



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 22/08/2012 to 22/08/2012

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
2012/08/22	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	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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2012/08/22	2025	01/11/2012			Bond Future	106.8977	106.8977	106.8735	106.8735	(0.023)	0.0000	0.0000	4,417
2012/08/22	2025	01/11/2012	99.99	Call	Bond Future	6,907.6700	6.9077	6,883.5200	6.8835	(0.350)	0	0	0
2012/08/22	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	2025	01/11/2012	100.00	Call	Bond Future	6,897.6700	6.8977	6,873.5200	6.8735	(0.350)	0	0	0
2012/08/22	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	2025	01/11/2012	100.01	Call	Bond Future	6,887.6700	6.8877	6,863.5200	6.8635	(0.351)	0	0	0
2012/08/22	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	2038	01/11/2012			Bond Future	104.2324	104.2324	104.2138	104.2138	(0.018)	0.0000	0.0000	0
2012/08/22	2038	01/11/2012	98.99	Call	Bond Future	5,242.3600	5.2424	5,223.8100	5.2238	(0.354)	0	0	0
2012/08/22	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	2038	01/11/2012	99.00	Call	Bond Future	5,232.3600	5.2324	5,213.8100	5.2138	(0.355)	0	0	0
2012/08/22	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	2038	01/11/2012	99.01	Call	Bond Future	5,222.3600	5.2224	5,203.8100	5.2038	(0.355)	0	0	0
2012/08/22	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	2050	01/11/2012			Bond Future	110.7440	110.7440	110.7244	110.7244	(0.018)	0.0000	0.0000	0
2012/08/22	2050	01/11/2012	103.99	Call	Bond Future	6,753.9800	6.7540	6,734.4000	6.7344	(0.290)	0	0	0
2012/08/22	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	2050	01/11/2012	104.00	Call	Bond Future	6,743.9800	6.7440	6,724.4000	6.7244	(0.290)	0	0	0
2012/08/22	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	2050	01/11/2012	104.01	Call	Bond Future	6,733.9800	6.7340	6,714.4000	6.7144	(0.291)	0	0	0
2012/08/22	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	AL7T	01/11/2012			Index Future	468.2970	468.2970	469.3730	469.3730	0.230	0.0000	0.0000	13
2012/08/22	AL7T	07/02/2013			Index Future	475.0350	475.0350	476.1280	476.1280	0.230	0.0000	0.0000	0
2012/08/22	ALBI	01/11/2012			Index Future	420.6620	420.6620	421.5490	421.5490	0.211	0.0000	0.0000	885
2012/08/22	ALBI	07/02/2013			Index Future	426.7150	426.7150	427.6150	427.6150	0.211	0.0000	0.0000	118
2012/08/22	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	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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2012/08/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/22	EL28	01/11/2012			Bond Future	108.9530	108.9530	108.2960	108.2960	(0.603)	0.0000	0.0000	0
2012/08/22	EL28	01/11/2012	105.99	Call	Bond Future	2,963.0400	2.9630	2,305.9900	2.3060	(22.175)	0	0	0
2012/08/22	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	EL28	01/11/2012	106.00	Call	Bond Future	2,953.0400	2.9530	2,295.9900	2.2960	(22.250)	0	0	0
2012/08/22	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	EL28	01/11/2012	106.01	Call	Bond Future	2,943.0400	2.9430	2,285.9900	2.2860	(22.326)	0	0	0
2012/08/22	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	ES33	01/11/2012			Bond Future	8.8469	88.3388	8.8133	88.6257	(0.380)	0.0000	0.0000	303
2012/08/22	ES33	01/11/2012	9.20	Call	Bond Future	2,925.9000	2.9259	3,212.7800	3.2128	9.805	0	0	0

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2012/08/22	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	ES33	07/02/2013			Bond Future	8.9448	89.6097	8.9101	89.9008	(0.389)	0.0000	0.0000	0
2012/08/22	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	ES33	07/02/2013	8.54	Put	Bond Future	3,486.1900	3.4862	3,195.0800	3.1951	(8.350)	0	0	0
2012/08/22	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	ES33	07/02/2013	8.55	Put	Bond Future	3,397.5000	3.3975	3,106.3900	3.1064	(8.568)	0	0	0
2012/08/22	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	ES33	07/02/2013	8.56	Put	Bond Future	3,308.9400	3.3089	3,017.8300	3.0178	(8.798)	0	0	0
2012/08/22	GOVI	01/11/2012			GOVI	420.8180	420.8180	421.6930	421.6930	0.208	0.0000	0.0000	239
2012/08/22	GOVI	01/11/2012	403.96	Call	GOVI	168,580.0000	16.8580	177,330.0000	17.7330	5.190	0	0	0
2012/08/22	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	GOVI	07/02/2013			GOVI	426.8730	426.8730	427.7610	427.7610	0.208	0.0000	0.0000	0
2012/08/22	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	GOVI	07/02/2013	432.99	Put	GOVI	61,170.0000	6.1170	52,290.0000	5.2290	(14.517)	0	0	0
2012/08/22	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	GOVI	07/02/2013	433.00	Put	GOVI	61,270.0000	6.1270	52,390.0000	5.2390	(14.493)	0	0	0
2012/08/22	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	GOVI	07/02/2013	433.01	Put	GOVI	61,370.0000	6.1370	52,490.0000	5.2490	(14.470)	0	0	0
2012/08/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/22	IGOV	01/11/2012			Index Future	185.5570	185.5570	185.5100	185.5100	(0.025)	0.0000	0.0000	592
2012/08/22	IGOV	07/02/2013			Index Future	188.2270	188.2270	188.1790	188.1790	(0.026)	0.0000	0.0000	14
2012/08/22	ILBI	01/11/2012			Index Future	502.3850	502.3850	502.4000	502.4000	0.003	0.0000	0.0000	0
2012/08/22	ILBI	07/02/2013			Index Future	509.3850	509.3850	509.4110	509.4110	0.005	0.0000	0.0000	169
2012/08/22	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/22	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/22	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/22	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/22	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/22	JBAF	19/09/2012			Jibar Tradeable Future	5.0100	94.9900	4.9700	95.0300	(0.798)	0.0000	0.0000	44,760
2012/08/22	JBAF	17/10/2012			Jibar Tradeable Future	4.9900	95.0100	4.9300	95.0700	(1.202)	0.0000	0.0000	0
2012/08/22	JBAF	21/11/2012			Jibar Tradeable Future	4.9700	95.0300	4.9000	95.1000	(1.408)	0.0000	0.0000	0
2012/08/22	JBAF	19/12/2012			Jibar Tradeable Future	4.9200	95.0800	4.8300	95.1700	(1.829)	0.0000	0.0000	840
2012/08/22	JBAF	16/01/2013			Jibar Tradeable Future	4.9100	95.0900	4.8100	95.1900	(2.037)	0.0000	0.0000	0
2012/08/22	JBAF	20/02/2013			Jibar Tradeable Future	4.9000	95.1000	4.8000	95.2000	(2.041)	0.0000	0.0000	0
2012/08/22	JBAF	20/03/2013			Jibar Tradeable Future	4.9000	95.1000	4.8000	95.2000	(2.041)	0.0000	0.0000	1,000

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2012/08/22	JBAF	19/06/2013			Jibar Tradeable Future	4.9400	95.0600	4.8400	95.1600	(2.024)	0.0000	0.0000	500
2012/08/22	JBAF	18/09/2013			Jibar Tradeable Future	5.0400	94.9600	4.9400	95.0600	(1.984)	0.0000	0.0000	1,700
2012/08/22	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.0800	94.9200	(1.741)	0.0000	0.0000	1,500
2012/08/22	JBAF	19/03/2014			Jibar Tradeable Future	5.3300	94.6700	5.2200	94.7800	(2.064)	0.0000	0.0000	800
2012/08/22	JBAF	18/06/2014			Jibar Tradeable Future	5.4900	94.5100	5.3800	94.6200	(2.004)	0.0000	0.0000	0
2012/08/22	R023	01/11/2012			Bond Future	7.1825	105.5040	7.1394	105.8231	(0.600)	0.0000	0.0000	1,049
2012/08/22	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R023	01/11/2012	7.04	Put	Bond Future	1,059.9200	1.0599	740.7800	0.7408	(30.110)	0	0	0
2012/08/22	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R023	01/11/2012	7.05	Put	Bond Future	985.0800	0.9851	665.9400	0.6659	(32.397)	0	0	0
2012/08/22	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R023	01/11/2012	7.06	Put	Bond Future	910.3100	0.9103	591.1700	0.5912	(35.058)	0	0	0
2012/08/22	R023	07/02/2013			Bond Future	7.2540	107.0219	7.2091	107.3457	(0.618)	0.0000	0.0000	0
2012/08/22	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R023	07/02/2013	7.04	Put	Bond Future	1,556.8100	1.5568	1,233.0100	1.2330	(20.799)	0	0	0
2012/08/22	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R023	07/02/2013	7.05	Put	Bond Future	1,483.3900	1.4834	1,159.5900	1.1596	(21.828)	0	0	0
2012/08/22	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R023	07/02/2013	7.06	Put	Bond Future	1,410.0400	1.4100	1,086.2400	1.0862	(22.964)	0	0	0
2012/08/22	R023	02/05/2013			Bond Future	7.3040	104.5024	7.2577	104.8296	(0.633)	0.0000	0.0000	0
2012/08/22	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R023	02/05/2013	7.04	Put	Bond Future	1,885.4500	1.8854	1,558.1600	1.5582	(17.359)	0	0	0
2012/08/22	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R023	02/05/2013	7.05	Put	Bond Future	1,813.2300	1.8132	1,485.9400	1.4859	(18.050)	0	0	0
2012/08/22	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R023	02/05/2013	7.06	Put	Bond Future	1,741.0700	1.7411	1,413.7800	1.4138	(18.798)	0	0	0
2012/08/22	R157	01/11/2012			Bond Future	5.5829	122.5587	5.5227	122.7359	(1.078)	0.0000	0.0000	15,729
2012/08/22	R157	01/11/2012	5.78	Call	Bond Future	840.5700	0.8406	1,002.4500	1.0025	19.258	0	0	5,630
2012/08/22	R157	01/11/2012	5.78	Put	Bond Future	263.0200	0.2630	247.7500	0.2477	(5.806)	0	0	0
2012/08/22	R157	01/11/2012	6.24	Call	Bond Future	1,952.1100	1.9521	2,132.3500	2.1324	9.233	0	0	0
2012/08/22	R157	01/11/2012	6.24	Put	Bond Future	40.0400	0.0400	43.1300	0.0431	7.717	0	0	0
2012/08/22	R157	07/02/2013			Bond Future	5.6121	124.3221	5.5444	124.5018	(1.206)	0.0000	0.0000	100
2012/08/22	R157	07/02/2013	6.28	Call	Bond Future	1,931.8400	1.9318	2,142.2200	2.1422	10.890	0	0	0
2012/08/22	R157	07/02/2013	6.28	Put	Bond Future	175.8900	0.1759	206.5100	0.2065	17.409	0	0	0
2012/08/22	R157	02/05/2013			Bond Future	5.5993	119.1391	5.5244	119.3204	(1.338)	0.0000	0.0000	0
2012/08/22	R157	02/05/2013	5.34	Call	Bond Future	625.2200	0.6252	753.9100	0.7539	20.583	0	0	0
2012/08/22	R157	02/05/2013	5.34	Put	Bond Future	1,254.2700	1.2543	1,201.7100	1.2017	(4.190)	0	0	0
2012/08/22	R157	02/05/2013	5.35	Call	Bond Future	635.0800	0.6351	764.6300	0.7646	20.399	0	0	0
2012/08/22	R157	02/05/2013	5.35	Put	Bond Future	1,239.7900	1.2398	1,188.0900	1.1881	(4.170)	0	0	0
2012/08/22	R157	02/05/2013	5.36	Call	Bond Future	645.0300	0.6450	775.4400	0.7754	20.218	0	0	0
2012/08/22	R157	02/05/2013	5.36	Put	Bond Future	1,225.4100	1.2254	1,174.5700	1.1746	(4.149)	0	0	0
2012/08/22	R186	01/11/2012			Bond Future	7.6009	128.7825	7.5576	129.2180	(0.570)	0.0000	0.0000	35,540
2012/08/22	R186	01/11/2012	7.82	Call	Bond Future	3,810.7400	3.8107	4,215.3600	4.2154	10.618	0	0	1,858
2012/08/22	R186	01/11/2012	7.82	Put	Bond Future	1,640.4600	1.6405	1,609.6200	1.6096	(1.880)	0	0	0
2012/08/22	R186	01/11/2012	8.00	Call	Bond Future	5,011.7100	5.0117	5,439.0000	5.4390	8.526	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
2012/08/22	R186	01/11/2012	8.00	Put	Bond Future	1,097.9100	1.0979	1,089.7400	1.0897	(0.744)	0	0	0
2012/08/22	R186	01/11/2012	8.50	Call	Bond Future	8,882.4100	8.8824	9,330.9300	9.3309	5.050	0	0	0
2012/08/22	R186	01/11/2012	8.50	Put	Bond Future	306.3300	0.3063	319.3900	0.3194	4.263	0	0	0
2012/08/22	R186	01/11/2012	8.82	Call	Bond Future	11,533.9700	11.5340	11,979.6300	11.9796	3.864	0	0	0
2012/08/22	R186	01/11/2012	8.82	Put	Bond Future	107.7200	0.1077	117.9200	0.1179	9.469	0	0	1,858
2012/08/22	R186	07/02/2013			Bond Future	7.6757	125.3445	7.6308	125.7863	(0.585)	0.0000	0.0000	1,750
2012/08/22	R186	07/02/2013	8.47	Call	Bond Future	9,008.9900	9.0090	9,510.8700	9.5109	5.571	0	0	0
2012/08/22	R186	07/02/2013	8.47	Put	Bond Future	1,543.7600	1.5438	1,603.7900	1.6038	3.889	0	0	0
2012/08/22	R186	07/02/2013	7.00	Call	Bond Future	1,594.0700	1.5941	1,924.5900	1.9246	20.734	0	0	10,300
2012/08/22	R186	07/02/2013	7.00	Put	Bond Future	8,485.0000	8.4850	8,373.6700	8.3737	(1.312)	0	0	0
2012/08/22	R186	07/02/2013	7.25	Call	Bond Future	2,371.9800	2.3720	2,761.8800	2.7619	16.438	0	0	670
2012/08/22	R186	07/02/2013	7.25	Put	Bond Future	6,652.1800	6.6522	6,600.2300	6.6002	(0.781)	0	0	0
2012/08/22	R186	02/05/2013			Bond Future	7.7338	126.9799	7.6876	127.4266	(0.597)	0.0000	0.0000	0
2012/08/22	R186	02/05/2013	7.41	Call	Bond Future	3,793.7900	3.7938	4,316.8900	4.3169	13.788	0	0	0
2012/08/22	R186	02/05/2013	7.41	Put	Bond Future	6,973.0400	6.9730	7,049.4000	7.0494	1.095	0	0	0
2012/08/22	R186	02/05/2013	7.39	Call	Bond Future	3,714.0900	3.7141	4,233.7500	4.2338	13.992	0	0	0
2012/08/22	R186	02/05/2013	7.39	Put	Bond Future	7,093.4700	7.0935	7,166.3900	7.1664	1.028	0	0	0
2012/08/22	R186	02/05/2013	7.40	Call	Bond Future	3,753.8200	3.7538	4,275.2000	4.2752	13.889	0	0	0
2012/08/22	R186	02/05/2013	7.40	Put	Bond Future	7,033.0800	7.0331	7,107.7200	7.1077	1.061	0	0	0
2012/08/22	R189	01/11/2012			Bond Future	214.3654	214.3654	214.2924	214.2924	(0.034)	0.0000	0.0000	0
2012/08/22	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R189	01/11/2012	218.99	Put	Bond Future	4,624.5800	4.6246	4,697.5800	4.6976	1.579	0	0	0
2012/08/22	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R189	01/11/2012	219.00	Put	Bond Future	4,634.5800	4.6346	4,707.5800	4.7076	1.575	0	0	0
2012/08/22	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R189	01/11/2012	219.01	Put	Bond Future	4,644.5800	4.6446	4,717.5800	4.7176	1.572	0	0	0
2012/08/22	R197	01/11/2012			Bond Future	272.3344	272.3344	272.2728	272.2728	(0.023)	0.0000	0.0000	5,528
2012/08/22	R197	01/11/2012	266.99	Call	Bond Future	5,344.3500	5.3443	5,282.7500	5.2827	(1.153)	0	0	0
2012/08/22	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R197	01/11/2012	267.00	Call	Bond Future	5,334.3500	5.3343	5,272.7500	5.2727	(1.155)	0	0	0
2012/08/22	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R197	01/11/2012	267.01	Call	Bond Future	5,324.3500	5.3243	5,262.7500	5.2627	(1.157)	0	0	0
2012/08/22	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R201	01/11/2012			Bond Future	4.9169	110.9277	4.8580	111.0511	(1.200)	0.0000	0.0000	1,560
2012/08/22	R201	01/11/2012	5.11	Call	Bond Future	529.7200	0.5297	645.1200	0.6451	21.785	0	0	0
2012/08/22	R201	01/11/2012	5.11	Put	Bond Future	126.9800	0.1270	118.9100	0.1189	(6.355)	0	0	0
2012/08/22	R201	07/02/2013			Bond Future	4.8424	108.1147	4.7741	108.2400	(1.410)	0.0000	0.0000	0
2012/08/22	R201	07/02/2013	4.98	Call	Bond Future	554.8800	0.5549	694.9000	0.6949	25.234	0	0	0
2012/08/22	R201	07/02/2013	4.98	Put	Bond Future	303.0400	0.3030	317.7600	0.3178	4.857	0	0	0
2012/08/22	R201	02/05/2013			Bond Future	4.7119	109.5251	4.6337	109.6514	(1.661)	0.0000	0.0000	0
2012/08/22	R201	02/05/2013	4.04	Call	Bond Future	122.5300	0.1225	176.9300	0.1769	44.397	0	0	0
2012/08/22	R201	02/05/2013	4.04	Put	Bond Future	1,212.9600	1.2130	1,141.1400	1.1411	(5.921)	0	0	0
2012/08/22	R201	02/05/2013	4.05	Call	Bond Future	125.8000	0.1258	180.7100	0.1807	43.649	0	0	0
2012/08/22	R201	02/05/2013	4.05	Put	Bond Future	1,199.9000	1.1999	1,128.5900	1.1286	(5.943)	0	0	0
2012/08/22	R201	02/05/2013	4.06	Call	Bond Future	129.1300	0.1291	184.5500	0.1845	42.918	0	0	0

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2012/08/22	R201	02/05/2013	4.06	Put	Bond Future	1,186.8900	1.1869	1,116.0900	1.1161	(5.965)	0	0	0
2012/08/22	R202	01/11/2012			Bond Future	200.0030	200.0030	199.9671	199.9671	(0.018)	0.0000	0.0000	49,243
2012/08/22	R202	01/11/2012	191.99	Call	Bond Future	8,012.9700	8.0130	7,977.1400	7.9771	(0.447)	0	0	0
2012/08/22	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R202	01/11/2012	192.00	Call	Bond Future	8,002.9700	8.0030	7,967.1400	7.9671	(0.448)	0	0	0
2012/08/22	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R202	01/11/2012	192.01	Call	Bond Future	7,992.9700	7.9930	7,957.1400	7.9571	(0.448)	0	0	0
2012/08/22	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R203	01/11/2012			Bond Future	6.0884	110.1433	6.0450	110.3335	(0.713)	0.0000	0.0000	4,837
2012/08/22	R203	01/11/2012	6.87	Call	Bond Future	3,431.8200	3.4318	3,628.7200	3.6287	5.737	0	0	0
2012/08/22	R203	01/11/2012	6.87	Put	Bond Future	76.9100	0.0769	83.6800	0.0837	8.802	0	0	0
2012/08/22	R203	07/02/2013			Bond Future	6.1411	111.7281	6.0945	111.9210	(0.758)	0.0000	0.0000	6,300
2012/08/22	R203	07/02/2013	6.11	Call	Bond Future	1,300.1100	1.3001	1,481.6700	1.4817	13.965	0	0	12,600
2012/08/22	R203	07/02/2013	6.11	Put	Bond Future	1,428.8700	1.4289	1,417.5100	1.4175	(0.795)	0	0	0
2012/08/22	R203	07/02/2013	6.65	Call	Bond Future	2,686.0300	2.6860	2,892.4500	2.8925	7.685	0	0	0
2012/08/22	R203	07/02/2013	6.65	Put	Bond Future	602.5600	0.6026	616.0600	0.6161	2.240	0	0	30,250
2012/08/22	R203	07/02/2013	6.94	Call	Bond Future	3,602.6100	3.6026	3,813.3300	3.8133	5.849	0	0	0
2012/08/22	R203	07/02/2013	6.94	Put	Bond Future	353.8700	0.3539	371.6700	0.3717	5.030	0	0	0
2012/08/22	R203	02/05/2013			Bond Future	6.1671	109.0268	6.1179	109.2215	(0.799)	0.0000	0.0000	8
2012/08/22	R203	02/05/2013	5.91	Call	Bond Future	1,302.5100	1.3025	1,412.6800	1.4127	8.458	0	0	0
2012/08/22	R203	02/05/2013	5.91	Put	Bond Future	2,323.9000	2.3239	2,239.3500	2.2394	(3.638)	0	0	0
2012/08/22	R203	02/05/2013	5.89	Call	Bond Future	1,269.3200	1.2693	1,378.0200	1.3780	8.564	0	0	0
2012/08/22	R203	02/05/2013	5.89	Put	Bond Future	2,370.6500	2.3706	2,284.6300	2.2846	(3.629)	0	0	0
2012/08/22	R203	02/05/2013	5.90	Call	Bond Future	1,285.8500	1.2859	1,395.2900	1.3953	8.511	0	0	0
2012/08/22	R203	02/05/2013	5.90	Put	Bond Future	2,347.2000	2.3472	2,261.9200	2.2619	(3.633)	0	0	0
2012/08/22	R204	01/11/2012			Bond Future	6.3929	111.0433	6.3443	111.2984	(0.760)	0.0000	0.0000	3,783
2012/08/22	R204	01/11/2012	7.22	Call	Bond Future	4,338.3600	4.3384	4,586.9500	4.5869	5.730	0	0	0
2012/08/22	R204	01/11/2012	7.22	Put	Bond Future	104.0000	0.1040	97.4500	0.0974	(6.298)	0	0	0
2012/08/22	R204	07/02/2013			Bond Future	6.4502	108.6098	6.3989	108.8687	(0.797)	0.0000	0.0000	0
2012/08/22	R204	07/02/2013	7.29	Call	Bond Future	4,601.7200	4.6017	4,893.5000	4.8935	6.341	0	0	0
2012/08/22	R204	07/02/2013	7.29	Put	Bond Future	476.9900	0.4770	509.8500	0.5098	6.889	0	0	0
2012/08/22	R204	02/05/2013			Bond Future	6.4886	110.0267	6.4347	110.2882	(0.830)	0.0000	0.0000	0
2012/08/22	R204	02/05/2013	6.29	Call	Bond Future	1,795.9200	1.7959	2,058.9900	2.0590	14.648	0	0	0
2012/08/22	R204	02/05/2013	6.29	Put	Bond Future	2,764.0100	2.7640	2,765.5500	2.7656	0.056	0	0	0
2012/08/22	R204	02/05/2013	6.30	Call	Bond Future	1,817.4000	1.8174	2,081.4800	2.0815	14.531	0	0	0
2012/08/22	R204	02/05/2013	6.30	Put	Bond Future	2,736.4800	2.7365	2,739.0300	2.7390	0.093	0	0	0
2012/08/22	R204	02/05/2013	6.31	Call	Bond Future	1,839.0400	1.8390	2,104.1200	2.1041	14.414	0	0	0
2012/08/22	R204	02/05/2013	6.31	Put	Bond Future	2,709.1400	2.7091	2,712.6900	2.7127	0.131	0	0	0
2012/08/22	R206	01/11/2012			Bond Future	5.0561	105.1012	4.9994	105.1674	(1.122)	0.0000	0.0000	1,120
2012/08/22	R206	01/11/2012	5.05	Call	Bond Future	182.6800	0.1827	216.0100	0.2160	18.245	0	0	0
2012/08/22	R206	01/11/2012	5.05	Put	Bond Future	189.8300	0.1898	156.9600	0.1570	(17.315)	0	0	0
2012/08/22	R206	07/02/2013			Bond Future	4.9485	102.8480	4.8745	102.9152	(1.495)	0.0000	0.0000	0
2012/08/22	R206	07/02/2013	4.76	Call	Bond Future	202.8500	0.2029	230.5000	0.2305	13.631	0	0	0
2012/08/22	R206	07/02/2013	4.76	Put	Bond Future	374.2600	0.3743	334.6900	0.3347	(10.573)	0	0	0

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2012/08/22	R206	02/05/2013			Bond Future	4.7019	104.1898	4.6036	104.2573	(2.092)	0.0000	0.0000	0
2012/08/22	R206	02/05/2013	3.39	Call	Bond Future	67.7300	0.0677	78.0900	0.0781	15.296	0	0	0
2012/08/22	R206	02/05/2013	3.39	Put	Bond Future	973.0800	0.9731	916.0300	0.9160	(5.863)	0	0	0
2012/08/22	R206	02/05/2013	3.40	Call	Bond Future	68.7700	0.0688	79.2600	0.0793	15.254	0	0	0
2012/08/22	R206	02/05/2013	3.40	Put	Bond Future	967.1700	0.9672	910.2500	0.9103	(5.885)	0	0	0
2012/08/22	R206	02/05/2013	3.41	Call	Bond Future	69.8200	0.0698	80.4400	0.0804	15.211	0	0	0
2012/08/22	R206	02/05/2013	3.41	Put	Bond Future	961.2700	0.9613	904.4800	0.9045	(5.908)	0	0	0
2012/08/22	R207	01/11/2012			Bond Future	6.6862	105.4089	6.6430	105.6580	(0.647)	0.0000	0.0000	19,077
2012/08/22	R207	01/11/2012	7.58	Call	Bond Future	5,094.1200	5.0941	5,341.0100	5.3410	4.847	0	0	0
2012/08/22	R207	01/11/2012	7.58	Put	Bond Future	111.5200	0.1115	109.3000	0.1093	(1.991)	0	0	0
2012/08/22	R207	07/02/2013			Bond Future	6.7494	103.2856	6.7039	103.5384	(0.674)	0.0000	0.0000	0
2012/08/22	R207	07/02/2013	7.66	Call	Bond Future	5,439.9000	5.4399	5,734.4300	5.7344	5.414	0	0	0
2012/08/22	R207	07/02/2013	7.66	Put	Bond Future	534.6600	0.5347	576.4100	0.5764	7.809	0	0	0
2012/08/22	R207	02/05/2013			Bond Future	6.7968	104.6332	6.7494	104.8885	(0.697)	0.0000	0.0000	0
2012/08/22	R207	02/05/2013	6.44	Call	Bond Future	1,724.0800	1.7241	2,005.2500	2.0053	16.308	0	0	0
2012/08/22	R207	02/05/2013	6.44	Put	Bond Future	3,667.6500	3.6676	3,693.4500	3.6935	0.703	0	0	0
2012/08/22	R207	02/05/2013	6.45	Call	Bond Future	1,745.5700	1.7456	2,027.9100	2.0279	16.175	0	0	0
2012/08/22	R207	02/05/2013	6.45	Put	Bond Future	3,634.0500	3.6340	3,661.0200	3.6610	0.742	0	0	0
2012/08/22	R207	02/05/2013	6.46	Call	Bond Future	1,767.2300	1.7672	2,050.7300	2.0507	16.042	0	0	0
2012/08/22	R207	02/05/2013	6.46	Put	Bond Future	3,600.6600	3.6007	3,628.7900	3.6288	0.781	0	0	0
2012/08/22	R208	01/11/2012			Bond Future	6.8528	100.0286	6.8044	100.3331	(0.706)	0.0000	0.0000	9,431
2012/08/22	R208	01/11/2012	6.81	Call	Bond Future	1,321.1300	1.3211	1,544.4600	1.5445	16.904	0	0	0
2012/08/22	R208	01/11/2012	6.81	Put	Bond Future	1,590.5100	1.5905	1,509.4100	1.5094	(5.099)	0	0	0
2012/08/22	R208	01/11/2012	7.50	Call	Bond Future	4,247.7800	4.2478	4,549.9900	4.5500	7.115	0	0	0
2012/08/22	R208	01/11/2012	7.50	Put	Bond Future	283.5600	0.2836	281.3400	0.2813	(0.783)	0	0	12,250
2012/08/22	R208	01/11/2012	7.70	Call	Bond Future	5,303.2300	5.3032	5,609.9400	5.6099	5.783	0	0	0
2012/08/22	R208	01/11/2012	7.70	Put	Bond Future	153.9900	0.1540	156.2700	0.1563	1.481	0	0	0
2012/08/22	R208	07/02/2013			Bond Future	6.9169	101.4678	6.8664	101.7767	(0.730)	0.0000	0.0000	1,980
2012/08/22	R208	07/02/2013	6.00	Call	Bond Future	489.7400	0.4897	624.5700	0.6246	27.531	0	0	12,250
2012/08/22	R208	07/02/2013	6.00	Put	Bond Future	6,285.4200	6.2854	6,111.3900	6.1114	(2.769)	0	0	0
2012/08/22	R208	07/02/2013	7.78	Call	Bond Future	5,791.3800	5.7914	6,114.8200	6.1148	5.585	0	0	0
2012/08/22	R208	07/02/2013	7.78	Put	Bond Future	694.1900	0.6942	708.7700	0.7088	2.100	0	0	0
2012/08/22	R208	02/05/2013			Bond Future	6.9628	99.3970	6.9104	99.7092	(0.752)	0.0000	0.0000	0
2012/08/22	R208	02/05/2013	6.65	Call	Bond Future	2,065.2100	2.0652	2,383.4900	2.3835	15.412	0	0	0
2012/08/22	R208	02/05/2013	6.65	Put	Bond Future	3,948.5400	3.9485	3,954.6300	3.9546	0.154	0	0	0
2012/08/22	R208	02/05/2013	6.66	Call	Bond Future	2,089.6700	2.0897	2,409.2200	2.4092	15.292	0	0	0
2012/08/22	R208	02/05/2013	6.66	Put	Bond Future	3,912.1100	3.9121	3,919.4700	3.9195	0.188	0	0	0
2012/08/22	R208	02/05/2013	6.64	Call	Bond Future	2,040.9200	2.0409	2,357.9200	2.3579	15.532	0	0	0
2012/08/22	R208	02/05/2013	6.64	Put	Bond Future	3,985.2000	3.9852	3,990.0100	3.9900	0.121	0	0	0
2012/08/22	R209	01/11/2012			Bond Future	8.2230	80.2722	8.1902	80.5570	(0.399)	0.0000	0.0000	7,426
2012/08/22	R209	01/11/2012	8.99	Call	Bond Future	6,737.2800	6.7373	7,016.6200	7.0166	4.146	0	0	0
2012/08/22	R209	01/11/2012	8.99	Put	Bond Future	504.9200	0.5049	499.4200	0.4994	(1.089)	0	0	0
2012/08/22	R209	07/02/2013			Bond Future	8.2936	81.4270	8.2598	81.7161	(0.407)	0.0000	0.0000	0
2012/08/22	R209	07/02/2013	9.06	Call	Bond Future	7,809.5800	7.8096	8,177.0700	8.1771	4.706	0	0	0
2012/08/22	R209	07/02/2013	9.06	Put	Bond Future	1,666.8400	1.6668	1,745.2500	1.7453	4.704	0	0	0

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2012/08/22	R209	02/05/2013			Bond Future	8.3487	79.3464	8.3142	79.6387	(0.414)	0.0000	0.0000	0
2012/08/22	R209	02/05/2013	7.99	Call	Bond Future	3,584.6700	3.5847	4,035.4000	4.0354	12.574	0	0	0
2012/08/22	R209	02/05/2013	7.99	Put	Bond Future	6,704.4200	6.7044	6,862.8200	6.8628	2.363	0	0	0
2012/08/22	R209	02/05/2013	8.00	Call	Bond Future	3,619.6600	3.6197	4,071.5000	4.0715	12.483	0	0	0
2012/08/22	R209	02/05/2013	8.00	Put	Bond Future	6,649.8800	6.6499	6,809.3900	6.8094	2.399	0	0	0
2012/08/22	R209	02/05/2013	8.01	Call	Bond Future	3,654.8300	3.6548	4,107.7800	4.1078	12.393	0	0	0
2012/08/22	R209	02/05/2013	8.01	Put	Bond Future	6,595.6700	6.5957	6,756.2900	6.7563	2.435	0	0	0
2012/08/22	R210	01/11/2012			Bond Future	152.7999	152.7999	152.7693	152.7693	(0.020)	0.0000	0.0000	3,414
2012/08/22	R210	01/11/2012	144.99	Call	Bond Future	7,809.9300	7.8099	7,779.3000	7.7793	(0.392)	0	0	0
2012/08/22	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R210	01/11/2012	145.00	Call	Bond Future	7,799.9300	7.7999	7,769.3000	7.7693	(0.393)	0	0	0
2012/08/22	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R210	01/11/2012	145.01	Call	Bond Future	7,789.9300	7.7899	7,759.3000	7.7593	(0.393)	0	0	0
2012/08/22	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R211	01/11/2012			Bond Future	122.2628	122.2628	122.2259	122.2259	(0.030)	0.0000	0.0000	480
2012/08/22	R211	01/11/2012	121.99	Call	Bond Future	272.8200	0.2728	235.8600	0.2359	(13.547)	0	0	0
2012/08/22	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R211	01/11/2012	122.00	Call	Bond Future	262.8200	0.2628	225.8600	0.2259	(14.063)	0	0	0
2012/08/22	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R211	01/11/2012	122.01	Call	Bond Future	252.8200	0.2528	215.8600	0.2159	(14.619)	0	0	0
2012/08/22	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R212	01/11/2012			Bond Future	125.4220	125.4220	125.4978	125.4978	0.060	0.0000	0.0000	5,084
2012/08/22	R212	01/11/2012	121.99	Call	Bond Future	3,432.0400	3.4320	3,507.8400	3.5078	2.209	0	0	0
2012/08/22	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R212	01/11/2012	122.00	Call	Bond Future	3,422.0400	3.4220	3,497.8400	3.4978	2.215	0	0	0
2012/08/22	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R212	01/11/2012	122.01	Call	Bond Future	3,412.0400	3.4120	3,487.8400	3.4878	2.222	0	0	0
2012/08/22	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R213	01/11/2012			Bond Future	8.0456	91.3481	8.0026	91.7279	(0.535)	0.0000	0.0000	4,830
2012/08/22	R213	01/11/2012	7.75	Call	Bond Future	1,299.9500	1.3000	1,518.9600	1.5190	16.848	0	0	140
2012/08/22	R213	01/11/2012	7.75	Put	Bond Future	3,958.7300	3.9587	3,797.8600	3.7979	(4.064)	0	0	0
2012/08/22	R213	01/11/2012	8.81	Call	Bond Future	6,857.2400	6.8572	7,230.4900	7.2305	5.443	0	0	0
2012/08/22	R213	01/11/2012	8.81	Put	Bond Future	478.2700	0.4783	471.6400	0.4716	(1.386)	0	0	0
2012/08/22	R213	07/02/2013			Bond Future	8.1211	92.6623	8.0768	93.0477	(0.546)	0.0000	0.0000	0
2012/08/22	R213	07/02/2013	8.90	Call	Bond Future	7,944.0800	7.9441	8,386.6600	8.3867	5.571	0	0	0
2012/08/22	R213	07/02/2013	8.90	Put	Bond Future	1,553.8500	1.5538	1,610.9900	1.6110	3.677	0	0	0
2012/08/22	R213	02/05/2013			Bond Future	8.1771	90.3344	8.1317	90.7242	(0.556)	0.0000	0.0000	0
2012/08/22	R213	02/05/2013	7.84	Call	Bond Future	3,585.8900	3.5859	4,063.5400	4.0635	13.320	0	0	0
2012/08/22	R213	02/05/2013	7.84	Put	Bond Future	6,537.5400	6.5375	6,625.3300	6.6253	1.343	0	0	0
2012/08/22	R213	02/05/2013	7.85	Call	Bond Future	3,621.5000	3.6215	4,100.8300	4.1008	13.236	0	0	0
2012/08/22	R213	02/05/2013	7.85	Put	Bond Future	6,483.5800	6.4836	6,573.0500	6.5730	1.380	0	0	0
2012/08/22	R213	02/05/2013	7.86	Call	Bond Future	3,657.6100	3.6576	4,138.3100	4.1383	13.142	0	0	0
2012/08/22	R213	02/05/2013	7.86	Put	Bond Future	6,430.2400	6.4302	6,521.0800	6.5211	1.413	0	0	0

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2012/08/22	R214	01/11/2012			Bond Future	8.2364	82.2508	8.2140	82.4570	(0.272)	0.0000	0.0000	1,700
2012/08/22	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R214	01/11/2012	7.99	Put	Bond Future	2,317.8500	2.3178	2,111.6100	2.1116	(8.898)	0	0	0
2012/08/22	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R214	01/11/2012	8.00	Put	Bond Future	2,221.6600	2.2217	2,015.4200	2.0154	(9.283)	0	0	0
2012/08/22	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/22	R214	01/11/2012	8.01	Put	Bond Future	2,125.6500	2.1256	1,919.4100	1.9194	(9.702)	0	0	0
Total													325625