



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 15/08/2012 to 15/08/2012

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
2012/08/15	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	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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2012/08/15	2025	01/11/2012			Bond Future	107.1912	107.1912	107.1667	107.1667	(0.023)	0.0000	0.0000	4,417
2012/08/15	2025	01/11/2012	99.99	Call	Bond Future	7,201.1700	7.2012	7,176.7200	7.1767	(0.340)	0	0	0
2012/08/15	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	2025	01/11/2012	100.00	Call	Bond Future	7,191.1700	7.1912	7,166.7200	7.1667	(0.340)	0	0	0
2012/08/15	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	2025	01/11/2012	100.01	Call	Bond Future	7,181.1700	7.1812	7,156.7200	7.1567	(0.340)	0	0	0
2012/08/15	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	2038	01/11/2012			Bond Future	104.2769	104.2769	104.2581	104.2581	(0.018)	0.0000	0.0000	0
2012/08/15	2038	01/11/2012	98.99	Call	Bond Future	5,286.8600	5.2869	5,268.1000	5.2681	(0.355)	0	0	0
2012/08/15	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	2038	01/11/2012	99.00	Call	Bond Future	5,276.8600	5.2769	5,258.1000	5.2581	(0.356)	0	0	0
2012/08/15	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	2038	01/11/2012	99.01	Call	Bond Future	5,266.8600	5.2669	5,248.1000	5.2481	(0.356)	0	0	0
2012/08/15	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	2050	01/11/2012			Bond Future	111.0695	111.0695	111.0498	111.0498	(0.018)	0.0000	0.0000	0
2012/08/15	2050	01/11/2012	103.99	Call	Bond Future	7,079.5000	7.0795	7,059.8400	7.0598	(0.278)	0	0	0
2012/08/15	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	2050	01/11/2012	104.00	Call	Bond Future	7,069.5000	7.0695	7,049.8400	7.0498	(0.278)	0	0	0
2012/08/15	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	2050	01/11/2012	104.01	Call	Bond Future	7,059.5000	7.0595	7,039.8400	7.0398	(0.278)	0	0	0
2012/08/15	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	AL7T	01/11/2012			Index Future	467.4560	467.4560	465.1470	465.1470	(0.494)	0.0000	0.0000	13
2012/08/15	AL7T	07/02/2013			Index Future	474.1760	474.1760	471.8360	471.8360	(0.493)	0.0000	0.0000	0
2012/08/15	ALBI	01/11/2012			Index Future	420.9640	420.9640	419.1350	419.1350	(0.434)	0.0000	0.0000	885
2012/08/15	ALBI	07/02/2013			Index Future	427.0170	427.0170	425.1620	425.1620	(0.434)	0.0000	0.0000	118
2012/08/15	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	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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2012/08/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/15	EL28	01/11/2012			Bond Future	107.3904	107.3904	108.4130	108.4130	0.952	0.0000	0.0000	0
2012/08/15	EL28	01/11/2012	105.99	Call	Bond Future	1,400.3600	1.4004	2,422.9900	2.4230	73.026	0	0	0
2012/08/15	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	EL28	01/11/2012	106.00	Call	Bond Future	1,390.3600	1.3904	2,412.9900	2.4130	73.551	0	0	0
2012/08/15	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	EL28	01/11/2012	106.01	Call	Bond Future	1,380.3600	1.3804	2,402.9900	2.4030	74.084	0	0	0
2012/08/15	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	ES33	01/11/2012			Bond Future	8.7561	89.1166	8.8508	88.3063	1.080	0.0000	0.0000	303
2012/08/15	ES33	01/11/2012	9.20	Call	Bond Future	3,703.7400	3.7037	2,893.4000	2.8934	(21.879)	0	0	0

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2012/08/15	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	ES33	07/02/2013			Bond Future	8.8511	90.3978	8.9489	89.5760	1.104	0.0000	0.0000	0
2012/08/15	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	ES33	07/02/2013	8.54	Put	Bond Future	2,698.0900	2.6981	3,519.9300	3.5199	30.460	0	0	0
2012/08/15	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	ES33	07/02/2013	8.55	Put	Bond Future	2,609.4000	2.6094	3,431.2400	3.4312	31.495	0	0	0
2012/08/15	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	ES33	07/02/2013	8.56	Put	Bond Future	2,520.8400	2.5208	3,342.6800	3.3427	32.602	0	0	0
2012/08/15	GOVI	01/11/2012			GOVI	420.9510	420.9510	419.2660	419.2660	(0.400)	0.0000	0.0000	236
2012/08/15	GOVI	01/11/2012	403.96	Call	GOVI	169,910.0000	16.9910	153,060.0000	15.3060	(9.917)	0	0	0
2012/08/15	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	GOVI	07/02/2013			GOVI	427.0030	427.0030	425.2940	425.2940	(0.400)	0.0000	0.0000	0
2012/08/15	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	GOVI	07/02/2013	432.99	Put	GOVI	59,870.0000	5.9870	76,960.0000	7.6960	28.545	0	0	0
2012/08/15	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	GOVI	07/02/2013	433.00	Put	GOVI	59,970.0000	5.9970	77,060.0000	7.7060	28.498	0	0	0
2012/08/15	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	GOVI	07/02/2013	433.01	Put	GOVI	60,070.0000	6.0070	77,160.0000	7.7160	28.450	0	0	0
2012/08/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/15	IGOV	01/11/2012			Index Future	186.2020	186.2020	185.9570	185.9570	(0.132)	0.0000	0.0000	592
2012/08/15	IGOV	07/02/2013			Index Future	188.8800	188.8800	188.6310	188.6310	(0.132)	0.0000	0.0000	14
2012/08/15	ILBI	01/11/2012			Index Future	503.9820	503.9820	503.9270	503.9270	(0.011)	0.0000	0.0000	0
2012/08/15	ILBI	07/02/2013			Index Future	510.9970	510.9970	510.9450	510.9450	(0.010)	0.0000	0.0000	169
2012/08/15	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/15	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/15	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/15	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/15	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/15	JBAF	15/08/2012			Jibar Tradeable Future	5.0700	94.9300	5.0750	94.9250	0.099	0.0000	0.0000	0
2012/08/15	JBAF	19/09/2012			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	44,760
2012/08/15	JBAF	17/10/2012			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2012/08/15	JBAF	21/11/2012			Jibar Tradeable Future	4.9700	95.0300	4.9800	95.0200	0.201	0.0000	0.0000	0
2012/08/15	JBAF	19/12/2012			Jibar Tradeable Future	4.9200	95.0800	4.9300	95.0700	0.203	0.0000	0.0000	840
2012/08/15	JBAF	16/01/2013			Jibar Tradeable Future	4.9100	95.0900	4.9200	95.0800	0.204	0.0000	0.0000	0
2012/08/15	JBAF	20/03/2013			Jibar Tradeable Future	4.9100	95.0900	4.9200	95.0800	0.204	0.0000	0.0000	1,000

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2012/08/15	JBAF	19/06/2013			Jibar Tradeable Future	4.9900	95.0100	4.9900	95.0100	0.000	0.0000	0.0000	500
2012/08/15	JBAF	18/09/2013			Jibar Tradeable Future	5.1200	94.8800	5.1300	94.8700	0.195	0.0000	0.0000	1,700
2012/08/15	JBAF	18/12/2013			Jibar Tradeable Future	5.2700	94.7300	5.2800	94.7200	0.190	0.0000	0.0000	1,500
2012/08/15	JBAF	19/03/2014			Jibar Tradeable Future	5.4300	94.5700	5.4400	94.5600	0.184	0.0000	0.0000	800
2012/08/15	JBAF	18/06/2014			Jibar Tradeable Future	5.5700	94.4300	5.6000	94.4000	0.539	0.0000	0.0000	0
2012/08/15	R023	01/11/2012			Bond Future	7.2648	104.8983	7.3399	104.3488	1.035	0.0000	0.0000	1,049
2012/08/15	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R023	01/11/2012	7.04	Put	Bond Future	1,665.5400	1.6655	2,215.1100	2.2151	32.997	0	0	0
2012/08/15	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R023	01/11/2012	7.05	Put	Bond Future	1,590.7000	1.5907	2,140.2700	2.1403	34.549	0	0	0
2012/08/15	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R023	01/11/2012	7.06	Put	Bond Future	1,515.9300	1.5159	2,065.5000	2.0655	36.253	0	0	0
2012/08/15	R023	07/02/2013			Bond Future	7.3397	106.4065	7.4180	105.8491	1.066	0.0000	0.0000	0
2012/08/15	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R023	07/02/2013	7.04	Put	Bond Future	2,172.2000	2.1722	2,729.6500	2.7296	25.663	0	0	0
2012/08/15	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R023	07/02/2013	7.05	Put	Bond Future	2,098.7800	2.0988	2,656.2300	2.6562	26.561	0	0	0
2012/08/15	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R023	07/02/2013	7.06	Put	Bond Future	2,025.4300	2.0254	2,582.8800	2.5829	27.523	0	0	0
2012/08/15	R023	02/05/2013			Bond Future	7.3924	103.8806	7.4734	103.3152	1.096	0.0000	0.0000	0
2012/08/15	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R023	02/05/2013	7.04	Put	Bond Future	2,507.1900	2.5072	3,072.5900	3.0726	22.551	0	0	0
2012/08/15	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R023	02/05/2013	7.05	Put	Bond Future	2,434.9700	2.4350	3,000.3700	3.0004	23.220	0	0	0
2012/08/15	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R023	02/05/2013	7.06	Put	Bond Future	2,362.8100	2.3628	2,928.2100	2.9282	23.929	0	0	0
2012/08/15	R157	01/11/2012			Bond Future	5.7045	122.2019	5.7034	122.2053	(0.020)	0.0000	0.0000	15,729
2012/08/15	R157	01/11/2012	5.78	Call	Bond Future	640.3100	0.6403	638.9600	0.6390	(0.211)	0	0	5,630
2012/08/15	R157	01/11/2012	5.78	Put	Bond Future	419.5700	0.4196	414.8500	0.4148	(1.125)	0	0	0
2012/08/15	R157	01/11/2012	6.24	Call	Bond Future	1,639.7000	1.6397	1,640.8900	1.6409	0.073	0	0	0
2012/08/15	R157	01/11/2012	6.24	Put	Bond Future	84.4400	0.0844	82.2600	0.0823	(2.582)	0	0	0
2012/08/15	R157	07/02/2013			Bond Future	5.7492	123.9588	5.7478	123.9624	(0.023)	0.0000	0.0000	100
2012/08/15	R157	07/02/2013	6.28	Call	Bond Future	1,652.3200	1.6523	1,653.4200	1.6534	0.067	0	0	0
2012/08/15	R157	07/02/2013	6.28	Put	Bond Future	259.6200	0.2596	257.1500	0.2571	(0.951)	0	0	0
2012/08/15	R157	02/05/2013			Bond Future	5.7511	118.7731	5.7499	118.7759	(0.020)	0.0000	0.0000	0
2012/08/15	R157	02/05/2013	5.34	Call	Bond Future	503.3200	0.5033	502.6400	0.5026	(0.135)	0	0	0
2012/08/15	R157	02/05/2013	5.34	Put	Bond Future	1,498.3700	1.4984	1,494.9400	1.4949	(0.229)	0	0	0
2012/08/15	R157	02/05/2013	5.35	Call	Bond Future	511.7400	0.5117	511.0600	0.5111	(0.133)	0	0	0
2012/08/15	R157	02/05/2013	5.35	Put	Bond Future	1,482.4500	1.4825	1,479.0200	1.4790	(0.231)	0	0	0
2012/08/15	R157	02/05/2013	5.36	Call	Bond Future	520.2500	0.5202	519.5800	0.5196	(0.129)	0	0	0
2012/08/15	R157	02/05/2013	5.36	Put	Bond Future	1,466.6300	1.4666	1,463.2100	1.4632	(0.233)	0	0	0
2012/08/15	R186	01/11/2012			Bond Future	7.5392	129.4035	7.6193	128.5984	1.062	0.0000	0.0000	34,550
2012/08/15	R186	01/11/2012	7.82	Call	Bond Future	4,332.0700	4.3321	3,794.4200	3.7944	(12.411)	0	0	1,858
2012/08/15	R186	01/11/2012	7.82	Put	Bond Future	1,540.7700	1.5408	1,808.2000	1.8082	17.357	0	0	0
2012/08/15	R186	01/11/2012	8.00	Call	Bond Future	5,575.4300	5.5754	4,967.9500	4.9680	(10.896)	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
2012/08/15	R186	01/11/2012	8.00	Put	Bond Future	1,040.6100	1.0406	1,238.2100	1.2382	18.989	0	0	0
2012/08/15	R186	01/11/2012	8.50	Call	Bond Future	9,500.4000	9.5004	8,765.9300	8.7659	(7.731)	0	0	0
2012/08/15	R186	01/11/2012	8.50	Put	Bond Future	303.3000	0.3033	373.9100	0.3739	23.281	0	0	0
2012/08/15	R186	01/11/2012	8.82	Call	Bond Future	12,158.4000	12.1584	11,383.0900	11.3831	(6.377)	0	0	0
2012/08/15	R186	01/11/2012	8.82	Put	Bond Future	111.1300	0.1111	140.9000	0.1409	26.788	0	0	1,858
2012/08/15	R186	07/02/2013			Bond Future	7.6119	125.9731	7.6948	125.1568	1.090	0.0000	0.0000	1,750
2012/08/15	R186	07/02/2013	8.47	Call	Bond Future	9,564.7700	9.5648	8,924.5000	8.9245	(6.694)	0	0	0
2012/08/15	R186	07/02/2013	8.47	Put	Bond Future	1,470.8900	1.4709	1,646.9900	1.6470	11.972	0	0	0
2012/08/15	R186	07/02/2013	7.00	Call	Bond Future	1,840.2100	1.8402	1,602.3800	1.6024	(12.924)	0	0	10,300
2012/08/15	R186	07/02/2013	7.00	Put	Bond Future	8,102.4900	8.1025	8,681.0300	8.6810	7.140	0	0	0
2012/08/15	R186	07/02/2013	7.25	Call	Bond Future	0.0000	0.0000	2,372.2800	2.3723	100.000	0	0	670
2012/08/15	R186	07/02/2013	7.25	Put	Bond Future	0.0000	0.0000	6,840.2000	6.8402	100.000	0	0	0
2012/08/15	R186	02/05/2013			Bond Future	7.6678	127.6186	7.7534	126.7907	1.117	0.0000	0.0000	0
2012/08/15	R186	02/05/2013	7.41	Call	Bond Future	4,141.2800	4.1413	3,773.4700	3.7735	(8.882)	0	0	0
2012/08/15	R186	02/05/2013	7.41	Put	Bond Future	6,681.7300	6.6817	7,141.8500	7.1418	6.886	0	0	0
2012/08/15	R186	02/05/2013	7.39	Call	Bond Future	4,057.5500	4.0575	3,694.6600	3.6947	(8.944)	0	0	0
2012/08/15	R186	02/05/2013	7.39	Put	Bond Future	6,798.1300	6.7981	7,263.1700	7.2632	6.841	0	0	0
2012/08/15	R186	02/05/2013	7.40	Call	Bond Future	4,099.2900	4.0993	3,733.9400	3.7339	(8.913)	0	0	0
2012/08/15	R186	02/05/2013	7.40	Put	Bond Future	6,739.7500	6.7398	7,202.3300	7.2023	6.863	0	0	0
2012/08/15	R189	01/11/2012			Bond Future	214.5376	214.5376	214.4645	214.4645	(0.034)	0.0000	0.0000	0
2012/08/15	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R189	01/11/2012	218.99	Put	Bond Future	4,452.4000	4.4524	4,525.5000	4.5255	1.642	0	0	0
2012/08/15	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R189	01/11/2012	219.00	Put	Bond Future	4,462.4000	4.4624	4,535.5000	4.5355	1.638	0	0	0
2012/08/15	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R189	01/11/2012	219.01	Put	Bond Future	4,472.4000	4.4724	4,545.5000	4.5455	1.634	0	0	0
2012/08/15	R197	01/11/2012			Bond Future	273.2119	273.2119	272.6621	272.6621	(0.201)	0.0000	0.0000	5,528
2012/08/15	R197	01/11/2012	266.99	Call	Bond Future	6,221.9000	6.2219	5,672.0800	5.6721	(8.837)	0	0	0
2012/08/15	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R197	01/11/2012	267.00	Call	Bond Future	6,211.9000	6.2119	5,662.0800	5.6621	(8.851)	0	0	0
2012/08/15	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R197	01/11/2012	267.01	Call	Bond Future	6,201.9000	6.2019	5,652.0800	5.6521	(8.865)	0	0	0
2012/08/15	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R201	01/11/2012			Bond Future	5.0634	110.6219	5.0200	110.7125	(0.858)	0.0000	0.0000	1,560
2012/08/15	R201	01/11/2012	5.11	Call	Bond Future	348.1500	0.3481	398.6000	0.3986	14.491	0	0	0
2012/08/15	R201	01/11/2012	5.11	Put	Bond Future	251.2000	0.2512	211.0400	0.2110	(15.987)	0	0	0
2012/08/15	R201	07/02/2013			Bond Future	5.0126	107.8033	4.9622	107.8954	(1.005)	0.0000	0.0000	0
2012/08/15	R201	07/02/2013	4.98	Call	Bond Future	395.7000	0.3957	440.2400	0.4402	11.256	0	0	0
2012/08/15	R201	07/02/2013	4.98	Put	Bond Future	455.2100	0.4552	407.7000	0.4077	(10.437)	0	0	0
2012/08/15	R201	02/05/2013			Bond Future	4.9069	109.2114	4.8493	109.3040	(1.174)	0.0000	0.0000	0
2012/08/15	R201	02/05/2013	4.04	Call	Bond Future	77.6100	0.0776	89.6700	0.0897	15.539	0	0	0
2012/08/15	R201	02/05/2013	4.04	Put	Bond Future	1,481.7600	1.4818	1,401.2800	1.4013	(5.431)	0	0	0
2012/08/15	R201	02/05/2013	4.05	Call	Bond Future	79.8800	0.0799	92.2200	0.0922	15.448	0	0	0
2012/08/15	R201	02/05/2013	4.05	Put	Bond Future	1,467.7000	1.4677	1,387.5000	1.3875	(5.464)	0	0	0
2012/08/15	R201	02/05/2013	4.06	Call	Bond Future	82.2100	0.0822	94.8200	0.0948	15.339	0	0	0

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2012/08/15	R201	02/05/2013	4.06	Put	Bond Future	1,453.6900	1.4537	1,373.7600	1.3738	(5.498)	0	0	0
2012/08/15	R202	01/11/2012			Bond Future	201.7272	201.7272	201.6270	201.6270	(0.050)	0.0000	0.0000	49,243
2012/08/15	R202	01/11/2012	191.99	Call	Bond Future	9,737.1700	9.7372	9,637.0000	9.6370	(1.029)	0	0	0
2012/08/15	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R202	01/11/2012	192.00	Call	Bond Future	9,727.1700	9.7272	9,627.0000	9.6270	(1.030)	0	0	0
2012/08/15	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R202	01/11/2012	192.01	Call	Bond Future	9,717.1700	9.7172	9,617.0000	9.6170	(1.031)	0	0	0
2012/08/15	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R203	01/11/2012			Bond Future	6.1445	109.8986	6.1798	109.7447	0.575	0.0000	0.0000	4,837
2012/08/15	R203	01/11/2012	6.87	Call	Bond Future	3,225.3200	3.2253	3,084.4900	3.0845	(4.366)	0	0	0
2012/08/15	R203	01/11/2012	6.87	Put	Bond Future	115.1400	0.1151	128.1900	0.1282	11.334	0	0	0
2012/08/15	R203	07/02/2013			Bond Future	6.2013	111.4787	6.2391	111.3227	0.609	0.0000	0.0000	6,300
2012/08/15	R203	07/02/2013	6.11	Call	Bond Future	1,208.8700	1.2089	1,134.1700	1.1342	(6.179)	0	0	6,300
2012/08/15	R203	07/02/2013	6.11	Put	Bond Future	1,586.9900	1.5870	1,668.2600	1.6683	5.121	0	0	0
2012/08/15	R203	07/02/2013	6.94	Call	Bond Future	3,420.3900	3.4204	3,293.6300	3.2936	(3.706)	0	0	0
2012/08/15	R203	07/02/2013	6.94	Put	Bond Future	421.0100	0.4210	450.2200	0.4502	6.938	0	0	0
2012/08/15	R203	02/05/2013			Bond Future	6.2308	108.7759	6.2711	108.6172	0.647	0.0000	0.0000	8
2012/08/15	R203	02/05/2013	5.89	Call	Bond Future	1,192.3800	1.1924	1,128.4400	1.1284	(5.362)	0	0	0
2012/08/15	R203	02/05/2013	5.89	Put	Bond Future	2,544.6000	2.5446	2,639.3800	2.6394	3.725	0	0	0
2012/08/15	R203	02/05/2013	5.90	Call	Bond Future	1,208.0900	1.2081	1,143.6000	1.1436	(5.338)	0	0	0
2012/08/15	R203	02/05/2013	5.90	Put	Bond Future	2,520.3300	2.5203	2,614.5600	2.6146	3.739	0	0	0
2012/08/15	R203	02/05/2013	5.91	Call	Bond Future	1,223.9300	1.2239	1,158.8900	1.1589	(5.314)	0	0	0
2012/08/15	R203	02/05/2013	5.91	Put	Bond Future	2,496.2100	2.4962	2,589.8900	2.5899	3.753	0	0	0
2012/08/15	R204	01/11/2012			Bond Future	6.4386	110.8035	6.4734	110.6219	0.540	0.0000	0.0000	3,783
2012/08/15	R204	01/11/2012	7.22	Call	Bond Future	4,141.9600	4.1420	3,975.2800	3.9753	(4.024)	0	0	0
2012/08/15	R204	01/11/2012	7.22	Put	Bond Future	147.3400	0.1473	162.2400	0.1622	10.113	0	0	0
2012/08/15	R204	07/02/2013			Bond Future	6.4989	108.3655	6.5356	108.1814	0.565	0.0000	0.0000	0
2012/08/15	R204	07/02/2013	7.29	Call	Bond Future	4,430.2200	4.4302	4,280.0500	4.2800	(3.390)	0	0	0
2012/08/15	R204	07/02/2013	7.29	Put	Bond Future	549.8100	0.5498	583.6700	0.5837	6.158	0	0	0
2012/08/15	R204	02/05/2013			Bond Future	6.5393	109.7808	6.5781	109.5937	0.593	0.0000	0.0000	0
2012/08/15	R204	02/05/2013	6.29	Call	Bond Future	1,719.4500	1.7194	1,636.7400	1.6367	(4.810)	0	0	0
2012/08/15	R204	02/05/2013	6.29	Put	Bond Future	2,933.3600	2.9334	3,037.8000	3.0378	3.560	0	0	0
2012/08/15	R204	02/05/2013	6.30	Call	Bond Future	1,740.1500	1.7401	1,656.7900	1.6568	(4.790)	0	0	0
2012/08/15	R204	02/05/2013	6.30	Put	Bond Future	2,905.0500	2.9050	3,008.8400	3.0088	3.573	0	0	0
2012/08/15	R204	02/05/2013	6.31	Call	Bond Future	1,760.9900	1.7610	1,677.0000	1.6770	(4.769)	0	0	0
2012/08/15	R204	02/05/2013	6.31	Put	Bond Future	2,876.9100	2.8769	2,980.0700	2.9801	3.586	0	0	0
2012/08/15	R206	01/11/2012			Bond Future	5.1468	104.9955	5.1658	104.9734	0.368	0.0000	0.0000	1,120
2012/08/15	R206	01/11/2012	5.05	Call	Bond Future	143.7200	0.1437	133.6800	0.1337	(6.986)	0	0	0
2012/08/15	R206	01/11/2012	5.05	Put	Bond Future	256.5900	0.2566	268.6200	0.2686	4.688	0	0	0
2012/08/15	R206	07/02/2013			Bond Future	5.0679	102.7396	5.0925	102.7174	0.484	0.0000	0.0000	0
2012/08/15	R206	07/02/2013	4.76	Call	Bond Future	167.4600	0.1675	159.0700	0.1591	(5.010)	0	0	0
2012/08/15	R206	07/02/2013	4.76	Put	Bond Future	447.2000	0.4472	461.0700	0.4611	3.102	0	0	0
2012/08/15	R206	02/05/2013			Bond Future	4.8600	104.0817	4.8940	104.0585	0.700	0.0000	0.0000	0
2012/08/15	R206	02/05/2013	3.39	Call	Bond Future	55.3700	0.0554	52.1500	0.0521	(5.815)	0	0	0

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2012/08/15	R206	02/05/2013	3.39	Put	Bond Future	1,068.8600	1.0689	1,088.8800	1.0889	1.873	0	0	0
2012/08/15	R206	02/05/2013	3.40	Call	Bond Future	56.2500	0.0563	52.9800	0.0530	(5.813)	0	0	0
2012/08/15	R206	02/05/2013	3.40	Put	Bond Future	1,062.7900	1.0628	1,082.7600	1.0828	1.879	0	0	0
2012/08/15	R206	02/05/2013	3.41	Call	Bond Future	57.1300	0.0571	53.8300	0.0538	(5.776)	0	0	0
2012/08/15	R206	02/05/2013	3.41	Put	Bond Future	1,056.7200	1.0567	1,076.6600	1.0767	1.887	0	0	0
2012/08/15	R207	01/11/2012			Bond Future	6.7321	105.1459	6.7925	104.8007	0.897	0.0000	0.0000	19,077
2012/08/15	R207	01/11/2012	7.58	Call	Bond Future	4,877.2500	4.8773	4,562.0600	4.5621	(6.462)	0	0	0
2012/08/15	R207	01/11/2012	7.58	Put	Bond Future	157.6900	0.1577	187.6500	0.1877	18.999	0	0	0
2012/08/15	R207	07/02/2013			Bond Future	6.7977	103.0177	6.8611	102.6677	0.932	0.0000	0.0000	0
2012/08/15	R207	07/02/2013	7.66	Call	Bond Future	5,251.0700	5.2511	4,966.8700	4.9669	(5.412)	0	0	0
2012/08/15	R207	07/02/2013	7.66	Put	Bond Future	613.7800	0.6138	679.5200	0.6795	10.711	0	0	0
2012/08/15	R207	02/05/2013			Bond Future	6.8470	104.3633	6.9133	104.0082	0.968	0.0000	0.0000	0
2012/08/15	R207	02/05/2013	6.44	Call	Bond Future	1,653.3100	1.6533	1,517.6000	1.5176	(8.208)	0	0	0
2012/08/15	R207	02/05/2013	6.44	Put	Bond Future	3,866.7200	3.8667	4,086.1800	4.0862	5.676	0	0	0
2012/08/15	R207	02/05/2013	6.45	Call	Bond Future	1,674.0200	1.6740	1,537.1600	1.5372	(8.176)	0	0	0
2012/08/15	R207	02/05/2013	6.45	Put	Bond Future	3,832.3400	3.8323	4,050.6500	4.0506	5.697	0	0	0
2012/08/15	R207	02/05/2013	6.46	Call	Bond Future	1,694.8900	1.6949	1,556.8700	1.5569	(8.143)	0	0	0
2012/08/15	R207	02/05/2013	6.46	Put	Bond Future	3,798.1600	3.7982	4,015.3100	4.0153	5.717	0	0	0
2012/08/15	R208	01/11/2012			Bond Future	6.8780	99.8708	6.9742	99.2694	1.400	0.0000	0.0000	9,422
2012/08/15	R208	01/11/2012	6.81	Call	Bond Future	1,315.5100	1.3155	1,046.6800	1.0467	(20.435)	0	0	0
2012/08/15	R208	01/11/2012	6.81	Put	Bond Future	1,742.7300	1.7427	2,075.2500	2.0753	19.080	0	0	0
2012/08/15	R208	01/11/2012	7.50	Call	Bond Future	4,156.8200	4.1568	3,657.4500	3.6575	(12.013)	0	0	0
2012/08/15	R208	01/11/2012	7.50	Put	Bond Future	350.4400	0.3504	452.4200	0.4524	29.101	0	0	12,250
2012/08/15	R208	01/11/2012	7.70	Call	Bond Future	5,190.8400	5.1908	4,653.2700	4.6533	(10.356)	0	0	0
2012/08/15	R208	01/11/2012	7.70	Put	Bond Future	199.4400	0.1994	263.2200	0.2632	31.980	0	0	0
2012/08/15	R208	07/02/2013			Bond Future	6.9433	101.3067	7.0439	100.6968	1.448	0.0000	0.0000	1,980
2012/08/15	R208	07/02/2013	6.00	Call	Bond Future	491.7400	0.4917	395.3000	0.3953	(19.612)	0	0	12,250
2012/08/15	R208	07/02/2013	6.00	Put	Bond Future	6,448.5900	6.4486	6,962.0500	6.9621	7.962	0	0	0
2012/08/15	R208	07/02/2013	7.78	Call	Bond Future	5,698.1600	5.6982	5,216.5400	5.2165	(8.452)	0	0	0
2012/08/15	R208	07/02/2013	7.78	Put	Bond Future	762.1400	0.7621	890.4200	0.8904	16.832	0	0	0
2012/08/15	R208	02/05/2013			Bond Future	6.9900	99.2353	7.0945	98.6168	1.496	0.0000	0.0000	0
2012/08/15	R208	02/05/2013	6.65	Call	Bond Future	2,037.5300	2.0375	1,791.7000	1.7917	(12.065)	0	0	0
2012/08/15	R208	02/05/2013	6.65	Put	Bond Future	4,082.5200	4.0825	4,455.2100	4.4552	9.129	0	0	0
2012/08/15	R208	02/05/2013	6.66	Call	Bond Future	2,061.5600	2.0616	1,813.7400	1.8137	(12.021)	0	0	0
2012/08/15	R208	02/05/2013	6.66	Put	Bond Future	4,045.6600	4.0457	4,416.3600	4.4164	9.163	0	0	0
2012/08/15	R208	02/05/2013	6.64	Call	Bond Future	2,013.6800	2.0137	1,769.8200	1.7698	(12.110)	0	0	0
2012/08/15	R208	02/05/2013	6.64	Put	Bond Future	4,119.6200	4.1196	4,494.2800	4.4943	9.095	0	0	0
2012/08/15	R209	01/11/2012			Bond Future	8.1257	81.1222	8.2208	80.2919	1.170	0.0000	0.0000	7,426
2012/08/15	R209	01/11/2012	8.99	Call	Bond Future	7,537.7500	7.5377	6,815.5400	6.8155	(9.581)	0	0	0
2012/08/15	R209	01/11/2012	8.99	Put	Bond Future	455.3600	0.4554	563.4300	0.5634	23.733	0	0	0
2012/08/15	R209	07/02/2013			Bond Future	8.1935	82.2885	8.2913	81.4464	1.194	0.0000	0.0000	0
2012/08/15	R209	07/02/2013	9.06	Call	Bond Future	8,531.5900	8.5316	7,882.3600	7.8824	(7.610)	0	0	0
2012/08/15	R209	07/02/2013	9.06	Put	Bond Future	1,527.4300	1.5274	1,720.3200	1.7203	12.628	0	0	0
2012/08/15	R209	02/05/2013			Bond Future	8.2460	80.2203	8.3463	79.3666	1.216	0.0000	0.0000	0
2012/08/15	R209	02/05/2013	7.99	Call	Bond Future	4,041.7500	4.0418	3,650.1600	3.6502	(9.689)	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
2012/08/15	R209	02/05/2013	7.99	Put	Bond Future	6,287.5100	6.2875	6,749.6500	6.7497	7.350	0	0	0
2012/08/15	R209	02/05/2013	8.00	Call	Bond Future	4,079.2600	4.0793	3,685.2900	3.6853	(9.658)	0	0	0
2012/08/15	R209	02/05/2013	8.00	Put	Bond Future	6,235.4900	6.2355	6,695.2500	6.6952	7.373	0	0	0
2012/08/15	R209	02/05/2013	8.01	Call	Bond Future	4,116.9500	4.1169	3,720.6000	3.7206	(9.627)	0	0	0
2012/08/15	R209	02/05/2013	8.01	Put	Bond Future	6,183.8000	6.1838	6,641.1800	6.6412	7.396	0	0	0
2012/08/15	R210	01/11/2012			Bond Future	152.0800	152.0800	152.0500	152.0500	(0.020)	0.0000	0.0000	3,362
2012/08/15	R210	01/11/2012	144.99	Call	Bond Future	7,090.0500	7.0900	7,059.9700	7.0600	(0.424)	0	0	0
2012/08/15	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R210	01/11/2012	145.00	Call	Bond Future	7,080.0500	7.0800	7,049.9700	7.0500	(0.425)	0	0	0
2012/08/15	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R210	01/11/2012	145.01	Call	Bond Future	7,070.0500	7.0700	7,039.9700	7.0400	(0.425)	0	0	0
2012/08/15	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R211	01/11/2012			Bond Future	122.6095	122.6095	122.5719	122.5719	(0.031)	0.0000	0.0000	480
2012/08/15	R211	01/11/2012	121.99	Call	Bond Future	619.5100	0.6195	581.9400	0.5819	(6.064)	0	0	0
2012/08/15	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R211	01/11/2012	122.00	Call	Bond Future	609.5100	0.6095	571.9400	0.5719	(6.164)	0	0	0
2012/08/15	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R211	01/11/2012	122.01	Call	Bond Future	599.5100	0.5995	561.9400	0.5619	(6.267)	0	0	0
2012/08/15	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R212	01/11/2012			Bond Future	125.8073	125.8073	125.5145	125.5145	(0.233)	0.0000	0.0000	5,084
2012/08/15	R212	01/11/2012	121.99	Call	Bond Future	3,817.3200	3.8173	3,524.5500	3.5245	(7.670)	0	0	0
2012/08/15	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R212	01/11/2012	122.00	Call	Bond Future	3,807.3200	3.8073	3,514.5500	3.5145	(7.690)	0	0	0
2012/08/15	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R212	01/11/2012	122.01	Call	Bond Future	3,797.3200	3.7973	3,504.5500	3.5045	(7.710)	0	0	0
2012/08/15	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R213	01/11/2012			Bond Future	7.9689	92.0274	8.0589	91.2310	1.130	0.0000	0.0000	4,830
2012/08/15	R213	01/11/2012	7.75	Call	Bond Future	1,654.6100	1.6546	1,348.7500	1.3488	(18.485)	0	0	140
2012/08/15	R213	01/11/2012	7.75	Put	Bond Future	3,634.0500	3.6340	4,124.6100	4.1246	13.499	0	0	0
2012/08/15	R213	01/11/2012	8.81	Call	Bond Future	7,510.6200	7.5106	6,817.9200	6.8179	(9.223)	0	0	0
2012/08/15	R213	01/11/2012	8.81	Put	Bond Future	452.3100	0.4523	556.0300	0.5560	22.931	0	0	0
2012/08/15	R213	07/02/2013			Bond Future	8.0421	93.3505	8.1350	92.5427	1.155	0.0000	0.0000	0
2012/08/15	R213	07/02/2013	8.90	Call	Bond Future	8,535.8500	8.5359	7,910.3900	7.9104	(7.327)	0	0	0
2012/08/15	R213	07/02/2013	8.90	Put	Bond Future	1,457.4100	1.4574	1,639.7300	1.6397	12.510	0	0	0
2012/08/15	R213	02/05/2013			Bond Future	8.0959	91.0330	8.1912	90.2141	1.177	0.0000	0.0000	0
2012/08/15	R213	02/05/2013	7.84	Call	Bond Future	3,961.8500	3.9619	3,590.1100	3.5901	(9.383)	0	0	0
2012/08/15	R213	02/05/2013	7.84	Put	Bond Future	6,214.8900	6.2149	6,662.0400	6.6620	7.195	0	0	0
2012/08/15	R213	02/05/2013	7.85	Call	Bond Future	3,999.5300	3.9995	3,625.4600	3.6255	(9.353)	0	0	0
2012/08/15	R213	02/05/2013	7.85	Put	Bond Future	6,163.0000	6.1630	6,607.8200	6.6078	7.218	0	0	0
2012/08/15	R213	02/05/2013	7.86	Call	Bond Future	4,037.7100	4.0377	3,661.3200	3.6613	(9.322)	0	0	0
2012/08/15	R213	02/05/2013	7.86	Put	Bond Future	6,111.7300	6.1117	6,554.2300	6.5542	7.240	0	0	0
2012/08/15	R214	01/11/2012			Bond Future	8.1440	83.1068	8.2341	82.2716	1.106	0.0000	0.0000	1,700
2012/08/15	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/08/15	R214	01/11/2012	7.99	Put	Bond Future	1,461.8600	1.4619	2,297.0800	2.2971	57.134	0	0	0
2012/08/15	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R214	01/11/2012	8.00	Put	Bond Future	1,365.6700	1.3657	2,200.8900	2.2009	61.158	0	0	0
2012/08/15	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/15	R214	01/11/2012	8.01	Put	Bond Future	1,269.6600	1.2697	2,104.8800	2.1049	65.783	0	0	0

Total **288021**