



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 24/08/2012 to 24/08/2012

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
2012/08/24	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	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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2012/08/24	2025	01/11/2012			Bond Future	106.8653	106.8653	106.7397	106.7397	(0.118)	0.0000	0.0000	4,417
2012/08/24	2025	01/11/2012	99.99	Call	Bond Future	6,875.3200	6.8753	6,749.7200	6.7497	(1.827)	0	0	0
2012/08/24	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	2025	01/11/2012	100.00	Call	Bond Future	6,865.3200	6.8653	6,739.7200	6.7397	(1.829)	0	0	0
2012/08/24	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	2025	01/11/2012	100.01	Call	Bond Future	6,855.3200	6.8553	6,729.7200	6.7297	(1.832)	0	0	0
2012/08/24	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	2038	01/11/2012			Bond Future	104.2074	104.2074	104.4029	104.4029	0.188	0.0000	0.0000	0
2012/08/24	2038	01/11/2012	98.99	Call	Bond Future	5,217.4200	5.2174	5,412.9100	5.4129	3.747	0	0	0
2012/08/24	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	2038	01/11/2012	99.00	Call	Bond Future	5,207.4200	5.2074	5,402.9100	5.4029	3.754	0	0	0
2012/08/24	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	2038	01/11/2012	99.01	Call	Bond Future	5,197.4200	5.1974	5,392.9100	5.3929	3.761	0	0	0
2012/08/24	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	2050	01/11/2012			Bond Future	110.7178	110.7178	110.7112	110.7112	(0.006)	0.0000	0.0000	0
2012/08/24	2050	01/11/2012	103.99	Call	Bond Future	6,727.7800	6.7278	6,721.1600	6.7212	(0.098)	0	0	0
2012/08/24	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	2050	01/11/2012	104.00	Call	Bond Future	6,717.7800	6.7178	6,711.1600	6.7112	(0.099)	0	0	0
2012/08/24	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	2050	01/11/2012	104.01	Call	Bond Future	6,707.7800	6.7078	6,701.1600	6.7012	(0.099)	0	0	0
2012/08/24	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	AL7T	01/11/2012			Index Future	470.5320	470.5320	467.8080	467.8080	(0.579)	0.0000	0.0000	13
2012/08/24	AL7T	07/02/2013			Index Future	477.3030	477.3030	474.5410	474.5410	(0.579)	0.0000	0.0000	0
2012/08/24	ALBI	01/11/2012			Index Future	422.5900	422.5900	420.0450	420.0450	(0.602)	0.0000	0.0000	884
2012/08/24	ALBI	07/02/2013			Index Future	428.6720	428.6720	426.0900	426.0900	(0.602)	0.0000	0.0000	118
2012/08/24	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	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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2012/08/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/24	EL28	01/11/2012			Bond Future	108.2893	108.2893	108.2828	108.2828	(0.006)	0.0000	0.0000	0
2012/08/24	EL28	01/11/2012	105.99	Call	Bond Future	2,299.3200	2.2993	2,292.8000	2.2928	(0.284)	0	0	0
2012/08/24	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	EL28	01/11/2012	106.00	Call	Bond Future	2,289.3200	2.2893	2,282.8000	2.2828	(0.285)	0	0	0
2012/08/24	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	EL28	01/11/2012	106.01	Call	Bond Future	2,279.3200	2.2793	2,272.8000	2.2728	(0.286)	0	0	0
2012/08/24	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	ES33	01/11/2012			Bond Future	8.7765	88.9409	8.9034	87.8600	1.446	0.0000	0.0000	303
2012/08/24	ES33	01/11/2012	9.20	Call	Bond Future	3,528.0300	3.5280	2,447.1000	2.4471	(30.638)	0	0	0

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2012/08/24	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	ES33	07/02/2013			Bond Future	8.8721	90.2207	9.0032	89.1244	1.478	0.0000	0.0000	0
2012/08/24	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	ES33	07/02/2013	8.54	Put	Bond Future	2,875.1900	2.8752	3,971.5700	3.9716	38.132	0	0	0
2012/08/24	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	ES33	07/02/2013	8.55	Put	Bond Future	2,786.5000	2.7865	3,882.8800	3.8829	39.346	0	0	0
2012/08/24	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	ES33	07/02/2013	8.56	Put	Bond Future	2,697.9400	2.6979	3,794.3200	3.7943	40.638	0	0	0
2012/08/24	GOVI	01/11/2012			GOVI	422.6830	422.6830	420.3030	420.3030	(0.563)	0.0000	0.0000	239
2012/08/24	GOVI	01/11/2012	403.96	Call	GOVI	187,230.0000	18.7230	163,430.0000	16.3430	(12.712)	0	0	0
2012/08/24	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	GOVI	07/02/2013			GOVI	428.7660	428.7660	426.3520	426.3520	(0.563)	0.0000	0.0000	0
2012/08/24	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	GOVI	07/02/2013	432.99	Put	GOVI	42,240.0000	4.2240	66,380.0000	6.6380	57.150	0	0	0
2012/08/24	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	GOVI	07/02/2013	433.00	Put	GOVI	42,340.0000	4.2340	66,480.0000	6.6480	57.015	0	0	0
2012/08/24	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	GOVI	07/02/2013	433.01	Put	GOVI	42,440.0000	4.2440	66,580.0000	6.6580	56.880	0	0	0
2012/08/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/24	IGOV	01/11/2012			Index Future	185.4960	185.4960	185.4700	185.4700	(0.014)	0.0000	0.0000	592
2012/08/24	IGOV	07/02/2013			Index Future	188.1660	188.1660	188.1390	188.1390	(0.014)	0.0000	0.0000	14
2012/08/24	ILBI	01/11/2012			Index Future	502.2040	502.2040	502.1670	502.1670	(0.007)	0.0000	0.0000	0
2012/08/24	ILBI	07/02/2013			Index Future	509.2050	509.2050	509.1690	509.1690	(0.007)	0.0000	0.0000	169
2012/08/24	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/24	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/24	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/24	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/24	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/24	JBAF	19/09/2012			Jibar Tradeable Future	4.9700	95.0300	4.9800	95.0200	0.201	0.0000	0.0000	44,760
2012/08/24	JBAF	17/10/2012			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	0
2012/08/24	JBAF	21/11/2012			Jibar Tradeable Future	4.8200	95.1800	4.8500	95.1500	0.622	0.0000	0.0000	0
2012/08/24	JBAF	19/12/2012			Jibar Tradeable Future	4.7900	95.2100	4.8100	95.1900	0.418	0.0000	0.0000	840
2012/08/24	JBAF	16/01/2013			Jibar Tradeable Future	4.7700	95.2300	4.8000	95.2000	0.629	0.0000	0.0000	0
2012/08/24	JBAF	20/02/2013			Jibar Tradeable Future	4.7700	95.2300	4.8000	95.2000	0.629	0.0000	0.0000	0
2012/08/24	JBAF	20/03/2013			Jibar Tradeable Future	4.7700	95.2300	4.8000	95.2000	0.629	0.0000	0.0000	1,000

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2012/08/24	JBAF	19/06/2013			Jibar Tradeable Future	4.8100	95.1900	4.8500	95.1500	0.832	0.0000	0.0000	500
2012/08/24	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9500	95.0500	0.815	0.0000	0.0000	1,700
2012/08/24	JBAF	18/12/2013			Jibar Tradeable Future	5.0500	94.9500	5.0900	94.9100	0.792	0.0000	0.0000	1,500
2012/08/24	JBAF	19/03/2014			Jibar Tradeable Future	5.1900	94.8100	5.2500	94.7500	1.156	0.0000	0.0000	800
2012/08/24	JBAF	18/06/2014			Jibar Tradeable Future	5.3500	94.6500	5.4100	94.5900	1.121	0.0000	0.0000	0
2012/08/24	R023	01/11/2012			Bond Future	7.0925	106.1716	7.1998	105.3764	1.512	0.0000	0.0000	1,049
2012/08/24	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R023	01/11/2012	7.04	Put	Bond Future	392.2900	0.3923	1,187.5200	1.1875	202.715	0	0	0
2012/08/24	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R023	01/11/2012	7.05	Put	Bond Future	317.4500	0.3175	1,112.6800	1.1127	250.506	0	0	0
2012/08/24	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R023	01/11/2012	7.06	Put	Bond Future	242.6800	0.2427	1,037.9100	1.0379	327.687	0	0	0
2012/08/24	R023	07/02/2013			Bond Future	7.1604	107.6994	7.2719	106.8928	1.558	0.0000	0.0000	0
2012/08/24	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R023	07/02/2013	7.04	Put	Bond Future	879.3500	0.8794	1,685.9600	1.6860	91.728	0	0	0
2012/08/24	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R023	07/02/2013	7.05	Put	Bond Future	805.9300	0.8059	1,612.5400	1.6125	100.084	0	0	0
2012/08/24	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R023	07/02/2013	7.06	Put	Bond Future	732.5800	0.7326	1,539.1900	1.5392	110.105	0	0	0
2012/08/24	R023	02/05/2013			Bond Future	7.2073	105.1877	7.3227	104.3704	1.601	0.0000	0.0000	0
2012/08/24	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R023	02/05/2013	7.04	Put	Bond Future	1,200.1300	1.2001	2,017.4100	2.0174	68.099	0	0	0
2012/08/24	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R023	02/05/2013	7.05	Put	Bond Future	1,127.9100	1.1279	1,945.1900	1.9452	72.460	0	0	0
2012/08/24	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R023	02/05/2013	7.06	Put	Bond Future	1,055.7500	1.0558	1,873.0300	1.8730	77.412	0	0	0
2012/08/24	R157	01/11/2012			Bond Future	5.4902	122.8317	5.5817	122.5622	1.667	0.0000	0.0000	15,729
2012/08/24	R157	01/11/2012	5.78	Call	Bond Future	1,068.6700	1.0687	875.6600	0.8757	(18.061)	0	0	5,630
2012/08/24	R157	01/11/2012	5.78	Put	Bond Future	218.1100	0.2181	294.5800	0.2946	35.060	0	0	0
2012/08/24	R157	01/11/2012	6.24	Call	Bond Future	2,220.8700	2.2209	1,968.9900	1.9690	(11.342)	0	0	0
2012/08/24	R157	01/11/2012	6.24	Put	Bond Future	35.7900	0.0358	53.3900	0.0534	49.176	0	0	0
2012/08/24	R157	07/02/2013			Bond Future	5.5078	124.5992	5.6106	124.3260	1.866	0.0000	0.0000	100
2012/08/24	R157	07/02/2013	6.28	Call	Bond Future	2,221.2800	2.2213	1,996.0600	1.9961	(10.139)	0	0	0
2012/08/24	R157	07/02/2013	6.28	Put	Bond Future	188.1900	0.1882	236.1800	0.2362	25.501	0	0	0
2012/08/24	R157	02/05/2013			Bond Future	5.4838	119.4188	5.5983	119.1417	2.087	0.0000	0.0000	0
2012/08/24	R157	02/05/2013	5.34	Call	Bond Future	795.1500	0.7952	675.9600	0.6760	(14.990)	0	0	0
2012/08/24	R157	02/05/2013	5.34	Put	Bond Future	1,144.5600	1.1446	1,302.4300	1.3024	13.793	0	0	0
2012/08/24	R157	02/05/2013	5.35	Call	Bond Future	806.2600	0.8063	685.9600	0.6860	(14.921)	0	0	0
2012/08/24	R157	02/05/2013	5.35	Put	Bond Future	1,131.3300	1.1313	1,288.0900	1.2881	13.856	0	0	0
2012/08/24	R157	02/05/2013	5.36	Call	Bond Future	817.4600	0.8175	696.0500	0.6961	(14.852)	0	0	0
2012/08/24	R157	02/05/2013	5.36	Put	Bond Future	1,118.2000	1.1182	1,273.8500	1.2739	13.920	0	0	0
2012/08/24	R186	01/11/2012			Bond Future	7.5056	129.7436	7.6074	128.7174	1.356	7.5530	7.5530	35,618
2012/08/24	R186	01/11/2012	7.82	Call	Bond Future	4,551.6900	4.5517	3,855.7200	3.8557	(15.290)	0	0	1,858
2012/08/24	R186	01/11/2012	7.82	Put	Bond Future	1,420.2800	1.4203	1,750.5100	1.7505	23.251	0	0	0
2012/08/24	R186	01/11/2012	8.00	Call	Bond Future	5,822.4300	5.8224	5,038.5100	5.0385	(13.464)	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
2012/08/24	R186	01/11/2012	8.00	Put	Bond Future	947.5000	0.9475	1,189.7800	1.1898	25.570	0	0	0
2012/08/24	R186	01/11/2012	8.50	Call	Bond Future	9,803.2400	9.8032	8,861.5300	8.8615	(9.606)	0	0	0
2012/08/24	R186	01/11/2012	8.50	Put	Bond Future	266.0300	0.2660	350.5200	0.3505	31.760	0	0	0
2012/08/24	R186	01/11/2012	8.82	Call	Bond Future	12,482.1800	12.4822	11,490.9000	11.4909	(7.942)	0	0	0
2012/08/24	R186	01/11/2012	8.82	Put	Bond Future	94.8000	0.0948	129.7200	0.1297	36.835	0	0	1,858
2012/08/24	R186	07/02/2013			Bond Future	7.5769	126.3198	7.6823	125.2790	1.392	0.0000	0.0000	1,750
2012/08/24	R186	07/02/2013	8.47	Call	Bond Future	9,916.6900	9.9167	9,100.8200	9.1008	(8.227)	0	0	0
2012/08/24	R186	07/02/2013	8.47	Put	Bond Future	1,476.1400	1.4761	1,701.0500	1.7010	15.236	0	0	0
2012/08/24	R186	07/02/2013	7.00	Call	Bond Future	2,075.1600	2.0752	1,757.5600	1.7576	(15.305)	0	0	10,300
2012/08/24	R186	07/02/2013	7.00	Put	Bond Future	7,990.7700	7.9908	8,713.9500	8.7139	9.050	0	0	0
2012/08/24	R186	07/02/2013	7.25	Call	Bond Future	2,957.5300	2.9575	2,548.9200	2.5489	(13.816)	0	0	670
2012/08/24	R186	07/02/2013	7.25	Put	Bond Future	6,262.4100	6.2624	6,894.5800	6.8946	10.095	0	0	0
2012/08/24	R186	02/05/2013			Bond Future	7.6320	127.9667	7.7408	126.9121	1.425	0.0000	0.0000	0
2012/08/24	R186	02/05/2013	7.41	Call	Bond Future	4,549.8800	4.5499	4,070.8400	4.0708	(10.529)	0	0	0
2012/08/24	R186	02/05/2013	7.41	Put	Bond Future	6,742.3200	6.7423	7,317.8700	7.3179	8.536	0	0	0
2012/08/24	R186	02/05/2013	7.39	Call	Bond Future	4,463.7200	4.4637	3,990.6700	3.9907	(10.598)	0	0	0
2012/08/24	R186	02/05/2013	7.39	Put	Bond Future	6,856.2900	6.8563	7,437.8300	7.4378	8.482	0	0	0
2012/08/24	R186	02/05/2013	7.40	Call	Bond Future	4,506.6800	4.5067	4,030.6400	4.0306	(10.563)	0	0	0
2012/08/24	R186	02/05/2013	7.40	Put	Bond Future	6,799.1300	6.7991	7,377.6800	7.3777	8.509	0	0	0
2012/08/24	R189	01/11/2012			Bond Future	214.2679	214.2679	214.2433	214.2433	(0.011)	0.0000	0.0000	0
2012/08/24	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R189	01/11/2012	218.99	Put	Bond Future	4,722.1400	4.7221	4,746.6900	4.7467	0.520	0	0	0
2012/08/24	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R189	01/11/2012	219.00	Put	Bond Future	4,732.1400	4.7321	4,756.6900	4.7567	0.519	0	0	0
2012/08/24	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R189	01/11/2012	219.01	Put	Bond Future	4,742.1400	4.7421	4,766.6900	4.7667	0.518	0	0	0
2012/08/24	R197	01/11/2012			Bond Future	272.2517	272.2517	272.2308	272.2308	(0.008)	0.0000	0.0000	5,528
2012/08/24	R197	01/11/2012	266.99	Call	Bond Future	5,261.6700	5.2617	5,240.8200	5.2408	(0.396)	0	0	0
2012/08/24	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R197	01/11/2012	267.00	Call	Bond Future	5,251.6700	5.2517	5,230.8200	5.2308	(0.397)	0	0	0
2012/08/24	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R197	01/11/2012	267.01	Call	Bond Future	5,241.6700	5.2417	5,220.8200	5.2208	(0.398)	0	0	0
2012/08/24	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R201	01/11/2012			Bond Future	4.8311	111.1074	4.9251	110.9107	1.945	0.0000	0.0000	1,560
2012/08/24	R201	01/11/2012	5.11	Call	Bond Future	686.1700	0.6862	540.1200	0.5401	(21.285)	0	0	0
2012/08/24	R201	01/11/2012	5.11	Put	Bond Future	103.7300	0.1037	154.3400	0.1543	48.790	0	0	0
2012/08/24	R201	07/02/2013			Bond Future	4.7430	108.2971	4.8516	108.0978	2.290	0.0000	0.0000	0
2012/08/24	R201	07/02/2013	4.98	Call	Bond Future	729.7600	0.7298	606.5200	0.6065	(16.888)	0	0	0
2012/08/24	R201	07/02/2013	4.98	Put	Bond Future	295.4600	0.2955	371.5500	0.3716	25.753	0	0	0
2012/08/24	R201	02/05/2013			Bond Future	4.5979	109.7090	4.7232	109.5069	2.725	0.0000	0.0000	0
2012/08/24	R201	02/05/2013	4.04	Call	Bond Future	189.9600	0.1900	144.1600	0.1442	(24.110)	0	0	0
2012/08/24	R201	02/05/2013	4.04	Put	Bond Future	1,096.5000	1.0965	1,252.8800	1.2529	14.262	0	0	0
2012/08/24	R201	02/05/2013	4.05	Call	Bond Future	193.9500	0.1939	147.4000	0.1474	(24.001)	0	0	0
2012/08/24	R201	02/05/2013	4.05	Put	Bond Future	1,084.1600	1.0842	1,239.7900	1.2398	14.355	0	0	0
2012/08/24	R201	02/05/2013	4.06	Call	Bond Future	198.0100	0.1980	150.6900	0.1507	(23.898)	0	0	0

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2012/08/24	R201	02/05/2013	4.06	Put	Bond Future	1,071.8800	1.0719	1,226.7400	1.2267	14.448	0	0	0
2012/08/24	R202	01/11/2012			Bond Future	199.9551	199.9551	199.9431	199.9431	(0.006)	0.0000	0.0000	49,243
2012/08/24	R202	01/11/2012	191.99	Call	Bond Future	7,965.1000	7.9651	7,953.0600	7.9531	(0.151)	0	0	0
2012/08/24	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R202	01/11/2012	192.00	Call	Bond Future	7,955.1000	7.9551	7,943.0600	7.9431	(0.151)	0	0	0
2012/08/24	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R202	01/11/2012	192.01	Call	Bond Future	7,945.1000	7.9451	7,933.0600	7.9331	(0.152)	0	0	0
2012/08/24	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R203	01/11/2012			Bond Future	6.0027	110.5194	6.0913	110.1309	1.476	0.0000	0.0000	4,837
2012/08/24	R203	01/11/2012	6.87	Call	Bond Future	3,799.5700	3.7996	3,436.8300	3.4368	(9.547)	0	0	0
2012/08/24	R203	01/11/2012	6.87	Put	Bond Future	68.6500	0.0687	94.3500	0.0944	37.436	0	0	0
2012/08/24	R203	07/02/2013			Bond Future	6.0491	112.1097	6.1440	111.7158	1.568	0.0000	0.0000	6,300
2012/08/24	R203	07/02/2013	6.11	Call	Bond Future	1,576.2200	1.5762	1,370.0300	1.3700	(13.081)	0	0	12,600
2012/08/24	R203	07/02/2013	6.11	Put	Bond Future	1,323.3800	1.3234	1,511.0500	1.5110	14.181	0	0	0
2012/08/24	R203	07/02/2013	6.65	Call	Bond Future	3,029.1500	3.0292	2,735.9400	2.7359	(9.680)	0	0	0
2012/08/24	R203	07/02/2013	6.65	Put	Bond Future	564.0800	0.5641	664.7300	0.6647	17.843	0	0	30,250
2012/08/24	R203	07/02/2013	6.94	Call	Bond Future	3,967.0500	3.9670	3,639.6700	3.6397	(8.252)	0	0	0
2012/08/24	R203	07/02/2013	6.94	Put	Bond Future	336.7100	0.3367	403.1900	0.4032	19.744	0	0	0
2012/08/24	R203	02/05/2013			Bond Future	6.0697	109.4124	6.1706	109.0131	1.662	0.0000	0.0000	8
2012/08/24	R203	02/05/2013	5.91	Call	Bond Future	1,493.8400	1.4938	1,316.9700	1.3170	(11.840)	0	0	0
2012/08/24	R203	02/05/2013	5.91	Put	Bond Future	2,129.6100	2.1296	2,352.0200	2.3520	10.444	0	0	0
2012/08/24	R203	02/05/2013	5.89	Call	Bond Future	1,457.8600	1.4579	1,283.8100	1.2838	(11.939)	0	0	0
2012/08/24	R203	02/05/2013	5.89	Put	Bond Future	2,173.5700	2.1736	2,398.8000	2.3988	10.362	0	0	0
2012/08/24	R203	02/05/2013	5.90	Call	Bond Future	1,475.7800	1.4758	1,300.3300	1.3003	(11.889)	0	0	0
2012/08/24	R203	02/05/2013	5.90	Put	Bond Future	2,151.5100	2.1515	2,375.3400	2.3753	10.403	0	0	0
2012/08/24	R204	01/11/2012			Bond Future	6.3022	111.5203	6.3952	111.0311	1.476	0.0000	0.0000	3,741
2012/08/24	R204	01/11/2012	7.22	Call	Bond Future	4,791.7600	4.7918	4,333.2500	4.3332	(9.569)	0	0	0
2012/08/24	R204	01/11/2012	7.22	Put	Bond Future	80.3600	0.0804	111.0600	0.1111	38.203	0	0	0
2012/08/24	R204	07/02/2013			Bond Future	6.3543	109.0939	6.4526	108.5978	1.548	0.0000	0.0000	0
2012/08/24	R204	07/02/2013	7.29	Call	Bond Future	5,075.3300	5.0753	4,665.5100	4.6655	(8.075)	0	0	0
2012/08/24	R204	07/02/2013	7.29	Put	Bond Future	466.4500	0.4665	552.7500	0.5527	18.501	0	0	0
2012/08/24	R204	02/05/2013			Bond Future	6.3879	110.5161	6.4913	110.0133	1.619	0.0000	0.0000	0
2012/08/24	R204	02/05/2013	6.29	Call	Bond Future	2,161.7400	2.1617	1,924.6100	1.9246	(10.969)	0	0	0
2012/08/24	R204	02/05/2013	6.29	Put	Bond Future	2,640.3700	2.6404	2,906.0800	2.9061	10.063	0	0	0
2012/08/24	R204	02/05/2013	6.30	Call	Bond Future	2,184.9700	2.1850	1,946.1900	1.9462	(10.928)	0	0	0
2012/08/24	R204	02/05/2013	6.30	Put	Bond Future	2,614.5900	2.6146	2,878.6500	2.8787	10.099	0	0	0
2012/08/24	R204	02/05/2013	6.31	Call	Bond Future	2,208.3500	2.2084	1,967.9300	1.9679	(10.887)	0	0	0
2012/08/24	R204	02/05/2013	6.31	Put	Bond Future	2,588.9900	2.5890	2,851.4100	2.8514	10.136	0	0	0
2012/08/24	R206	01/11/2012			Bond Future	4.9652	105.2074	5.0650	105.0909	2.011	0.0000	0.0000	1,120
2012/08/24	R206	01/11/2012	5.05	Call	Bond Future	237.4500	0.2375	173.6800	0.1737	(26.856)	0	0	0
2012/08/24	R206	01/11/2012	5.05	Put	Bond Future	138.4400	0.1384	191.1800	0.1912	38.096	0	0	0
2012/08/24	R206	07/02/2013			Bond Future	4.8298	102.9558	4.9597	102.8378	2.690	0.0000	0.0000	0
2012/08/24	R206	07/02/2013	4.76	Call	Bond Future	248.1300	0.2481	196.3500	0.1964	(20.868)	0	0	0
2012/08/24	R206	07/02/2013	4.76	Put	Bond Future	311.6600	0.3117	377.9300	0.3779	21.264	0	0	0

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2012/08/24	R206	02/05/2013			Bond Future	4.5438	104.2982	4.7186	104.1784	3.848	0.0000	0.0000	0
2012/08/24	R206	02/05/2013	3.39	Call	Bond Future	84.8100	0.0848	64.8300	0.0648	(23.559)	0	0	0
2012/08/24	R206	02/05/2013	3.39	Put	Bond Future	881.7800	0.8818	981.6300	0.9816	11.324	0	0	0
2012/08/24	R206	02/05/2013	3.40	Call	Bond Future	86.0600	0.0861	65.8400	0.0658	(23.495)	0	0	0
2012/08/24	R206	02/05/2013	3.40	Put	Bond Future	876.0800	0.8761	975.6900	0.9757	11.370	0	0	0
2012/08/24	R206	02/05/2013	3.41	Call	Bond Future	87.3300	0.0873	66.8700	0.0669	(23.428)	0	0	0
2012/08/24	R206	02/05/2013	3.41	Put	Bond Future	870.4000	0.8704	969.7700	0.9698	11.417	0	0	0
2012/08/24	R207	01/11/2012			Bond Future	6.6010	105.9002	6.6986	105.3377	1.479	0.0000	0.0000	19,077
2012/08/24	R207	01/11/2012	7.58	Call	Bond Future	5,564.8700	5.5649	5,036.7100	5.0367	(9.491)	0	0	0
2012/08/24	R207	01/11/2012	7.58	Put	Bond Future	90.9500	0.0910	125.3500	0.1254	37.823	0	0	0
2012/08/24	R207	07/02/2013			Bond Future	6.6598	103.7842	6.7623	103.2137	1.540	0.0000	0.0000	0
2012/08/24	R207	07/02/2013	7.66	Call	Bond Future	5,933.7800	5.9338	5,459.9900	5.4600	(7.985)	0	0	0
2012/08/24	R207	07/02/2013	7.66	Put	Bond Future	529.9200	0.5299	626.7100	0.6267	18.265	0	0	0
2012/08/24	R207	02/05/2013			Bond Future	6.7034	105.1374	6.8105	104.5592	1.598	0.0000	0.0000	0
2012/08/24	R207	02/05/2013	6.44	Call	Bond Future	2,105.3200	2.1053	1,860.6000	1.8606	(11.624)	0	0	0
2012/08/24	R207	02/05/2013	6.44	Put	Bond Future	3,544.6800	3.5447	3,878.1900	3.8782	9.409	0	0	0
2012/08/24	R207	02/05/2013	6.45	Call	Bond Future	2,128.7500	2.1288	1,882.2100	1.8822	(11.581)	0	0	0
2012/08/24	R207	02/05/2013	6.45	Put	Bond Future	3,513.0200	3.5130	3,844.7100	3.8447	9.442	0	0	0
2012/08/24	R207	02/05/2013	6.46	Call	Bond Future	2,152.3400	2.1523	1,903.9800	1.9040	(11.539)	0	0	0
2012/08/24	R207	02/05/2013	6.46	Put	Bond Future	3,481.5600	3.4816	3,811.4300	3.8114	9.475	0	0	0
2012/08/24	R208	01/11/2012			Bond Future	6.7626	100.5973	6.8650	99.9519	1.515	0.0000	0.0000	9,343
2012/08/24	R208	01/11/2012	6.81	Call	Bond Future	1,672.4300	1.6724	1,335.6300	1.3356	(20.138)	0	0	0
2012/08/24	R208	01/11/2012	6.81	Put	Bond Future	1,373.1100	1.3731	1,681.7400	1.6817	22.477	0	0	0
2012/08/24	R208	01/11/2012	7.50	Call	Bond Future	4,774.5500	4.7745	4,210.9000	4.2109	(11.805)	0	0	0
2012/08/24	R208	01/11/2012	7.50	Put	Bond Future	241.6300	0.2416	323.4100	0.3234	33.845	0	0	12,250
2012/08/24	R208	01/11/2012	7.70	Call	Bond Future	5,849.7100	5.8497	5,253.1400	5.2531	(10.198)	0	0	0
2012/08/24	R208	01/11/2012	7.70	Put	Bond Future	131.7700	0.1318	180.6300	0.1806	37.080	0	0	0
2012/08/24	R208	07/02/2013			Bond Future	6.8227	102.0449	6.9296	101.3903	1.567	0.0000	0.0000	1,980
2012/08/24	R208	07/02/2013	6.00	Call	Bond Future	673.1700	0.6732	543.8800	0.5439	(19.206)	0	0	12,250
2012/08/24	R208	07/02/2013	6.00	Put	Bond Future	5,891.8000	5.8918	6,417.0800	6.4171	8.915	0	0	0
2012/08/24	R208	07/02/2013	7.78	Call	Bond Future	6,328.4000	6.3284	5,793.9500	5.7939	(8.445)	0	0	0
2012/08/24	R208	07/02/2013	7.78	Put	Bond Future	654.1600	0.6542	774.2800	0.7743	18.362	0	0	0
2012/08/24	R208	02/05/2013			Bond Future	6.8650	99.9807	6.9762	99.3173	1.618	0.0000	0.0000	0
2012/08/24	R208	02/05/2013	6.65	Call	Bond Future	2,497.4700	2.4975	2,204.9600	2.2050	(11.712)	0	0	0
2012/08/24	R208	02/05/2013	6.65	Put	Bond Future	3,797.1300	3.7971	4,167.9400	4.1679	9.766	0	0	0
2012/08/24	R208	02/05/2013	6.66	Call	Bond Future	2,524.0300	2.5240	2,229.4600	2.2295	(11.671)	0	0	0
2012/08/24	R208	02/05/2013	6.66	Put	Bond Future	3,762.8000	3.7628	4,131.5500	4.1315	9.800	0	0	0
2012/08/24	R208	02/05/2013	6.64	Call	Bond Future	2,471.0600	2.4711	2,180.6200	2.1806	(11.754)	0	0	0
2012/08/24	R208	02/05/2013	6.64	Put	Bond Future	3,831.6700	3.8317	4,204.5500	4.2045	9.732	0	0	0
2012/08/24	R209	01/11/2012			Bond Future	8.1538	80.8752	8.2806	79.7758	1.555	0.0000	0.0000	7,428
2012/08/24	R209	01/11/2012	8.99	Call	Bond Future	7,281.2400	7.2812	6,334.1000	6.3341	(13.008)	0	0	0
2012/08/24	R209	01/11/2012	8.99	Put	Bond Future	445.8200	0.4458	598.1300	0.5981	34.164	0	0	0
2012/08/24	R209	07/02/2013			Bond Future	8.2223	82.0390	8.3528	80.9238	1.587	0.0000	0.0000	0
2012/08/24	R209	07/02/2013	9.06	Call	Bond Future	8,410.8800	8.4109	7,569.8900	7.5699	(9.999)	0	0	0
2012/08/24	R209	07/02/2013	9.06	Put	Bond Future	1,656.2000	1.6562	1,930.4200	1.9304	16.557	0	0	0



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2012/08/24	R209	02/05/2013			Bond Future	8.2758	79.9655	8.4095	78.8357	1.616	0.0000	0.0000	0
2012/08/24	R209	02/05/2013	7.99	Call	Bond Future	4,173.3000	4.1733	3,664.5800	3.6646	(12.190)	0	0	0
2012/08/24	R209	02/05/2013	7.99	Put	Bond Future	6,673.9100	6.6739	7,295.0200	7.2950	9.307	0	0	0
2012/08/24	R209	02/05/2013	8.00	Call	Bond Future	4,210.2500	4.2102	3,698.5400	3.6985	(12.154)	0	0	0
2012/08/24	R209	02/05/2013	8.00	Put	Bond Future	6,621.3300	6.6213	7,239.4500	7.2395	9.335	0	0	0
2012/08/24	R209	02/05/2013	8.01	Call	Bond Future	4,247.3800	4.2474	3,732.6700	3.7327	(12.118)	0	0	0
2012/08/24	R209	02/05/2013	8.01	Put	Bond Future	6,569.0800	6.5691	7,184.2000	7.1842	9.364	0	0	0
2012/08/24	R210	01/11/2012			Bond Future	152.7588	152.7588	152.7484	152.7484	(0.007)	0.0000	0.0000	3,414
2012/08/24	R210	01/11/2012	144.99	Call	Bond Future	7,768.7600	7.7688	7,758.4200	7.7584	(0.133)	0	0	0
2012/08/24	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R210	01/11/2012	145.00	Call	Bond Future	7,758.7600	7.7588	7,748.4200	7.7484	(0.133)	0	0	0
2012/08/24	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R210	01/11/2012	145.01	Call	Bond Future	7,748.7600	7.7488	7,738.4200	7.7384	(0.133)	0	0	0
2012/08/24	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R211	01/11/2012			Bond Future	122.2134	122.2134	122.2010	122.2010	(0.010)	0.0000	0.0000	480
2012/08/24	R211	01/11/2012	121.99	Call	Bond Future	223.4500	0.2234	210.9900	0.2110	(5.576)	0	0	0
2012/08/24	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R211	01/11/2012	122.00	Call	Bond Future	213.4500	0.2134	200.9900	0.2010	(5.837)	0	0	0
2012/08/24	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R211	01/11/2012	122.01	Call	Bond Future	203.4500	0.2034	190.9900	0.1910	(6.124)	0	0	0
2012/08/24	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R212	01/11/2012			Bond Future	125.4879	125.4879	125.3732	125.3732	(0.091)	0.0000	0.0000	5,084
2012/08/24	R212	01/11/2012	121.99	Call	Bond Future	3,497.9000	3.4979	3,383.2100	3.3832	(3.279)	0	0	0
2012/08/24	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R212	01/11/2012	122.00	Call	Bond Future	3,487.9000	3.4879	3,373.2100	3.3732	(3.288)	0	0	0
2012/08/24	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R212	01/11/2012	122.01	Call	Bond Future	3,477.9000	3.4779	3,363.2100	3.3632	(3.298)	0	0	0
2012/08/24	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R213	01/11/2012			Bond Future	7.9662	92.0516	8.0881	90.9756	1.530	0.0000	0.0000	4,907
2012/08/24	R213	01/11/2012	7.75	Call	Bond Future	1,625.2600	1.6253	1,226.1200	1.2261	(24.559)	0	0	140
2012/08/24	R213	01/11/2012	7.75	Put	Bond Future	3,580.4900	3.5805	4,257.3800	4.2574	18.905	0	0	0
2012/08/24	R213	01/11/2012	8.81	Call	Bond Future	7,502.0700	7.5021	6,567.6800	6.5677	(12.455)	0	0	0
2012/08/24	R213	01/11/2012	8.81	Put	Bond Future	419.5500	0.4195	561.1900	0.5612	33.760	0	0	0
2012/08/24	R213	07/02/2013			Bond Future	8.0392	93.3762	8.1649	92.2848	1.563	0.0000	0.0000	0
2012/08/24	R213	07/02/2013	8.90	Call	Bond Future	8,628.3700	8.6284	7,793.9300	7.7939	(9.671)	0	0	0
2012/08/24	R213	07/02/2013	8.90	Put	Bond Future	1,524.2700	1.5243	1,781.2400	1.7812	16.859	0	0	0
2012/08/24	R213	02/05/2013			Bond Future	8.0931	91.0568	8.2221	89.9509	1.594	0.0000	0.0000	0
2012/08/24	R213	02/05/2013	7.84	Call	Bond Future	4,204.9600	4.2050	3,703.9000	3.7039	(11.916)	0	0	0
2012/08/24	R213	02/05/2013	7.84	Put	Bond Future	6,434.2100	6.4342	7,039.0500	7.0390	9.400	0	0	0
2012/08/24	R213	02/05/2013	7.85	Call	Bond Future	4,243.1500	4.2431	3,739.0800	3.7391	(11.880)	0	0	0
2012/08/24	R213	02/05/2013	7.85	Put	Bond Future	6,382.8300	6.3828	6,984.6600	6.9847	9.429	0	0	0
2012/08/24	R213	02/05/2013	7.86	Call	Bond Future	4,281.5200	4.2815	3,774.4600	3.7745	(11.843)	0	0	0
2012/08/24	R213	02/05/2013	7.86	Put	Bond Future	6,331.7500	6.3317	6,930.5900	6.9306	9.458	0	0	0

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2012/08/24	R214	01/11/2012			Bond Future	8.1725	82.8411	8.2994	81.6748	1.552	0.0000	0.0000	1,714
2012/08/24	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R214	01/11/2012	7.99	Put	Bond Future	1,727.5100	1.7275	2,893.8200	2.8938	67.514	0	0	0
2012/08/24	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R214	01/11/2012	8.00	Put	Bond Future	1,631.3200	1.6313	2,797.6300	2.7976	71.495	0	0	0
2012/08/24	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/24	R214	01/11/2012	8.01	Put	Bond Future	1,535.3100	1.5353	2,701.6200	2.7016	75.966	0	0	0
<b>Total</b>												<b>325665</b>	