



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 08/10/2012 to 08/10/2012

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
2012/10/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	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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2012/10/08	2025	01/11/2012			Bond Future	111.5396	111.5396	110.2050	110.2050	(1.197)	0.0000	0.0000	6,017
2012/10/08	2025	01/11/2012	99.99	Call	Bond Future	11,549.6300	11.5496	10,214.9600	10.2150	(11.556)	0	0	0
2012/10/08	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	2025	01/11/2012	100.00	Call	Bond Future	11,539.6300	11.5396	10,204.9600	10.2050	(11.566)	0	0	0
2012/10/08	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	2025	01/11/2012	100.01	Call	Bond Future	11,529.6300	11.5296	10,194.9600	10.1950	(11.576)	0	0	0
2012/10/08	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	2038	01/11/2012			Bond Future	108.0806	108.0806	107.0410	107.0410	(0.962)	0.0000	0.0000	0
2012/10/08	2038	01/11/2012	98.99	Call	Bond Future	9,090.6200	9.0906	8,051.0500	8.0511	(11.436)	0	0	0
2012/10/08	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	2038	01/11/2012	99.00	Call	Bond Future	9,080.6200	9.0806	8,041.0500	8.0411	(11.448)	0	0	0
2012/10/08	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	2038	01/11/2012	99.01	Call	Bond Future	9,070.6200	9.0706	8,031.0500	8.0311	(11.461)	0	0	0
2012/10/08	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	2050	01/11/2012			Bond Future	117.3180	117.3180	117.3193	117.3193	0.001	0.0000	0.0000	0
2012/10/08	2050	01/11/2012	103.99	Call	Bond Future	13,328.0000	13.3280	13,329.2700	13.3293	0.010	0	0	0
2012/10/08	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	2050	01/11/2012	104.00	Call	Bond Future	13,318.0000	13.3180	13,319.2700	13.3193	0.010	0	0	0
2012/10/08	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	2050	01/11/2012	104.01	Call	Bond Future	13,308.0000	13.3080	13,309.2700	13.3093	0.010	0	0	0
2012/10/08	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	AL7T	01/11/2012			Index Future	471.3670	471.3670	464.5660	464.5660	(1.443)	0.0000	0.0000	12
2012/10/08	AL7T	07/02/2013			Index Future	478.1170	478.1170	471.2240	471.2240	(1.442)	0.0000	0.0000	0
2012/10/08	ALBI	01/11/2012			Index Future	420.0180	420.0180	415.1960	415.1960	(1.148)	0.0000	0.0000	893
2012/10/08	ALBI	07/02/2013			Index Future	426.0320	426.0320	421.1470	421.1470	(1.147)	0.0000	0.0000	118
2012/10/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	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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2012/10/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/08	EL28	01/11/2012			Bond Future	111.2597	111.2597	111.2610	111.2610	0.001	0.0000	0.0000	0
2012/10/08	EL28	01/11/2012	105.99	Call	Bond Future	5,269.7300	5.2697	5,271.0200	5.2710	0.024	0	0	0
2012/10/08	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	EL28	01/11/2012	106.00	Call	Bond Future	5,259.7300	5.2597	5,261.0200	5.2610	0.025	0	0	0
2012/10/08	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	EL28	01/11/2012	106.01	Call	Bond Future	5,249.7300	5.2497	5,251.0200	5.2510	0.025	0	0	0
2012/10/08	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	ES33	01/11/2012			Bond Future	9.1194	86.0673	9.2747	84.8137	1.703	0.0000	0.0000	303
2012/10/08	ES33	01/11/2012	9.20	Call	Bond Future	654.4300	0.6544	0.0000	0.0000	(100.000)	0	0	0

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2012/10/08	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	599.2300	0.5992	100.000	0	0	0
2012/10/08	ES33	07/02/2013			Bond Future	9.2310	87.2699	9.3915	85.9996	1.739	0.0000	0.0000	0
2012/10/08	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	ES33	07/02/2013	8.54	Put	Bond Future	5,826.0300	5.8260	7,096.3200	7.0963	21.804	0	0	0
2012/10/08	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	ES33	07/02/2013	8.55	Put	Bond Future	5,737.3400	5.7373	7,007.6300	7.0076	22.141	0	0	0
2012/10/08	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	ES33	07/02/2013	8.56	Put	Bond Future	5,648.7800	5.6488	6,919.0700	6.9191	22.488	0	0	0
2012/10/08	GOVI	01/11/2012			GOVI	420.7340	420.7340	416.0920	416.0920	(1.103)	0.0000	0.0000	305
2012/10/08	GOVI	01/11/2012	403.96	Call	GOVI	167,740.0000	16.7740	121,320.0000	12.1320	(27.674)	0	0	0
2012/10/08	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	GOVI	07/02/2013			GOVI	426.7580	426.7580	422.0550	422.0550	(1.102)	0.0000	0.0000	24
2012/10/08	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	GOVI	07/02/2013	432.99	Put	GOVI	62,320.0000	6.2320	109,350.0000	10.9350	75.465	0	0	0
2012/10/08	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	GOVI	07/02/2013	433.00	Put	GOVI	62,420.0000	6.2420	109,450.0000	10.9450	75.344	0	0	0
2012/10/08	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	GOVI	07/02/2013	433.01	Put	GOVI	62,520.0000	6.2520	109,550.0000	10.9550	75.224	0	0	0
2012/10/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/08	IGOV	01/11/2012			Index Future	191.4370	191.4370	190.0420	190.0420	(0.729)	0.0000	0.0000	592
2012/10/08	IGOV	07/02/2013			Index Future	194.1790	194.1790	192.7660	192.7660	(0.728)	0.0000	0.0000	14
2012/10/08	ILBI	01/11/2012			Index Future	520.4000	520.4000	518.5990	518.5990	(0.346)	0.0000	0.0000	0
2012/10/08	ILBI	07/02/2013			Index Future	527.7000	527.7000	525.8750	525.8750	(0.346)	0.0000	0.0000	169
2012/10/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/08	JBAF	17/10/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	500
2012/10/08	JBAF	21/11/2012			Jibar Tradeable Future	4.9900	95.0100	5.0200	94.9800	0.601	0.0000	0.0000	0
2012/10/08	JBAF	19/12/2012			Jibar Tradeable Future	4.9100	95.0900	4.9400	95.0600	0.611	0.0000	0.0000	840
2012/10/08	JBAF	16/01/2013			Jibar Tradeable Future	4.8800	95.1200	4.9100	95.0900	0.615	0.0000	0.0000	0
2012/10/08	JBAF	20/02/2013			Jibar Tradeable Future	4.8200	95.1800	4.8700	95.1300	1.037	0.0000	0.0000	0
2012/10/08	JBAF	20/03/2013			Jibar Tradeable Future	4.8100	95.1900	4.8700	95.1300	1.247	0.0000	0.0000	1,000
2012/10/08	JBAF	19/06/2013			Jibar Tradeable Future	4.8200	95.1800	4.9000	95.1000	1.660	0.0000	0.0000	500

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2012/10/08	JBAF	18/09/2013			Jibar Tradeable Future	4.9000	95.1000	4.9900	95.0100	1.837	0.0000	0.0000	1,700
2012/10/08	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.1000	94.9000	1.594	0.0000	0.0000	1,500
2012/10/08	JBAF	19/03/2014			Jibar Tradeable Future	5.1500	94.8500	5.2300	94.7700	1.553	0.0000	0.0000	800
2012/10/08	JBAF	18/06/2014			Jibar Tradeable Future	5.3100	94.6900	5.3800	94.6200	1.318	0.0000	0.0000	0
2012/10/08	JBAF	17/09/2014			Jibar Tradeable Future	5.4800	94.5200	5.5400	94.4600	1.095	0.0000	0.0000	0
2012/10/08	R023	01/11/2012			Bond Future	7.1750	105.5590	7.4673	103.4265	4.073	0.0000	0.0000	1,049
2012/10/08	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R023	01/11/2012	7.04	Put	Bond Future	1,004.8500	1.0048	3,137.4200	3.1374	212.228	0	0	0
2012/10/08	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R023	01/11/2012	7.05	Put	Bond Future	930.0100	0.9300	3,062.5800	3.0626	229.306	0	0	0
2012/10/08	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R023	01/11/2012	7.06	Put	Bond Future	855.2400	0.8552	2,987.8100	2.9878	249.353	0	0	0
2012/10/08	R023	07/02/2013			Bond Future	7.2523	107.0340	7.5564	104.8727	4.192	0.0000	0.0000	0
2012/10/08	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R023	07/02/2013	7.04	Put	Bond Future	1,544.7800	1.5448	3,706.0600	3.7061	139.909	0	0	0
2012/10/08	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R023	07/02/2013	7.05	Put	Bond Future	1,471.3600	1.4714	3,632.6400	3.6326	146.890	0	0	0
2012/10/08	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R023	07/02/2013	7.06	Put	Bond Future	1,398.0100	1.3980	3,559.2900	3.5593	154.597	0	0	0
2012/10/08	R023	02/05/2013			Bond Future	7.3159	104.4186	7.6307	102.2292	4.303	0.0000	0.0000	0
2012/10/08	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R023	02/05/2013	7.04	Put	Bond Future	1,969.1900	1.9692	4,158.5500	4.1586	111.181	0	0	0
2012/10/08	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R023	02/05/2013	7.05	Put	Bond Future	1,896.9700	1.8970	4,086.3300	4.0863	115.414	0	0	0
2012/10/08	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R023	02/05/2013	7.06	Put	Bond Future	1,824.8100	1.8248	4,014.1700	4.0142	119.977	0	0	0
2012/10/08	R157	01/11/2012			Bond Future	5.4159	123.0510	5.5289	122.7177	2.086	0.0000	0.0000	14,429
2012/10/08	R157	01/11/2012	5.78	Call	Bond Future	1,096.5100	1.0965	791.8300	0.7918	(27.786)	0	0	5,630
2012/10/08	R157	01/11/2012	5.78	Put	Bond Future	26.6700	0.0267	55.2700	0.0553	107.237	0	0	0
2012/10/08	R157	01/11/2012	6.24	Call	Bond Future	2,404.5900	2.4046	2,071.6100	2.0716	(13.848)	0	0	0
2012/10/08	R157	01/11/2012	6.24	Put	Bond Future	0.2300	0.0002	0.5300	0.0005	130.435	0	0	0
2012/10/08	R157	07/02/2013			Bond Future	5.4436	124.7703	5.5700	124.4336	2.323	0.0000	0.0000	100
2012/10/08	R157	07/02/2013	6.28	Call	Bond Future	2,266.8000	2.2668	1,960.4700	1.9605	(13.514)	0	0	0
2012/10/08	R157	07/02/2013	6.28	Put	Bond Future	62.6500	0.0626	92.9800	0.0930	48.412	0	0	0
2012/10/08	R157	02/05/2013			Bond Future	5.4580	119.4814	5.5996	119.1384	2.595	0.0000	0.0000	0
2012/10/08	R157	02/05/2013	5.34	Call	Bond Future	585.7500	0.5858	442.7500	0.4427	(24.413)	0	0	0
2012/10/08	R157	02/05/2013	5.34	Put	Bond Future	872.5400	0.8725	1,072.4800	1.0725	22.915	0	0	0
2012/10/08	R157	02/05/2013	5.35	Call	Bond Future	597.0900	0.5971	452.2500	0.4523	(24.258)	0	0	0
2012/10/08	R157	02/05/2013	5.35	Put	Bond Future	859.5400	0.8595	1,057.6400	1.0576	23.047	0	0	0
2012/10/08	R157	02/05/2013	5.36	Call	Bond Future	608.5600	0.6086	461.8600	0.4619	(24.106)	0	0	0
2012/10/08	R157	02/05/2013	5.36	Put	Bond Future	846.6800	0.8467	1,042.9200	1.0429	23.178	0	0	0
2012/10/08	R186	01/11/2012			Bond Future	7.6719	128.0739	7.8881	125.9483	2.819	0.0000	0.0000	35,351
2012/10/08	R186	01/11/2012	7.82	Call	Bond Future	2,433.5800	2.4336	1,185.0300	1.1850	(51.305)	0	0	1,858
2012/10/08	R186	01/11/2012	7.82	Put	Bond Future	971.8800	0.9719	1,848.9200	1.8489	90.242	0	0	0
2012/10/08	R186	01/11/2012	8.00	Call	Bond Future	3,693.9400	3.6939	2,104.5900	2.1046	(43.026)	0	0	0

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2012/10/08	R186	01/11/2012	8.00	Put	Bond Future	488.7200	0.4887	1,024.9600	1.0250	109.723	0	0	0
2012/10/08	R186	01/11/2012	8.50	Call	Bond Future	7,906.5400	7.9065	5,846.7900	5.8468	(26.051)	0	0	0
2012/10/08	R186	01/11/2012	8.50	Put	Bond Future	39.0400	0.0390	104.8800	0.1049	168.648	0	0	0
2012/10/08	R186	01/11/2012	8.82	Call	Bond Future	10,722.0500	10.7220	8,605.4900	8.6055	(19.740)	0	0	0
2012/10/08	R186	01/11/2012	8.82	Put	Bond Future	4.3800	0.0044	13.4100	0.0134	206.164	0	0	1,858
2012/10/08	R186	07/02/2013			Bond Future	7.7545	124.5736	7.9786	122.4196	2.890	0.0000	0.0000	2,150
2012/10/08	R186	07/02/2013	8.00	Call	Bond Future	4,858.9000	4.8589	3,585.8100	3.5858	(26.201)	0	0	0
2012/10/08	R186	07/02/2013	8.00	Put	Bond Future	2,502.0800	2.5021	3,382.9900	3.3830	35.207	0	0	150
2012/10/08	R186	07/02/2013	8.32	Call	Bond Future	6,870.1800	6.8702	5,332.4600	5.3325	(22.383)	0	0	0
2012/10/08	R186	07/02/2013	8.32	Put	Bond Future	1,535.7800	1.5358	2,152.0600	2.1521	40.128	0	0	2,000
2012/10/08	R186	07/02/2013	8.47	Call	Bond Future	7,898.7900	7.8988	6,255.5400	6.2555	(20.804)	0	0	0
2012/10/08	R186	07/02/2013	8.47	Put	Bond Future	1,204.4400	1.2044	1,715.1900	1.7152	42.406	0	0	0
2012/10/08	R186	07/02/2013	7.00	Call	Bond Future	922.7600	0.9228	540.2700	0.5403	(41.451)	0	0	10,300
2012/10/08	R186	07/02/2013	7.00	Put	Bond Future	8,584.5700	8.5846	10,356.0800	10.3561	20.636	0	0	0
2012/10/08	R186	07/02/2013	7.25	Call	Bond Future	1,539.2600	1.5393	964.7900	0.9648	(37.321)	0	0	670
2012/10/08	R186	07/02/2013	7.25	Put	Bond Future	6,590.3400	6.5903	8,169.8700	8.1699	23.967	0	0	0
2012/10/08	R186	02/05/2013			Bond Future	7.8271	126.0840	8.0587	123.9016	2.958	0.0000	0.0000	0
2012/10/08	R186	02/05/2013	7.39	Call	Bond Future	2,716.5700	2.7166	1,960.1400	1.9601	(27.845)	0	0	0
2012/10/08	R186	02/05/2013	7.39	Put	Bond Future	6,991.8200	6.9918	8,417.7400	8.4177	20.394	0	0	0
2012/10/08	R186	02/05/2013	7.40	Call	Bond Future	2,752.2900	2.7523	1,988.6800	1.9887	(27.745)	0	0	0
2012/10/08	R186	02/05/2013	7.40	Put	Bond Future	6,927.4200	6.9274	8,346.1600	8.3462	20.480	0	0	0
2012/10/08	R186	02/05/2013	7.41	Call	Bond Future	2,788.3100	2.7883	2,017.4900	2.0175	(27.645)	0	0	0
2012/10/08	R186	02/05/2013	7.41	Put	Bond Future	6,863.4300	6.8634	8,274.9600	8.2750	20.566	0	0	0
2012/10/08	R189	01/11/2012			Bond Future	213.4196	213.4196	213.4144	213.4144	(0.002)	0.0000	0.0000	0
2012/10/08	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R189	01/11/2012	218.99	Put	Bond Future	5,570.3900	5.5704	5,575.5900	5.5756	0.093	0	0	0
2012/10/08	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R189	01/11/2012	219.00	Put	Bond Future	5,580.3900	5.5804	5,585.5900	5.5856	0.093	0	0	0
2012/10/08	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R189	01/11/2012	219.01	Put	Bond Future	5,590.3900	5.5904	5,595.5900	5.5956	0.093	0	0	0
2012/10/08	R197	01/11/2012			Bond Future	280.2854	280.2854	278.8023	278.8023	(0.529)	0.0000	0.0000	6,288
2012/10/08	R197	01/11/2012	266.99	Call	Bond Future	13,295.3600	13.2954	11,812.2900	11.8123	(11.155)	0	0	0
2012/10/08	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R197	01/11/2012	267.00	Call	Bond Future	13,285.3600	13.2854	11,802.2900	11.8023	(11.163)	0	0	0
2012/10/08	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R197	01/11/2012	267.01	Call	Bond Future	13,275.3600	13.2754	11,792.2900	11.7923	(11.172)	0	0	0
2012/10/08	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R201	01/11/2012			Bond Future	4.8962	110.9711	4.9640	110.8292	1.386	0.0000	0.0000	1,560
2012/10/08	R201	01/11/2012	5.11	Call	Bond Future	486.0900	0.4861	365.2000	0.3652	(24.870)	0	0	0
2012/10/08	R201	01/11/2012	5.11	Put	Bond Future	39.8800	0.0399	60.9000	0.0609	52.708	0	0	0
2012/10/08	R201	07/02/2013			Bond Future	4.8431	108.1135	4.9210	107.9708	1.609	0.0000	0.0000	0
2012/10/08	R201	07/02/2013	4.98	Call	Bond Future	496.4900	0.4965	409.2900	0.4093	(17.563)	0	0	0
2012/10/08	R201	07/02/2013	4.98	Put	Bond Future	245.8100	0.2458	301.3600	0.3014	22.599	0	0	0
2012/10/08	R201	02/05/2013			Bond Future	4.7745	109.4243	4.8656	109.2778	1.907	0.0000	0.0000	0
2012/10/08	R201	02/05/2013	4.04	Call	Bond Future	47.9400	0.0479	33.3400	0.0333	(30.455)	0	0	0

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2012/10/08	R201	02/05/2013	4.04	Put	Bond Future	1,239.2200	1.2392	1,371.0700	1.3711	10.640	0	0	0
2012/10/08	R201	02/05/2013	4.05	Call	Bond Future	49.8300	0.0498	34.7600	0.0348	(30.243)	0	0	0
2012/10/08	R201	02/05/2013	4.05	Put	Bond Future	1,224.7800	1.2248	1,356.1600	1.3562	10.727	0	0	0
2012/10/08	R201	02/05/2013	4.06	Call	Bond Future	51.7800	0.0518	36.2200	0.0362	(30.050)	0	0	0
2012/10/08	R201	02/05/2013	4.06	Put	Bond Future	1,210.3900	1.2104	1,341.2800	1.3413	10.814	0	0	0
2012/10/08	R202	01/11/2012			Bond Future	207.8738	207.8738	205.2897	205.2897	(1.243)	0.0000	0.0000	50,731
2012/10/08	R202	01/11/2012	191.99	Call	Bond Future	15,883.8400	15.8838	13,299.6700	13.2997	(16.269)	0	0	0
2012/10/08	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R202	01/11/2012	192.00	Call	Bond Future	15,873.8400	15.8738	13,289.6700	13.2897	(16.279)	0	0	0
2012/10/08	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R202	01/11/2012	192.01	Call	Bond Future	15,863.8400	15.8638	13,279.6700	13.2797	(16.290)	0	0	0
2012/10/08	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R203	01/11/2012			Bond Future	5.9074	110.9389	6.1003	110.0914	3.265	0.0000	0.0000	4,688
2012/10/08	R203	01/11/2012	6.87	Call	Bond Future	4,151.0900	4.1511	3,305.6800	3.3057	(20.366)	0	0	0
2012/10/08	R203	01/11/2012	6.87	Put	Bond Future	0.6500	0.0007	2.6900	0.0027	313.846	0	0	0
2012/10/08	R203	07/02/2013			Bond Future	5.9582	112.4890	6.1646	111.6308	3.464	0.0000	0.0000	11,950
2012/10/08	R203	07/02/2013	6.11	Call	Bond Future	1,500.9300	1.5009	1,029.7000	1.0297	(31.396)	0	0	12,600
2012/10/08	R203	07/02/2013	6.11	Put	Bond Future	868.7700	0.8688	1,255.7200	1.2557	44.540	0	0	3,254
2012/10/08	R203	07/02/2013	6.65	Call	Bond Future	3,118.7000	3.1187	2,426.2400	2.4262	(22.203)	0	0	0
2012/10/08	R203	07/02/2013	6.65	Put	Bond Future	274.3100	0.2743	440.0300	0.4400	60.413	0	0	30,250
2012/10/08	R203	07/02/2013	6.94	Call	Bond Future	4,135.9000	4.1359	3,367.3800	3.3674	(18.582)	0	0	0
2012/10/08	R203	07/02/2013	6.94	Put	Bond Future	126.2400	0.1262	215.9000	0.2159	71.023	0	0	0
2012/10/08	R203	02/05/2013			Bond Future	5.9983	109.6963	6.2181	108.8258	3.665	0.0000	0.0000	8
2012/10/08	R203	02/05/2013	5.91	Call	Bond Future	1,290.4900	1.2905	913.8100	0.9138	(29.189)	0	0	0
2012/10/08	R203	02/05/2013	5.91	Put	Bond Future	1,642.3500	1.6424	2,136.2200	2.1362	30.071	0	0	0
2012/10/08	R203	02/05/2013	5.89	Call	Bond Future	1,252.4700	1.2525	883.3900	0.8834	(29.468)	0	0	0
2012/10/08	R203	02/05/2013	5.89	Put	Bond Future	1,684.2700	1.6843	2,185.7400	2.1857	29.774	0	0	0
2012/10/08	R203	02/05/2013	5.90	Call	Bond Future	1,271.4000	1.2714	898.5200	0.8985	(29.328)	0	0	0
2012/10/08	R203	02/05/2013	5.90	Put	Bond Future	1,663.2200	1.6632	2,160.8900	2.1609	29.922	0	0	0
2012/10/08	R204	01/11/2012			Bond Future	6.2090	112.0133	6.3962	111.0259	3.015	0.0000	0.0000	5,818
2012/10/08	R204	01/11/2012	7.22	Call	Bond Future	5,205.3600	5.2054	4,220.2300	4.2202	(18.925)	0	0	0
2012/10/08	R204	01/11/2012	7.22	Put	Bond Future	0.9300	0.0009	3.2300	0.0032	247.312	0	0	0
2012/10/08	R204	07/02/2013			Bond Future	6.2647	109.5481	6.4625	108.5480	3.157	0.0000	0.0000	3,000
2012/10/08	R204	07/02/2013	7.29	Call	Bond Future	5,244.6100	5.2446	4,352.2900	4.3523	(17.014)	0	0	0
2012/10/08	R204	07/02/2013	7.29	Put	Bond Future	181.6000	0.1816	289.3700	0.2894	59.345	0	0	0
2012/10/08	R204	02/05/2013			Bond Future	6.3142	110.8763	6.5225	109.8621	3.300	0.0000	0.0000	0
2012/10/08	R204	02/05/2013	6.29	Call	Bond Future	1,845.4200	1.8454	1,369.3600	1.3694	(25.797)	0	0	0
2012/10/08	R204	02/05/2013	6.29	Put	Bond Future	1,963.8800	1.9639	2,502.0000	2.5020	27.401	0	0	0
2012/10/08	R204	02/05/2013	6.30	Call	Bond Future	1,870.4600	1.8705	1,390.2000	1.3902	(25.676)	0	0	0
2012/10/08	R204	02/05/2013	6.30	Put	Bond Future	1,939.9100	1.9399	2,473.8300	2.4738	27.523	0	0	0
2012/10/08	R204	02/05/2013	6.31	Call	Bond Future	1,895.6900	1.8957	1,411.2200	1.4112	(25.556)	0	0	0
2012/10/08	R204	02/05/2013	6.31	Put	Bond Future	1,916.1600	1.9162	2,445.8700	2.4459	27.644	0	0	0
2012/10/08	R206	01/11/2012			Bond Future	5.0497	105.1087	5.1406	105.0028	1.799	0.0000	0.0000	1,120
2012/10/08	R206	01/11/2012	5.05	Call	Bond Future	114.2000	0.1142	62.8400	0.0628	(44.974)	0	0	0

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2012/10/08	R206	01/11/2012	5.05	Put	Bond Future	113.8900	0.1139	168.3800	0.1684	47.844	0	0	0
2012/10/08	R206	07/02/2013			Bond Future	4.9879	102.8122	5.1050	102.7060	2.348	0.0000	0.0000	0
2012/10/08	R206	07/02/2013	4.76	Call	Bond Future	150.7800	0.1508	112.7700	0.1128	(25.209)	0	0	0
2012/10/08	R206	07/02/2013	4.76	Put	Bond Future	357.9100	0.3579	426.1200	0.4261	19.058	0	0	0
2012/10/08	R206	02/05/2013			Bond Future	4.8935	104.0588	5.0537	103.9494	3.275	0.0000	0.0000	0
2012/10/08	R206	02/05/2013	3.39	Call	Bond Future	35.2900	0.0353	25.2400	0.0252	(28.478)	0	0	0
2012/10/08	R206	02/05/2013	3.39	Put	Bond Future	1,071.7000	1.0717	1,171.0500	1.1711	9.270	0	0	0
2012/10/08	R206	02/05/2013	3.40	Call	Bond Future	35.9500	0.0360	25.7400	0.0257	(28.401)	0	0	0
2012/10/08	R206	02/05/2013	3.40	Put	Bond Future	1,065.4100	1.0654	1,164.6000	1.1646	9.310	0	0	0
2012/10/08	R206	02/05/2013	3.41	Call	Bond Future	36.6200	0.0366	26.2500	0.0263	(28.318)	0	0	0
2012/10/08	R206	02/05/2013	3.41	Put	Bond Future	1,059.1300	1.0591	1,158.1600	1.1582	9.350	0	0	0
2012/10/08	R207	01/11/2012			Bond Future	6.5511	106.1893	6.7885	104.8233	3.624	0.0000	0.0000	18,919
2012/10/08	R207	01/11/2012	7.58	Call	Bond Future	5,764.4000	5.7644	4,404.1200	4.4041	(23.598)	0	0	0
2012/10/08	R207	01/11/2012	7.58	Put	Bond Future	1.4600	0.0015	7.1100	0.0071	386.986	0	0	0
2012/10/08	R207	07/02/2013			Bond Future	6.6152	104.0335	6.8644	102.6496	3.766	0.0000	0.0000	0
2012/10/08	R207	07/02/2013	7.66	Call	Bond Future	5,882.0400	5.8820	4,666.6700	4.6667	(20.662)	0	0	0
2012/10/08	R207	07/02/2013	7.66	Put	Bond Future	228.9400	0.2289	397.5000	0.3975	73.626	0	0	0
2012/10/08	R207	02/05/2013			Bond Future	6.6744	105.2948	6.9350	103.8922	3.904	0.0000	0.0000	0
2012/10/08	R207	02/05/2013	6.44	Call	Bond Future	1,615.9800	1.6160	1,084.4400	1.0844	(32.893)	0	0	0
2012/10/08	R207	02/05/2013	6.44	Put	Bond Future	2,897.9200	2.8979	3,768.9800	3.7690	30.058	0	0	0
2012/10/08	R207	02/05/2013	6.45	Call	Bond Future	1,638.9400	1.6389	1,101.9900	1.1020	(32.762)	0	0	0
2012/10/08	R207	02/05/2013	6.45	Put	Bond Future	2,865.7900	2.8658	3,731.4400	3.7314	30.206	0	0	0
2012/10/08	R207	02/05/2013	6.46	Call	Bond Future	1,662.1100	1.6621	1,119.7300	1.1197	(32.632)	0	0	0
2012/10/08	R207	02/05/2013	6.46	Put	Bond Future	2,833.9100	2.8339	3,694.1300	3.6941	30.355	0	0	0
2012/10/08	R208	01/11/2012			Bond Future	6.7318	100.7922	7.0043	99.0829	4.047	0.0000	0.0000	11,904
2012/10/08	R208	01/11/2012	6.81	Call	Bond Future	1,150.6100	1.1506	355.1300	0.3551	(69.136)	0	0	0
2012/10/08	R208	01/11/2012	6.81	Put	Bond Future	656.4500	0.6564	1,570.2800	1.5703	139.208	0	0	0
2012/10/08	R208	01/11/2012	7.50	Call	Bond Future	4,744.1400	4.7441	3,095.3500	3.0954	(34.754)	0	0	0
2012/10/08	R208	01/11/2012	7.50	Put	Bond Future	16.3800	0.0164	76.9000	0.0769	369.475	0	0	12,250
2012/10/08	R208	01/11/2012	7.70	Call	Bond Future	5,916.1500	5.9162	4,222.7900	4.2228	(28.623)	0	0	0
2012/10/08	R208	01/11/2012	7.70	Put	Bond Future	3.3700	0.0034	19.3200	0.0193	473.294	0	0	0
2012/10/08	R208	07/02/2013			Bond Future	6.7974	102.2005	7.0817	100.4683	4.183	0.0000	0.0000	3,000
2012/10/08	R208	07/02/2013	6.00	Call	Bond Future	370.6200	0.3706	162.4600	0.1625	(56.165)	0	0	12,250
2012/10/08	R208	07/02/2013	6.00	Put	Bond Future	5,433.6700	5.4337	6,957.6700	6.9577	28.047	0	0	0
2012/10/08	R208	07/02/2013	7.78	Call	Bond Future	6,147.2300	6.1472	4,671.8800	4.6719	(24.000)	0	0	0
2012/10/08	R208	07/02/2013	7.78	Put	Bond Future	317.4100	0.3174	574.2200	0.5742	80.908	0	0	0
2012/10/08	R208	07/02/2013	8.83	Call	Bond Future	0.0000	0.0000	9,901.9400	9.9019	100.000	0	0	0
2012/10/08	R208	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	36.4700	0.0365	100.000	0	0	14,000
2012/10/08	R208	02/05/2013			Bond Future	6.8541	100.0466	7.1498	98.2916	4.315	0.0000	0.0000	0
2012/10/08	R208	02/05/2013	6.64	Call	Bond Future	1,917.1900	1.9172	1,240.3600	1.2404	(35.303)	0	0	0
2012/10/08	R208	02/05/2013	6.64	Put	Bond Future	3,211.8900	3.2119	4,290.0100	4.2900	33.567	0	0	0
2012/10/08	R208	02/05/2013	6.65	Call	Bond Future	1,943.8600	1.9439	1,260.3700	1.2604	(35.161)	0	0	0
2012/10/08	R208	02/05/2013	6.65	Put	Bond Future	3,177.6100	3.1776	4,249.0700	4.2491	33.719	0	0	0
2012/10/08	R208	02/05/2013	6.66	Call	Bond Future	1,970.7400	1.9707	1,280.5800	1.2806	(35.020)	0	0	0
2012/10/08	R208	02/05/2013	6.66	Put	Bond Future	3,143.6000	3.1436	4,208.3900	4.2084	33.872	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
2012/10/08	R209	01/11/2012			Bond Future	8.5220	77.7470	8.6774	76.4838	1.824	0.0000	0.0000	7,349
2012/10/08	R209	01/11/2012	8.99	Call	Bond Future	4,008.7500	4.0088	2,926.2500	2.9263	(27.003)	0	0	0
2012/10/08	R209	01/11/2012	8.99	Put	Bond Future	301.5400	0.3015	482.2600	0.4823	59.932	0	0	0
2012/10/08	R209	07/02/2013			Bond Future	8.6054	78.8333	8.7655	77.5532	1.860	0.0000	0.0000	0
2012/10/08	R209	07/02/2013	8.63	Call	Bond Future	3,420.5600	3.4206	2,741.3700	2.7414	(19.856)	0	0	0
2012/10/08	R209	07/02/2013	8.63	Put	Bond Future	3,221.6900	3.2217	3,822.5300	3.8225	18.650	0	0	11,000
2012/10/08	R209	07/02/2013	9.06	Call	Bond Future	5,407.2100	5.4072	4,528.4600	4.5285	(16.251)	0	0	0
2012/10/08	R209	07/02/2013	9.06	Put	Bond Future	1,858.2600	1.8583	2,259.5400	2.2595	21.594	0	0	0
2012/10/08	R209	02/05/2013			Bond Future	8.6773	76.6474	8.8418	75.3505	1.895	0.0000	0.0000	0
2012/10/08	R209	02/05/2013	7.99	Call	Bond Future	2,020.6800	2.0207	1,609.7500	1.6097	(20.336)	0	0	0
2012/10/08	R209	02/05/2013	7.99	Put	Bond Future	7,839.4300	7.8394	8,725.3800	8.7254	11.301	0	0	0
2012/10/08	R209	02/05/2013	8.00	Call	Bond Future	2,046.4500	2.0465	1,631.7100	1.6317	(20.266)	0	0	0
2012/10/08	R209	02/05/2013	8.00	Put	Bond Future	7,775.6700	7.7757	8,657.8100	8.6578	11.345	0	0	0
2012/10/08	R209	02/05/2013	8.01	Call	Bond Future	2,072.6400	2.0726	1,654.0500	1.6541	(20.196)	0	0	0
2012/10/08	R209	02/05/2013	8.01	Put	Bond Future	7,712.4800	7.7125	8,590.7700	8.5908	11.388	0	0	0
2012/10/08	R210	01/11/2012			Bond Future	159.5319	159.5319	158.5041	158.5041	(0.644)	0.0000	0.0000	3,414
2012/10/08	R210	01/11/2012	144.99	Call	Bond Future	14,541.9300	14.5419	13,514.0700	13.5141	(7.068)	0	0	0
2012/10/08	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R210	01/11/2012	145.00	Call	Bond Future	14,531.9300	14.5319	13,504.0700	13.5041	(7.073)	0	0	0
2012/10/08	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R210	01/11/2012	145.01	Call	Bond Future	14,521.9300	14.5219	13,494.0700	13.4941	(7.078)	0	0	0
2012/10/08	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R211	01/11/2012			Bond Future	123.5330	123.5330	123.5290	123.5290	(0.003)	0.0000	0.0000	703
2012/10/08	R211	01/11/2012	121.99	Call	Bond Future	1,543.0200	1.5430	1,539.0000	1.5390	(0.261)	0	0	0
2012/10/08	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R211	01/11/2012	122.00	Call	Bond Future	1,533.0200	1.5330	1,529.0000	1.5290	(0.262)	0	0	0
2012/10/08	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R211	01/11/2012	122.01	Call	Bond Future	1,523.0200	1.5230	1,519.0000	1.5190	(0.264)	0	0	0
2012/10/08	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R212	01/11/2012			Bond Future	128.8304	128.8304	127.5578	127.5578	(0.988)	0.0000	0.0000	5,084
2012/10/08	R212	01/11/2012	121.99	Call	Bond Future	6,840.4000	6.8404	5,567.8200	5.5678	(18.604)	0	0	0
2012/10/08	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R212	01/11/2012	122.00	Call	Bond Future	6,830.4000	6.8304	5,557.8200	5.5578	(18.631)	0	0	0
2012/10/08	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R212	01/11/2012	122.01	Call	Bond Future	6,820.4000	6.8204	5,547.8200	5.5478	(18.658)	0	0	0
2012/10/08	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R213	01/11/2012			Bond Future	8.2729	89.3784	8.4889	87.5653	2.610	0.0000	0.0000	6,022
2012/10/08	R213	01/11/2012	7.75	Call	Bond Future	172.0400	0.1720	36.5700	0.0366	(78.743)	0	0	140
2012/10/08	R213	01/11/2012	7.75	Put	Bond Future	4,800.4300	4.8004	6,478.1100	6.4781	34.949	0	0	0
2012/10/08	R213	01/11/2012	8.81	Call	Bond Future	4,619.4200	4.6194	3,046.0200	3.0460	(34.061)	0	0	0
2012/10/08	R213	01/11/2012	8.81	Put	Bond Future	210.0600	0.2101	449.8100	0.4498	114.134	0	0	0
2012/10/08	R213	07/02/2013			Bond Future	8.3601	90.6272	8.5830	88.7897	2.666	0.0000	0.0000	0
2012/10/08	R213	07/02/2013	8.90	Call	Bond Future	5,967.8700	5.9679	4,686.8000	4.6868	(21.466)	0	0	0
2012/10/08	R213	07/02/2013	8.90	Put	Bond Future	1,612.7400	1.6127	2,169.1700	2.1692	34.502	0	0	0

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2012/10/08	R213	02/05/2013			Bond Future	8.4322	88.1916	8.6613	86.3303	2.717	0.0000	0.0000	0
2012/10/08	R213	02/05/2013	7.84	Call	Bond Future	2,215.2700	2.2153	1,618.3900	1.6184	(26.944)	0	0	0
2012/10/08	R213	02/05/2013	7.84	Put	Bond Future	7,309.6800	7.3097	8,574.1200	8.5741	17.298	0	0	0
2012/10/08	R213	02/05/2013	7.85	Call	Bond Future	2,243.4800	2.2435	1,641.0100	1.6410	(26.854)	0	0	0
2012/10/08	R213	02/05/2013	7.85	Put	Bond Future	7,248.3200	7.2483	8,507.1700	8.5072	17.367	0	0	0
2012/10/08	R213	02/05/2013	7.86	Call	Bond Future	2,271.9100	2.2719	1,663.8400	1.6638	(26.765)	0	0	0
2012/10/08	R213	02/05/2013	7.86	Put	Bond Future	7,187.3000	7.1873	8,440.5500	8.4405	17.437	0	0	0
2012/10/08	R214	01/11/2012			Bond Future	8.5569	79.3905	8.7174	78.0212	1.875	0.0000	0.0000	1,714
2012/10/08	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R214	01/11/2012	7.99	Put	Bond Future	5,178.2000	5.1782	6,547.4100	6.5474	26.442	0	0	0
2012/10/08	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R214	01/11/2012	8.00	Put	Bond Future	5,082.0100	5.0820	6,451.2200	6.4512	26.942	0	0	0
2012/10/08	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/08	R214	01/11/2012	8.01	Put	Bond Future	4,986.0000	4.9860	6,355.2100	6.3552	27.461	0	0	0

Total **329848**