



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

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

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
2012/08/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	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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2012/08/10	2025	01/11/2012			Bond Future	106.8620	106.8620	107.2081	107.2081	0.324	0.0000	0.0000	4,417
2012/08/10	2025	01/11/2012	99.99	Call	Bond Future	6,871.9700	6.8720	7,218.1000	7.2181	5.037	0	0	0
2012/08/10	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	2025	01/11/2012	100.00	Call	Bond Future	6,861.9700	6.8620	7,208.1000	7.2081	5.044	0	0	0
2012/08/10	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	2025	01/11/2012	100.01	Call	Bond Future	6,851.9700	6.8520	7,198.1000	7.1981	5.052	0	0	0
2012/08/10	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	2038	01/11/2012			Bond Future	104.0946	104.0946	104.2898	104.2898	0.188	0.0000	0.0000	0
2012/08/10	2038	01/11/2012	98.99	Call	Bond Future	5,104.6100	5.1046	5,299.8400	5.2998	3.825	0	0	0
2012/08/10	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	2038	01/11/2012	99.00	Call	Bond Future	5,094.6100	5.0946	5,289.8400	5.2898	3.832	0	0	0
2012/08/10	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	2038	01/11/2012	99.01	Call	Bond Future	5,084.6100	5.0846	5,279.8400	5.2798	3.840	0	0	0
2012/08/10	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	2050	01/11/2012			Bond Future	111.0903	111.0903	111.0833	111.0833	(0.006)	0.0000	0.0000	0
2012/08/10	2050	01/11/2012	103.99	Call	Bond Future	7,100.2700	7.1003	7,093.3400	7.0933	(0.098)	0	0	0
2012/08/10	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	2050	01/11/2012	104.00	Call	Bond Future	7,090.2700	7.0903	7,083.3400	7.0833	(0.098)	0	0	0
2012/08/10	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	2050	01/11/2012	104.01	Call	Bond Future	7,080.2700	7.0803	7,073.3400	7.0733	(0.098)	0	0	0
2012/08/10	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	AL7T	01/11/2012			Index Future	470.5020	470.5020	469.8320	469.8320	(0.142)	0.0000	0.0000	13
2012/08/10	AL7T	07/02/2013			Index Future	477.2620	477.2620	476.5830	476.5830	(0.142)	0.0000	0.0000	0
2012/08/10	ALBI	01/11/2012			Index Future	423.3960	423.3960	422.8690	422.8690	(0.124)	0.0000	0.0000	885
2012/08/10	ALBI	07/02/2013			Index Future	429.4780	429.4780	428.9460	428.9460	(0.124)	0.0000	0.0000	118
2012/08/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	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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2012/08/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/10	EL28	01/11/2012			Bond Future	107.3904	107.3904	107.3904	107.3904	0.000	0.0000	0.0000	0
2012/08/10	EL28	01/11/2012	105.99	Call	Bond Future	1,400.3600	1.4004	1,400.3600	1.4004	0.000	0	0	0
2012/08/10	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	EL28	01/11/2012	106.00	Call	Bond Future	1,390.3600	1.3904	1,390.3600	1.3904	0.000	0	0	0
2012/08/10	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	EL28	01/11/2012	106.01	Call	Bond Future	1,380.3600	1.3804	1,380.3600	1.3804	0.000	0	0	0
2012/08/10	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	ES33	01/11/2012			Bond Future	8.6664	89.8960	8.6758	89.8140	0.108	0.0000	0.0000	303
2012/08/10	ES33	01/11/2012	9.20	Call	Bond Future	4,483.1400	4.4831	4,401.0900	4.4011	(1.830)	0	0	0

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2012/08/10	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	ES33	07/02/2013			Bond Future	8.7586	91.1875	8.7682	91.1046	0.110	0.0000	0.0000	0
2012/08/10	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	ES33	07/02/2013	8.54	Put	Bond Future	1,908.4000	1.9084	1,991.3100	1.9913	4.344	0	0	0
2012/08/10	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	ES33	07/02/2013	8.55	Put	Bond Future	1,819.7100	1.8197	1,902.6200	1.9026	4.556	0	0	0
2012/08/10	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	ES33	07/02/2013	8.56	Put	Bond Future	1,731.1500	1.7312	1,814.0600	1.8141	4.789	0	0	0
2012/08/10	GOVI	01/11/2012			GOVI	423.2260	423.2260	422.7580	422.7580	(0.111)	0.0000	0.0000	236
2012/08/10	GOVI	01/11/2012	403.96	Call	GOVI	192,660.0000	19.2660	187,980.0000	18.7980	(2.429)	0	0	0
2012/08/10	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	GOVI	07/02/2013			GOVI	429.3670	429.3670	428.8330	428.8330	(0.124)	0.0000	0.0000	0
2012/08/10	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	GOVI	07/02/2013	432.99	Put	GOVI	36,230.0000	3.6230	41,570.0000	4.1570	14.739	0	0	0
2012/08/10	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	GOVI	07/02/2013	433.00	Put	GOVI	36,330.0000	3.6330	41,670.0000	4.1670	14.699	0	0	0
2012/08/10	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	GOVI	07/02/2013	433.01	Put	GOVI	36,430.0000	3.6430	41,770.0000	4.1770	14.658	0	0	0
2012/08/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/10	IGOV	01/11/2012			Index Future	185.5280	185.5280	185.7960	185.7960	0.144	0.0000	0.0000	592
2012/08/10	IGOV	07/02/2013			Index Future	188.1930	188.1930	188.4660	188.4660	0.145	0.0000	0.0000	14
2012/08/10	ILBI	01/11/2012			Index Future	501.8950	501.8950	501.8950	501.8950	0.000	0.0000	0.0000	0
2012/08/10	ILBI	07/02/2013			Index Future	508.8740	508.8740	508.8740	508.8740	0.000	0.0000	0.0000	169
2012/08/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/10	JBAF	15/08/2012			Jibar Tradeable Future	5.0700	94.9300	5.0800	94.9200	0.197	0.0000	0.0000	0
2012/08/10	JBAF	19/09/2012			Jibar Tradeable Future	5.0250	94.9750	5.0500	94.9500	0.498	0.0000	0.0000	44,760
2012/08/10	JBAF	17/10/2012			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	0
2012/08/10	JBAF	21/11/2012			Jibar Tradeable Future	4.9400	95.0600	4.9500	95.0500	0.202	0.0000	0.0000	0
2012/08/10	JBAF	19/12/2012			Jibar Tradeable Future	4.8900	95.1100	4.9100	95.0900	0.409	0.0000	0.0000	840
2012/08/10	JBAF	16/01/2013			Jibar Tradeable Future	4.8900	95.1100	4.9100	95.0900	0.409	0.0000	0.0000	0
2012/08/10	JBAF	20/03/2013			Jibar Tradeable Future	4.9000	95.1000	4.9100	95.0900	0.204	0.0000	0.0000	1,000

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2012/08/10	JBAF	19/06/2013			Jibar Tradeable Future	4.9700	95.0300	5.0000	95.0000	0.604	0.0000	0.0000	500
2012/08/10	JBAF	18/09/2013			Jibar Tradeable Future	5.1000	94.9000	5.1300	94.8700	0.588	0.0000	0.0000	1,700
2012/08/10	JBAF	18/12/2013			Jibar Tradeable Future	5.2400	94.7600	5.2700	94.7300	0.573	0.0000	0.0000	1,500
2012/08/10	JBAF	19/03/2014			Jibar Tradeable Future	5.3800	94.6200	5.4200	94.5800	0.743	0.0000	0.0000	800
2012/08/10	JBAF	18/06/2014			Jibar Tradeable Future	5.5200	94.4800	5.5900	94.4100	1.268	0.0000	0.0000	0
2012/08/10	R023	01/11/2012			Bond Future	7.1427	105.7983	7.1679	105.6115	0.353	0.0000	0.0000	561
2012/08/10	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R023	01/11/2012	7.04	Put	Bond Future	765.6300	0.7656	952.4000	0.9524	24.394	0	0	0
2012/08/10	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R023	01/11/2012	7.05	Put	Bond Future	690.7900	0.6908	877.5600	0.8776	27.037	0	0	0
2012/08/10	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R023	01/11/2012	7.06	Put	Bond Future	616.0200	0.6160	802.7900	0.8028	30.319	0	0	0
2012/08/10	R023	07/02/2013			Bond Future	7.2130	107.3182	7.2391	107.1291	0.363	0.0000	0.0000	0
2012/08/10	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R023	07/02/2013	7.04	Put	Bond Future	1,260.5700	1.2606	1,449.6000	1.4496	14.996	0	0	0
2012/08/10	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R023	07/02/2013	7.05	Put	Bond Future	1,187.1500	1.1872	1,376.1800	1.3762	15.923	0	0	0
2012/08/10	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R023	07/02/2013	7.06	Put	Bond Future	1,113.8000	1.1138	1,302.8300	1.3028	16.972	0	0	0
2012/08/10	R023	02/05/2013			Bond Future	7.2612	104.8049	7.2883	104.6132	0.373	0.0000	0.0000	0
2012/08/10	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R023	02/05/2013	7.04	Put	Bond Future	1,582.8900	1.5829	1,774.6100	1.7746	12.112	0	0	0
2012/08/10	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R023	02/05/2013	7.05	Put	Bond Future	1,510.6700	1.5107	1,702.3900	1.7024	12.691	0	0	0
2012/08/10	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R023	02/05/2013	7.06	Put	Bond Future	1,438.5100	1.4385	1,630.2300	1.6302	13.328	0	0	0
2012/08/10	R157	01/11/2012			Bond Future	5.6231	122.4407	5.6503	122.3608	0.484	0.0000	0.0000	15,729
2012/08/10	R157	01/11/2012	5.78	Call	Bond Future	834.2100	0.8342	747.0500	0.7470	(10.448)	0	0	5,630
2012/08/10	R157	01/11/2012	5.78	Put	Bond Future	374.6800	0.3747	367.3800	0.3674	(1.948)	0	0	0
2012/08/10	R157	01/11/2012	6.24	Call	Bond Future	1,876.6800	1.8767	1,786.8900	1.7869	(4.785)	0	0	0
2012/08/10	R157	01/11/2012	6.24	Put	Bond Future	82.6300	0.0826	72.7000	0.0727	(12.017)	0	0	0
2012/08/10	R157	07/02/2013			Bond Future	5.6582	124.1997	5.6886	124.1192	0.537	0.0000	0.0000	0
2012/08/10	R157	07/02/2013	6.28	Call	Bond Future	1,909.2900	1.9093	1,783.8700	1.7839	(6.569)	0	0	0
2012/08/10	R157	07/02/2013	6.28	Put	Bond Future	275.6900	0.2757	230.8200	0.2308	(16.276)	0	0	0
2012/08/10	R157	02/05/2013			Bond Future	5.6495	119.0180	5.6834	118.9361	0.601	0.0000	0.0000	0
2012/08/10	R157	02/05/2013	5.34	Call	Bond Future	740.5600	0.7406	566.7600	0.5668	(23.469)	0	0	0
2012/08/10	R157	02/05/2013	5.34	Put	Bond Future	1,490.7500	1.4907	1,398.8200	1.3988	(6.167)	0	0	0
2012/08/10	R157	02/05/2013	5.35	Call	Bond Future	750.3900	0.7504	575.8600	0.5759	(23.259)	0	0	0
2012/08/10	R157	02/05/2013	5.35	Put	Bond Future	1,476.2400	1.4762	1,383.5800	1.3836	(6.277)	0	0	0
2012/08/10	R157	02/05/2013	5.36	Call	Bond Future	760.3000	0.7603	585.0500	0.5851	(23.050)	0	0	0
2012/08/10	R157	02/05/2013	5.36	Put	Bond Future	1,461.8200	1.4618	1,368.4400	1.3684	(6.388)	0	0	0
2012/08/10	R186	01/11/2012			Bond Future	7.4280	130.5343	7.4531	130.2780	0.338	0.0000	0.0000	34,190
2012/08/10	R186	01/11/2012	7.82	Call	Bond Future	5,301.1900	5.3012	4,995.9400	4.9959	(5.758)	0	0	1,858
2012/08/10	R186	01/11/2012	7.82	Put	Bond Future	1,379.1200	1.3791	1,330.1400	1.3301	(3.552)	0	0	0
2012/08/10	R186	01/11/2012	8.00	Call	Bond Future	6,608.1500	6.6082	6,302.7900	6.3028	(4.621)	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
2012/08/10	R186	01/11/2012	8.00	Put	Bond Future	942.5600	0.9426	893.4700	0.8935	(5.208)	0	0	0
2012/08/10	R186	01/11/2012	8.50	Call	Bond Future	10,620.3100	10.6203	10,330.6100	10.3306	(2.728)	0	0	0
2012/08/10	R186	01/11/2012	8.50	Put	Bond Future	292.4400	0.2924	259.0100	0.2590	(11.431)	0	0	0
2012/08/10	R186	01/11/2012	8.82	Call	Bond Future	13,291.5700	13.2916	13,016.4700	13.0165	(2.070)	0	0	0
2012/08/10	R186	01/11/2012	8.82	Put	Bond Future	113.5300	0.1135	94.7000	0.0947	(16.586)	0	0	1,858
2012/08/10	R186	07/02/2013			Bond Future	7.4967	127.1188	7.5227	126.8594	0.346	0.0000	0.0000	1,750
2012/08/10	R186	07/02/2013	7.00	Call	Bond Future	2,281.6700	2.2817	2,155.2500	2.1553	(5.541)	0	0	10,300
2012/08/10	R186	07/02/2013	7.00	Put	Bond Future	7,398.2600	7.3983	7,531.2800	7.5313	1.798	0	0	0
2012/08/10	R186	07/02/2013	8.47	Call	Bond Future	10,545.6400	10.5456	10,304.1300	10.3041	(2.290)	0	0	0
2012/08/10	R186	07/02/2013	8.47	Put	Bond Future	1,306.0700	1.3061	1,324.0000	1.3240	1.373	0	0	0
2012/08/10	R186	02/05/2013			Bond Future	7.5490	128.7801	7.5758	128.5170	0.355	0.0000	0.0000	0
2012/08/10	R186	02/05/2013	7.39	Call	Bond Future	4,937.4800	4.9375	4,504.1600	4.5042	(8.776)	0	0	0
2012/08/10	R186	02/05/2013	7.39	Put	Bond Future	6,516.5800	6.5166	6,346.3800	6.3464	(2.612)	0	0	0
2012/08/10	R186	02/05/2013	7.40	Call	Bond Future	4,982.8400	4.9828	4,548.6100	4.5486	(8.715)	0	0	0
2012/08/10	R186	02/05/2013	7.40	Put	Bond Future	6,461.8200	6.4618	6,290.7100	6.2907	(2.648)	0	0	0
2012/08/10	R186	02/05/2013	7.41	Call	Bond Future	5,028.4400	5.0284	4,593.3100	4.5933	(8.653)	0	0	0
2012/08/10	R186	02/05/2013	7.41	Put	Bond Future	6,407.4100	6.4074	6,235.4000	6.2354	(2.685)	0	0	0
2012/08/10	R189	01/11/2012			Bond Future	214.6127	214.6127	214.5876	214.5876	(0.012)	0.0000	0.0000	0
2012/08/10	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R189	01/11/2012	218.99	Put	Bond Future	4,377.3100	4.3773	4,402.3600	4.4024	0.572	0	0	0
2012/08/10	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R189	01/11/2012	219.00	Put	Bond Future	4,387.3100	4.3873	4,412.3600	4.4124	0.571	0	0	0
2012/08/10	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R189	01/11/2012	219.01	Put	Bond Future	4,397.3100	4.3973	4,422.3600	4.4224	0.570	0	0	0
2012/08/10	R197	01/11/2012			Bond Future	273.0328	273.0328	273.2554	273.2554	0.082	0.0000	0.0000	5,528
2012/08/10	R197	01/11/2012	266.99	Call	Bond Future	6,042.8400	6.0428	6,265.4400	6.2654	3.684	0	0	0
2012/08/10	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R197	01/11/2012	267.00	Call	Bond Future	6,032.8400	6.0328	6,255.4400	6.2554	3.690	0	0	0
2012/08/10	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R197	01/11/2012	267.01	Call	Bond Future	6,022.8400	6.0228	6,245.4400	6.2454	3.696	0	0	0
2012/08/10	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R201	01/11/2012			Bond Future	5.0005	110.7531	5.0346	110.6821	0.681	0.0000	0.0000	1,560
2012/08/10	R201	01/11/2012	5.11	Call	Bond Future	458.3800	0.4584	389.6800	0.3897	(14.988)	0	0	0
2012/08/10	R201	01/11/2012	5.11	Put	Bond Future	230.1600	0.2302	232.5300	0.2325	1.030	0	0	0
2012/08/10	R201	07/02/2013			Bond Future	4.9404	107.9353	4.9796	107.8636	0.794	0.0000	0.0000	0
2012/08/10	R201	07/02/2013	4.98	Call	Bond Future	508.6300	0.5086	430.0700	0.4301	(15.445)	0	0	0
2012/08/10	R201	07/02/2013	4.98	Put	Bond Future	436.1700	0.4362	429.3100	0.4293	(1.573)	0	0	0
2012/08/10	R201	02/05/2013			Bond Future	4.8233	109.3458	4.8686	109.2730	0.940	0.0000	0.0000	0
2012/08/10	R201	02/05/2013	4.04	Call	Bond Future	157.7500	0.1578	87.8900	0.0879	(44.285)	0	0	0
2012/08/10	R201	02/05/2013	4.04	Put	Bond Future	1,427.4800	1.4275	1,430.5000	1.4305	0.212	0	0	0
2012/08/10	R201	02/05/2013	4.05	Call	Bond Future	161.1800	0.1612	90.3800	0.0904	(43.926)	0	0	0
2012/08/10	R201	02/05/2013	4.05	Put	Bond Future	1,414.5800	1.4146	1,416.6600	1.4167	0.147	0	0	0
2012/08/10	R201	02/05/2013	4.06	Call	Bond Future	164.6500	0.1646	92.9200	0.0929	(43.565)	0	0	0
2012/08/10	R201	02/05/2013	4.06	Put	Bond Future	1,401.7100	1.4017	1,402.8600	1.4029	0.082	0	0	0

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
2012/08/10	R202	01/11/2012			Bond Future	200.2821	200.2821	200.2697	200.2697	(0.006)	0.0000	0.0000	48,828
2012/08/10	R202	01/11/2012	191.99	Call	Bond Future	8,292.1000	8.2921	8,279.7300	8.2797	(0.149)	0	0	0
2012/08/10	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R202	01/11/2012	192.00	Call	Bond Future	8,282.1000	8.2821	8,269.7300	8.2697	(0.149)	0	0	0
2012/08/10	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R202	01/11/2012	192.01	Call	Bond Future	8,272.1000	8.2721	8,259.7300	8.2597	(0.150)	0	0	0
2012/08/10	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R203	01/11/2012			Bond Future	6.0453	110.3323	6.0714	110.2181	0.431	0.0000	0.0000	4,837
2012/08/10	R203	01/11/2012	6.87	Call	Bond Future	3,640.2400	3.6402	3,526.0200	3.5260	(3.138)	0	0	0
2012/08/10	R203	01/11/2012	6.87	Put	Bond Future	96.4300	0.0964	96.3500	0.0963	(0.083)	0	0	0
2012/08/10	R203	07/02/2013			Bond Future	6.0954	111.9173	6.1232	111.8020	0.456	0.0000	0.0000	6,300
2012/08/10	R203	07/02/2013	6.11	Call	Bond Future	1,550.6300	1.5506	1,380.1700	1.3802	(10.993)	0	0	6,300
2012/08/10	R203	07/02/2013	6.11	Put	Bond Future	1,490.1200	1.4901	1,435.0000	1.4350	(3.699)	0	0	0
2012/08/10	R203	07/02/2013	6.94	Call	Bond Future	3,862.7000	3.8627	3,693.5400	3.6935	(4.379)	0	0	0
2012/08/10	R203	07/02/2013	6.94	Put	Bond Future	424.6900	0.4247	370.8700	0.3709	(12.673)	0	0	0
2012/08/10	R203	02/05/2013			Bond Future	6.1180	109.2210	6.1476	109.1039	0.484	0.0000	0.0000	8
2012/08/10	R203	02/05/2013	5.89	Call	Bond Future	1,500.7700	1.5008	1,338.0300	1.3380	(10.844)	0	0	0
2012/08/10	R203	02/05/2013	5.89	Put	Bond Future	2,407.8600	2.4079	2,362.2300	2.3622	(1.895)	0	0	0
2012/08/10	R203	02/05/2013	5.90	Call	Bond Future	1,518.2300	1.5182	1,354.9200	1.3549	(10.757)	0	0	0
2012/08/10	R203	02/05/2013	5.90	Put	Bond Future	2,385.3400	2.3853	2,339.1400	2.3391	(1.937)	0	0	0
2012/08/10	R203	02/05/2013	5.91	Call	Bond Future	1,535.8100	1.5358	1,371.9300	1.3719	(10.671)	0	0	0
2012/08/10	R203	02/05/2013	5.91	Put	Bond Future	2,362.9600	2.3630	2,316.1900	2.3162	(1.979)	0	0	0
2012/08/10	R204	01/11/2012			Bond Future	6.3250	111.4000	6.3507	111.2647	0.406	0.0000	0.0000	3,783
2012/08/10	R204	01/11/2012	7.22	Call	Bond Future	4,718.9000	4.7189	4,575.1800	4.5752	(3.046)	0	0	0
2012/08/10	R204	01/11/2012	7.22	Put	Bond Future	127.7900	0.1278	119.3500	0.1194	(6.605)	0	0	0
2012/08/10	R204	07/02/2013			Bond Future	6.3789	108.9693	6.4060	108.8325	0.425	0.0000	0.0000	0
2012/08/10	R204	07/02/2013	7.29	Call	Bond Future	4,985.7200	4.9857	4,824.0800	4.8241	(3.242)	0	0	0
2012/08/10	R204	07/02/2013	7.29	Put	Bond Future	501.4500	0.5015	476.6000	0.4766	(4.956)	0	0	0
2012/08/10	R204	02/05/2013			Bond Future	6.4131	110.3933	6.4416	110.2545	0.445	0.0000	0.0000	0
2012/08/10	R204	02/05/2013	6.29	Call	Bond Future	2,175.4600	2.1755	1,946.1600	1.9462	(10.540)	0	0	0
2012/08/10	R204	02/05/2013	6.29	Put	Bond Future	2,776.9200	2.7769	2,686.4600	2.6865	(3.258)	0	0	0
2012/08/10	R204	02/05/2013	6.30	Call	Bond Future	2,199.1100	2.1991	1,968.4900	1.9685	(10.487)	0	0	0
2012/08/10	R204	02/05/2013	6.30	Put	Bond Future	2,751.5600	2.7516	2,659.7800	2.6598	(3.336)	0	0	0
2012/08/10	R204	02/05/2013	6.31	Call	Bond Future	2,222.8900	2.2229	1,990.9600	1.9910	(10.434)	0	0	0
2012/08/10	R204	02/05/2013	6.31	Put	Bond Future	2,726.3600	2.7264	2,633.2700	2.6333	(3.414)	0	0	0
2012/08/10	R206	01/11/2012			Bond Future	5.0908	105.0608	5.1216	105.0249	0.604	0.0000	0.0000	1,120
2012/08/10	R206	01/11/2012	5.05	Call	Bond Future	179.3900	0.1794	160.9300	0.1609	(10.290)	0	0	0
2012/08/10	R206	01/11/2012	5.05	Put	Bond Future	227.0000	0.2270	244.3500	0.2443	7.643	0	0	0
2012/08/10	R206	07/02/2013			Bond Future	4.9962	102.8047	5.0358	102.7687	0.793	0.0000	0.0000	0
2012/08/10	R206	07/02/2013	4.76	Call	Bond Future	195.8900	0.1959	180.8700	0.1809	(7.668)	0	0	0
2012/08/10	R206	07/02/2013	4.76	Put	Bond Future	410.5800	0.4106	431.4900	0.4315	5.093	0	0	0
2012/08/10	R206	02/05/2013			Bond Future	4.7626	104.1483	4.8162	104.1117	1.124	0.0000	0.0000	0
2012/08/10	R206	02/05/2013	3.39	Call	Bond Future	66.6400	0.0666	60.7400	0.0607	(8.854)	0	0	0
2012/08/10	R206	02/05/2013	3.39	Put	Bond Future	1,013.5400	1.0135	1,044.2700	1.0443	3.032	0	0	0
2012/08/10	R206	02/05/2013	3.40	Call	Bond Future	67.6500	0.0676	61.6800	0.0617	(8.825)	0	0	0

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2012/08/10	R206	02/05/2013	3.40	Put	Bond Future	1,007.6000	1.0076	1,038.2600	1.0383	3.043	0	0	0
2012/08/10	R206	02/05/2013	3.41	Call	Bond Future	68.6700	0.0687	62.6200	0.0626	(8.810)	0	0	0
2012/08/10	R206	02/05/2013	3.41	Put	Bond Future	1,001.6700	1.0017	1,032.2500	1.0322	3.053	0	0	0
2012/08/10	R207	01/11/2012			Bond Future	6.6089	105.8545	6.6344	105.7074	0.386	0.0000	0.0000	19,077
2012/08/10	R207	01/11/2012	7.58	Call	Bond Future	5,573.2100	5.5732	5,406.6400	5.4066	(2.989)	0	0	0
2012/08/10	R207	01/11/2012	7.58	Put	Bond Future	145.0000	0.1450	125.5800	0.1256	(13.393)	0	0	0
2012/08/10	R207	07/02/2013			Bond Future	6.6686	103.7354	6.6953	103.5865	0.400	0.0000	0.0000	0
2012/08/10	R207	07/02/2013	7.66	Call	Bond Future	5,876.4900	5.8765	5,734.0900	5.7341	(2.423)	0	0	0
2012/08/10	R207	07/02/2013	7.66	Put	Bond Future	521.4800	0.5215	527.9500	0.5280	1.241	0	0	0
2012/08/10	R207	02/05/2013			Bond Future	6.7120	105.0911	6.7399	104.9401	0.416	0.0000	0.0000	0
2012/08/10	R207	02/05/2013	6.44	Call	Bond Future	2,097.6600	2.0977	1,901.3600	1.9014	(9.358)	0	0	0
2012/08/10	R207	02/05/2013	6.44	Put	Bond Future	3,583.3300	3.5833	3,538.0200	3.5380	(1.264)	0	0	0
2012/08/10	R207	02/05/2013	6.45	Call	Bond Future	2,120.9900	2.1210	1,924.0000	1.9240	(9.288)	0	0	0
2012/08/10	R207	02/05/2013	6.45	Put	Bond Future	3,551.5700	3.5516	3,505.5700	3.5056	(1.295)	0	0	0
2012/08/10	R207	02/05/2013	6.46	Call	Bond Future	2,144.4800	2.1445	1,946.7900	1.9468	(9.219)	0	0	0
2012/08/10	R207	02/05/2013	6.46	Put	Bond Future	3,520.0100	3.5200	3,473.3100	3.4733	(1.327)	0	0	0
2012/08/10	R208	01/11/2012			Bond Future	6.7605	100.6104	6.7859	100.4501	0.375	0.0000	0.0000	9,422
2012/08/10	R208	01/11/2012	6.81	Call	Bond Future	1,806.7500	1.8068	1,639.3200	1.6393	(9.267)	0	0	0
2012/08/10	R208	01/11/2012	6.81	Put	Bond Future	1,494.3900	1.4944	1,487.2100	1.4872	(0.480)	0	0	0
2012/08/10	R208	01/11/2012	7.50	Call	Bond Future	4,857.8700	4.8579	4,673.5900	4.6736	(3.793)	0	0	0
2012/08/10	R208	01/11/2012	7.50	Put	Bond Future	311.9100	0.3119	287.8800	0.2879	(7.704)	0	0	12,250
2012/08/10	R208	01/11/2012	7.70	Call	Bond Future	5,913.2200	5.9132	5,733.7600	5.7338	(3.035)	0	0	0
2012/08/10	R208	01/11/2012	7.70	Put	Bond Future	182.2400	0.1822	163.0300	0.1630	(10.541)	0	0	0
2012/08/10	R208	07/02/2013			Bond Future	6.8209	102.0558	6.8473	101.8936	0.387	0.0000	0.0000	1,980
2012/08/10	R208	07/02/2013	6.00	Call	Bond Future	651.1600	0.6512	614.0000	0.6140	(5.707)	0	0	12,250
2012/08/10	R208	07/02/2013	6.00	Put	Bond Future	5,858.9100	5.8589	5,983.9300	5.9839	2.134	0	0	0
2012/08/10	R208	07/02/2013	7.78	Call	Bond Future	6,331.5400	6.3315	6,191.0500	6.1911	(2.219)	0	0	0
2012/08/10	R208	07/02/2013	7.78	Put	Bond Future	646.4200	0.6464	668.1100	0.6681	3.355	0	0	0
2012/08/10	R208	02/05/2013			Bond Future	6.8627	99.9949	6.8901	99.8303	0.400	0.0000	0.0000	0
2012/08/10	R208	02/05/2013	6.65	Call	Bond Future	2,539.4800	2.5395	2,310.1900	2.3102	(9.029)	0	0	0
2012/08/10	R208	02/05/2013	6.65	Put	Bond Future	3,824.9300	3.8249	3,760.1900	3.7602	(1.693)	0	0	0
2012/08/10	R208	02/05/2013	6.66	Call	Bond Future	2,566.1500	2.5662	2,336.1700	2.3362	(8.962)	0	0	0
2012/08/10	R208	02/05/2013	6.66	Put	Bond Future	3,790.7100	3.7907	3,725.2800	3.7253	(1.726)	0	0	0
2012/08/10	R208	02/05/2013	6.64	Call	Bond Future	2,512.9700	2.5130	2,284.3800	2.2844	(9.096)	0	0	0
2012/08/10	R208	02/05/2013	6.64	Put	Bond Future	3,859.3700	3.8594	3,795.3300	3.7953	(1.659)	0	0	0
2012/08/10	R209	01/11/2012			Bond Future	8.0355	81.9222	8.0451	81.8366	0.119	0.0000	0.0000	7,426
2012/08/10	R209	01/11/2012	8.99	Call	Bond Future	8,348.3900	8.3484	8,200.0200	8.2000	(1.777)	0	0	0
2012/08/10	R209	01/11/2012	8.99	Put	Bond Future	465.9500	0.4659	403.2400	0.4032	(13.459)	0	0	0
2012/08/10	R209	07/02/2013			Bond Future	8.1008	83.0992	8.1107	83.0125	0.121	0.0000	0.0000	0
2012/08/10	R209	07/02/2013	9.06	Call	Bond Future	9,244.1100	9.2441	9,132.6800	9.1327	(1.205)	0	0	0
2012/08/10	R209	07/02/2013	9.06	Put	Bond Future	1,429.2000	1.4292	1,404.4600	1.4045	(1.731)	0	0	0
2012/08/10	R209	02/05/2013			Bond Future	8.1511	81.0421	8.1612	80.9541	0.124	0.0000	0.0000	0
2012/08/10	R209	02/05/2013	7.99	Call	Bond Future	4,771.2600	4.7713	4,427.2600	4.4273	(7.210)	0	0	0
2012/08/10	R209	02/05/2013	7.99	Put	Bond Future	6,195.2300	6.1952	5,939.2500	5.9392	(4.132)	0	0	0
2012/08/10	R209	02/05/2013	8.00	Call	Bond Future	4,811.1400	4.8111	4,466.8400	4.4668	(7.156)	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
2012/08/10	R209	02/05/2013	8.00	Put	Bond Future	6,145.5800	6.1456	5,889.3000	5.8893	(4.170)	0	0	0
2012/08/10	R209	02/05/2013	8.01	Call	Bond Future	4,851.1700	4.8512	4,506.5900	4.5066	(7.103)	0	0	0
2012/08/10	R209	02/05/2013	8.01	Put	Bond Future	6,096.2300	6.0962	5,839.6700	5.8397	(4.209)	0	0	0
2012/08/10	R210	01/11/2012			Bond Future	151.2248	151.2248	152.2990	152.2990	0.710	0.0000	0.0000	3,362
2012/08/10	R210	01/11/2012	144.99	Call	Bond Future	6,234.8100	6.2348	7,308.9700	7.3090	17.228	0	0	0
2012/08/10	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R210	01/11/2012	145.00	Call	Bond Future	6,224.8100	6.2248	7,298.9700	7.2990	17.256	0	0	0
2012/08/10	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R210	01/11/2012	145.01	Call	Bond Future	6,214.8100	6.2148	7,288.9700	7.2890	17.284	0	0	0
2012/08/10	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R211	01/11/2012			Bond Future	122.6482	122.6482	122.6353	122.6353	(0.011)	0.0000	0.0000	480
2012/08/10	R211	01/11/2012	121.99	Call	Bond Future	658.1800	0.6582	645.2700	0.6453	(1.961)	0	0	0
2012/08/10	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R211	01/11/2012	122.00	Call	Bond Future	648.1800	0.6482	635.2700	0.6353	(1.992)	0	0	0
2012/08/10	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R211	01/11/2012	122.01	Call	Bond Future	638.1800	0.6382	625.2700	0.6253	(2.023)	0	0	0
2012/08/10	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R212	01/11/2012			Bond Future	125.3109	125.3109	125.5114	125.5114	0.160	0.0000	0.0000	5,084
2012/08/10	R212	01/11/2012	121.99	Call	Bond Future	3,320.9000	3.3209	3,521.3700	3.5214	6.037	0	0	0
2012/08/10	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R212	01/11/2012	122.00	Call	Bond Future	3,310.9000	3.3109	3,511.3700	3.5114	6.055	0	0	0
2012/08/10	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R212	01/11/2012	122.01	Call	Bond Future	3,300.9000	3.3009	3,501.3700	3.5014	6.073	0	0	0
2012/08/10	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R213	01/11/2012			Bond Future	7.8530	93.0680	7.8728	92.8885	0.253	0.0000	0.0000	4,830
2012/08/10	R213	01/11/2012	7.75	Call	Bond Future	2,301.6200	2.3016	2,075.8000	2.0758	(9.811)	0	0	140
2012/08/10	R213	01/11/2012	7.75	Put	Bond Future	3,240.4600	3.2405	3,194.1300	3.1941	(1.430)	0	0	0
2012/08/10	R213	01/11/2012	8.81	Call	Bond Future	8,532.7800	8.5328	8,302.4000	8.3024	(2.700)	0	0	0
2012/08/10	R213	01/11/2012	8.81	Put	Bond Future	433.8700	0.4339	382.9800	0.3830	(11.729)	0	0	0
2012/08/10	R213	07/02/2013			Bond Future	7.9227	94.4050	7.9431	94.2233	0.258	0.0000	0.0000	0
2012/08/10	R213	07/02/2013	8.90	Call	Bond Future	9,446.0400	9.4460	9,256.0800	9.2561	(2.011)	0	0	0
2012/08/10	R213	07/02/2013	8.90	Put	Bond Future	1,313.1000	1.3131	1,304.9100	1.3049	(0.624)	0	0	0
2012/08/10	R213	02/05/2013			Bond Future	7.9733	92.1019	7.9943	91.9176	0.263	0.0000	0.0000	0
2012/08/10	R213	02/05/2013	7.84	Call	Bond Future	4,818.5700	4.8186	4,415.6400	4.4156	(8.362)	0	0	0
2012/08/10	R213	02/05/2013	7.84	Put	Bond Future	6,002.6500	6.0026	5,784.0200	5.7840	(3.642)	0	0	0
2012/08/10	R213	02/05/2013	7.85	Call	Bond Future	4,859.3300	4.8593	4,455.8500	4.4558	(8.303)	0	0	0
2012/08/10	R213	02/05/2013	7.85	Put	Bond Future	5,953.8400	5.9538	5,734.6600	5.7347	(3.681)	0	0	0
2012/08/10	R213	02/05/2013	7.86	Call	Bond Future	4,900.2700	4.9003	4,496.5600	4.4966	(8.239)	0	0	0
2012/08/10	R213	02/05/2013	7.86	Put	Bond Future	5,905.3300	5.9053	5,685.9200	5.6859	(3.715)	0	0	0
2012/08/10	R214	01/11/2012			Bond Future	8.0538	83.9583	8.0634	83.8667	0.120	0.0000	0.0000	1,700
2012/08/10	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R214	01/11/2012	7.99	Put	Bond Future	610.3000	0.6103	701.9200	0.7019	15.012	0	0	0
2012/08/10	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/08/10	R214	01/11/2012	8.00	Put	Bond Future	514.1100	0.5141	605.7300	0.6057	17.821	0	0	0
2012/08/10	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/10	R214	01/11/2012	8.01	Put	Bond Future	418.1000	0.4181	509.7200	0.5097	21.913	0	0	0

Total **285988**