



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 19/10/2012 to 19/10/2012

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
2012/10/19	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	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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2012/10/19	2025	01/11/2012			Bond Future	111.4041	111.4041	111.4030	111.4030	(0.001)	0.0000	0.0000	3,967
2012/10/19	2025	01/11/2012	99.99	Call	Bond Future	11,414.1000	11.4141	11,413.0100	11.4130	(0.010)	0	0	0
2012/10/19	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	2025	01/11/2012	100.00	Call	Bond Future	11,404.1000	11.4041	11,403.0100	11.4030	(0.010)	0	0	0
2012/10/19	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	2025	01/11/2012	100.01	Call	Bond Future	11,394.1000	11.3941	11,393.0100	11.3930	(0.010)	0	0	0
2012/10/19	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	2038	01/11/2012			Bond Future	107.2647	107.2647	107.2659	107.2659	0.001	0.0000	0.0000	0
2012/10/19	2038	01/11/2012	98.99	Call	Bond Future	8,274.6800	8.2747	8,275.9200	8.2759	0.015	0	0	0
2012/10/19	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	2038	01/11/2012	99.00	Call	Bond Future	8,264.6800	8.2647	8,265.9200	8.2659	0.015	0	0	0
2012/10/19	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	2038	01/11/2012	99.01	Call	Bond Future	8,254.6800	8.2547	8,255.9200	8.2559	0.015	0	0	0
2012/10/19	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	2050	01/11/2012			Bond Future	114.1134	114.1134	114.6924	114.6924	0.507	0.0000	0.0000	0
2012/10/19	2050	01/11/2012	103.99	Call	Bond Future	10,123.4100	10.1234	10,702.4100	10.7024	5.719	0	0	0
2012/10/19	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	2050	01/11/2012	104.00	Call	Bond Future	10,113.4100	10.1134	10,692.4100	10.6924	5.725	0	0	0
2012/10/19	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	2050	01/11/2012	104.01	Call	Bond Future	10,103.4100	10.1034	10,682.4100	10.6824	5.731	0	0	0
2012/10/19	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	AL7T	01/11/2012			Index Future	474.0500	474.0500	474.9340	474.9340	0.186	0.0000	0.0000	12
2012/10/19	AL7T	07/02/2013			Index Future	480.8540	480.8540	481.7500	481.7500	0.186	0.0000	0.0000	0
2012/10/19	ALBI	01/11/2012			Index Future	422.5290	422.5290	423.2100	423.2100	0.161	0.0000	0.0000	893
2012/10/19	ALBI	07/02/2013			Index Future	428.5930	428.5930	429.2840	429.2840	0.161	0.0000	0.0000	118
2012/10/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	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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2012/10/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/19	EL28	01/11/2012			Bond Future	109.7078	109.7078	109.9928	109.9928	0.260	0.0000	0.0000	0
2012/10/19	EL28	01/11/2012	105.99	Call	Bond Future	3,717.7800	3.7178	4,002.7600	4.0028	7.665	0	0	0
2012/10/19	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	EL28	01/11/2012	106.00	Call	Bond Future	3,707.7800	3.7078	3,992.7600	3.9928	7.686	0	0	0
2012/10/19	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	EL28	01/11/2012	106.01	Call	Bond Future	3,697.7800	3.6978	3,982.7600	3.9828	7.707	0	0	0
2012/10/19	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	ES33	01/11/2012			Bond Future	8.9495	87.4728	8.9183	87.7346	(0.348)	0.0000	0.0000	303
2012/10/19	ES33	01/11/2012	9.20	Call	Bond Future	2,059.9300	2.0599	2,321.7000	2.3217	12.708	0	0	0

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2012/10/19	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	ES33	07/02/2013			Bond Future	9.0548	88.6984	9.0226	88.9640	(0.356)	0.0000	0.0000	0
2012/10/19	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	ES33	07/02/2013	8.54	Put	Bond Future	4,397.5500	4.3975	4,131.9800	4.1320	(6.039)	0	0	0
2012/10/19	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	ES33	07/02/2013	8.55	Put	Bond Future	4,308.8600	4.3089	4,043.2900	4.0433	(6.163)	0	0	0
2012/10/19	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	ES33	07/02/2013	8.56	Put	Bond Future	4,220.3000	4.2203	3,954.7300	3.9547	(6.293)	0	0	0
2012/10/19	GOVI	01/11/2012			GOVI	422.8990	422.8990	423.5490	423.5490	0.154	0.0000	0.0000	310
2012/10/19	GOVI	01/11/2012	403.96	Call	GOVI	189,390.0000	18.9390	195,890.0000	19.5890	3.432	0	0	0
2012/10/19	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	GOVI	07/02/2013			GOVI	428.9680	428.9680	429.6270	429.6270	0.154	0.0000	0.0000	36
2012/10/19	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	GOVI	07/02/2013	432.99	Put	GOVI	40,220.0000	4.0220	33,630.0000	3.3630	(16.385)	0	0	0
2012/10/19	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	GOVI	07/02/2013	433.00	Put	GOVI	40,320.0000	4.0320	33,730.0000	3.3730	(16.344)	0	0	0
2012/10/19	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	GOVI	07/02/2013	433.01	Put	GOVI	40,420.0000	4.0420	33,830.0000	3.3830	(16.304)	0	0	0
2012/10/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/19	IGOV	01/11/2012			Index Future	190.6380	190.6380	190.6370	190.6370	(0.001)	0.0000	0.0000	592
2012/10/19	IGOV	07/02/2013			Index Future	193.3740	193.3740	193.3730	193.3730	(0.001)	0.0000	0.0000	14
2012/10/19	ILBI	01/11/2012			Index Future	516.1050	516.1050	516.2550	516.2550	0.029	0.0000	0.0000	0
2012/10/19	ILBI	07/02/2013			Index Future	523.3580	523.3580	523.5120	523.5120	0.029	0.0000	0.0000	169
2012/10/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/19	JBAF	21/11/2012			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	0
2012/10/19	JBAF	19/12/2012			Jibar Tradeable Future	4.8900	95.1100	4.9000	95.1000	0.204	0.0000	0.0000	840
2012/10/19	JBAF	16/01/2013			Jibar Tradeable Future	4.8500	95.1500	4.8600	95.1400	0.206	0.0000	0.0000	0
2012/10/19	JBAF	20/02/2013			Jibar Tradeable Future	4.7900	95.2100	4.7900	95.2100	0.000	0.0000	0.0000	0
2012/10/19	JBAF	20/03/2013			Jibar Tradeable Future	4.7800	95.2200	4.7700	95.2300	(0.209)	0.0000	0.0000	1,000
2012/10/19	JBAF	17/04/2013			Jibar Tradeable Future	4.7700	95.2300	4.7600	95.2400	(0.210)	0.0000	0.0000	0
2012/10/19	JBAF	19/06/2013			Jibar Tradeable Future	4.7800	95.2200	4.7700	95.2300	(0.209)	0.0000	0.0000	500

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2012/10/19	JBAF	18/09/2013			Jibar Tradeable Future	4.8500	95.1500	4.8400	95.1600	(0.206)	0.0000	0.0000	1,700
2012/10/19	JBAF	18/12/2013			Jibar Tradeable Future	4.9600	95.0400	4.9400	95.0600	(0.403)	0.0000	0.0000	1,500
2012/10/19	JBAF	19/03/2014			Jibar Tradeable Future	5.0900	94.9100	5.0700	94.9300	(0.393)	0.0000	0.0000	800
2012/10/19	JBAF	18/06/2014			Jibar Tradeable Future	5.2300	94.7700	5.2100	94.7900	(0.382)	0.0000	0.0000	800
2012/10/19	JBAF	17/09/2014			Jibar Tradeable Future	5.3800	94.6200	5.3500	94.6500	(0.558)	0.0000	0.0000	0
2012/10/19	R023	01/11/2012			Bond Future	7.0950	106.1533	7.0641	106.3836	(0.435)	0.0000	0.0000	1,049
2012/10/19	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R023	01/11/2012	7.04	Put	Bond Future	410.5400	0.4105	180.3200	0.1803	(56.077)	0	0	0
2012/10/19	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R023	01/11/2012	7.05	Put	Bond Future	335.7000	0.3357	105.4800	0.1055	(68.579)	0	0	0
2012/10/19	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R023	01/11/2012	7.06	Put	Bond Future	260.9300	0.2609	30.7100	0.0307	(88.231)	0	0	0
2012/10/19	R023	07/02/2013			Bond Future	7.1685	107.6405	7.1363	107.8742	(0.448)	0.0000	0.0000	0
2012/10/19	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R023	07/02/2013	7.04	Put	Bond Future	938.1900	0.9382	704.4900	0.7045	(24.910)	0	0	0
2012/10/19	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R023	07/02/2013	7.05	Put	Bond Future	864.7700	0.8648	631.0700	0.6311	(27.025)	0	0	0
2012/10/19	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R023	07/02/2013	7.06	Put	Bond Future	791.4200	0.7914	557.7200	0.5577	(29.529)	0	0	0
2012/10/19	R023	02/05/2013			Bond Future	7.2295	105.0298	7.1963	105.2664	(0.460)	0.0000	0.0000	0
2012/10/19	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R023	02/05/2013	7.04	Put	Bond Future	1,357.9600	1.3580	1,121.4300	1.1214	(17.418)	0	0	0
2012/10/19	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R023	02/05/2013	7.05	Put	Bond Future	1,285.7400	1.2857	1,049.2100	1.0492	(18.396)	0	0	0
2012/10/19	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R023	02/05/2013	7.06	Put	Bond Future	1,213.5800	1.2136	977.0500	0.9770	(19.490)	0	0	0
2012/10/19	R157	01/11/2012			Bond Future	5.3927	123.1197	5.3823	123.1503	(0.192)	0.0000	0.0000	14,529
2012/10/19	R157	01/11/2012	5.78	Call	Bond Future	1,143.3100	1.1433	1,172.3300	1.1723	2.538	0	0	5,630
2012/10/19	R157	01/11/2012	5.78	Put	Bond Future	4.7600	0.0048	3.2000	0.0032	(32.773)	0	0	0
2012/10/19	R157	01/11/2012	6.24	Call	Bond Future	2,473.0700	2.4731	2,503.6500	2.5037	1.237	0	0	0
2012/10/19	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R157	07/02/2013			Bond Future	5.4157	124.8447	5.4040	124.8758	(0.216)	0.0000	0.0000	100
2012/10/19	R157	07/02/2013	6.28	Call	Bond Future	2,330.2700	2.3303	2,358.2700	2.3583	1.202	0	0	0
2012/10/19	R157	07/02/2013	6.28	Put	Bond Future	51.7300	0.0517	48.5500	0.0486	(6.147)	0	0	0
2012/10/19	R157	02/05/2013			Bond Future	5.4283	119.5535	5.4153	119.5851	(0.240)	0.0000	0.0000	0
2012/10/19	R157	02/05/2013	5.34	Call	Bond Future	624.2600	0.6243	636.9400	0.6369	2.031	0	0	0
2012/10/19	R157	02/05/2013	5.34	Put	Bond Future	838.9600	0.8390	820.0200	0.8200	(2.258)	0	0	0
2012/10/19	R157	02/05/2013	5.35	Call	Bond Future	635.6300	0.6356	648.4800	0.6485	2.022	0	0	0
2012/10/19	R157	02/05/2013	5.35	Put	Bond Future	825.9900	0.8260	807.2200	0.8072	(2.272)	0	0	0
2012/10/19	R157	02/05/2013	5.36	Call	Bond Future	647.1200	0.6471	660.1300	0.6601	2.010	0	0	0
2012/10/19	R157	02/05/2013	5.36	Put	Bond Future	813.1500	0.8131	794.5400	0.7945	(2.289)	0	0	0
2012/10/19	R186	01/11/2012			Bond Future	7.5809	128.9836	7.5600	129.1938	(0.275)	0.0000	0.0000	36,851
2012/10/19	R186	01/11/2012	7.82	Call	Bond Future	2,782.2600	2.7823	2,915.4900	2.9155	4.789	0	0	1,858
2012/10/19	R186	01/11/2012	7.82	Put	Bond Future	410.8500	0.4109	333.9300	0.3339	(18.722)	0	0	0
2012/10/19	R186	01/11/2012	8.00	Call	Bond Future	4,259.2500	4.2593	4,433.1100	4.4331	4.082	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
2012/10/19	R186	01/11/2012	8.00	Put	Bond Future	144.3200	0.1443	108.0300	0.1080	(25.146)	0	0	0
2012/10/19	R186	01/11/2012	8.50	Call	Bond Future	8,780.3200	8.7803	8,989.0600	8.9891	2.377	0	0	0
2012/10/19	R186	01/11/2012	8.50	Put	Bond Future	3.1100	0.0031	1.7000	0.0017	(45.338)	0	0	0
2012/10/19	R186	01/11/2012	8.82	Call	Bond Future	11,627.5100	11.6275	11,837.5800	11.8376	1.807	0	0	0
2012/10/19	R186	01/11/2012	8.82	Put	Bond Future	0.1300	0.0001	0.0500	0.0001	(61.538)	0	0	1,858
2012/10/19	R186	07/02/2013			Bond Future	7.6597	125.5009	7.6381	125.7141	(0.283)	0.0000	0.0000	1,350
2012/10/19	R186	07/02/2013	8.32	Call	Bond Future	7,709.1600	7.7092	7,858.0400	7.8580	1.931	0	0	0
2012/10/19	R186	07/02/2013	8.32	Put	Bond Future	1,447.4300	1.4474	1,383.1100	1.3831	(4.444)	0	0	2,000
2012/10/19	R186	07/02/2013	8.47	Call	Bond Future	8,763.2900	8.7633	8,922.3100	8.9223	1.815	0	0	0
2012/10/19	R186	07/02/2013	8.47	Put	Bond Future	1,141.6100	1.1416	1,087.4300	1.0874	(4.746)	0	0	0
2012/10/19	R186	07/02/2013	7.50	Call	Bond Future	2,994.2100	2.9942	3,074.0200	3.0740	2.665	0	0	500
2012/10/19	R186	07/02/2013	7.50	Put	Bond Future	4,579.4600	4.5795	4,446.0700	4.4461	(2.913)	0	0	0
2012/10/19	R186	07/02/2013	7.75	Call	Bond Future	4,191.1300	4.1911	4,293.2700	4.2933	2.437	0	0	1,000
2012/10/19	R186	07/02/2013	7.75	Put	Bond Future	3,307.8100	3.3078	3,196.7500	3.1968	(3.358)	0	0	0
2012/10/19	R186	07/02/2013	8.00	Call	Bond Future	5,622.6600	5.6227	5,746.5600	5.7466	2.204	0	0	0
2012/10/19	R186	07/02/2013	8.00	Put	Bond Future	2,338.5100	2.3385	2,249.2100	2.2492	(3.819)	0	0	150
2012/10/19	R186	07/02/2013	7.00	Call	Bond Future	1,294.2300	1.2942	1,334.6500	1.3347	3.123	0	0	10,300
2012/10/19	R186	07/02/2013	7.00	Put	Bond Future	8,028.7100	8.0287	7,855.9300	7.8559	(2.152)	0	0	0
2012/10/19	R186	07/02/2013	7.25	Call	Bond Future	2,028.8100	2.0288	2,087.5800	2.0876	2.897	0	0	670
2012/10/19	R186	07/02/2013	7.25	Put	Bond Future	6,152.5600	6.1526	5,998.1300	5.9981	(2.510)	0	0	0
2012/10/19	R186	02/05/2013			Bond Future	7.7297	127.0193	7.7074	127.2351	(0.289)	0.0000	0.0000	0
2012/10/19	R186	02/05/2013	7.40	Call	Bond Future	3,431.7200	3.4317	3,509.7400	3.5097	2.273	0	0	0
2012/10/19	R186	02/05/2013	7.40	Put	Bond Future	6,671.5200	6.6715	6,533.7100	6.5337	(2.066)	0	0	0
2012/10/19	R186	02/05/2013	7.41	Call	Bond Future	3,471.0700	3.4711	3,549.7600	3.5498	2.267	0	0	0
2012/10/19	R186	02/05/2013	7.41	Put	Bond Future	6,610.8600	6.6109	6,473.7200	6.4737	(2.074)	0	0	0
2012/10/19	R186	02/05/2013	7.39	Call	Bond Future	3,392.6300	3.3926	3,469.9900	3.4700	2.280	0	0	0
2012/10/19	R186	02/05/2013	7.39	Put	Bond Future	6,732.5500	6.7325	6,594.0800	6.5941	(2.057)	0	0	0
2012/10/19	R186	07/11/2013			Bond Future	7.9112	125.0005	7.8872	125.2226	(0.304)	0.0000	0.0000	0
2012/10/19	R186	07/11/2013	8.15	Call	Bond Future	8,152.6000	8.1526	8,272.3300	8.2723	1.469	0	0	0
2012/10/19	R186	07/11/2013	8.15	Put	Bond Future	5,979.4000	5.9794	5,876.9700	5.8770	(1.713)	0	0	0
2012/10/19	R186	07/11/2013	8.16	Call	Bond Future	8,203.0000	8.2030	8,323.1800	8.3232	1.465	0	0	0
2012/10/19	R186	07/11/2013	8.16	Put	Bond Future	5,939.9800	5.9400	5,838.0000	5.8380	(1.717)	0	0	0
2012/10/19	R186	07/11/2013	8.75	Call	Bond Future	11,393.2800	11.3933	11,538.1300	11.5381	1.271	0	0	0
2012/10/19	R186	07/11/2013	8.75	Put	Bond Future	3,995.4000	3.9954	3,918.0900	3.9181	(1.935)	0	0	14
2012/10/19	R186	07/11/2013	8.14	Call	Bond Future	8,101.8200	8.1018	8,221.1100	8.2211	1.472	0	0	0
2012/10/19	R186	07/11/2013	8.14	Put	Bond Future	6,018.5400	6.0185	5,915.6700	5.9157	(1.709)	0	0	0
2012/10/19	R189	01/11/2012			Bond Future	213.3513	213.3513	213.3460	213.3460	(0.002)	0.0000	0.0000	0
2012/10/19	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R189	01/11/2012	218.99	Put	Bond Future	5,638.6700	5.6387	5,643.9900	5.6440	0.094	0	0	0
2012/10/19	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R189	01/11/2012	219.00	Put	Bond Future	5,648.6700	5.6487	5,653.9900	5.6540	0.094	0	0	0
2012/10/19	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R189	01/11/2012	219.01	Put	Bond Future	5,658.6700	5.6587	5,663.9900	5.6640	0.094	0	0	0
2012/10/19	R197	01/11/2012			Bond Future	279.7623	279.7623	279.7601	279.7601	(0.001)	0.0000	0.0000	1,988
2012/10/19	R197	01/11/2012	266.99	Call	Bond Future	12,772.3100	12.7723	12,770.1000	12.7701	(0.017)	0	0	0
2012/10/19	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/10/19	R197	01/11/2012	267.00	Call	Bond Future	12,762.3100	12.7623	12,760.1000	12.7601	(0.017)	0	0	0
2012/10/19	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R197	01/11/2012	267.01	Call	Bond Future	12,752.3100	12.7523	12,750.1000	12.7501	(0.017)	0	0	0
2012/10/19	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R201	01/11/2012			Bond Future	4.8823	111.0001	4.8880	110.9883	0.115	0.0000	0.0000	1,560
2012/10/19	R201	01/11/2012	5.11	Call	Bond Future	489.2000	0.4892	476.4300	0.4764	(2.610)	0	0	0
2012/10/19	R201	01/11/2012	5.11	Put	Bond Future	14.0300	0.0140	13.0400	0.0130	(7.056)	0	0	0
2012/10/19	R201	07/02/2013			Bond Future	4.8248	108.1470	4.8312	108.1352	0.133	0.0000	0.0000	0
2012/10/19	R201	07/02/2013	4.98	Call	Bond Future	501.6300	0.5016	492.7700	0.4928	(1.766)	0	0	0
2012/10/19	R201	07/02/2013	4.98	Put	Bond Future	217.4100	0.2174	220.3400	0.2203	1.348	0	0	0
2012/10/19	R201	02/05/2013			Bond Future	4.7552	109.4555	4.7626	109.4435	0.156	0.0000	0.0000	0
2012/10/19	R201	02/05/2013	4.04	Call	Bond Future	47.2400	0.0472	45.5500	0.0455	(3.577)	0	0	0
2012/10/19	R201	02/05/2013	4.04	Put	Bond Future	1,207.3700	1.2074	1,217.5900	1.2176	0.846	0	0	0
2012/10/19	R201	02/05/2013	4.05	Call	Bond Future	49.1400	0.0491	47.4000	0.0474	(3.541)	0	0	0
2012/10/19	R201	02/05/2013	4.05	Put	Bond Future	1,192.9400	1.1929	1,203.1100	1.2031	0.853	0	0	0
2012/10/19	R201	02/05/2013	4.06	Call	Bond Future	51.0900	0.0511	49.3000	0.0493	(3.504)	0	0	0
2012/10/19	R201	02/05/2013	4.06	Put	Bond Future	1,178.5500	1.1786	1,188.6700	1.1887	0.859	0	0	0
2012/10/19	R202	01/11/2012			Bond Future	205.9623	205.9623	205.9649	205.9649	0.001	0.0000	0.0000	50,601
2012/10/19	R202	01/11/2012	191.99	Call	Bond Future	13,972.3100	13.9723	13,974.8800	13.9749	0.018	0	0	0
2012/10/19	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R202	01/11/2012	192.00	Call	Bond Future	13,962.3100	13.9623	13,964.8800	13.9649	0.018	0	0	0
2012/10/19	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R202	01/11/2012	192.01	Call	Bond Future	13,952.3100	13.9523	13,954.8800	13.9549	0.018	0	0	0
2012/10/19	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R203	01/11/2012			Bond Future	5.8358	111.2557	5.8051	111.3917	(0.526)	0.0000	0.0000	4,688
2012/10/19	R203	01/11/2012	6.87	Call	Bond Future	4,467.2900	4.4673	4,603.3000	4.6033	3.045	0	0	0
2012/10/19	R203	01/11/2012	6.87	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R203	07/02/2013			Bond Future	5.8804	112.8144	5.8475	112.9525	(0.560)	0.0000	0.0000	11,950
2012/10/19	R203	07/02/2013	5.54	Call	Bond Future	532.6300	0.5326	571.7100	0.5717	7.337	0	0	10,000
2012/10/19	R203	07/02/2013	5.54	Put	Bond Future	1,971.5300	1.9715	1,872.5000	1.8725	(5.023)	0	0	0
2012/10/19	R203	07/02/2013	6.11	Call	Bond Future	1,672.3100	1.6723	1,756.8600	1.7569	5.056	0	0	12,600
2012/10/19	R203	07/02/2013	6.11	Put	Bond Future	714.7000	0.7147	661.1400	0.6611	(7.494)	0	0	3,254
2012/10/19	R203	07/02/2013	6.65	Call	Bond Future	3,375.2300	3.3752	3,492.5600	3.4926	3.476	0	0	0
2012/10/19	R203	07/02/2013	6.65	Put	Bond Future	205.3900	0.2054	184.6100	0.1846	(10.117)	0	0	30,250
2012/10/19	R203	07/02/2013	6.94	Call	Bond Future	4,429.7700	4.4298	4,556.9300	4.5569	2.871	0	0	0
2012/10/19	R203	07/02/2013	6.94	Put	Bond Future	94.6600	0.0947	83.7100	0.0837	(11.568)	0	0	0
2012/10/19	R203	02/05/2013			Bond Future	5.9163	110.0228	5.8814	110.1626	(0.591)	0.0000	0.0000	8
2012/10/19	R203	02/05/2013	5.90	Call	Bond Future	1,396.0600	1.3961	1,463.2500	1.4632	4.813	0	0	0
2012/10/19	R203	02/05/2013	5.90	Put	Bond Future	1,461.3400	1.4613	1,388.8000	1.3888	(4.964)	0	0	0
2012/10/19	R203	02/05/2013	5.91	Call	Bond Future	1,416.2200	1.4162	1,484.0400	1.4840	4.789	0	0	0
2012/10/19	R203	02/05/2013	5.91	Put	Bond Future	1,441.5400	1.4415	1,369.6300	1.3696	(4.988)	0	0	0
2012/10/19	R203	02/05/2013	5.89	Call	Bond Future	1,376.0600	1.3761	1,442.6400	1.4426	4.838	0	0	0
2012/10/19	R203	02/05/2013	5.89	Put	Bond Future	1,481.3200	1.4813	1,408.1700	1.4082	(4.938)	0	0	0
2012/10/19	R204	01/11/2012			Bond Future	6.1468	112.3439	6.1060	112.5613	(0.663)	0.0000	0.0000	5,818

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2012/10/19	R204	01/11/2012	7.22	Call	Bond Future	5,534.9800		5.5350	5,752.3500	5.7524	3.927	0	0	0
2012/10/19	R204	01/11/2012	7.22	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/10/19	R204	07/02/2013			Bond Future	6.1981		109.8875	6.1550	110.1081	(0.696)	0.0000	0.0000	3,000
2012/10/19	R204	07/02/2013	7.29	Call	Bond Future	5,543.0000		5.5430	5,744.9300	5.7449	3.643	0	0	0
2012/10/19	R204	07/02/2013	7.29	Put	Bond Future	140.5300		0.1405	121.8800	0.1219	(13.271)	0	0	0
2012/10/19	R204	02/05/2013			Bond Future	6.2447		111.2170	6.1993	111.4403	(0.727)	0.0000	0.0000	0
2012/10/19	R204	02/05/2013	6.29	Call	Bond Future	2,125.4300		2.1254	2,239.8300	2.2398	5.382	0	0	0
2012/10/19	R204	02/05/2013	6.29	Put	Bond Future	1,903.1700		1.9032	1,794.3200	1.7943	(5.719)	0	0	0
2012/10/19	R204	02/05/2013	6.30	Call	Bond Future	2,151.7500		2.1518	2,267.0100	2.2670	5.357	0	0	0
2012/10/19	R204	02/05/2013	6.30	Put	Bond Future	1,880.4800		1.8805	1,772.4900	1.7725	(5.743)	0	0	0
2012/10/19	R204	02/05/2013	6.31	Call	Bond Future	2,178.2300		2.1782	2,294.3500	2.2944	5.331	0	0	0
2012/10/19	R204	02/05/2013	6.31	Put	Bond Future	1,857.9800		1.8580	1,750.8500	1.7509	(5.766)	0	0	0
2012/10/19	R206	01/11/2012			Bond Future	5.0104		105.1545	5.0008	105.1658	(0.192)	0.0000	0.0000	1,120
2012/10/19	R206	01/11/2012	5.05	Call	Bond Future	107.2900		0.1073	111.1700	0.1112	3.616	0	0	0
2012/10/19	R206	01/11/2012	5.05	Put	Bond Future	61.1100		0.0611	53.7400	0.0537	(12.060)	0	0	0
2012/10/19	R206	07/02/2013			Bond Future	4.9322		102.8628	4.9195	102.8743	(0.257)	0.0000	0.0000	0
2012/10/19	R206	07/02/2013	4.76	Call	Bond Future	157.7200		0.1577	161.3100	0.1613	2.276	0	0	0
2012/10/19	R206	07/02/2013	4.76	Put	Bond Future	314.3100		0.3143	306.3700	0.3064	(2.526)	0	0	0
2012/10/19	R206	02/05/2013			Bond Future	4.8227		104.1072	4.8055	104.1189	(0.355)	0.0000	0.0000	0
2012/10/19	R206	02/05/2013	3.39	Call	Bond Future	35.7300		0.0357	36.5600	0.0366	2.323	0	0	0
2012/10/19	R206	02/05/2013	3.39	Put	Bond Future	1,023.7100		1.0237	1,012.8200	1.0128	(1.064)	0	0	0
2012/10/19	R206	02/05/2013	3.40	Call	Bond Future	36.4100		0.0364	37.2600	0.0373	2.335	0	0	0
2012/10/19	R206	02/05/2013	3.40	Put	Bond Future	1,017.4400		1.0174	1,006.5700	1.0066	(1.068)	0	0	0
2012/10/19	R206	02/05/2013	3.41	Call	Bond Future	37.1100		0.0371	37.9700	0.0380	2.317	0	0	0
2012/10/19	R206	02/05/2013	3.41	Put	Bond Future	1,011.1900		1.0112	1,000.3300	1.0003	(1.074)	0	0	0
2012/10/19	R207	01/11/2012			Bond Future	6.4678		106.6739	6.4270	106.9123	(0.631)	0.0000	0.0000	15,990
2012/10/19	R207	01/11/2012	7.58	Call	Bond Future	6,247.5400		6.2475	6,485.9500	6.4860	3.816	0	0	0
2012/10/19	R207	01/11/2012	7.58	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/10/19	R207	07/02/2013			Bond Future	6.5271		104.5289	6.4842	104.7708	(0.657)	0.0000	0.0000	0
2012/10/19	R207	07/02/2013	7.66	Call	Bond Future	6,319.1000		6.3191	6,539.6200	6.5396	3.490	0	0	0
2012/10/19	R207	07/02/2013	7.66	Put	Bond Future	170.6300		0.1706	149.2500	0.1493	(12.530)	0	0	0
2012/10/19	R207	02/05/2013			Bond Future	6.5828		105.7935	6.5380	106.0384	(0.680)	0.0000	0.0000	0
2012/10/19	R207	02/05/2013	6.44	Call	Bond Future	1,973.4700		1.9735	2,081.6900	2.0817	5.484	0	0	0
2012/10/19	R207	02/05/2013	6.44	Put	Bond Future	2,756.7600		2.7568	2,620.0700	2.6201	(4.958)	0	0	0
2012/10/19	R207	02/05/2013	6.45	Call	Bond Future	1,998.5200		1.9985	2,107.6500	2.1076	5.461	0	0	0
2012/10/19	R207	02/05/2013	6.45	Put	Bond Future	2,726.7200		2.7267	2,590.9400	2.5909	(4.980)	0	0	0
2012/10/19	R207	02/05/2013	6.46	Call	Bond Future	2,023.7500		2.0238	2,133.7900	2.1338	5.437	0	0	0
2012/10/19	R207	02/05/2013	6.46	Put	Bond Future	2,696.9000		2.6969	2,562.0300	2.5620	(5.001)	0	0	0
2012/10/19	R208	01/11/2012			Bond Future	6.6382		101.3883	6.6125	101.5528	(0.388)	0.0000	0.0000	11,904
2012/10/19	R208	01/11/2012	6.81	Call	Bond Future	1,378.4600		1.3785	1,482.1600	1.4822	7.523	0	0	0
2012/10/19	R208	01/11/2012	6.81	Put	Bond Future	288.1800		0.2882	227.3300	0.2273	(21.115)	0	0	0
2012/10/19	R208	01/11/2012	7.50	Call	Bond Future	5,324.7700		5.3248	5,488.8500	5.4888	3.081	0	0	0
2012/10/19	R208	01/11/2012	7.50	Put	Bond Future	0.8900		0.0009	0.4200	0.0004	(52.809)	0	0	12,250
2012/10/19	R208	01/11/2012	7.70	Call	Bond Future	6,508.9900		6.5090	6,673.4800	6.6735	2.527	0	0	0
2012/10/19	R208	01/11/2012	7.70	Put	Bond Future	0.0900		0.0001	0.0300	0.0000	(66.667)	0	0	0



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2012/10/19	R208	07/02/2013			Bond Future	6.6989		102.8088	6.6721	102.9757	(0.401)	0.0000	0.0000	3,000
2012/10/19	R208	07/02/2013	6.00	Call	Bond Future	484.9100		0.4849	511.1300	0.5111	5.407	0	0	12,250
2012/10/19	R208	07/02/2013	6.00	Put	Bond Future	4,939.6300		4.9396	4,798.9000	4.7989	(2.849)	0	0	0
2012/10/19	R208	07/02/2013	7.78	Call	Bond Future	6,701.6700		6.7017	6,848.0300	6.8480	2.184	0	0	0
2012/10/19	R208	07/02/2013	7.78	Put	Bond Future	263.5200		0.2635	242.9300	0.2429	(7.813)	0	0	0
2012/10/19	R208	07/02/2013	8.83	Call	Bond Future	12,218.2100		12.2182	12,383.6300	12.3836	1.354	0	0	0
2012/10/19	R208	07/02/2013	8.83	Put	Bond Future	12.2500		0.0123	10.7200	0.0107	(12.490)	0	0	0
2012/10/19	R208	02/05/2013			Bond Future	6.7523		100.6597	6.7243	100.8287	(0.414)	0.0000	0.0000	0
2012/10/19	R208	02/05/2013	6.64	Call	Bond Future	2,330.0000		2.3300	2,403.9400	2.4039	3.173	0	0	0
2012/10/19	R208	02/05/2013	6.64	Put	Bond Future	3,011.6200		3.0116	2,916.5200	2.9165	(3.158)	0	0	0
2012/10/19	R208	02/05/2013	6.65	Call	Bond Future	2,358.4800		2.3585	2,433.0300	2.4330	3.161	0	0	0
2012/10/19	R208	02/05/2013	6.65	Put	Bond Future	2,979.1500		2.9792	2,884.6600	2.8847	(3.172)	0	0	0
2012/10/19	R208	02/05/2013	6.66	Call	Bond Future	2,387.1600		2.3872	2,462.3200	2.4623	3.149	0	0	0
2012/10/19	R208	02/05/2013	6.66	Put	Bond Future	2,946.9400		2.9469	2,853.0600	2.8531	(3.186)	0	0	0
2012/10/19	R209	01/11/2012			Bond Future	8.3507		79.1780	8.3199	79.4404	(0.370)	0.0000	0.0000	11,549
2012/10/19	R209	01/11/2012	8.99	Call	Bond Future	5,175.4600		5.1755	5,424.1500	5.4241	4.805	0	0	0
2012/10/19	R209	01/11/2012	8.99	Put	Bond Future	37.2200		0.0372	23.5100	0.0235	(36.835)	0	0	0
2012/10/19	R209	07/02/2013			Bond Future	8.4286		80.2873	8.3968	80.5536	(0.378)	0.0000	0.0000	0
2012/10/19	R209	07/02/2013	8.63	Call	Bond Future	3,789.1300		3.7891	3,940.3700	3.9404	3.991	0	0	0
2012/10/19	R209	07/02/2013	8.63	Put	Bond Future	2,136.1900		2.1362	2,021.1600	2.0212	(5.385)	0	0	11,000
2012/10/19	R209	07/02/2013	8.83	Call	Bond Future	4,802.7800		4.8028	4,976.2700	4.9763	3.612	0	0	0
2012/10/19	R209	07/02/2013	8.83	Put	Bond Future	1,562.1200		1.5621	1,469.3400	1.4693	(5.939)	0	0	14,000
2012/10/19	R209	07/02/2013	9.06	Call	Bond Future	6,071.2400		6.0712	6,267.1100	6.2671	3.226	0	0	0
2012/10/19	R209	07/02/2013	9.06	Put	Bond Future	1,068.2200		1.0682	997.8200	0.9978	(6.590)	0	0	0
2012/10/19	R209	02/05/2013			Bond Future	8.4962		78.1170	8.4636	78.3865	(0.384)	0.0000	0.0000	0
2012/10/19	R209	02/05/2013	8.01	Call	Bond Future	2,776.7200		2.7767	2,870.6500	2.8706	3.383	0	0	0
2012/10/19	R209	02/05/2013	8.01	Put	Bond Future	6,946.9100		6.9469	6,771.3900	6.7714	(2.527)	0	0	0
2012/10/19	R209	02/05/2013	7.99	Call	Bond Future	2,715.0800		2.7151	2,807.4500	2.8075	3.402	0	0	0
2012/10/19	R209	02/05/2013	7.99	Put	Bond Future	7,064.1800		7.0642	6,887.1000	6.8871	(2.507)	0	0	0
2012/10/19	R209	02/05/2013	8.00	Call	Bond Future	2,745.6900		2.7457	2,838.8400	2.8388	3.393	0	0	0
2012/10/19	R209	02/05/2013	8.00	Put	Bond Future	7,005.2600		7.0053	6,828.9600	6.8290	(2.517)	0	0	0
2012/10/19	R210	01/11/2012			Bond Future	158.9185		158.9185	158.9189	158.9189	0.000	0.0000	0.0000	3,414
2012/10/19	R210	01/11/2012	144.99	Call	Bond Future	13,928.5100		13.9285	13,928.9200	13.9289	0.003	0	0	0
2012/10/19	R210	01/11/2012	144.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R210	01/11/2012	145.00	Call	Bond Future	13,918.5100		13.9185	13,918.9200	13.9189	0.003	0	0	0
2012/10/19	R210	01/11/2012	145.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R210	01/11/2012	145.01	Call	Bond Future	13,908.5100		13.9085	13,908.9200	13.9089	0.003	0	0	0
2012/10/19	R210	01/11/2012	145.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R211	01/11/2012			Bond Future	123.5308		123.5308	123.5268	123.5268	(0.003)	0.0000	0.0000	703
2012/10/19	R211	01/11/2012	121.99	Call	Bond Future	1,540.8400		1.5408	1,536.7600	1.5368	(0.265)	0	0	0
2012/10/19	R211	01/11/2012	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R211	01/11/2012	122.00	Call	Bond Future	1,530.8400		1.5308	1,526.7600	1.5268	(0.267)	0	0	0
2012/10/19	R211	01/11/2012	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R211	01/11/2012	122.01	Call	Bond Future	1,520.8400		1.5208	1,516.7600	1.5168	(0.268)	0	0	0
2012/10/19	R211	01/11/2012	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2012/10/19	R212	01/11/2012			Bond Future	128.4956	128.4956	128.4944	128.4944	(0.001)	0.0000	0.0000	5,084
2012/10/19	R212	01/11/2012	121.99	Call	Bond Future	6,505.5500	6.5055	6,504.4000	6.5044	(0.018)	0	0	0
2012/10/19	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R212	01/11/2012	122.00	Call	Bond Future	6,495.5500	6.4955	6,494.4000	6.4944	(0.018)	0	0	0
2012/10/19	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R212	01/11/2012	122.01	Call	Bond Future	6,485.5500	6.4855	6,484.4000	6.4844	(0.018)	0	0	0
2012/10/19	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R213	01/11/2012			Bond Future	8.1614	90.3367	8.1405	90.5180	(0.256)	0.0000	0.0000	6,762
2012/10/19	R213	01/11/2012	7.75	Call	Bond Future	124.7800	0.1248	125.3200	0.1253	0.433	0	0	140
2012/10/19	R213	01/11/2012	7.75	Put	Bond Future	3,794.9400	3.7949	3,614.1800	3.6142	(4.763)	0	0	0
2012/10/19	R213	01/11/2012	8.81	Call	Bond Future	5,399.4100	5.3994	5,570.3100	5.5703	3.165	0	0	0
2012/10/19	R213	01/11/2012	8.81	Put	Bond Future	31.8200	0.0318	21.4200	0.0214	(32.684)	0	0	0
2012/10/19	R213	07/02/2013			Bond Future	8.2446	91.6024	8.2230	91.7863	(0.262)	0.0000	0.0000	0
2012/10/19	R213	07/02/2013	8.90	Call	Bond Future	6,560.0700	6.5601	6,689.1000	6.6891	1.967	0	0	0
2012/10/19	R213	07/02/2013	8.90	Put	Bond Future	1,229.7600	1.2298	1,174.8500	1.1748	(4.465)	0	0	0
2012/10/19	R213	02/05/2013			Bond Future	8.3139	89.1763	8.2917	89.3625	(0.267)	0.0000	0.0000	0
2012/10/19	R213	02/05/2013	7.84	Call	Bond Future	2,789.8800	2.7899	2,850.8600	2.8509	2.186	0	0	0
2012/10/19	R213	02/05/2013	7.84	Put	Bond Future	6,899.6400	6.8996	6,774.4100	6.7744	(1.815)	0	0	0
2012/10/19	R213	02/05/2013	7.85	Call	Bond Future	2,821.6300	2.8216	2,883.1400	2.8831	2.180	0	0	0
2012/10/19	R213	02/05/2013	7.85	Put	Bond Future	6,841.8200	6.8418	6,717.1200	6.7171	(1.823)	0	0	0
2012/10/19	R213	02/05/2013	7.86	Call	Bond Future	2,853.6000	2.8536	2,915.6400	2.9156	2.174	0	0	0
2012/10/19	R213	02/05/2013	7.86	Put	Bond Future	6,784.3400	6.7843	6,660.1700	6.6602	(1.830)	0	0	0
2012/10/19	R214	01/11/2012			Bond Future	8.3756	80.9872	8.3498	81.2193	(0.309)	0.0000	0.0000	1,714
2012/10/19	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R214	01/11/2012	7.99	Put	Bond Future	3,581.5000	3.5815	3,349.3400	3.3493	(6.482)	0	0	0
2012/10/19	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R214	01/11/2012	8.00	Put	Bond Future	3,485.3100	3.4853	3,253.1500	3.2531	(6.661)	0	0	0
2012/10/19	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/19	R214	01/11/2012	8.01	Put	Bond Future	3,389.3000	3.3893	3,157.1400	3.1571	(6.850)	0	0	0

**Total**

**338010**