



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 28/12/2012 to 28/12/2012

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
2012/12/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	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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2012/12/28	2025	07/02/2013			Bond Future	114.4319	114.4319	114.4419	114.4419	0.009	0.0000	0.0000	0
2012/12/28	2025	07/02/2013	110.99	Call	Bond Future	3,441.9400	3.4419	3,451.8800	3.4519	0.289	0	0	0
2012/12/28	2025	07/02/2013	110.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	2025	07/02/2013	111.00	Call	Bond Future	3,431.9400	3.4319	3,441.8800	3.4419	0.290	0	0	0
2012/12/28	2025	07/02/2013	111.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	2025	07/02/2013	111.01	Call	Bond Future	3,421.9400	3.4219	3,431.8800	3.4319	0.290	0	0	0
2012/12/28	2025	07/02/2013	111.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	2038	07/02/2013			Bond Future	114.1234	114.1234	114.1356	114.1356	0.011	0.0000	0.0000	0
2012/12/28	2038	07/02/2013	105.99	Call	Bond Future	8,133.3700	8.1334	8,145.5500	8.1455	0.150	0	0	0
2012/12/28	2038	07/02/2013	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	2038	07/02/2013	106.00	Call	Bond Future	8,123.3700	8.1234	8,135.5500	8.1355	0.150	0	0	0
2012/12/28	2038	07/02/2013	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	2038	07/02/2013	106.01	Call	Bond Future	8,113.3700	8.1134	8,125.5500	8.1255	0.150	0	0	0
2012/12/28	2038	07/02/2013	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	2050	07/02/2013			Bond Future	119.3452	119.3452	119.3585	119.3585	0.011	0.0000	0.0000	122
2012/12/28	2050	07/02/2013	112.99	Call	Bond Future	6,355.1600	6.3552	6,368.5100	6.3685	0.210	0	0	0
2012/12/28	2050	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	2050	07/02/2013	113.00	Call	Bond Future	6,345.1600	6.3452	6,358.5100	6.3585	0.210	0	0	0
2012/12/28	2050	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	2050	07/02/2013	113.01	Call	Bond Future	6,335.1600	6.3352	6,348.5100	6.3485	0.211	0	0	0
2012/12/28	2050	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	AL7T	07/02/2013			Index Future	489.9290	489.9290	489.6550	489.6550	(0.056)	0.0000	0.0000	12
2012/12/28	AL7T	02/05/2013			Index Future	496.0920	496.0920	495.8160	495.8160	(0.056)	0.0000	0.0000	0
2012/12/28	ALBI	07/02/2013			Index Future	437.0460	437.0460	436.5310	436.5310	(0.118)	0.0000	0.0000	1,070
2012/12/28	ALBI	02/05/2013			Index Future	442.5440	442.5440	442.0230	442.0230	(0.118)	0.0000	0.0000	0
2012/12/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	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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2012/12/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/12/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/12/28	EL28	07/02/2013			Bond Future	113.9772	113.9772	113.9899	113.9899	0.011	0.0000	0.0000	0
2012/12/28	EL28	07/02/2013	112.99	Call	Bond Future	987.2100	0.9872	999.8700	0.9999	1.282	0	0	0
2012/12/28	EL28	07/02/2013	112.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	EL28	07/02/2013	113.00	Call	Bond Future	977.2100	0.9772	989.8700	0.9899	1.296	0	0	0
2012/12/28	EL28	07/02/2013	113.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	EL28	07/02/2013	113.01	Call	Bond Future	967.2100	0.9672	979.8700	0.9799	1.309	0	0	0
2012/12/28	EL28	07/02/2013	113.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	ES33	07/02/2013			Bond Future	8.6588	92.0508	8.6933	91.7507	0.399	0.0000	0.0000	303
2012/12/28	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/12/28	ES33	07/02/2013	8.54	Put	Bond Future	1,045.1000	1.0451	1,345.2000	1.3452	28.715	0	0	0
2012/12/28	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	ES33	07/02/2013	8.55	Put	Bond Future	956.4100	0.9564	1,256.5100	1.2565	31.378	0	0	0
2012/12/28	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	ES33	07/02/2013	8.56	Put	Bond Future	867.8500	0.8678	1,167.9500	1.1680	34.580	0	0	0
2012/12/28	GOVI	07/02/2013			GOVI	437.1560	437.1560	436.6350	436.6350	(0.119)	0.0000	0.0000	335
2012/12/28	GOVI	07/02/2013	432.99	Call	GOVI	41,660.0000	4.1660	36,450.0000	3.6450	(12.506)	0	0	0
2012/12/28	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	GOVI	07/02/2013	433.00	Call	GOVI	41,560.0000	4.1560	36,350.0000	3.6350	(12.536)	0	0	0
2012/12/28	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	GOVI	07/02/2013	433.01	Call	GOVI	41,460.0000	4.1460	36,250.0000	3.6250	(12.566)	0	0	0
2012/12/28	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	GOVI	02/05/2013			GOVI	442.6550	442.6550	442.1280	442.1280	(0.119)	0.0000	0.0000	0
2012/12/28	GOVI	02/05/2013	432.99	Call	GOVI	96,650.0000	9.6650	91,380.0000	9.1380	(5.453)	0	0	0
2012/12/28	GOVI	02/05/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	GOVI	02/05/2013	433.00	Call	GOVI	96,550.0000	9.6550	91,280.0000	9.1280	(5.458)	0	0	0
2012/12/28	GOVI	02/05/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	GOVI	02/05/2013	433.01	Call	GOVI	96,450.0000	9.6450	91,180.0000	9.1180	(5.464)	0	0	0
2012/12/28	GOVI	02/05/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/12/28	IGOV	07/02/2013			Index Future	200.2850	200.2850	200.3150	200.3150	0.015	0.0000	0.0000	610
2012/12/28	IGOV	02/05/2013			Index Future	202.8050	202.8050	202.8360	202.8360	0.015	0.0000	0.0000	0
2012/12/28	ILBI	07/02/2013			Index Future	542.4410	542.4410	542.5890	542.5890	0.027	0.0000	0.0000	183
2012/12/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/12/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/12/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/12/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/12/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/12/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/12/28	JBAF	16/01/2013			Jibar Tradeable Future	3.2200	96.7800	3.1200	96.8800	(3.106)	0.0000	0.0000	0
2012/12/28	JBAF	20/02/2013			Jibar Tradeable Future	5.0200	94.9800	5.0000	95.0000	(0.398)	0.0000	0.0000	0
2012/12/28	JBAF	20/03/2013			Jibar Tradeable Future	4.9700	95.0300	4.9600	95.0400	(0.201)	0.0000	0.0000	1,000
2012/12/28	JBAF	17/04/2013			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	0
2012/12/28	JBAF	15/05/2013			Jibar Tradeable Future	4.9100	95.0900	4.9100	95.0900	0.000	0.0000	0.0000	0
2012/12/28	JBAF	19/06/2013			Jibar Tradeable Future	4.8900	95.1100	4.9000	95.1000	0.204	0.0000	0.0000	500
2012/12/28	JBAF	18/09/2013			Jibar Tradeable Future	4.9000	95.1000	4.9100	95.0900	0.204	0.0000	0.0000	2,200

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2012/12/28	JBAF	18/12/2013			Jibar Tradeable Future	4.9500	95.0500	4.9500	95.0500	0.000	0.0000	0.0000	2,000
2012/12/28	JBAF	19/03/2014			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	1,000
2012/12/28	JBAF	18/06/2014			Jibar Tradeable Future	5.1500	94.8500	5.1500	94.8500	0.000	0.0000	0.0000	800
2012/12/28	JBAF	17/09/2014			Jibar Tradeable Future	5.2800	94.7200	5.2800	94.7200	0.000	0.0000	0.0000	0
2012/12/28	JBAF	17/12/2014			Jibar Tradeable Future	5.4000	94.6000	5.4100	94.5900	0.185	0.0000	0.0000	0
2012/12/28	OTH1	02/05/2013			Index Future	427.8020	427.8020	427.8020	427.8020	0.000	0.0000	0.0000	0
2012/12/28	R023	07/02/2013			Bond Future	6.7792	110.5173	6.7887	110.4453	0.141	0.0000	0.0000	1,630
2012/12/28	R023	07/02/2013	7.04	Call	Bond Future	1,938.5600	1.9386	1,866.6200	1.8666	(3.711)	0	0	0
2012/12/28	R023	07/02/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R023	07/02/2013	7.05	Call	Bond Future	2,011.9800	2.0120	1,940.0400	1.9400	(3.576)	0	0	0
2012/12/28	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R023	07/02/2013	7.06	Call	Bond Future	2,085.3300	2.0853	2,013.3900	2.0134	(3.450)	0	0	0
2012/12/28	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R023	02/05/2013			Bond Future	6.8275	107.9380	6.8373	107.8656	0.144	0.0000	0.0000	2
2012/12/28	R023	02/05/2013	7.04	Call	Bond Future	1,550.1700	1.5502	1,477.8300	1.4778	(4.667)	0	0	0
2012/12/28	R023	02/05/2013	7.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R023	02/05/2013	7.05	Call	Bond Future	1,622.3900	1.6224	1,550.0500	1.5500	(4.459)	0	0	0
2012/12/28	R023	02/05/2013	7.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R023	02/05/2013	7.06	Call	Bond Future	1,694.5500	1.6946	1,622.2100	1.6222	(4.269)	0	0	0
2012/12/28	R023	02/05/2013	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R023	01/08/2013			Bond Future	6.8792	109.3718	6.8895	109.2977	0.150	0.0000	0.0000	0
2012/12/28	R023	01/08/2013	7.29	Call	Bond Future	2,901.9900	2.9020	2,827.8900	2.8279	(2.553)	0	0	0
2012/12/28	R023	01/08/2013	7.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R023	01/08/2013	7.30	Call	Bond Future	2,971.3600	2.9714	2,897.2600	2.8973	(2.494)	0	0	0
2012/12/28	R023	01/08/2013	7.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R023	01/08/2013	7.31	Call	Bond Future	3,040.6700	3.0407	2,966.5700	2.9666	(2.437)	0	0	0
2012/12/28	R023	01/08/2013	7.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R157	07/02/2013			Bond Future	5.3126	125.1203	5.3178	125.1065	0.097	0.0000	0.0000	7,617
2012/12/28	R157	07/02/2013	6.28	Call	Bond Future	2,554.6400	2.5546	2,540.7600	2.5408	(0.543)	0	0	0
2012/12/28	R157	07/02/2013	6.28	Put	Bond Future	0.4700	0.0005	0.4300	0.0004	(8.511)	0	0	0
2012/12/28	R157	07/02/2013	6.50	Call	Bond Future	3,125.2400	3.1252	3,111.3900	3.1114	(0.443)	0	0	0
2012/12/28	R157	07/02/2013	6.50	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	0
2012/12/28	R157	07/02/2013	6.70	Call	Bond Future	3,641.2000	3.6412	3,627.3600	3.6274	(0.380)	0	0	0
2012/12/28	R157	07/02/2013	6.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R157	07/02/2013	6.75	Call	Bond Future	3,769.7400	3.7697	3,755.9000	3.7559	(0.367)	0	0	0
2012/12/28	R157	07/02/2013	6.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R157	07/02/2013	6.80	Call	Bond Future	3,898.1000	3.8981	3,884.2600	3.8843	(0.355)	0	0	0
2012/12/28	R157	07/02/2013	6.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R157	02/05/2013			Bond Future	5.3152	119.8286	5.3207	119.8151	0.104	0.0000	0.0000	13,141
2012/12/28	R157	02/05/2013	5.35	Call	Bond Future	607.2100	0.6072	597.8900	0.5979	(1.535)	0	0	0
2012/12/28	R157	02/05/2013	5.35	Put	Bond Future	522.3900	0.5224	526.5900	0.5266	0.804	0	0	0
2012/12/28	R157	02/05/2013	5.36	Call	Bond Future	620.2700	0.6203	610.8500	0.6109	(1.519)	0	0	0
2012/12/28	R157	02/05/2013	5.36	Put	Bond Future	511.1200	0.5111	515.2200	0.5152	0.802	0	0	0
2012/12/28	R157	02/05/2013	5.34	Call	Bond Future	594.3200	0.5943	585.0900	0.5851	(1.553)	0	0	0
2012/12/28	R157	02/05/2013	5.34	Put	Bond Future	533.8400	0.5338	538.1300	0.5381	0.804	0	0	0

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2012/12/28	R157	07/11/2013			Bond Future	5.3130	116.3148	5.3204	116.3008	0.139	0.0000	0.0000	0
2012/12/28	R157	07/11/2013	5.60	Call	Bond Future	1,100.6800	1.1007	1,090.9100	1.0909	(0.888)	0	0	0
2012/12/28	R157	07/11/2013	5.60	Put	Bond Future	558.8700	0.5589	563.1400	0.5631	0.764	0	0	0
2012/12/28	R157	07/11/2013	5.61	Call	Bond Future	1,112.4800	1.1125	1,102.6600	1.1027	(0.883)	0	0	0
2012/12/28	R157	07/11/2013	5.61	Put	Bond Future	551.8500	0.5519	556.0700	0.5561	0.765	0	0	0
2012/12/28	R157	07/11/2013	5.59	Call	Bond Future	1,088.9500	1.0889	1,079.2300	1.0792	(0.893)	0	0	0
2012/12/28	R157	07/11/2013	5.59	Put	Bond Future	565.9600	0.5660	570.2800	0.5703	0.763	0	0	0
2012/12/28	R186	07/02/2013			Bond Future	7.2567	129.5559	7.2814	129.3021	0.340	0.0000	0.0000	55,168
2012/12/28	R186	07/02/2013	7.00	Call	Bond Future	1,091.2400	1.0912	990.0000	0.9900	(9.278)	0	0	10,300
2012/12/28	R186	07/02/2013	7.00	Put	Bond Future	3,770.7200	3.7707	3,923.2700	3.9233	4.046	0	0	0
2012/12/28	R186	07/02/2013	7.25	Call	Bond Future	2,133.2500	2.1332	1,981.9900	1.9820	(7.091)	0	0	670
2012/12/28	R186	07/02/2013	7.25	Put	Bond Future	2,202.0000	2.2020	2,304.5300	2.3045	4.656	0	0	0
2012/12/28	R186	07/02/2013	7.29	Call	Bond Future	0.0000	0.0000	2,184.6500	2.1847	100.000	0	0	0
2012/12/28	R186	07/02/2013	7.29	Put	Bond Future	0.0000	0.0000	2,096.2400	2.0962	100.000	0	0	100
2012/12/28	R186	07/02/2013	8.50	Call	Bond Future	11,972.4700	11.9725	11,719.7400	11.7197	(2.111)	0	0	0
2012/12/28	R186	07/02/2013	8.50	Put	Bond Future	26.4800	0.0265	27.5400	0.0275	4.003	0	0	0
2012/12/28	R186	07/02/2013	8.55	Call	Bond Future	12,413.4500	12.4135	12,160.4500	12.1605	(2.038)	0	0	0
2012/12/28	R186	07/02/2013	8.55	Put	Bond Future	20.5900	0.0206	21.3800	0.0214	3.837	0	0	0
2012/12/28	R186	07/02/2013	8.32	Call	Bond Future	10,379.1100	10.3791	10,128.1500	10.1282	(2.418)	0	0	0
2012/12/28	R186	07/02/2013	8.32	Put	Bond Future	62.3800	0.0624	65.2100	0.0652	4.537	0	0	2,000
2012/12/28	R186	07/02/2013	8.45	Call	Bond Future	11,530.5000	11.5305	11,278.1200	11.2781	(2.189)	0	0	0
2012/12/28	R186	07/02/2013	8.45	Put	Bond Future	33.8500	0.0338	35.2600	0.0353	4.165	0	0	0
2012/12/28	R186	07/02/2013	8.47	Call	Bond Future	11,707.3800	11.7074	11,454.8600	11.4549	(2.157)	0	0	0
2012/12/28	R186	07/02/2013	8.47	Put	Bond Future	30.7000	0.0307	31.9700	0.0320	4.137	0	0	0
2012/12/28	R186	07/02/2013	7.50	Call	Bond Future	3,626.7700	3.6268	3,431.7600	3.4318	(5.377)	0	0	575
2012/12/28	R186	07/02/2013	7.50	Put	Bond Future	1,157.0200	1.1570	1,215.8000	1.2158	5.080	0	0	0
2012/12/28	R186	07/02/2013	7.75	Call	Bond Future	5,481.3200	5.4813	5,256.0800	5.2561	(4.109)	0	0	1,000
2012/12/28	R186	07/02/2013	7.75	Put	Bond Future	543.0000	0.5430	571.5500	0.5716	5.258	0	0	0
2012/12/28	R186	07/02/2013	8.00	Call	Bond Future	7,566.6200	7.5666	7,324.5200	7.3245	(3.200)	0	0	0
2012/12/28	R186	07/02/2013	8.00	Put	Bond Future	227.4700	0.2275	239.1600	0.2392	5.139	0	0	150
2012/12/28	R186	02/05/2013			Bond Future	7.3144	131.1194	7.3398	130.8631	0.347	0.0000	0.0000	12
2012/12/28	R186	02/05/2013	7.40	Call	Bond Future	4,288.4200	4.2884	4,133.5100	4.1335	(3.612)	0	0	0
2012/12/28	R186	02/05/2013	7.40	Put	Bond Future	3,428.0900	3.4281	3,529.5000	3.5295	2.958	0	0	0
2012/12/28	R186	02/05/2013	7.41	Call	Bond Future	4,341.6300	4.3416	4,185.6900	4.1857	(3.592)	0	0	0
2012/12/28	R186	02/05/2013	7.41	Put	Bond Future	3,381.2900	3.3813	3,481.6700	3.4817	2.969	0	0	0
2012/12/28	R186	02/05/2013	7.39	Call	Bond Future	4,235.5600	4.2356	4,081.7000	4.0817	(3.633)	0	0	0
2012/12/28	R186	02/05/2013	7.39	Put	Bond Future	3,475.3500	3.4754	3,577.8100	3.5778	2.948	0	0	0
2012/12/28	R186	07/11/2013			Bond Future	7.4495	129.3633	7.4768	129.0998	0.366	0.0000	0.0000	0
2012/12/28	R186	07/11/2013	8.15	Call	Bond Future	10,188.8600	10.1889	10,000.7300	10.0007	(1.846)	0	0	0
2012/12/28	R186	07/11/2013	8.15	Put	Bond Future	3,652.7700	3.6528	3,728.1600	3.7282	2.064	0	0	0
2012/12/28	R186	07/11/2013	8.16	Call	Bond Future	10,248.5200	10.2485	10,059.8700	10.0599	(1.841)	0	0	0
2012/12/28	R186	07/11/2013	8.16	Put	Bond Future	3,622.6100	3.6226	3,697.4800	3.6975	2.067	0	0	0
2012/12/28	R186	07/11/2013	8.75	Call	Bond Future	13,893.9800	13.8940	13,678.9700	13.6790	(1.548)	0	0	0
2012/12/28	R186	07/11/2013	8.75	Put	Bond Future	2,133.2100	2.1332	2,181.7200	2.1817	2.274	0	0	130
2012/12/28	R186	07/11/2013	8.14	Call	Bond Future	10,129.3300	10.1293	9,941.7000	9.9417	(1.852)	0	0	0
2012/12/28	R186	07/11/2013	8.14	Put	Bond Future	3,683.1600	3.6832	3,759.0500	3.7590	2.060	0	0	0

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2012/12/28	R189	07/02/2013			Bond Future	217.9518	217.9518	217.9586	217.9586	0.003	0.0000	0.0000	154
2012/12/28	R189	07/02/2013	212.99	Call	Bond Future	4,961.7800	4.9618	4,968.6200	4.9686	0.138	0	0	0
2012/12/28	R189	07/02/2013	212.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R189	07/02/2013	213.00	Call	Bond Future	4,951.7800	4.9518	4,958.6200	4.9586	0.138	0	0	0
2012/12/28	R189	07/02/2013	213.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R189	07/02/2013	213.01	Call	Bond Future	4,941.7800	4.9418	4,948.6200	4.9486	0.138	0	0	0
2012/12/28	R189	07/02/2013	213.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R197	07/02/2013			Bond Future	286.9384	286.9384	286.9626	286.9626	0.008	0.0000	0.0000	2,633
2012/12/28	R197	07/02/2013	278.99	Call	Bond Future	7,948.4200	7.9484	7,972.6400	7.9726	0.305	0	0	0
2012/12/28	R197	07/02/2013	278.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R197	07/02/2013	279.00	Call	Bond Future	7,938.4200	7.9384	7,962.6400	7.9626	0.305	0	0	0
2012/12/28	R197	07/02/2013	279.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R197	07/02/2013	279.01	Call	Bond Future	7,928.4200	7.9284	7,952.6400	7.9526	0.305	0	0	0
2012/12/28	R197	07/02/2013	279.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R197	02/05/2013			Bond Future	290.5481	290.5481	290.5732	290.5732	0.009	0.0000	0.0000	40
2012/12/28	R197	02/05/2013	282.39	Call	Bond Future	8,158.0800	8.1581	8,183.1800	8.1832	0.308	0	0	0
2012/12/28	R197	02/05/2013	282.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R197	02/05/2013	282.40	Call	Bond Future	8,148.0800	8.1481	8,173.1800	8.1732	0.308	0	0	0
2012/12/28	R197	02/05/2013	282.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R197	02/05/2013	282.41	Call	Bond Future	8,138.0800	8.1381	8,163.1800	8.1632	0.308	0	0	0
2012/12/28	R197	02/05/2013	282.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R201	07/02/2013			Bond Future	5.0132	107.8021	5.0189	107.7917	0.114	0.0000	0.0000	1,540
2012/12/28	R201	07/02/2013	4.98	Call	Bond Future	172.2000	0.1722	165.1500	0.1652	(4.094)	0	0	0
2012/12/28	R201	07/02/2013	4.98	Put	Bond Future	232.8800	0.2329	236.2400	0.2362	1.443	0	0	0
2012/12/28	R201	07/02/2013	5.60	Call	Bond Future	1,068.9900	1.0690	1,058.4700	1.0585	(0.984)	0	0	0
2012/12/28	R201	07/02/2013	5.60	Put	Bond Future	4.3100	0.0043	4.2000	0.0042	(2.552)	0	0	0
2012/12/28	R201	07/02/2013	6.20	Call	Bond Future	2,138.9400	2.1389	2,128.5200	2.1285	(0.487)	0	0	0
2012/12/28	R201	07/02/2013	6.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/12/28	R201	07/02/2013	6.25	Call	Bond Future	2,227.8000	2.2278	2,217.3900	2.2174	(0.467)	0	0	0
2012/12/28	R201	07/02/2013	6.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R201	07/02/2013	6.30	Call	Bond Future	2,316.5700	2.3166	2,306.1600	2.3062	(0.449)	0	0	0
2012/12/28	R201	07/02/2013	6.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R201	02/05/2013			Bond Future	4.9744	109.1031	4.9807	109.0930	0.127	0.0000	0.0000	4
2012/12/28	R201	02/05/2013	4.05	Call	Bond Future	6.1800	0.0062	5.8000	0.0058	(6.149)	0	0	0
2012/12/28	R201	02/05/2013	4.05	Put	Bond Future	1,502.3300	1.5023	1,512.0500	1.5121	0.647	0	0	0
2012/12/28	R201	02/05/2013	4.06	Call	Bond Future	6.5800	0.0066	6.1900	0.0062	(5.927)	0	0	0
2012/12/28	R201	02/05/2013	4.06	Put	Bond Future	1,486.3900	1.4864	1,496.1000	1.4961	0.653	0	0	0
2012/12/28	R201	02/05/2013	4.04	Call	Bond Future	5.7900	0.0058	5.4400	0.0054	(6.045)	0	0	0
2012/12/28	R201	02/05/2013	4.04	Put	Bond Future	1,518.2700	1.5183	1,528.0200	1.5280	0.642	0	0	0
2012/12/28	R201	07/11/2013			Bond Future	4.8060	107.6352	4.8155	107.6247	0.199	0.0000	0.0000	0
2012/12/28	R201	07/11/2013	4.80	Call	Bond Future	409.2200	0.4092	403.3400	0.4033	(1.437)	0	0	0
2012/12/28	R201	07/11/2013	4.80	Put	Bond Future	415.7700	0.4158	420.3900	0.4204	1.111	0	0	0
2012/12/28	R201	07/11/2013	4.81	Call	Bond Future	415.0900	0.4151	409.1700	0.4092	(1.426)	0	0	0
2012/12/28	R201	07/11/2013	4.81	Put	Bond Future	410.6400	0.4106	415.2200	0.4152	1.115	0	0	0
2012/12/28	R201	07/11/2013	4.79	Call	Bond Future	403.3900	0.4034	397.5600	0.3976	(1.445)	0	0	0
2012/12/28	R201	07/11/2013	4.79	Put	Bond Future	420.9400	0.4209	425.6100	0.4256	1.109	0	0	0

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2012/12/28	R202	07/02/2013			Bond Future	217.6607	217.6607	217.6832	217.6832	0.010	0.0000	0.0000	51,536
2012/12/28	R202	07/02/2013	204.99	Call	Bond Future	12,670.6600	12.6707	12,693.1700	12.6932	0.178	0	0	0
2012/12/28	R202	07/02/2013	204.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R202	07/02/2013	205.00	Call	Bond Future	12,660.6600	12.6607	12,683.1700	12.6832	0.178	0	0	0
2012/12/28	R202	07/02/2013	205.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R202	07/02/2013	205.01	Call	Bond Future	12,650.6600	12.6507	12,673.1700	12.6732	0.178	0	0	0
2012/12/28	R202	07/02/2013	205.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R202	02/05/2013			Bond Future	220.3986	220.3986	220.4221	220.4221	0.011	0.0000	0.0000	1
2012/12/28	R202	02/05/2013	211.04	Call	Bond Future	9,358.6000	9.3586	9,382.0700	9.3821	0.251	0	0	0
2012/12/28	R202	02/05/2013	211.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R202	02/05/2013	211.05	Call	Bond Future	9,348.6000	9.3486	9,372.0700	9.3721	0.251	0	0	0
2012/12/28	R202	02/05/2013	211.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R202	02/05/2013	211.06	Call	Bond Future	9,338.6000	9.3386	9,362.0700	9.3621	0.251	0	0	0
2012/12/28	R202	02/05/2013	211.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R203	07/02/2013			Bond Future	5.7748	113.2583	5.7796	113.2382	0.083	0.0000	0.0000	19,398
2012/12/28	R203	07/02/2013	5.54	Call	Bond Future	256.5300	0.2565	245.0200	0.2450	(4.487)	0	0	10,000
2012/12/28	R203	07/02/2013	5.54	Put	Bond Future	1,251.6000	1.2516	1,260.1900	1.2602	0.686	0	0	0
2012/12/28	R203	07/02/2013	6.11	Call	Bond Future	1,573.0400	1.5730	1,551.4800	1.5515	(1.371)	0	0	12,600
2012/12/28	R203	07/02/2013	6.11	Put	Bond Future	171.6000	0.1716	170.1400	0.1701	(0.851)	0	0	3,254
2012/12/28	R203	07/02/2013	6.45	Call	Bond Future	2,830.0200	2.8300	2,808.9800	2.8090	(0.743)	0	0	0
2012/12/28	R203	07/02/2013	6.45	Put	Bond Future	29.2000	0.0292	28.2600	0.0283	(3.219)	0	0	0
2012/12/28	R203	07/02/2013	6.94	Call	Bond Future	4,779.9800	4.7800	4,759.7900	4.7598	(0.422)	0	0	0
2012/12/28	R203	07/02/2013	6.94	Put	Bond Future	1.0400	0.0010	0.9500	0.0010	(8.654)	0	0	0
2012/12/28	R203	07/02/2013	7.15	Call	Bond Future	5,613.1700	5.6132	5,593.0500	5.5930	(0.358)	0	0	0
2012/12/28	R203	07/02/2013	7.15	Put	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	0
2012/12/28	R203	07/02/2013	6.50	Call	Bond Future	3,026.4300	3.0264	3,005.5300	3.0055	(0.691)	0	0	0
2012/12/28	R203	07/02/2013	6.50	Put	Bond Future	21.6900	0.0217	20.8900	0.0209	(3.688)	0	0	0
2012/12/28	R203	07/02/2013	6.55	Call	Bond Future	3,224.1000	3.2241	3,203.3400	3.2033	(0.644)	0	0	0
2012/12/28	R203	07/02/2013	6.55	Put	Bond Future	15.9100	0.0159	15.2500	0.0152	(4.148)	0	0	0
2012/12/28	R203	07/02/2013	6.65	Call	Bond Future	3,621.9800	3.6220	3,601.4500	3.6014	(0.567)	0	0	0
2012/12/28	R203	07/02/2013	6.65	Put	Bond Future	8.3100	0.0083	7.8800	0.0079	(5.174)	0	0	30,250
2012/12/28	R203	02/05/2013			Bond Future	5.8050	110.4685	5.8100	110.4486	0.085	0.0000	0.0000	22
2012/12/28	R203	02/05/2013	5.90	Call	Bond Future	1,313.0500	1.3131	1,297.5500	1.2975	(1.180)	0	0	0
2012/12/28	R203	02/05/2013	5.90	Put	Bond Future	932.6200	0.9326	937.0300	0.9370	0.473	0	0	0
2012/12/28	R203	02/05/2013	5.91	Call	Bond Future	1,335.6200	1.3356	1,320.0200	1.3200	(1.168)	0	0	0
2012/12/28	R203	02/05/2013	5.91	Put	Bond Future	915.2300	0.9152	919.5400	0.9195	0.471	0	0	0
2012/12/28	R203	02/05/2013	5.89	Call	Bond Future	1,290.6900	1.2907	1,275.3000	1.2753	(1.192)	0	0	0
2012/12/28	R203	02/05/2013	5.89	Put	Bond Future	950.2400	0.9502	954.7600	0.9548	0.476	0	0	0
2012/12/28	R203	07/11/2013			Bond Future	5.8814	109.3450	5.8872	109.3244	0.098	0.0000	0.0000	0
2012/12/28	R203	07/11/2013	6.00	Call	Bond Future	1,981.8400	1.9818	1,967.8400	1.9678	(0.706)	0	0	0
2012/12/28	R203	07/11/2013	6.00	Put	Bond Future	1,560.8300	1.5608	1,567.4000	1.5674	0.421	0	0	0
2012/12/28	R203	07/11/2013	6.01	Call	Bond Future	2,001.4600	2.0015	1,987.4000	1.9874	(0.702)	0	0	0
2012/12/28	R203	07/11/2013	6.01	Put	Bond Future	1,545.0400	1.5450	1,551.5500	1.5516	0.421	0	0	0
2012/12/28	R203	07/11/2013	5.99	Call	Bond Future	1,962.7200	1.9627	1,948.7800	1.9488	(0.710)	0	0	0
2012/12/28	R203	07/11/2013	5.99	Put	Bond Future	1,577.1400	1.5771	1,583.7700	1.5838	0.420	0	0	0

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2012/12/28	R204	07/02/2013			Bond Future	6.0116	110.8446	6.0214	110.7940	0.163	0.0000	0.0000	16,672
2012/12/28	R204	07/02/2013	7.29	Call	Bond Future	6,361.1000	6.3611	6,310.4100	6.3104	(0.797)	0	0	0
2012/12/28	R204	07/02/2013	7.29	Put	Bond Future	1.5900	0.0016	1.5000	0.0015	(5.660)	0	0	0
2012/12/28	R204	07/02/2013	7.45	Call	Bond Future	7,123.6500	7.1237	7,073.0200	7.0730	(0.711)	0	0	0
2012/12/28	R204	07/02/2013	7.45	Put	Bond Future	0.4600	0.0005	0.4300	0.0004	(6.522)	0	0	0
2012/12/28	R204	07/02/2013	7.95	Call	Bond Future	9,465.3200	9.4653	9,414.7200	9.4147	(0.535)	0	0	0
2012/12/28	R204	07/02/2013	7.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R204	07/02/2013	8.00	Call	Bond Future	9,695.8800	9.6959	9,645.2800	9.6453	(0.522)	0	0	0
2012/12/28	R204	07/02/2013	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R204	07/02/2013	8.05	Call	Bond Future	9,925.8000	9.9258	9,875.2000	9.8752	(0.510)	0	0	0
2012/12/28	R204	07/02/2013	8.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R204	02/05/2013			Bond Future	6.0494	112.1823	6.0596	112.1315	0.169	0.0000	0.0000	24
2012/12/28	R204	02/05/2013	6.30	Call	Bond Future	2,255.6200	2.2556	2,217.8100	2.2178	(1.676)	0	0	0
2012/12/28	R204	02/05/2013	6.30	Put	Bond Future	1,019.1100	1.0191	1,032.0600	1.0321	1.271	0	0	0
2012/12/28	R204	02/05/2013	6.31	Call	Bond Future	2,286.7200	2.2867	2,248.6900	2.2487	(1.663)	0	0	0
2012/12/28	R204	02/05/2013	6.31	Put	Bond Future	1,001.2300	1.0012	1,013.9600	1.0140	1.271	0	0	0
2012/12/28	R204	02/05/2013	6.29	Call	Bond Future	2,224.7300	2.2247	2,187.1400	2.1871	(1.690)	0	0	0
2012/12/28	R204	02/05/2013	6.29	Put	Bond Future	1,037.2300	1.0372	1,050.4000	1.0504	1.270	0	0	0
2012/12/28	R204	07/11/2013			Bond Future	6.1409	111.1820	6.1524	111.1297	0.188	0.0000	0.0000	0
2012/12/28	R204	07/11/2013	6.30	Call	Bond Future	2,854.8800	2.8549	2,821.8900	2.8219	(1.156)	0	0	0
2012/12/28	R204	07/11/2013	6.30	Put	Bond Future	2,135.8200	2.1358	2,155.1800	2.1552	0.906	0	0	0
2012/12/28	R204	07/11/2013	6.31	Call	Bond Future	2,880.2400	2.8802	2,847.1000	2.8471	(1.151)	0	0	0
2012/12/28	R204	07/11/2013	6.31	Put	Bond Future	2,116.1800	2.1162	2,135.3900	2.1354	0.908	0	0	0
2012/12/28	R204	07/11/2013	7.00	Call	Bond Future	4,888.2900	4.8883	4,846.4900	4.8465	(0.855)	0	0	0
2012/12/28	R204	07/11/2013	7.00	Put	Bond Future	1,074.5200	1.0745	1,085.0700	1.0851	0.982	0	0	180
2012/12/28	R204	07/11/2013	6.29	Call	Bond Future	2,829.6400	2.8296	2,796.8000	2.7968	(1.161)	0	0	0
2012/12/28	R204	07/11/2013	6.29	Put	Bond Future	2,155.6000	2.1556	2,175.1100	2.1751	0.905	0	0	0
2012/12/28	R206	07/02/2013			Bond Future	4.9975	102.8034	5.0041	102.7975	0.131	0.0000	0.0000	1,120
2012/12/28	R206	07/02/2013	4.76	Call	Bond Future	17.2700	0.0173	15.7800	0.0158	(8.628)	0	0	0
2012/12/28	R206	07/02/2013	4.76	Put	Bond Future	233.1900	0.2332	237.6600	0.2377	1.917	0	0	0
2012/12/28	R206	07/02/2013	5.00	Call	Bond Future	87.3700	0.0874	83.3700	0.0834	(4.578)	0	0	0
2012/12/28	R206	07/02/2013	5.00	Put	Bond Future	85.1400	0.0851	87.1000	0.0871	2.302	0	0	0
2012/12/28	R206	07/02/2013	5.95	Call	Bond Future	858.7000	0.8587	852.7400	0.8527	(0.694)	0	0	0
2012/12/28	R206	07/02/2013	5.95	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/28	R206	07/02/2013	6.00	Call	Bond Future	903.4500	0.9034	897.4900	0.8975	(0.660)	0	0	0
2012/12/28	R206	07/02/2013	6.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R206	07/02/2013	6.05	Call	Bond Future	948.1900	0.9482	942.2300	0.9422	(0.629)	0	0	0
2012/12/28	R206	07/02/2013	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R206	02/05/2013			Bond Future	4.9151	104.0440	4.9233	104.0384	0.166	0.0000	0.0000	23
2012/12/28	R206	02/05/2013	3.40	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/28	R206	02/05/2013	3.40	Put	Bond Future	1,044.2400	1.0442	1,049.8300	1.0498	0.535	0	0	0
2012/12/28	R206	02/05/2013	3.41	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/28	R206	02/05/2013	3.41	Put	Bond Future	1,037.2900	1.0373	1,042.8800	1.0429	0.539	0	0	0
2012/12/28	R206	02/05/2013	3.39	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2012/12/28	R206	02/05/2013	3.39	Put	Bond Future	1,051.1900	1.0512	1,056.7800	1.0568	0.532	0	0	0
2012/12/28	R206	07/11/2013			Bond Future	3.6603	103.0884	3.6929	103.0825	0.891	0.0000	0.0000	0
2012/12/28	R206	07/11/2013	4.30	Call	Bond Future	129.8700	0.1299	125.1500	0.1252	(3.634)	0	0	0

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2012/12/28	R206	07/11/2013	4.30	Put	Bond Future	15.1000	0.0151	16.2400	0.0162	7.550	0	0	0
2012/12/28	R206	07/11/2013	4.31	Call	Bond Future	131.3000	0.1313	126.5600	0.1266	(3.610)	0	0	0
2012/12/28	R206	07/11/2013	4.31	Put	Bond Future	14.7400	0.0147	15.8600	0.0159	7.598	0	0	0
2012/12/28	R206	07/11/2013	4.29	Call	Bond Future	128.4300	0.1284	123.7300	0.1237	(3.660)	0	0	0
2012/12/28	R206	07/11/2013	4.29	Put	Bond Future	15.4600	0.0155	16.6200	0.0166	7.503	0	0	0
2012/12/28	R207	07/02/2013			Bond Future	6.2697	105.9911	6.2794	105.9353	0.155	0.0000	0.0000	11,309
2012/12/28	R207	07/02/2013	7.66	Call	Bond Future	7,611.7700	7.6118	7,555.9100	7.5559	(0.734)	0	0	0
2012/12/28	R207	07/02/2013	7.66	Put	Bond Future	1.0400	0.0010	0.9800	0.0010	(5.769)	0	0	0
2012/12/28	R207	07/02/2013	7.80	Call	Bond Future	8,339.3600	8.3394	8,283.5300	8.2835	(0.669)	0	0	0
2012/12/28	R207	07/02/2013	7.80	Put	Bond Future	0.3500	0.0004	0.3200	0.0003	(8.571)	0	0	0
2012/12/28	R207	07/02/2013	8.20	Call	Bond Future	10,383.2000	10.3832	10,327.4000	10.3274	(0.537)	0	0	0
2012/12/28	R207	07/02/2013	8.20	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/28	R207	07/02/2013	8.25	Call	Bond Future	10,634.9600	10.6350	10,579.1600	10.5792	(0.525)	0	0	0
2012/12/28	R207	07/02/2013	8.25	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/12/28	R207	07/02/2013	8.30	Call	Bond Future	10,885.8900	10.8859	10,830.0900	10.8301	(0.513)	0	0	0
2012/12/28	R207	07/02/2013	8.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R207	02/05/2013			Bond Future	6.3147	107.2702	6.3248	107.2142	0.160	0.0000	0.0000	0
2012/12/28	R207	02/05/2013	6.45	Call	Bond Future	2,217.6300	2.2176	2,178.4800	2.1785	(1.765)	0	0	0
2012/12/28	R207	02/05/2013	6.45	Put	Bond Future	1,469.1000	1.4691	1,485.9800	1.4860	1.149	0	0	0
2012/12/28	R207	02/05/2013	6.46	Call	Bond Future	2,248.9100	2.2489	2,209.5100	2.2095	(1.752)	0	0	0
2012/12/28	R207	02/05/2013	6.46	Put	Bond Future	1,445.3300	1.4453	1,461.9600	1.4620	1.151	0	0	0
2012/12/28	R207	02/05/2013	6.44	Call	Bond Future	2,186.6000	2.1866	2,147.7000	2.1477	(1.779)	0	0	0
2012/12/28	R207	02/05/2013	6.44	Put	Bond Future	1,493.1600	1.4932	1,510.2900	1.5103	1.147	0	0	0
2012/12/28	R207	07/11/2013			Bond Future	6.4194	106.5305	6.4306	106.4727	0.174	0.0000	0.0000	0
2012/12/28	R207	07/11/2013	6.70	Call	Bond Future	3,722.5400	3.7225	3,683.9300	3.6839	(1.037)	0	0	0
2012/12/28	R207	07/11/2013	6.70	Put	Bond Future	2,286.6400	2.2866	2,305.7600	2.3058	0.836	0	0	0
2012/12/28	R207	07/11/2013	6.71	Call	Bond Future	3,752.7100	3.7527	3,713.9500	3.7139	(1.033)	0	0	0
2012/12/28	R207	07/11/2013	6.71	Put	Bond Future	2,266.0900	2.2661	2,285.0600	2.2851	0.837	0	0	0
2012/12/28	R207	07/11/2013	6.69	Call	Bond Future	3,692.4700	3.6925	3,654.0100	3.6540	(1.042)	0	0	0
2012/12/28	R207	07/11/2013	6.69	Put	Bond Future	2,307.3300	2.3073	2,326.6000	2.3266	0.835	0	0	0
2012/12/28	R208	07/02/2013			Bond Future	6.3691	104.8811	6.3788	104.8193	0.152	0.0000	0.0000	19,911
2012/12/28	R208	07/02/2013	6.00	Call	Bond Future	336.5600	0.3366	314.1100	0.3141	(6.670)	0	0	12,250
2012/12/28	R208	07/02/2013	6.00	Put	Bond Future	2,718.9900	2.7190	2,758.3000	2.7583	1.446	0	0	0
2012/12/28	R208	07/02/2013	7.78	Call	Bond Future	8,512.1900	8.5122	8,450.3300	8.4503	(0.727)	0	0	0
2012/12/28	R208	07/02/2013	7.78	Put	Bond Future	1.7500	0.0018	1.6500	0.0017	(5.714)	0	0	0
2012/12/28	R208	07/02/2013	7.85	Call	Bond Future	8,910.4300	8.9104	8,848.6000	8.8486	(0.694)	0	0	0
2012/12/28	R208	07/02/2013	7.85	Put	Bond Future	1.0700	0.0011	1.0000	0.0010	(6.542)	0	0	0
2012/12/28	R208	07/02/2013	8.83	Call	Bond Future	14,278.2500	14.2783	14,216.4900	14.2165	(0.433)	0	0	0
2012/12/28	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R208	07/02/2013	7.95	Call	Bond Future	9,476.1100	9.4761	9,414.3100	9.4143	(0.652)	0	0	0
2012/12/28	R208	07/02/2013	7.95	Put	Bond Future	0.5100	0.0005	0.4700	0.0005	(7.843)	0	0	0
2012/12/28	R208	07/02/2013	8.00	Call	Bond Future	9,757.4600	9.7575	9,695.6700	9.6957	(0.633)	0	0	0
2012/12/28	R208	07/02/2013	8.00	Put	Bond Future	0.3500	0.0004	0.3200	0.0003	(8.571)	0	0	0
2012/12/28	R208	07/02/2013	8.05	Call	Bond Future	10,037.8000	10.0378	9,976.0200	9.9760	(0.615)	0	0	0
2012/12/28	R208	07/02/2013	8.05	Put	Bond Future	0.2400	0.0002	0.2200	0.0002	(8.333)	0	0	0
2012/12/28	R208	02/05/2013			Bond Future	6.4103	102.7538	6.4203	102.6917	0.156	0.0000	0.0000	47

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
2012/12/28	R208	02/05/2013	6.66	Call	Bond Future	2,954.4100	2.9544	2,907.7700	2.9078	(1.579)	0	0	0
2012/12/28	R208	02/05/2013	6.66	Put	Bond Future	1,420.0700	1.4201	1,435.4900	1.4355	1.086	0	0	0
2012/12/28	R208	02/05/2013	6.64	Call	Bond Future	2,879.4200	2.8794	2,833.2800	2.8333	(1.602)	0	0	0
2012/12/28	R208	02/05/2013	6.64	Put	Bond Future	1,466.9200	1.4669	1,482.8400	1.4828	1.085	0	0	0
2012/12/28	R208	02/05/2013	6.65	Call	Bond Future	2,916.8000	2.9168	2,870.4100	2.8704	(1.590)	0	0	0
2012/12/28	R208	02/05/2013	6.65	Put	Bond Future	1,443.3500	1.4434	1,459.0200	1.4590	1.086	0	0	0
2012/12/28	R208	07/11/2013			Bond Future	6.5091	102.1820	6.5201	102.1181	0.168	0.0000	0.0000	0
2012/12/28	R208	07/11/2013	6.81	Call	Bond Future	4,386.6900	4.3867	4,343.3000	4.3433	(0.989)	0	0	0
2012/12/28	R208	07/11/2013	6.81	Put	Bond Future	2,648.3200	2.6483	2,668.8400	2.6688	0.775	0	0	0
2012/12/28	R208	07/11/2013	7.50	Call	Bond Future	6,982.1300	6.9821	6,929.5800	6.9296	(0.753)	0	0	0
2012/12/28	R208	07/11/2013	7.50	Put	Bond Future	1,393.4300	1.3934	1,404.7900	1.4048	0.815	0	0	230
2012/12/28	R208	07/11/2013	6.79	Call	Bond Future	4,319.6300	4.3196	4,276.5600	4.2766	(0.997)	0	0	0
2012/12/28	R208	07/11/2013	6.79	Put	Bond Future	2,695.6700	2.6957	2,716.5100	2.7165	0.773	0	0	0
2012/12/28	R208	07/11/2013	6.80	Call	Bond Future	4,353.1000	4.3531	4,309.8700	4.3099	(0.993)	0	0	0
2012/12/28	R208	07/11/2013	6.80	Put	Bond Future	2,671.9100	2.6719	2,692.5900	2.6926	0.774	0	0	0
2012/12/28	R209	07/02/2013			Bond Future	8.0479	83.5676	8.0827	83.2597	0.431	0.0000	0.0000	11,314
2012/12/28	R209	07/02/2013	8.63	Call	Bond Future	5,204.6800	5.2047	4,924.7100	4.9247	(5.379)	0	0	0
2012/12/28	R209	07/02/2013	8.63	Put	Bond Future	271.4300	0.2714	299.4300	0.2994	10.316	0	0	11,000
2012/12/28	R209	07/02/2013	8.83	Call	Bond Future	6,642.0700	6.6421	6,347.2300	6.3472	(4.439)	0	0	0
2012/12/28	R209	07/02/2013	8.83	Put	Bond Future	121.1000	0.1211	134.2300	0.1342	10.842	0	0	14,000
2012/12/28	R209	07/02/2013	8.95	Call	Bond Future	7,520.3700	7.5204	7,220.3100	7.2203	(3.990)	0	0	0
2012/12/28	R209	07/02/2013	8.95	Put	Bond Future	71.6100	0.0716	79.5200	0.0795	11.046	0	0	0
2012/12/28	R209	07/02/2013	9.10	Call	Bond Future	8,618.7600	8.6188	8,314.7700	8.3148	(3.527)	0	0	0
2012/12/28	R209	07/02/2013	9.10	Put	Bond Future	35.6600	0.0357	39.6400	0.0396	11.161	0	0	0
2012/12/28	R209	07/02/2013	9.00	Call	Bond Future	7,887.0000	7.8870	7,585.3600	7.5854	(3.825)	0	0	0
2012/12/28	R209	07/02/2013	9.00	Put	Bond Future	57.0200	0.0570	63.3500	0.0634	11.101	0	0	0
2012/12/28	R209	07/02/2013	9.05	Call	Bond Future	8,253.2800	8.2533	7,950.3500	7.9503	(3.670)	0	0	0
2012/12/28	R209	07/02/2013	9.05	Put	Bond Future	45.2000	0.0452	50.2400	0.0502	11.150	0	0	0
2012/12/28	R209	07/02/2013	9.06	Call	Bond Future	8,326.4500	8.3264	8,023.2900	8.0233	(3.641)	0	0	0
2012/12/28	R209	07/02/2013	9.06	Put	Bond Future	43.1200	0.0431	47.9300	0.0479	11.155	0	0	0
2012/12/28	R209	02/05/2013			Bond Future	8.1063	81.4344	8.1418	81.1231	0.438	0.0000	0.0000	33
2012/12/28	R209	02/05/2013	8.01	Call	Bond Future	2,991.8100	2.9918	2,830.9800	2.8310	(5.376)	0	0	0
2012/12/28	R209	02/05/2013	8.01	Put	Bond Future	3,844.5700	3.8446	3,995.1300	3.9951	3.916	0	0	0
2012/12/28	R209	02/05/2013	7.99	Call	Bond Future	2,912.1900	2.9122	2,753.9800	2.7540	(5.433)	0	0	0
2012/12/28	R209	02/05/2013	7.99	Put	Bond Future	3,943.8600	3.9439	4,097.0400	4.0970	3.884	0	0	0
2012/12/28	R209	02/05/2013	8.00	Call	Bond Future	2,951.9400	2.9519	2,792.4200	2.7924	(5.404)	0	0	0
2012/12/28	R209	02/05/2013	8.00	Put	Bond Future	3,894.0800	3.8941	4,045.9500	4.0460	3.900	0	0	0
2012/12/28	R209	07/11/2013			Bond Future	8.2413	80.5281	8.2789	80.2081	0.456	0.0000	0.0000	0
2012/12/28	R209	07/11/2013	8.81	Call	Bond Future	8,783.0300	8.7830	8,565.3000	8.5653	(2.479)	0	0	0
2012/12/28	R209	07/11/2013	8.81	Put	Bond Future	4,142.4300	4.1424	4,244.7000	4.2447	2.469	0	0	0
2012/12/28	R209	07/11/2013	9.50	Call	Bond Future	12,144.7600	12.1448	11,891.4800	11.8915	(2.086)	0	0	0
2012/12/28	R209	07/11/2013	9.50	Put	Bond Future	2,416.8000	2.4168	2,483.5200	2.4835	2.761	0	0	180
2012/12/28	R209	07/11/2013	8.79	Call	Bond Future	8,688.5700	8.6886	8,472.0200	8.4720	(2.492)	0	0	0
2012/12/28	R209	07/11/2013	8.79	Put	Bond Future	4,204.0100	4.2040	4,307.4600	4.3075	2.461	0	0	0
2012/12/28	R209	07/11/2013	8.80	Call	Bond Future	8,735.7600	8.7358	8,518.6200	8.5186	(2.486)	0	0	0
2012/12/28	R209	07/11/2013	8.80	Put	Bond Future	4,173.1200	4.1731	4,275.9800	4.2760	2.465	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
2012/12/28	R210	07/02/2013			Bond Future	166.2145		166.2305		0.010	0.0000	0.0000	1,212
2012/12/28	R210	07/02/2013	156.99	Call	Bond Future	9,224.4900	9.2245	9,240.4600	9.2405	0.173	0	0	0
2012/12/28	R210	07/02/2013	156.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R210	07/02/2013	157.00	Call	Bond Future	9,214.4900	9.2145	9,230.4600	9.2305	0.173	0	0	0
2012/12/28	R210	07/02/2013	157.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R210	07/02/2013	157.01	Call	Bond Future	9,204.4900	9.2045	9,220.4600	9.2205	0.174	0	0	0
2012/12/28	R210	07/02/2013	157.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R210	02/05/2013	161.14	Call	Bond Future	166.4479	166.4479	166.4646	166.4646	0.010	0.0000	0.0000	7
2012/12/28	R210	02/05/2013	161.14	Put	Bond Future	5,307.9400	5.3079	5,324.6400	5.3246	0.315	0	0	0
2012/12/28	R210	02/05/2013	161.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R210	02/05/2013	161.15	Call	Bond Future	5,297.9400	5.2979	5,314.6400	5.3146	0.315	0	0	0
2012/12/28	R210	02/05/2013	161.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R210	02/05/2013	161.16	Call	Bond Future	5,287.9400	5.2879	5,304.6400	5.3046	0.316	0	0	0
2012/12/28	R210	02/05/2013	161.16	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R211	07/02/2013			Bond Future	126.2232		126.2303		0.006	0.0000	0.0000	522
2012/12/28	R211	07/02/2013	122.99	Call	Bond Future	3,233.2200	3.2332	3,240.2800	3.2403	0.218	0	0	0
2012/12/28	R211	07/02/2013	122.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R211	07/02/2013	123.00	Call	Bond Future	3,223.2200	3.2232	3,230.2800	3.2303	0.219	0	0	0
2012/12/28	R211	07/02/2013	123.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R211	07/02/2013	123.01	Call	Bond Future	3,213.2200	3.2132	3,220.2800	3.2203	0.220	0	0	0
2012/12/28	R211	07/02/2013	123.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R211	02/05/2013			Bond Future	127.8110	127.8110	127.8185	127.8185	0.006	0.0000	0.0000	7
2012/12/28	R211	02/05/2013	125.69	Call	Bond Future	2,121.0400	2.1210	2,128.5500	2.1285	0.354	0	0	0
2012/12/28	R211	02/05/2013	125.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R211	02/05/2013	125.70	Call	Bond Future	2,111.0400	2.1110	2,118.5500	2.1185	0.356	0	0	0
2012/12/28	R211	02/05/2013	125.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R211	02/05/2013	125.71	Call	Bond Future	2,101.0400	2.1010	2,108.5500	2.1085	0.357	0	0	0
2012/12/28	R211	02/05/2013	125.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R212	07/02/2013			Bond Future	132.5426		132.4454		(0.073)	0.0000	0.0000	7,064
2012/12/28	R212	07/02/2013	128.99	Call	Bond Future	3,552.5800	3.5526	3,455.4100	3.4554	(2.735)	0	0	0
2012/12/28	R212	07/02/2013	128.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R212	07/02/2013	129.00	Call	Bond Future	3,542.5800	3.5426	3,445.4100	3.4454	(2.743)	0	0	0
2012/12/28	R212	07/02/2013	129.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R212	07/02/2013	129.01	Call	Bond Future	3,532.5800	3.5326	3,435.4100	3.4354	(2.751)	0	0	0
2012/12/28	R212	07/02/2013	129.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R212	02/05/2013			Bond Future	134.2100	134.2100	134.1119	134.1119	(0.073)	0.0000	0.0000	11
2012/12/28	R212	02/05/2013	131.09	Call	Bond Future	3,119.9500	3.1200	3,021.8800	3.0219	(3.143)	0	0	0
2012/12/28	R212	02/05/2013	131.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R212	02/05/2013	131.10	Call	Bond Future	3,109.9500	3.1100	3,011.8800	3.0119	(3.153)	0	0	0
2012/12/28	R212	02/05/2013	131.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R212	02/05/2013	131.11	Call	Bond Future	3,099.9500	3.1000	3,001.8800	3.0019	(3.164)	0	0	0
2012/12/28	R212	02/05/2013	131.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/12/28	R213	07/02/2013			Bond Future	7.7484	95.9769	7.7780	95.7066	0.383	0.0000	0.0000	10,414
2012/12/28	R213	07/02/2013	8.90	Call	Bond Future	9,742.5600	9.7426	9,474.8000	9.4748	(2.748)	0	0	0
2012/12/28	R213	07/02/2013	8.90	Put	Bond Future	37.7200	0.0377	40.3100	0.0403	6.866	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
2012/12/28	R213	07/02/2013	8.95	Call	Bond Future	10,121.6800	10.1217	9,853.3500	9.8534	(2.651)	0	0	0
2012/12/28	R213	07/02/2013	8.95	Put	Bond Future	29.7800	0.0298	31.8000	0.0318	6.783	0	0	0
2012/12/28	R213	07/02/2013	9.00	Call	Bond Future	10,499.6700	10.4997	10,230.8900	10.2309	(2.560)	0	0	0
2012/12/28	R213	07/02/2013	9.00	Put	Bond Future	23.3800	0.0234	24.9500	0.0250	6.715	0	0	0
2012/12/28	R213	07/02/2013	9.05	Call	Bond Future	10,876.3000	10.8763	10,607.1500	10.6071	(2.475)	0	0	0
2012/12/28	R213	07/02/2013	9.05	Put	Bond Future	18.2600	0.0183	19.4600	0.0195	6.572	0	0	0
2012/12/28	R213	02/05/2013			Bond Future	7.8050	93.6009	7.8354	93.3276	0.389	0.0000	0.0000	5
2012/12/28	R213	02/05/2013	7.86	Call	Bond Future	3,816.4200	3.8164	3,656.1000	3.6561	(4.201)	0	0	0
2012/12/28	R213	02/05/2013	7.86	Put	Bond Future	3,322.5500	3.3225	3,435.4800	3.4355	3.399	0	0	0
2012/12/28	R213	02/05/2013	7.84	Call	Bond Future	3,725.3600	3.7254	3,567.2100	3.5672	(4.245)	0	0	0
2012/12/28	R213	02/05/2013	7.84	Put	Bond Future	3,410.5100	3.4105	3,525.6100	3.5256	3.375	0	0	0
2012/12/28	R213	02/05/2013	7.85	Call	Bond Future	3,770.7400	3.7707	3,611.5000	3.6115	(4.223)	0	0	0
2012/12/28	R213	02/05/2013	7.85	Put	Bond Future	3,366.3200	3.3663	3,480.3300	3.4803	3.387	0	0	0
2012/12/28	R213	07/11/2013			Bond Future	7.9398	92.6364	7.9721	92.3555	0.406	0.0000	0.0000	0
2012/12/28	R213	07/11/2013	8.61	Call	Bond Future	9,177.0900	9.1771	8,979.2700	8.9793	(2.156)	0	0	0
2012/12/28	R213	07/11/2013	8.61	Put	Bond Future	3,585.7700	3.5858	3,668.8100	3.6688	2.316	0	0	0
2012/12/28	R213	07/11/2013	8.59	Call	Bond Future	9,075.0700	9.0751	8,878.3100	8.8783	(2.168)	0	0	0
2012/12/28	R213	07/11/2013	8.59	Put	Bond Future	3,643.3500	3.6433	3,727.4500	3.7275	2.308	0	0	0
2012/12/28	R213	07/11/2013	8.60	Call	Bond Future	9,126.0400	9.1260	8,928.7500	8.9288	(2.162)	0	0	0
2012/12/28	R213	07/11/2013	8.60	Put	Bond Future	3,614.4600	3.6145	3,698.0300	3.6980	2.312	0	0	0
2012/12/28	R214	07/02/2013			Bond Future	8.0878	85.4505	8.1225	85.1239	0.429	0.0000	0.0000	1,714
2012/12/28	R214	07/02/2013	8.59	Call	Bond Future	4,967.2600	4.9673	4,681.9400	4.6819	(5.744)	0	0	0
2012/12/28	R214	07/02/2013	8.59	Put	Bond Future	443.6000	0.4436	484.8900	0.4849	9.308	0	0	0
2012/12/28	R214	07/02/2013	8.60	Call	Bond Future	5,038.2400	5.0382	4,751.6600	4.7517	(5.688)	0	0	0
2012/12/28	R214	07/02/2013	8.60	Put	Bond Future	428.7000	0.4287	468.7300	0.4687	9.338	0	0	0
2012/12/28	R214	07/02/2013	8.61	Call	Bond Future	5,109.4700	5.1095	4,821.6600	4.8217	(5.633)	0	0	0
2012/12/28	R214	07/02/2013	8.61	Put	Bond Future	414.2200	0.4142	453.0200	0.4530	9.367	0	0	0
Total													353311