



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 20/07/2012 to 20/07/2012

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
2012/07/20	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2012/07/20	2025	02/08/2012			Bond Future	99.9924	99.9924	104.0353	104.0353	4.043	0.0000	0.0000	2,062
2012/07/20	2025	02/08/2012	99.99	Call	Bond Future	2.4000	0.0024	4,045.2600	4.0453	168452.500	0	0	0
2012/07/20	2025	02/08/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2025	02/08/2012	100.00	Call	Bond Future	0.0000	0.0000	4,035.2600	4.0353	100.000	0	0	0
2012/07/20	2025	02/08/2012	100.00	Put	Bond Future	7.6000	0.0076	0.0000	0.0000	(100.000)	0	0	0
2012/07/20	2025	02/08/2012	100.01	Call	Bond Future	0.0000	0.0000	4,025.2600	4.0253	100.000	0	0	0
2012/07/20	2025	02/08/2012	100.01	Put	Bond Future	17.6000	0.0176	0.0000	0.0000	(100.000)	0	0	0
2012/07/20	2025	01/11/2012			Bond Future	101.3930	101.3930	105.3629	105.3629	3.915	0.0000	0.0000	0
2012/07/20	2025	01/11/2012	99.99	Call	Bond Future	1,402.9600	1.4030	5,372.9400	5.3729	282.972	0	0	0
2012/07/20	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2025	01/11/2012	100.00	Call	Bond Future	1,392.9600	1.3930	5,362.9400	5.3629	285.003	0	0	0
2012/07/20	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2025	01/11/2012	100.01	Call	Bond Future	1,382.9600	1.3830	5,352.9400	5.3529	287.064	0	0	0
2012/07/20	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2038	02/08/2012			Bond Future	98.1310	98.1310	101.7869	101.7869	3.726	0.0000	0.0000	0
2012/07/20	2038	02/08/2012	97.99	Call	Bond Future	140.9700	0.1410	3,796.9000	3.7969	2593.410	0	0	0
2012/07/20	2038	02/08/2012	97.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2038	02/08/2012	98.00	Call	Bond Future	130.9700	0.1310	3,786.9000	3.7869	2791.426	0	0	0
2012/07/20	2038	02/08/2012	98.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2038	02/08/2012	98.01	Call	Bond Future	120.9700	0.1210	3,776.9000	3.7769	3022.179	0	0	0
2012/07/20	2038	02/08/2012	98.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2038	01/11/2012			Bond Future	99.5054	99.5054	103.0858	103.0858	3.598	0.0000	0.0000	0
2012/07/20	2038	01/11/2012	98.99	Call	Bond Future	515.4200	0.5154	4,095.7600	4.0958	694.645	0	0	0
2012/07/20	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2038	01/11/2012	99.00	Call	Bond Future	505.4200	0.5054	4,085.7600	4.0858	708.389	0	0	0
2012/07/20	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2038	01/11/2012	99.01	Call	Bond Future	495.4200	0.4954	4,075.7600	4.0758	722.688	0	0	0
2012/07/20	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2050	02/08/2012			Bond Future	103.5659	103.5659	108.5859	108.5859	4.847	0.0000	0.0000	0
2012/07/20	2050	02/08/2012	102.99	Call	Bond Future	575.9300	0.5759	5,595.8600	5.5959	871.622	0	0	0
2012/07/20	2050	02/08/2012	102.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2050	02/08/2012	103.00	Call	Bond Future	565.9300	0.5659	5,585.8600	5.5859	887.023	0	0	0
2012/07/20	2050	02/08/2012	103.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2050	02/08/2012	103.01	Call	Bond Future	555.9300	0.5559	5,575.8600	5.5759	902.979	0	0	0
2012/07/20	2050	02/08/2012	103.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2050	01/11/2012			Bond Future	105.0165	105.0165	109.9717	109.9717	4.718	0.0000	0.0000	0
2012/07/20	2050	01/11/2012	103.99	Call	Bond Future	1,026.5000	1.0265	5,981.6800	5.9817	482.726	0	0	0
2012/07/20	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2050	01/11/2012	104.00	Call	Bond Future	1,016.5000	1.0165	5,971.6800	5.9717	487.475	0	0	0
2012/07/20	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	2050	01/11/2012	104.01	Call	Bond Future	1,006.5000	1.0065	5,961.6800	5.9617	492.318	0	0	0
2012/07/20	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/07/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	AL7T	02/08/2012			Index Future	468.8980	468.8980	470.2980	470.2980	0.299	0.0000	0.0000	13
2012/07/20	AL7T	01/11/2012			Index Future	475.4650	475.4650	476.3000	476.3000	0.176	0.0000	0.0000	0
2012/07/20	AL7T	07/02/2013			Index Future	482.0000	482.0000	483.1360	483.1360	0.236	0.0000	0.0000	0
2012/07/20	ALBI	02/08/2012			Index Future	421.1120	421.1120	422.4500	422.4500	0.318	0.0000	0.0000	1,003
2012/07/20	ALBI	01/11/2012			Index Future	427.0100	427.0100	427.8410	427.8410	0.195	0.0000	0.0000	0
2012/07/20	ALBI	07/02/2013			Index Future	433.6000	433.6000	433.9810	433.9810	0.088	0.0000	0.0000	0
2012/07/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/07/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	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
2012/07/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/07/20	ES33	02/08/2012			Bond Future	8.4810	93.3788	8.4118	94.0074	(0.817)	0.0000	0.0000	303
2012/07/20	ES33	01/11/2012			Bond Future	8.5518	90.9068	8.4933	91.4297	(0.684)	0.0000	0.0000	0
2012/07/20	ES33	01/11/2012	9.20	Call	Bond Future	5,493.9100	5.4939	6,016.8400	6.0168	9.518	0	0	0
2012/07/20	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	ES33	07/02/2013			Bond Future	8.5500	8.5500	8.5800	92.7424	0.350	0.0000	0.0000	0
2012/07/20	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	ES33	07/02/2013	8.54	Put	Bond Future	0.0000	0.0000	353.5300	0.3535	100.000	0	0	0
2012/07/20	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	ES33	07/02/2013	8.55	Put	Bond Future	0.0000	0.0000	264.8400	0.2648	100.000	0	0	0
2012/07/20	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	ES33	07/02/2013	8.56	Put	Bond Future	0.0000	0.0000	176.2800	0.1763	100.000	0	0	0
2012/07/20	GOVI	02/08/2012			GOVI	421.0330	421.0330	422.2580	422.2580	0.291	0.0000	0.0000	263
2012/07/20	GOVI	02/08/2012	398.23	Call	GOVI	228,030.0000	22.8030	240,280.0000	24.0280	5.372	0	0	0
2012/07/20	GOVI	02/08/2012	398.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	GOVI	01/11/2012			GOVI	426.9300	426.9300	427.6470	427.6470	0.168	0.0000	0.0000	0
2012/07/20	GOVI	01/11/2012	403.96	Call	GOVI	229,700.0000	22.9700	236,870.0000	23.6870	3.121	0	0	0
2012/07/20	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	GOVI	07/02/2013			GOVI	433.0000	433.0000	433.7850	433.7850	0.181	0.0000	0.0000	0
2012/07/20	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	7,950.0000	0.7950	100.000	0	0	0
2012/07/20	GOVI	07/02/2013	432.99	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	7,850.0000	0.7850	100.000	0	0	0
2012/07/20	GOVI	07/02/2013	433.00	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	7,750.0000	0.7750	100.000	0	0	0
2012/07/20	GOVI	07/02/2013	433.01	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/07/20	IGOV	02/08/2012			Index Future	177.8700	177.8700	181.6740	181.6740	2.139	0.0000	0.0000	594
2012/07/20	IGOV	01/11/2012			Index Future	180.3620	180.3620	183.9920	183.9920	2.013	0.0000	0.0000	0
2012/07/20	IGOV	07/02/2013			Index Future	183.1490	183.1490	186.6330	186.6330	1.902	0.0000	0.0000	14
2012/07/20	ILBI	02/08/2012			Index Future	475.3680	475.3680	475.3680	475.3680	0.000	0.0000	0.0000	169
2012/07/20	ILBI	01/11/2012			Index Future	482.4300	482.4300	482.4300	482.4300	0.000	0.0000	0.0000	0
2012/07/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0

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2012/07/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/07/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/07/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/07/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/07/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/07/20	JBAF	15/08/2012			Jibar Tradeable Future	5.1900	94.8100	5.0600	94.9400	(2.505)	0.0000	0.0000	0
2012/07/20	JBAF	19/09/2012			Jibar Tradeable Future	5.1000	94.9000	4.9900	95.0100	(2.157)	0.0000	0.0000	44,760
2012/07/20	JBAF	17/10/2012			Jibar Tradeable Future	5.0300	94.9700	4.8600	95.1400	(3.380)	0.0000	0.0000	0
2012/07/20	JBAF	21/11/2012			Jibar Tradeable Future	4.9900	95.0100	4.7200	95.2800	(5.411)	0.0000	0.0000	0
2012/07/20	JBAF	19/12/2012			Jibar Tradeable Future	4.9500	95.0500	4.6700	95.3300	(5.657)	0.0000	0.0000	840
2012/07/20	JBAF	16/01/2013			Jibar Tradeable Future	5.0400	94.9600	4.6700	95.3300	(7.341)	0.0000	0.0000	0
2012/07/20	JBAF	20/03/2013			Jibar Tradeable Future	5.0500	94.9500	4.6700	95.3300	(7.525)	0.0000	0.0000	1,000
2012/07/20	JBAF	19/06/2013			Jibar Tradeable Future	5.1100	94.8900	4.6900	95.3100	(8.219)	0.0000	0.0000	500
2012/07/20	JBAF	18/09/2013			Jibar Tradeable Future	5.1900	94.8100	4.7400	95.2600	(8.671)	0.0000	0.0000	1,700
2012/07/20	JBAF	18/12/2013			Jibar Tradeable Future	5.3300	94.6700	4.8500	95.1500	(9.006)	0.0000	0.0000	1,500
2012/07/20	JBAF	19/03/2014			Jibar Tradeable Future	5.4800	94.5200	4.9900	95.0100	(8.942)	0.0000	0.0000	400
2012/07/20	JBAF	18/06/2014			Jibar Tradeable Future	5.4600	94.5400	5.3900	94.6100	(1.282)	0.0000	0.0000	0
2012/07/20	R157	02/08/2012			Bond Future	5.4482	128.0285	5.3844	128.2338	(1.171)	5.3040	5.3040	15,580
2012/07/20	R157	02/08/2012	6.15	Call	Bond Future	2,229.9200	2.2299	2,435.1500	2.4351	9.203	0	0	0
2012/07/20	R157	02/08/2012	6.15	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/07/20	R157	02/08/2012	6.35	Call	Bond Future	2,855.9200	2.8559	3,061.1600	3.0612	7.186	0	0	1,250
2012/07/20	R157	02/08/2012	6.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R157	02/08/2012	6.55	Call	Bond Future	3,477.8100	3.4778	3,683.0500	3.6831	5.901	0	0	0
2012/07/20	R157	02/08/2012	6.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,250
2012/07/20	R157	02/08/2012	6.95	Call	Bond Future	4,709.3000	4.7093	4,914.5400	4.9145	4.358	0	0	0
2012/07/20	R157	02/08/2012	6.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,750
2012/07/20	R157	01/11/2012			Bond Future	5.4271	123.0179	5.4091	123.0712	(0.332)	0.0000	0.0000	200
2012/07/20	R157	01/11/2012	5.78	Call	Bond Future	1,311.6700	1.3117	1,301.3400	1.3013	(0.788)	0	0	5,630
2012/07/20	R157	01/11/2012	5.78	Put	Bond Future	274.9200	0.2749	211.3400	0.2113	(23.127)	0	0	0
2012/07/20	R157	01/11/2012	6.24	Call	Bond Future	2,436.9300	2.4369	2,466.4200	2.4664	1.210	0	0	0
2012/07/20	R157	01/11/2012	6.24	Put	Bond Future	65.6600	0.0657	41.9000	0.0419	(36.186)	0	0	0
2012/07/20	R157	07/02/2013			Bond Future	5.3878	124.9191	5.4181	124.8382	0.562	0.0000	0.0000	0
2012/07/20	R157	07/02/2013	6.28	Call	Bond Future	2,552.3900	2.5524	2,445.1400	2.4451	(4.202)	0	0	0
2012/07/20	R157	07/02/2013	6.28	Put	Bond Future	199.4300	0.1994	173.0600	0.1731	(13.223)	0	0	0
2012/07/20	R157	02/05/2013			Bond Future	5.3500	5.3500	5.4208	119.5716	1.324	0.0000	0.0000	0
2012/07/20	R157	02/05/2013	5.35	Call	Bond Future	0.0000	0.0000	1,030.7100	1.0307	100.000	0	0	0
2012/07/20	R157	02/05/2013	5.35	Put	Bond Future	0.0000	0.0000	1,202.9000	1.2029	100.000	0	0	0
2012/07/20	R157	02/05/2013	5.36	Call	Bond Future	0.0000	0.0000	1,042.6300	1.0426	100.000	0	0	0
2012/07/20	R157	02/05/2013	5.36	Put	Bond Future	0.0000	0.0000	1,190.4900	1.1905	100.000	0	0	0
2012/07/20	R157	02/05/2013	5.34	Call	Bond Future	0.0000	0.0000	1,018.8700	1.0189	100.000	0	0	0

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2012/07/20	R157	02/05/2013	5.34	Put	Bond Future	0.0000	0.0000	1,215.4000	1.2154	100.000	0	0	0
2012/07/20	R186	02/08/2012			Bond Future	7.2477	130.0739	7.1891	130.6958	(0.809)	7.1370	7.1370	34,408
2012/07/20	R186	02/08/2012	7.66	Call	Bond Future	4,321.7000	4.3217	4,927.1700	4.9272	14.010	0	0	276
2012/07/20	R186	02/08/2012	7.66	Put	Bond Future	66.1900	0.0662	49.7800	0.0498	(24.792)	0	0	0
2012/07/20	R186	02/08/2012	7.70	Call	Bond Future	4,704.1800	4.7042	5,314.8100	5.3148	12.981	0	0	0
2012/07/20	R186	02/08/2012	7.70	Put	Bond Future	46.4000	0.0464	35.1500	0.0352	(24.246)	0	0	0
2012/07/20	R186	02/08/2012	7.76	Call	Bond Future	5,284.2600	5.2843	5,900.0000	5.9000	11.652	0	0	43
2012/07/20	R186	02/08/2012	7.76	Put	Bond Future	26.5000	0.0265	20.3600	0.0204	(23.170)	0	0	0
2012/07/20	R186	02/08/2012	8.30	Call	Bond Future	10,476.7200	10.4767	11,098.5900	11.0986	5.936	0	0	0
2012/07/20	R186	02/08/2012	8.30	Put	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	900
2012/07/20	R186	02/08/2012	8.76	Call	Bond Future	14,677.2200	14.6772	15,299.1000	15.2991	4.237	0	0	0
2012/07/20	R186	02/08/2012	8.76	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	43
2012/07/20	R186	02/08/2012	8.00	Call	Bond Future	7,619.0500	7.6190	8,240.5300	8.2405	8.157	0	0	1,099
2012/07/20	R186	02/08/2012	8.00	Put	Bond Future	2.1200	0.0021	1.7200	0.0017	(18.868)	0	0	0
2012/07/20	R186	02/08/2012	8.25	Call	Bond Future	10,006.8800	10.0069	10,628.7500	10.6288	6.214	0	0	8,750
2012/07/20	R186	02/08/2012	8.25	Put	Bond Future	0.0900	0.0001	0.0800	0.0001	(11.111)	0	0	0
2012/07/20	R186	02/08/2012	9.00	Call	Bond Future	16,783.9700	16.7840	17,405.8500	17.4059	3.705	0	0	0
2012/07/20	R186	02/08/2012	9.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	199
2012/07/20	R186	02/08/2012	8.66	Call	Bond Future	13,782.5100	13.7825	14,404.3900	14.4044	4.512	0	0	0
2012/07/20	R186	02/08/2012	8.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	276
2012/07/20	R186	02/08/2012	8.75	Call	Bond Future	14,588.2000	14.5882	15,210.0800	15.2101	4.263	0	0	0
2012/07/20	R186	02/08/2012	8.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	2,700
2012/07/20	R186	01/11/2012			Bond Future	7.2959	131.8958	7.2509	132.3637	(0.616)	0.0000	0.0000	267
2012/07/20	R186	01/11/2012	8.50	Call	Bond Future	12,039.2600	12.0393	12,408.5500	12.4086	3.067	0	0	0
2012/07/20	R186	01/11/2012	8.50	Put	Bond Future	349.9000	0.3499	251.2700	0.2513	(28.188)	0	0	200
2012/07/20	R186	01/11/2012	8.82	Call	Bond Future	14,710.3400	14.7103	15,109.5400	15.1095	2.714	0	0	0
2012/07/20	R186	01/11/2012	8.82	Put	Bond Future	170.8100	0.1708	102.0900	0.1021	(40.232)	0	0	1,858
2012/07/20	R186	01/11/2012	7.82	Call	Bond Future	6,671.9400	6.6719	6,872.8200	6.8728	3.011	0	0	1,858
2012/07/20	R186	01/11/2012	7.82	Put	Bond Future	1,388.3800	1.3884	1,121.3400	1.1213	(19.234)	0	0	0
2012/07/20	R186	01/11/2012	8.00	Call	Bond Future	8,005.5800	8.0056	8,269.0200	8.2690	3.291	0	0	200
2012/07/20	R186	01/11/2012	8.00	Put	Bond Future	978.5000	0.9785	774.0200	0.7740	(20.897)	0	0	0
2012/07/20	R186	07/02/2013			Bond Future	7.3461	128.6403	7.3135	128.9733	(0.444)	0.0000	0.0000	0
2012/07/20	R186	07/02/2013	8.47	Call	Bond Future	12,034.8200	12.0348	12,204.2800	12.2043	1.408	0	0	0
2012/07/20	R186	07/02/2013	8.47	Put	Bond Future	1,273.8100	1.2738	1,110.2700	1.1103	(12.839)	0	0	0
2012/07/20	R186	07/02/2013	7.00	Call	Bond Future	3,276.7200	3.2767	3,188.2600	3.1883	(2.700)	0	0	10,300
2012/07/20	R186	07/02/2013	7.00	Put	Bond Future	6,871.8700	6.8719	6,450.4100	6.4504	(6.133)	0	0	0
2012/07/20	R186	02/05/2013			Bond Future	7.4000	7.4000	7.3700	130.5598	(0.405)	0.0000	0.0000	0
2012/07/20	R186	02/05/2013	7.41	Call	Bond Future	0.0000	0.0000	6,015.6100	6.0156	100.000	0	0	0
2012/07/20	R186	02/05/2013	7.41	Put	Bond Future	0.0000	0.0000	5,614.9000	5.6149	100.000	0	0	0
2012/07/20	R186	02/05/2013	7.39	Call	Bond Future	0.0000	0.0000	5,914.6900	5.9147	100.000	0	0	0
2012/07/20	R186	02/05/2013	7.39	Put	Bond Future	0.0000	0.0000	5,714.1100	5.7141	100.000	0	0	0
2012/07/20	R186	02/05/2013	7.40	Call	Bond Future	0.0000	0.0000	5,965.0400	5.9650	100.000	0	0	0
2012/07/20	R186	02/05/2013	7.40	Put	Bond Future	0.0000	0.0000	5,664.3400	5.6643	100.000	0	0	0
2012/07/20	R189	02/08/2012			Bond Future	219.0114	219.0114	218.9683	218.9683	(0.020)	0.0000	0.0000	0
2012/07/20	R189	02/08/2012	219.65	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R189	02/08/2012	219.65	Put	Bond Future	638.6100	0.6386	681.7000	0.6817	6.747	0	0	0

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2012/07/20	R189	01/11/2012			Bond Future	219.0000	219.0000	215.2635	215.2635	(1.706)	0.0000	0.0000	0
2012/07/20	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R189	01/11/2012	218.99	Put	Bond Future	0.0000	0.0000	3,726.5300	3.7265	100.000	0	0	0
2012/07/20	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R189	01/11/2012	219.00	Put	Bond Future	0.0000	0.0000	3,736.5300	3.7365	100.000	0	0	0
2012/07/20	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R189	01/11/2012	219.01	Put	Bond Future	0.0000	0.0000	3,746.5300	3.7465	100.000	0	0	0
2012/07/20	R197	02/08/2012			Bond Future	263.7322	263.7322	268.7074	268.7074	1.886	0.0000	0.0000	5,418
2012/07/20	R197	02/08/2012	256.15	Call	Bond Future	7,582.2100	7.5822	12,557.4400	12.5574	65.617	0	0	0
2012/07/20	R197	02/08/2012	256.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R197	01/11/2012			Bond Future	267.0000	267.0000	272.1366	272.1366	1.924	0.0000	0.0000	0
2012/07/20	R197	01/11/2012	266.99	Call	Bond Future	0.0000	0.0000	5,146.6100	5.1466	100.000	0	0	0
2012/07/20	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R197	01/11/2012	267.00	Call	Bond Future	0.0000	0.0000	5,136.6100	5.1366	100.000	0	0	0
2012/07/20	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R197	01/11/2012	267.01	Call	Bond Future	0.0000	0.0000	5,126.6100	5.1266	100.000	0	0	0
2012/07/20	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R201	02/08/2012			Bond Future	4.6395	110.2456	4.8166	109.8304	3.817	0.0000	0.0000	1,560
2012/07/20	R201	02/08/2012	5.20	Call	Bond Future	1,307.1300	1.3071	892.2800	0.8923	(31.737)	0	0	0
2012/07/20	R201	02/08/2012	5.20	Put	Bond Future	0.0100	0.0000	0.3100	0.0003	3000.000	0	0	0
2012/07/20	R201	01/11/2012			Bond Future	4.5068	111.7898	4.7717	111.2320	5.877	0.0000	0.0000	0
2012/07/20	R201	01/11/2012	5.11	Call	Bond Future	1,315.0200	1.3150	805.6500	0.8056	(38.735)	0	0	0
2012/07/20	R201	01/11/2012	5.11	Put	Bond Future	50.1900	0.0502	98.5400	0.0985	96.334	0	0	0
2012/07/20	R201	07/02/2013			Bond Future	4.3051	109.1058	4.6762	108.4200	8.620	0.0000	0.0000	0
2012/07/20	R201	07/02/2013	4.98	Call	Bond Future	1,369.1500	1.3691	809.8500	0.8098	(40.850)	0	0	0
2012/07/20	R201	07/02/2013	4.98	Put	Bond Future	126.1600	0.1262	252.6700	0.2527	100.277	0	0	0
2012/07/20	R201	02/05/2013			Bond Future	4.0500	4.0500	4.5703	109.7538	12.846	0.0000	0.0000	0
2012/07/20	R201	02/05/2013	4.04	Call	Bond Future	0.0000	0.0000	258.3900	0.2584	100.000	0	0	0
2012/07/20	R201	02/05/2013	4.04	Put	Bond Future	0.0000	0.0000	1,120.2100	1.1202	100.000	0	0	0
2012/07/20	R201	02/05/2013	4.05	Call	Bond Future	0.0000	0.0000	262.9700	0.2630	100.000	0	0	0
2012/07/20	R201	02/05/2013	4.05	Put	Bond Future	0.0000	0.0000	1,108.4600	1.1085	100.000	0	0	0
2012/07/20	R201	02/05/2013	4.06	Call	Bond Future	0.0000	0.0000	267.6100	0.2676	100.000	0	0	0
2012/07/20	R201	02/05/2013	4.06	Put	Bond Future	0.0000	0.0000	1,096.7600	1.0968	100.000	0	0	0
2012/07/20	R202	02/08/2012			Bond Future	189.7352	189.7352	195.1286	195.1286	2.843	0.0000	0.0000	48,173
2012/07/20	R202	02/08/2012	188.44	Call	Bond Future	1,295.2200	1.2952	6,688.5800	6.6886	416.405	0	0	0
2012/07/20	R202	02/08/2012	188.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R202	01/11/2012			Bond Future	192.0000	192.0000	197.6188	197.6188	2.926	0.0000	0.0000	0
2012/07/20	R202	01/11/2012	191.99	Call	Bond Future	0.0000	0.0000	5,628.8000	5.6288	100.000	0	0	0
2012/07/20	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R202	01/11/2012	192.00	Call	Bond Future	0.0000	0.0000	5,618.8000	5.6188	100.000	0	0	0
2012/07/20	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R202	01/11/2012	192.01	Call	Bond Future	0.0000	0.0000	5,608.8000	5.6088	100.000	0	0	0
2012/07/20	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R203	02/08/2012			Bond Future	5.8828	113.5518	5.8416	113.7427	(0.701)	0.0000	0.0000	13,406

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2012/07/20	R203	02/08/2012	6.60	Call	Bond Future	3,257.6500	3.2576	3,448.6100	3.4486	5.862	0	0	4,200
2012/07/20	R203	02/08/2012	6.60	Put	Bond Future	0.1300	0.0001	0.1700	0.0002	30.769	0	0	0
2012/07/20	R203	02/08/2012	6.85	Call	Bond Future	4,365.2500	4.3652	4,556.1700	4.5562	4.374	0	0	1,400
2012/07/20	R203	02/08/2012	6.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R203	02/08/2012	7.15	Call	Bond Future	5,676.0400	5.6760	5,866.9600	5.8670	3.364	0	0	0
2012/07/20	R203	02/08/2012	7.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,400
2012/07/20	R203	02/08/2012	7.20	Call	Bond Future	5,892.5700	5.8926	6,083.4900	6.0835	3.240	0	0	0
2012/07/20	R203	02/08/2012	7.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R203	02/08/2012	7.55	Call	Bond Future	7,392.9700	7.3930	7,583.8900	7.5839	2.582	0	0	0
2012/07/20	R203	02/08/2012	7.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,200
2012/07/20	R203	01/11/2012			Bond Future	5.8971	110.9844	5.8847	111.0393	(0.211)	0.0000	0.0000	1,636
2012/07/20	R203	01/11/2012	6.87	Call	Bond Future	4,323.9900	4.3240	4,328.5400	4.3285	0.105	0	0	0
2012/07/20	R203	01/11/2012	6.87	Put	Bond Future	128.0700	0.1281	77.7000	0.0777	(39.330)	0	0	0
2012/07/20	R203	07/02/2013			Bond Future	5.9078	112.6995	5.9236	112.6333	0.267	0.0000	0.0000	0
2012/07/20	R203	07/02/2013	6.11	Call	Bond Future	2,101.6200	2.1016	2,043.8900	2.0439	(2.747)	0	0	6,300
2012/07/20	R203	07/02/2013	6.11	Put	Bond Future	1,258.9600	1.2590	1,267.3800	1.2674	0.669	0	0	0
2012/07/20	R203	07/02/2013	6.94	Call	Bond Future	4,574.3800	4.5744	4,514.0000	4.5140	(1.320)	0	0	0
2012/07/20	R203	07/02/2013	6.94	Put	Bond Future	354.2200	0.3542	359.9900	0.3600	1.629	0	0	0
2012/07/20	R203	02/05/2013			Bond Future	5.9000	5.9000	5.9567	109.8619	0.960	0.0000	0.0000	8
2012/07/20	R203	02/05/2013	5.90	Call	Bond Future	0.0000	0.0000	1,874.9000	1.8749	100.000	0	0	0
2012/07/20	R203	02/05/2013	5.90	Put	Bond Future	0.0000	0.0000	2,101.0700	2.1011	100.000	0	0	0
2012/07/20	R203	02/05/2013	5.91	Call	Bond Future	0.0000	0.0000	1,894.6400	1.8946	100.000	0	0	0
2012/07/20	R203	02/05/2013	5.91	Put	Bond Future	0.0000	0.0000	2,080.8500	2.0809	100.000	0	0	0
2012/07/20	R203	02/05/2013	5.89	Call	Bond Future	0.0000	0.0000	1,855.2800	1.8553	100.000	0	0	0
2012/07/20	R203	02/05/2013	5.89	Put	Bond Future	0.0000	0.0000	2,121.4300	2.1214	100.000	0	0	0
2012/07/20	R204	02/08/2012			Bond Future	6.1999	110.3733	6.1326	110.7436	(1.085)	0.0000	0.0000	3,917
2012/07/20	R204	02/08/2012	7.15	Call	Bond Future	5,069.5300	5.0695	5,439.8900	5.4399	7.306	0	0	0
2012/07/20	R204	02/08/2012	7.15	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/07/20	R204	01/11/2012			Bond Future	6.2267	111.9192	6.1819	112.1569	(0.719)	0.0000	0.0000	0
2012/07/20	R204	01/11/2012	7.22	Call	Bond Future	5,290.6900	5.2907	5,455.8600	5.4559	3.122	0	0	0
2012/07/20	R204	01/11/2012	7.22	Put	Bond Future	180.3600	0.1804	107.8300	0.1078	(40.214)	0	0	0
2012/07/20	R204	07/02/2013			Bond Future	6.2515	109.6154	6.2278	109.7360	(0.379)	0.0000	0.0000	0
2012/07/20	R204	07/02/2013	7.29	Call	Bond Future	5,638.9100	5.6389	5,695.0300	5.6950	0.995	0	0	0
2012/07/20	R204	07/02/2013	7.29	Put	Bond Future	508.6000	0.5086	444.0800	0.4441	(12.686)	0	0	0
2012/07/20	R204	02/05/2013			Bond Future	6.3000	6.3000	6.2714	111.0859	(0.454)	0.0000	0.0000	0
2012/07/20	R204	02/05/2013	6.29	Call	Bond Future	0.0000	0.0000	2,602.1800	2.6022	100.000	0	0	0
2012/07/20	R204	02/05/2013	6.29	Put	Bond Future	0.0000	0.0000	2,511.0000	2.5110	100.000	0	0	0
2012/07/20	R204	02/05/2013	6.30	Call	Bond Future	0.0000	0.0000	2,627.2500	2.6273	100.000	0	0	0
2012/07/20	R204	02/05/2013	6.30	Put	Bond Future	0.0000	0.0000	2,487.0600	2.4871	100.000	0	0	0
2012/07/20	R204	02/05/2013	6.31	Call	Bond Future	0.0000	0.0000	2,652.4600	2.6525	100.000	0	0	0
2012/07/20	R204	02/05/2013	6.31	Put	Bond Future	0.0000	0.0000	2,463.2900	2.4633	100.000	0	0	0
2012/07/20	R206	02/08/2012			Bond Future	4.6555	104.3753	4.8139	104.1518	3.402	0.0000	0.0000	1,120
2012/07/20	R206	02/08/2012	5.19	Call	Bond Future	751.3500	0.7514	528.0900	0.5281	(29.715)	0	0	0
2012/07/20	R206	02/08/2012	5.19	Put	Bond Future	0.0100	0.0000	0.2100	0.0002	2000.000	0	0	0
2012/07/20	R206	01/11/2012			Bond Future	4.4282	105.8373	4.7313	105.4810	6.845	0.0000	0.0000	0
2012/07/20	R206	01/11/2012	5.05	Call	Bond Future	755.3100	0.7553	458.1100	0.4581	(39.348)	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
2012/07/20	R206	01/11/2012	5.05	Put	Bond Future	26.3900	0.0264	85.4600	0.0855	223.835	0	0	0
2012/07/20	R206	07/02/2013			Bond Future	4.0095	103.7062	4.5293	103.2297	12.965	0.0000	0.0000	0
2012/07/20	R206	07/02/2013	4.76	Call	Bond Future	765.5600	0.7656	422.6600	0.4227	(44.791)	0	0	0
2012/07/20	R206	07/02/2013	4.76	Put	Bond Future	78.6900	0.0787	212.3200	0.2123	169.818	0	0	0
2012/07/20	R206	02/05/2013			Bond Future	3.4000	3.4000	4.2508	104.4996	25.022	0.0000	0.0000	0
2012/07/20	R206	02/05/2013	3.39	Call	Bond Future	0.0000	0.0000	146.0500	0.1461	100.000	0	0	0
2012/07/20	R206	02/05/2013	3.39	Put	Bond Future	0.0000	0.0000	741.6100	0.7416	100.000	0	0	0
2012/07/20	R206	02/05/2013	3.40	Call	Bond Future	0.0000	0.0000	147.8600	0.1479	100.000	0	0	0
2012/07/20	R206	02/05/2013	3.40	Put	Bond Future	0.0000	0.0000	736.4700	0.7365	100.000	0	0	0
2012/07/20	R206	02/05/2013	3.41	Call	Bond Future	0.0000	0.0000	149.6900	0.1497	100.000	0	0	0
2012/07/20	R206	02/05/2013	3.41	Put	Bond Future	0.0000	0.0000	731.3500	0.7314	100.000	0	0	0
2012/07/20	R207	02/08/2012			Bond Future	6.3802	105.5347	6.3326	105.8221	(0.746)	0.0000	0.0000	28,573
2012/07/20	R207	02/08/2012	7.51	Call	Bond Future	6,550.1200	6.5501	6,837.5400	6.8375	4.388	0	0	0
2012/07/20	R207	02/08/2012	7.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R207	01/11/2012			Bond Future	6.4098	107.0129	6.3825	107.1726	(0.425)	0.0000	0.0000	0
2012/07/20	R207	01/11/2012	7.58	Call	Bond Future	6,725.9500	6.7260	6,844.8300	6.8448	1.767	0	0	0
2012/07/20	R207	01/11/2012	7.58	Put	Bond Future	139.3800	0.1394	98.5500	0.0986	(29.294)	0	0	0
2012/07/20	R207	07/02/2013			Bond Future	6.4391	105.0255	6.4311	105.0711	(0.125)	0.0000	0.0000	0
2012/07/20	R207	07/02/2013	7.66	Call	Bond Future	7,090.5000	7.0905	7,086.1100	7.0861	(0.062)	0	0	0
2012/07/20	R207	07/02/2013	7.66	Put	Bond Future	445.3500	0.4453	395.4400	0.3954	(11.207)	0	0	0
2012/07/20	R207	02/05/2013			Bond Future	6.4500	6.4500	6.4787	106.3636	0.445	0.0000	0.0000	0
2012/07/20	R207	02/05/2013	6.44	Call	Bond Future	0.0000	0.0000	2,772.7300	2.7727	100.000	0	0	0
2012/07/20	R207	02/05/2013	6.44	Put	Bond Future	0.0000	0.0000	2,985.8300	2.9858	100.000	0	0	0
2012/07/20	R207	02/05/2013	6.45	Call	Bond Future	0.0000	0.0000	2,799.7200	2.7997	100.000	0	0	0
2012/07/20	R207	02/05/2013	6.45	Put	Bond Future	0.0000	0.0000	2,957.7300	2.9577	100.000	0	0	0
2012/07/20	R207	02/05/2013	6.46	Call	Bond Future	0.0000	0.0000	2,826.8600	2.8269	100.000	0	0	0
2012/07/20	R207	02/05/2013	6.46	Put	Bond Future	0.0000	0.0000	2,929.8200	2.9298	100.000	0	0	0
2012/07/20	R208	02/08/2012			Bond Future	6.5358	103.7660	6.4879	104.0820	(0.733)	0.0000	0.0000	17,876
2012/07/20	R208	02/08/2012	7.20	Call	Bond Future	4,260.6300	4.2606	4,576.4900	4.5765	7.413	0	0	0
2012/07/20	R208	02/08/2012	7.20	Put	Bond Future	1.5500	0.0016	1.3700	0.0014	(11.613)	0	0	0
2012/07/20	R208	02/08/2012	7.50	Call	Bond Future	6,109.5100	6.1095	6,425.5500	6.4255	5.173	0	0	1,150
2012/07/20	R208	02/08/2012	7.50	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	1,150
2012/07/20	R208	02/08/2012	7.80	Call	Bond Future	7,916.0100	7.9160	8,232.0500	8.2321	3.992	0	0	0
2012/07/20	R208	02/08/2012	7.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,150
2012/07/20	R208	02/08/2012	8.25	Call	Bond Future	10,545.9800	10.5460	10,862.0200	10.8620	2.997	0	0	0
2012/07/20	R208	02/08/2012	8.25	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,450
2012/07/20	R208	01/11/2012			Bond Future	6.5700	101.8252	6.5400	102.0178	(0.456)	0.0000	0.0000	0
2012/07/20	R208	01/11/2012	7.70	Call	Bond Future	7,123.6900	7.1237	7,276.9200	7.2769	2.151	0	0	0
2012/07/20	R208	01/11/2012	7.70	Put	Bond Future	177.8400	0.1778	138.4700	0.1385	(22.138)	0	0	0
2012/07/20	R208	01/11/2012	6.81	Call	Bond Future	2,784.4500	2.7844	2,811.4200	2.8114	0.969	0	0	5,180
2012/07/20	R208	01/11/2012	6.81	Put	Bond Future	1,257.2200	1.2572	1,091.5900	1.0916	(13.174)	0	0	0
2012/07/20	R208	01/11/2012	7.50	Call	Bond Future	6,049.0100	6.0490	6,184.5600	6.1846	2.241	0	0	0
2012/07/20	R208	01/11/2012	7.50	Put	Bond Future	288.1800	0.2882	231.1300	0.2311	(19.797)	0	0	0
2012/07/20	R208	07/02/2013			Bond Future	6.6042	103.3989	6.5908	103.4825	(0.202)	0.0000	0.0000	0
2012/07/20	R208	07/02/2013	7.78	Call	Bond Future	7,575.7000	7.5757	7,592.1900	7.5922	0.218	0	0	0
2012/07/20	R208	07/02/2013	7.78	Put	Bond Future	547.4900	0.5475	480.3800	0.4804	(12.258)	0	0	0

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2012/07/20	R208	02/05/2013			Bond Future	6.6500	6.6500	6.6366	101.3622	(0.202)	0.0000	0.0000	0
2012/07/20	R208	02/05/2013	6.65	Call	Bond Future	0.0000	0.0000	3,243.3500	3.2433	100.000	0	0	0
2012/07/20	R208	02/05/2013	6.65	Put	Bond Future	0.0000	0.0000	3,161.4900	3.1615	100.000	0	0	0
2012/07/20	R208	02/05/2013	6.66	Call	Bond Future	0.0000	0.0000	3,274.2400	3.2742	100.000	0	0	0
2012/07/20	R208	02/05/2013	6.66	Put	Bond Future	0.0000	0.0000	3,131.4900	3.1315	100.000	0	0	0
2012/07/20	R208	02/05/2013	6.64	Call	Bond Future	0.0000	0.0000	3,212.6100	3.2126	100.000	0	0	0
2012/07/20	R208	02/05/2013	6.64	Put	Bond Future	0.0000	0.0000	3,191.7000	3.1917	100.000	0	0	0
2012/07/20	R209	02/08/2012			Bond Future	7.8579	85.0352	7.7887	85.6783	(0.881)	0.0000	0.0000	6,295
2012/07/20	R209	02/08/2012	8.91	Call	Bond Future	8,901.0700	8.9011	9,544.2600	9.5443	7.226	0	0	0
2012/07/20	R209	02/08/2012	8.91	Put	Bond Future	0.1100	0.0001	0.1400	0.0001	27.273	0	0	0
2012/07/20	R209	01/11/2012			Bond Future	7.9070	83.0835	7.8475	83.6306	(0.753)	0.0000	0.0000	0
2012/07/20	R209	01/11/2012	8.99	Call	Bond Future	9,548.3800	9.5484	9,974.8200	9.9748	4.466	0	0	0
2012/07/20	R209	01/11/2012	8.99	Put	Bond Future	504.7000	0.5047	384.0300	0.3840	(23.909)	0	0	0
2012/07/20	R209	07/02/2013			Bond Future	7.9587	84.3675	7.9076	84.8313	(0.643)	0.0000	0.0000	0
2012/07/20	R209	07/02/2013	9.06	Call	Bond Future	10,449.5200	10.4495	10,717.2400	10.7172	2.562	0	0	0
2012/07/20	R209	07/02/2013	9.06	Put	Bond Future	1,366.3700	1.3664	1,170.2200	1.1702	(14.356)	0	0	0
2012/07/20	R209	02/05/2013			Bond Future	8.0000	8.0000	7.9603	82.7329	(0.496)	0.0000	0.0000	0
2012/07/20	R209	02/05/2013	7.99	Call	Bond Future	0.0000	0.0000	5,708.9900	5.7090	100.000	0	0	0
2012/07/20	R209	02/05/2013	7.99	Put	Bond Future	0.0000	0.0000	5,442.1900	5.4422	100.000	0	0	0
2012/07/20	R209	02/05/2013	8.00	Call	Bond Future	0.0000	0.0000	5,753.2700	5.7533	100.000	0	0	0
2012/07/20	R209	02/05/2013	8.00	Put	Bond Future	0.0000	0.0000	5,396.9400	5.3969	100.000	0	0	0
2012/07/20	R209	02/05/2013	8.01	Call	Bond Future	0.0000	0.0000	5,797.7000	5.7977	100.000	0	0	0
2012/07/20	R209	02/05/2013	8.01	Put	Bond Future	0.0000	0.0000	5,351.9900	5.3520	100.000	0	0	0
2012/07/20	R210	02/08/2012			Bond Future	144.9551	144.9551	147.7496	147.7496	1.928	0.0000	0.0000	1,092
2012/07/20	R210	02/08/2012	142.66	Call	Bond Future	2,295.0800	2.2951	5,089.6300	5.0896	121.763	0	0	0
2012/07/20	R210	02/08/2012	142.66	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R210	01/11/2012			Bond Future	145.0000	145.0000	147.8242	147.8242	1.948	0.0000	0.0000	0
2012/07/20	R210	01/11/2012	144.99	Call	Bond Future	0.0000	0.0000	2,834.1600	2.8342	100.000	0	0	0
2012/07/20	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R210	01/11/2012	145.00	Call	Bond Future	0.0000	0.0000	2,824.1600	2.8242	100.000	0	0	0
2012/07/20	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R210	01/11/2012	145.01	Call	Bond Future	0.0000	0.0000	2,814.1600	2.8142	100.000	0	0	0
2012/07/20	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R211	02/08/2012			Bond Future	120.9641	120.9641	121.2548	121.2548	0.240	0.0000	0.0000	480
2012/07/20	R211	02/08/2012	120.36	Call	Bond Future	604.0600	0.6041	894.7900	0.8948	48.129	0	0	0
2012/07/20	R211	02/08/2012	120.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R211	01/11/2012			Bond Future	122.0000	122.0000	122.8022	122.8022	0.658	0.0000	0.0000	0
2012/07/20	R211	01/11/2012	121.99	Call	Bond Future	0.0000	0.0000	812.2000	0.8122	100.000	0	0	0
2012/07/20	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R211	01/11/2012	122.00	Call	Bond Future	0.0000	0.0000	802.2000	0.8022	100.000	0	0	0
2012/07/20	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R211	01/11/2012	122.01	Call	Bond Future	0.0000	0.0000	792.2000	0.7922	100.000	0	0	0
2012/07/20	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R212	02/08/2012			Bond Future	120.2914	120.2914	124.0857	124.0857	3.154	0.0000	0.0000	3,064

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2012/07/20	R212	02/08/2012	117.39	Call	Bond Future	2,901.4100	2.9014	6,695.6600	6.6957	130.773	0	0	0
2012/07/20	R212	02/08/2012	117.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R212	01/11/2012			Bond Future	118.0000	118.0000	125.6692	125.6692	6.499	0.0000	0.0000	0
2012/07/20	R212	01/11/2012	121.99	Call	Bond Future	0.0000	0.0000	3,679.1800	3.6792	100.000	0	0	0
2012/07/20	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R212	01/11/2012	122.00	Call	Bond Future	0.0000	0.0000	3,669.1800	3.6692	100.000	0	0	0
2012/07/20	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R212	01/11/2012	122.01	Call	Bond Future	0.0000	0.0000	3,659.1800	3.6592	100.000	0	0	0
2012/07/20	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R213	02/08/2012			Bond Future	7.7230	95.9697	7.6339	96.8012	(1.154)	0.0000	0.0000	4,725
2012/07/20	R213	02/08/2012	8.74	Call	Bond Future	8,773.4100	8.7734	9,604.8000	9.6048	9.476	0	0	0
2012/07/20	R213	02/08/2012	8.74	Put	Bond Future	0.1500	0.0002	0.1000	0.0001	(33.333)	0	0	0
2012/07/20	R213	01/11/2012			Bond Future	7.7750	93.7779	7.6961	94.5037	(1.014)	0.0000	0.0000	0
2012/07/20	R213	01/11/2012	7.75	Call	Bond Future	3,068.2100	3.0682	3,224.9100	3.2249	5.107	0	0	140
2012/07/20	R213	01/11/2012	7.75	Put	Bond Future	3,297.1500	3.2971	2,728.0100	2.7280	(17.262)	0	0	0
2012/07/20	R213	01/11/2012	8.81	Call	Bond Future	9,355.7100	9.3557	9,904.5900	9.9046	5.867	0	0	0
2012/07/20	R213	01/11/2012	8.81	Put	Bond Future	546.9000	0.5469	369.9400	0.3699	(32.357)	0	0	0
2012/07/20	R213	07/02/2013			Bond Future	7.8310	95.2272	7.7612	95.8603	(0.892)	0.0000	0.0000	0
2012/07/20	R213	07/02/2013	8.90	Call	Bond Future	10,317.9200	10.3179	10,747.8400	10.7478	4.167	0	0	0
2012/07/20	R213	07/02/2013	8.90	Put	Bond Future	1,362.8400	1.3628	1,159.6400	1.1596	(14.910)	0	0	0
2012/07/20	R213	02/05/2013			Bond Future	7.8500	7.8500	7.8156	93.5048	(0.438)	0.0000	0.0000	0
2012/07/20	R213	02/05/2013	7.86	Call	Bond Future	0.0000	0.0000	5,701.1100	5.7011	100.000	0	0	0
2012/07/20	R213	02/05/2013	7.86	Put	Bond Future	0.0000	0.0000	5,303.3700	5.3034	100.000	0	0	0
2012/07/20	R213	02/05/2013	7.84	Call	Bond Future	0.0000	0.0000	5,612.0000	5.6120	100.000	0	0	0
2012/07/20	R213	02/05/2013	7.84	Put	Bond Future	0.0000	0.0000	5,393.2800	5.3933	100.000	0	0	0
2012/07/20	R213	02/05/2013	7.85	Call	Bond Future	0.0000	0.0000	5,656.4700	5.6565	100.000	0	0	0
2012/07/20	R213	02/05/2013	7.85	Put	Bond Future	0.0000	0.0000	5,348.1800	5.3482	100.000	0	0	0
2012/07/20	R214	02/08/2012			Bond Future	7.9175	86.8662	7.8533	87.4977	(0.811)	0.0000	0.0000	1,700
2012/07/20	R214	02/08/2012	8.95	Call	Bond Future	9,175.4300	9.1754	9,806.9700	9.8070	6.883	0	0	0
2012/07/20	R214	02/08/2012	8.95	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R214	01/11/2012			Bond Future	8.0000	8.0000	7.9111	85.3339	(1.111)	0.0000	0.0000	0
2012/07/20	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	765.2800	0.7653	100.000	0	0	0
2012/07/20	R214	01/11/2012	7.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	861.4700	0.8615	100.000	0	0	0
2012/07/20	R214	01/11/2012	8.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/07/20	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	957.4800	0.9575	100.000	0	0	0
2012/07/20	R214	01/11/2012	8.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**314921**