4,265.3600	4.2654	4,185.3000	4.1853	(1.877)	0	0	0
2012/11/07	R208	07/11/2013	6.80	Call	Bond Future	3,653.8900	3.6539	3,587.5400	3.5875	(1.816)	0	0	0
2012/11/07	R208	07/11/2013	6.80	Put	Bond Future	4,235.0200	4.2350	4,154.9800	4.1550	(1.890)	0	0	0
2012/11/07	R209	07/02/2013			Bond Future	8.4497	80.1112	8.4525	80.0884	0.032	0.0000	0.0000	11,551
2012/11/07	R209	07/02/2013	8.63	Call	Bond Future	3,374.7500	3.3748	3,328.8900	3.3289	(1.359)	0	0	0
2012/11/07	R209	07/02/2013	8.63	Put	Bond Future	1,897.9200	1.8979	1,874.8500	1.8749	(1.216)	0	0	11,000
2012/11/07	R209	07/02/2013	8.83	Call	Bond Future	4,377.8400	4.3778	4,332.8200	4.3328	(1.028)	0	0	0
2012/11/07	R209	07/02/2013	8.83	Put	Bond Future	1,313.2900	1.3133	1,291.0600	1.2911	(1.693)	0	0	14,000
2012/11/07	R209	07/02/2013	8.95	Call	Bond Future	5,030.2500	5.0302	4,986.4900	4.9865	(0.870)	0	0	0
2012/11/07	R209	07/02/2013	8.95	Put	Bond Future	1,037.9100	1.0379	1,016.9400	1.0169	(2.020)	0	0	0
2012/11/07	R209	07/02/2013	9.06	Call	Bond Future	5,655.9200	5.6559	5,613.4600	5.6135	(0.751)	0	0	0
2012/11/07	R209	07/02/2013	9.06	Put	Bond Future	829.0100	0.8290	809.3400	0.8093	(2.373)	0	0	0
2012/11/07	R209	07/02/2013	9.10	Call	Bond Future	5,889.1100	5.8891	5,847.0400	5.8470	(0.714)	0	0	0
2012/11/07	R209	07/02/2013	9.10	Put	Bond Future	762.4300	0.7624	743.1500	0.7431	(2.529)	0	0	0
2012/11/07	R209	07/02/2013	9.00	Call	Bond Future	5,311.5700	5.3116	5,268.4700	5.2685	(0.811)	0	0	0
2012/11/07	R209	07/02/2013	9.00	Put	Bond Future	938.0100	0.9380	917.7000	0.9177	(2.165)	0	0	0
2012/11/07	R209	07/02/2013	9.05	Call	Bond Future	5,598.0900	5.5981	5,555.4700	5.5555	(0.761)	0	0	0
2012/11/07	R209	07/02/2013	9.05	Put	Bond Future	846.4300	0.8464	826.6000	0.8266	(2.343)	0	0	0
2012/11/07	R209	02/05/2013			Bond Future	8.5167	77.9481	8.5195	77.9251	0.033	0.0000	0.0000	33
2012/11/07	R209	02/05/2013	8.01	Call	Bond Future	2,590.3000	2.5903	2,516.9400	2.5169	(2.832)	0	0	0
2012/11/07	R209	02/05/2013	8.01	Put	Bond Future	6,929.3500	6.9293	6,879.0500	6.8790	(0.726)	0	0	0
2012/11/07	R209	02/05/2013	7.99	Call	Bond Future	2,531.4300	2.5314	2,458.5600	2.4586	(2.879)	0	0	0
2012/11/07	R209	02/05/2013	7.99	Put	Bond Future	7,049.3900	7.0494	6,999.5800	6.9996	(0.707)	0	0	0
2012/11/07	R209	02/05/2013	8.00	Call	Bond Future	2,560.7600	2.5608	2,487.6400	2.4876	(2.855)	0	0	0
2012/11/07	R209	02/05/2013	8.00	Put	Bond Future	6,989.1900	6.9892	6,939.1300	6.9391	(0.716)	0	0	0
2012/11/07	R209	07/11/2013			Bond Future	8.6891	76.8383	8.6919	76.8161	0.032	0.0000	0.0000	0
2012/11/07	R209	07/11/2013	8.81	Call	Bond Future	7,371.5300	7.3715	7,225.6600	7.2257	(1.979)	0	0	0
2012/11/07	R209	07/11/2013	8.81	Put	Bond Future	6,420.7100	6.4207	6,297.0700	6.2971	(1.926)	0	0	0
2012/11/07	R209	07/11/2013	9.50	Call	Bond Future	10,262.5000	10.2625	10,123.3900	10.1234	(1.356)	0	0	0
2012/11/07	R209	07/11/2013	9.50	Put	Bond Future	4,224.3200	4.2243	4,107.4400	4.1074	(2.767)	0	0	180
2012/11/07	R209	07/11/2013	8.79	Call	Bond Future	7,292.5700	7.2926	7,146.5800	7.1466	(2.002)	0	0	0
2012/11/07	R209	07/11/2013	8.79	Put	Bond Future	6,497.7900	6.4978	6,374.0300	6.3740	(1.905)	0	0	0
2012/11/07	R209	07/11/2013	8.80	Call	Bond Future	7,332.0100	7.3320	7,186.0800	7.1861	(1.990)	0	0	0
2012/11/07	R209	07/11/2013	8.80	Put	Bond Future	6,459.1500	6.4591	6,335.4500	6.3354	(1.915)	0	0	0
2012/11/07	R210	07/02/2013			Bond Future	160.9694	160.9694	160.9593	160.9593	(0.006)	0.0000	0.0000	1,264
2012/11/07	R210	07/02/2013	156.99	Call	Bond Future	3,979.4300	3.9794	3,969.3100	3.9693	(0.254)	0	0	0
2012/11/07	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R210	07/02/2013	157.00	Call	Bond Future	3,969.4300	3.9694	3,959.3100	3.9593	(0.255)	0	0	0

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2012/11/07	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R210	07/02/2013	157.01	Call	Bond Future	3,959.4300	3.9594	3,949.3100	3.9493	(0.256)	0	0	0
2012/11/07	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R210	02/05/2013			Bond Future	161.1539	161.1539	161.1432	161.1432	(0.007)	0.0000	0.0000	7
2012/11/07	R210	02/05/2013	161.14	Call	Bond Future	13.8800	0.0139	3.2000	0.0032	(76.945)	0	0	0
2012/11/07	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R210	02/05/2013	161.15	Call	Bond Future	3.8800	0.0039	0.0000	0.0000	(100.000)	0	0	0
2012/11/07	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	6.8000	0.0068	100.000	0	0	0
2012/11/07	R210	02/05/2013	161.16	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R210	02/05/2013	161.16	Put	Bond Future	6.1200	0.0061	16.8000	0.0168	174.510	0	0	0
2012/11/07	R211	07/02/2013			Bond Future	124.0910	124.0910	124.1699	124.1699	0.064	0.0000	0.0000	703
2012/11/07	R211	07/02/2013	122.99	Call	Bond Future	1,101.0500	1.1011	1,179.9400	1.1799	7.165	0	0	0
2012/11/07	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R211	07/02/2013	123.00	Call	Bond Future	1,091.0500	1.0911	1,169.9400	1.1699	7.231	0	0	0
2012/11/07	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R211	07/02/2013	123.01	Call	Bond Future	1,081.0500	1.0811	1,159.9400	1.1599	7.298	0	0	0
2012/11/07	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R211	02/05/2013			Bond Future	125.6580	125.6580	125.7375	125.7375	0.063	0.0000	0.0000	7
2012/11/07	R211	02/05/2013	125.69	Call	Bond Future	0.0000	0.0000	47.5500	0.0475	100.000	0	0	0
2012/11/07	R211	02/05/2013	125.69	Put	Bond Future	31.9700	0.0320	0.0000	0.0000	(100.000)	0	0	0
2012/11/07	R211	02/05/2013	125.70	Call	Bond Future	0.0000	0.0000	37.5500	0.0375	100.000	0	0	0
2012/11/07	R211	02/05/2013	125.70	Put	Bond Future	41.9700	0.0420	0.0000	0.0000	(100.000)	0	0	0
2012/11/07	R211	02/05/2013	125.71	Call	Bond Future	0.0000	0.0000	27.5500	0.0275	100.000	0	0	0
2012/11/07	R211	02/05/2013	125.71	Put	Bond Future	51.9700	0.0520	0.0000	0.0000	(100.000)	0	0	0
2012/11/07	R212	07/02/2013			Bond Future	129.5912	129.5912	129.3630	129.3630	(0.176)	0.0000	0.0000	3,165
2012/11/07	R212	07/02/2013	128.99	Call	Bond Future	601.2300	0.6012	372.9700	0.3730	(37.966)	0	0	0
2012/11/07	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R212	07/02/2013	129.00	Call	Bond Future	591.2300	0.5912	362.9700	0.3630	(38.608)	0	0	0
2012/11/07	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R212	07/02/2013	129.01	Call	Bond Future	581.2300	0.5812	352.9700	0.3530	(39.272)	0	0	0
2012/11/07	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R212	02/05/2013			Bond Future	131.2277	131.2277	130.9962	130.9962	(0.176)	0.0000	0.0000	11
2012/11/07	R212	02/05/2013	131.09	Call	Bond Future	137.7200	0.1377	0.0000	0.0000	(100.000)	0	0	0
2012/11/07	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	93.8300	0.0938	100.000	0	0	0
2012/11/07	R212	02/05/2013	131.10	Call	Bond Future	127.7200	0.1277	0.0000	0.0000	(100.000)	0	0	0
2012/11/07	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	103.8300	0.1038	100.000	0	0	0
2012/11/07	R212	02/05/2013	131.11	Call	Bond Future	117.7200	0.1177	0.0000	0.0000	(100.000)	0	0	0
2012/11/07	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	113.8300	0.1138	100.000	0	0	0
2012/11/07	R213	07/02/2013			Bond Future	8.2802	91.3001	8.2828	91.2782	0.031	0.0000	0.0000	7,169
2012/11/07	R213	07/02/2013	8.90	Call	Bond Future	6,033.3800	6.0334	6,048.5100	6.0485	0.251	0	0	0
2012/11/07	R213	07/02/2013	8.90	Put	Bond Future	1,005.3900	1.0054	1,042.3600	1.0424	3.677	0	0	0
2012/11/07	R213	07/02/2013	8.95	Call	Bond Future	6,329.0100	6.3290	6,342.7300	6.3427	0.217	0	0	0
2012/11/07	R213	07/02/2013	8.95	Put	Bond Future	913.9600	0.9140	949.5200	0.9495	3.891	0	0	0
2012/11/07	R213	07/02/2013	9.00	Call	Bond Future	6,628.9900	6.6290	6,641.2600	6.6413	0.185	0	0	0
2012/11/07	R213	07/02/2013	9.00	Put	Bond Future	829.5500	0.8295	863.6600	0.8637	4.112	0	0	0

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2012/11/07	R213	07/02/2013	9.05	Call	Bond Future	6,933.1800	6.9332	6,943.4900	6.9435	0.149	0	0	0
2012/11/07	R213	07/02/2013	9.05	Put	Bond Future	751.9900	0.7520	784.1400	0.7841	4.275	0	0	0
2012/11/07	R213	02/05/2013			Bond Future	8.3492	88.8808	8.3518	88.8588	0.032	0.0000	0.0000	5
2012/11/07	R213	02/05/2013	7.86	Call	Bond Future	2,449.5600	2.4496	2,511.8100	2.5118	2.541	0	0	0
2012/11/07	R213	02/05/2013	7.86	Put	Bond Future	6,675.7300	6.6757	6,760.0200	6.7600	1.263	0	0	0
2012/11/07	R213	02/05/2013	7.84	Call	Bond Future	2,390.2300	2.3902	2,452.2200	2.4522	2.593	0	0	0
2012/11/07	R213	02/05/2013	7.84	Put	Bond Future	6,795.4200	6.7954	6,879.4500	6.8795	1.237	0	0	0
2012/11/07	R213	02/05/2013	7.85	Call	Bond Future	2,419.7800	2.4198	2,481.9000	2.4819	2.567	0	0	0
2012/11/07	R213	02/05/2013	7.85	Put	Bond Future	6,735.4000	6.7354	6,819.5600	6.8196	1.250	0	0	0
2012/11/07	R213	07/11/2013			Bond Future	8.5327	87.6646	8.5353	87.6436	0.031	0.0000	0.0000	0
2012/11/07	R213	07/11/2013	8.61	Call	Bond Future	6,587.6500	6.5876	6,824.1100	6.8241	3.589	0	0	0
2012/11/07	R213	07/11/2013	8.61	Put	Bond Future	5,968.0700	5.9681	6,225.5500	6.2255	4.314	0	0	0
2012/11/07	R213	07/11/2013	8.59	Call	Bond Future	6,508.6300	6.5086	6,744.0900	6.7441	3.618	0	0	0
2012/11/07	R213	07/11/2013	8.59	Put	Bond Future	6,048.6500	6.0487	6,305.1300	6.3051	4.240	0	0	0
2012/11/07	R213	07/11/2013	8.60	Call	Bond Future	6,548.0900	6.5481	6,784.0500	6.7840	3.603	0	0	0
2012/11/07	R213	07/11/2013	8.60	Put	Bond Future	6,008.2500	6.0083	6,265.2300	6.2652	4.277	0	0	0
2012/11/07	R214	07/02/2013			Bond Future	8.4740	81.9343	8.4768	81.9099	0.033	0.0000	0.0000	1,714
2012/11/07	R214	07/02/2013	8.59	Call	Bond Future	1,007.4200	1.0074	983.1000	0.9831	(2.414)	0	0	0
2012/11/07	R214	07/02/2013	8.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R214	07/02/2013	8.60	Call	Bond Future	1,093.3000	1.0933	1,068.9800	1.0690	(2.224)	0	0	0
2012/11/07	R214	07/02/2013	8.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/11/07	R214	07/02/2013	8.61	Call	Bond Future	1,179.0100	1.1790	1,154.6900	1.1547	(2.063)	0	0	0
2012/11/07	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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