



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 14/08/2012 to 14/08/2012

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
2012/08/14	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	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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2012/08/14	2025	01/11/2012			Bond Future	107.1994	107.1994	107.1912	107.1912	(0.008)	0.0000	0.0000	4,417
2012/08/14	2025	01/11/2012	99.99	Call	Bond Future	7,209.4000	7.2094	7,201.1700	7.2012	(0.114)	0	0	0
2012/08/14	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	2025	01/11/2012	100.00	Call	Bond Future	7,199.4000	7.1994	7,191.1700	7.1912	(0.114)	0	0	0
2012/08/14	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	2025	01/11/2012	100.01	Call	Bond Future	7,189.4000	7.1894	7,181.1700	7.1812	(0.114)	0	0	0
2012/08/14	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	2038	01/11/2012			Bond Future	104.2833	104.2833	104.2769	104.2769	(0.006)	0.0000	0.0000	0
2012/08/14	2038	01/11/2012	98.99	Call	Bond Future	5,293.2500	5.2933	5,286.8600	5.2869	(0.121)	0	0	0
2012/08/14	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	2038	01/11/2012	99.00	Call	Bond Future	5,283.2500	5.2833	5,276.8600	5.2769	(0.121)	0	0	0
2012/08/14	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	2038	01/11/2012	99.01	Call	Bond Future	5,273.2500	5.2733	5,266.8600	5.2669	(0.121)	0	0	0
2012/08/14	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	2050	01/11/2012			Bond Future	111.0761	111.0761	111.0695	111.0695	(0.006)	0.0000	0.0000	0
2012/08/14	2050	01/11/2012	103.99	Call	Bond Future	7,086.1400	7.0861	7,079.5000	7.0795	(0.094)	0	0	0
2012/08/14	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	2050	01/11/2012	104.00	Call	Bond Future	7,076.1400	7.0761	7,069.5000	7.0695	(0.094)	0	0	0
2012/08/14	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	2050	01/11/2012	104.01	Call	Bond Future	7,066.1400	7.0661	7,059.5000	7.0595	(0.094)	0	0	0
2012/08/14	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	AL7T	01/11/2012			Index Future	468.5510	468.5510	467.4560	467.4560	(0.234)	0.0000	0.0000	13
2012/08/14	AL7T	07/02/2013			Index Future	475.2870	475.2870	474.1760	474.1760	(0.234)	0.0000	0.0000	0
2012/08/14	ALBI	01/11/2012			Index Future	421.8490	421.8490	420.9640	420.9640	(0.210)	0.0000	0.0000	885
2012/08/14	ALBI	07/02/2013			Index Future	427.9130	427.9130	427.0170	427.0170	(0.209)	0.0000	0.0000	118
2012/08/14	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	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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2012/08/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/14	EL28	01/11/2012			Bond Future	107.3904	107.3904	107.3904	107.3904	0.000	0.0000	0.0000	0
2012/08/14	EL28	01/11/2012	105.99	Call	Bond Future	1,400.3600	1.4004	1,400.3600	1.4004	0.000	0	0	0
2012/08/14	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	EL28	01/11/2012	106.00	Call	Bond Future	1,390.3600	1.3904	1,390.3600	1.3904	0.000	0	0	0
2012/08/14	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	EL28	01/11/2012	106.01	Call	Bond Future	1,380.3600	1.3804	1,380.3600	1.3804	0.000	0	0	0
2012/08/14	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	ES33	01/11/2012			Bond Future	8.7211	89.4194	8.7561	89.1166	0.401	0.0000	0.0000	303
2012/08/14	ES33	01/11/2012	9.20	Call	Bond Future	4,006.5400	4.0065	3,703.7400	3.7037	(7.558)	0	0	0

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2012/08/14	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	ES33	07/02/2013			Bond Future	8.8150	90.7049	8.8511	90.3978	0.410	0.0000	0.0000	0
2012/08/14	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	ES33	07/02/2013	8.54	Put	Bond Future	2,391.0400	2.3910	2,698.0900	2.6981	12.842	0	0	0
2012/08/14	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	ES33	07/02/2013	8.55	Put	Bond Future	2,302.3500	2.3024	2,609.4000	2.6094	13.336	0	0	0
2012/08/14	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	ES33	07/02/2013	8.56	Put	Bond Future	2,213.7900	2.2138	2,520.8400	2.5208	13.870	0	0	0
2012/08/14	GOVI	01/11/2012			GOVI	421.7880	421.7880	420.9510	420.9510	(0.198)	0.0000	0.0000	236
2012/08/14	GOVI	01/11/2012	403.96	Call	GOVI	178,280.0000	17.8280	169,910.0000	16.9910	(4.695)	0	0	0
2012/08/14	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	GOVI	07/02/2013			GOVI	427.8510	427.8510	427.0030	427.0030	(0.198)	0.0000	0.0000	0
2012/08/14	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	GOVI	07/02/2013	432.99	Put	GOVI	51,390.0000	5.1390	59,870.0000	5.9870	16.501	0	0	0
2012/08/14	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	GOVI	07/02/2013	433.00	Put	GOVI	51,490.0000	5.1490	59,970.0000	5.9970	16.469	0	0	0
2012/08/14	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	GOVI	07/02/2013	433.01	Put	GOVI	51,590.0000	5.1590	60,070.0000	6.0070	16.437	0	0	0
2012/08/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/14	IGOV	01/11/2012			Index Future	186.1950	186.1950	186.2020	186.2020	0.004	0.0000	0.0000	592
2012/08/14	IGOV	07/02/2013			Index Future	188.8720	188.8720	188.8800	188.8800	0.004	0.0000	0.0000	14
2012/08/14	ILBI	01/11/2012			Index Future	502.9770	502.9770	503.9820	503.9820	0.200	0.0000	0.0000	0
2012/08/14	ILBI	07/02/2013			Index Future	509.9770	509.9770	510.9970	510.9970	0.200	0.0000	0.0000	169
2012/08/14	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/14	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/14	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/14	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/14	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/14	JBAF	15/08/2012			Jibar Tradeable Future	5.0800	94.9200	5.0700	94.9300	(0.197)	0.0000	0.0000	0
2012/08/14	JBAF	19/09/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	44,760
2012/08/14	JBAF	17/10/2012			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2012/08/14	JBAF	21/11/2012			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	0
2012/08/14	JBAF	19/12/2012			Jibar Tradeable Future	4.9300	95.0700	4.9200	95.0800	(0.203)	0.0000	0.0000	840
2012/08/14	JBAF	16/01/2013			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	0
2012/08/14	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	1,000

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2012/08/14	JBAF	19/06/2013			Jibar Tradeable Future	5.0000	95.0000	4.9900	95.0100	(0.200)	0.0000	0.0000	500
2012/08/14	JBAF	18/09/2013			Jibar Tradeable Future	5.1300	94.8700	5.1200	94.8800	(0.195)	0.0000	0.0000	1,700
2012/08/14	JBAF	18/12/2013			Jibar Tradeable Future	5.2900	94.7100	5.2700	94.7300	(0.378)	0.0000	0.0000	1,500
2012/08/14	JBAF	19/03/2014			Jibar Tradeable Future	5.4500	94.5500	5.4300	94.5700	(0.367)	0.0000	0.0000	800
2012/08/14	JBAF	18/06/2014			Jibar Tradeable Future	5.6000	94.4000	5.5700	94.4300	(0.536)	0.0000	0.0000	0
2012/08/14	R023	01/11/2012			Bond Future	7.2293	105.1588	7.2648	104.8983	0.490	0.0000	0.0000	1,049
2012/08/14	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R023	01/11/2012	7.04	Put	Bond Future	1,405.1100	1.4051	1,665.5400	1.6655	18.534	0	0	0
2012/08/14	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R023	01/11/2012	7.05	Put	Bond Future	1,330.2700	1.3303	1,590.7000	1.5907	19.577	0	0	0
2012/08/14	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R023	01/11/2012	7.06	Put	Bond Future	1,255.5000	1.2555	1,515.9300	1.5159	20.743	0	0	0
2012/08/14	R023	07/02/2013			Bond Future	7.3029	106.6705	7.3397	106.4065	0.505	0.0000	0.0000	0
2012/08/14	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R023	07/02/2013	7.04	Put	Bond Future	1,908.2200	1.9082	2,172.2000	2.1722	13.834	0	0	0
2012/08/14	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R023	07/02/2013	7.05	Put	Bond Future	1,834.8000	1.8348	2,098.7800	2.0988	14.387	0	0	0
2012/08/14	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R023	07/02/2013	7.06	Put	Bond Future	1,761.4500	1.7615	2,025.4300	2.0254	14.987	0	0	0
2012/08/14	R023	02/05/2013			Bond Future	7.3543	104.1483	7.3924	103.8806	0.519	0.0000	0.0000	0
2012/08/14	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R023	02/05/2013	7.04	Put	Bond Future	2,239.5200	2.2395	2,507.1900	2.5072	11.952	0	0	0
2012/08/14	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R023	02/05/2013	7.05	Put	Bond Future	2,167.3000	2.1673	2,434.9700	2.4350	12.350	0	0	0
2012/08/14	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R023	02/05/2013	7.06	Put	Bond Future	2,095.1400	2.0951	2,362.8100	2.3628	12.776	0	0	0
2012/08/14	R157	01/11/2012			Bond Future	5.6939	122.2330	5.7045	122.2019	0.186	0.0000	0.0000	15,729
2012/08/14	R157	01/11/2012	5.78	Call	Bond Future	661.3600	0.6614	640.3100	0.6403	(3.183)	0	0	5,630
2012/08/14	R157	01/11/2012	5.78	Put	Bond Future	409.5700	0.4096	419.5700	0.4196	2.442	0	0	0
2012/08/14	R157	01/11/2012	6.24	Call	Bond Future	1,668.6900	1.6687	1,639.7000	1.6397	(1.737)	0	0	0
2012/08/14	R157	01/11/2012	6.24	Put	Bond Future	82.3800	0.0824	84.4400	0.0844	2.501	0	0	0
2012/08/14	R157	07/02/2013			Bond Future	5.7373	123.9901	5.7492	123.9588	0.206	5.7450	5.7450	100
2012/08/14	R157	07/02/2013	6.28	Call	Bond Future	1,678.1200	1.6781	1,652.3200	1.6523	(1.537)	0	0	0
2012/08/14	R157	07/02/2013	6.28	Put	Bond Future	254.1100	0.2541	259.6200	0.2596	2.168	0	0	0
2012/08/14	R157	02/05/2013			Bond Future	5.7378	118.8051	5.7511	118.7731	0.231	0.0000	0.0000	0
2012/08/14	R157	02/05/2013	5.34	Call	Bond Future	515.7500	0.5158	503.3200	0.5033	(2.410)	0	0	0
2012/08/14	R157	02/05/2013	5.34	Put	Bond Future	1,478.8200	1.4788	1,498.3700	1.4984	1.322	0	0	0
2012/08/14	R157	02/05/2013	5.35	Call	Bond Future	524.3000	0.5243	511.7400	0.5117	(2.396)	0	0	0
2012/08/14	R157	02/05/2013	5.35	Put	Bond Future	1,463.0300	1.4630	1,482.4500	1.4825	1.327	0	0	0
2012/08/14	R157	02/05/2013	5.36	Call	Bond Future	532.9500	0.5330	520.2500	0.5202	(2.383)	0	0	0
2012/08/14	R157	02/05/2013	5.36	Put	Bond Future	1,447.3500	1.4474	1,466.6300	1.4666	1.332	0	0	0
2012/08/14	R186	01/11/2012			Bond Future	7.4988	129.8132	7.5392	129.4035	0.540	0.0000	0.0000	34,550
2012/08/14	R186	01/11/2012	7.82	Call	Bond Future	4,625.9000	4.6259	4,332.0700	4.3321	(6.352)	0	0	1,858
2012/08/14	R186	01/11/2012	7.82	Put	Bond Future	1,424.9100	1.4249	1,540.7700	1.5408	8.131	0	0	0
2012/08/14	R186	01/11/2012	8.00	Call	Bond Future	5,901.7100	5.9017	5,575.4300	5.5754	(5.529)	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
2012/08/14	R186	01/11/2012	8.00	Put	Bond Future	957.2000	0.9572	1,040.6100	1.0406	8.714	0	0	0
2012/08/14	R186	01/11/2012	8.50	Call	Bond Future	9,882.3800	9.8824	9,500.4000	9.5004	(3.865)	0	0	0
2012/08/14	R186	01/11/2012	8.50	Put	Bond Future	275.5900	0.2756	303.3000	0.3033	10.055	0	0	0
2012/08/14	R186	01/11/2012	8.82	Call	Bond Future	12,557.0000	12.5570	12,158.4000	12.1584	(3.174)	0	0	0
2012/08/14	R186	01/11/2012	8.82	Put	Bond Future	100.0400	0.1000	111.1300	0.1111	11.086	0	0	1,858
2012/08/14	R186	07/02/2013			Bond Future	7.5700	126.3885	7.6119	125.9731	0.554	0.0000	0.0000	1,750
2012/08/14	R186	07/02/2013	7.00	Call	Bond Future	1,975.0900	1.9751	1,840.2100	1.8402	(6.829)	0	0	10,300
2012/08/14	R186	07/02/2013	7.00	Put	Bond Future	7,821.9800	7.8220	8,102.4900	8.1025	3.586	0	0	0
2012/08/14	R186	07/02/2013	8.47	Call	Bond Future	9,901.3900	9.9014	9,564.7700	9.5648	(3.400)	0	0	0
2012/08/14	R186	07/02/2013	8.47	Put	Bond Future	1,392.1200	1.3921	1,470.8900	1.4709	5.658	0	0	0
2012/08/14	R186	02/05/2013			Bond Future	7.6246	128.0397	7.6678	127.6186	0.567	0.0000	0.0000	0
2012/08/14	R186	02/05/2013	7.39	Call	Bond Future	4,255.0200	4.2550	4,057.5500	4.0575	(4.641)	0	0	0
2012/08/14	R186	02/05/2013	7.39	Put	Bond Future	6,574.5100	6.5745	6,798.1300	6.7981	3.401	0	0	0
2012/08/14	R186	02/05/2013	7.40	Call	Bond Future	4,298.0200	4.2980	4,099.2900	4.0993	(4.624)	0	0	0
2012/08/14	R186	02/05/2013	7.40	Put	Bond Future	6,517.3900	6.5174	6,739.7500	6.7398	3.412	0	0	0
2012/08/14	R186	02/05/2013	7.41	Call	Bond Future	4,341.2800	4.3413	4,141.2800	4.1413	(4.607)	0	0	0
2012/08/14	R186	02/05/2013	7.41	Put	Bond Future	6,460.6400	6.4606	6,681.7300	6.6817	3.422	0	0	0
2012/08/14	R189	01/11/2012			Bond Future	214.5622	214.5622	214.5376	214.5376	(0.011)	0.0000	0.0000	0
2012/08/14	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R189	01/11/2012	218.99	Put	Bond Future	4,427.7800	4.4278	4,452.4000	4.4524	0.556	0	0	0
2012/08/14	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R189	01/11/2012	219.00	Put	Bond Future	4,437.7800	4.4378	4,462.4000	4.4624	0.555	0	0	0
2012/08/14	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R189	01/11/2012	219.01	Put	Bond Future	4,447.7800	4.4478	4,472.4000	4.4724	0.554	0	0	0
2012/08/14	R197	01/11/2012			Bond Future	273.2331	273.2331	273.2119	273.2119	(0.008)	0.0000	0.0000	5,528
2012/08/14	R197	01/11/2012	266.99	Call	Bond Future	6,243.0700	6.2431	6,221.9000	6.2219	(0.339)	0	0	0
2012/08/14	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R197	01/11/2012	267.00	Call	Bond Future	6,233.0700	6.2331	6,211.9000	6.2119	(0.340)	0	0	0
2012/08/14	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R197	01/11/2012	267.01	Call	Bond Future	6,223.0700	6.2231	6,201.9000	6.2019	(0.340)	0	0	0
2012/08/14	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R201	01/11/2012			Bond Future	5.0798	110.5878	5.0634	110.6219	(0.322)	0.0000	0.0000	1,560
2012/08/14	R201	01/11/2012	5.11	Call	Bond Future	331.4900	0.3315	348.1500	0.3481	5.026	0	0	0
2012/08/14	R201	01/11/2012	5.11	Put	Bond Future	268.6000	0.2686	251.2000	0.2512	(6.478)	0	0	0
2012/08/14	R201	07/02/2013			Bond Future	5.0316	107.7686	5.0126	107.8033	(0.378)	0.0000	0.0000	0
2012/08/14	R201	07/02/2013	4.98	Call	Bond Future	380.4500	0.3805	395.7000	0.3957	4.008	0	0	0
2012/08/14	R201	07/02/2013	4.98	Put	Bond Future	474.7100	0.4747	455.2100	0.4552	(4.108)	0	0	0
2012/08/14	R201	02/05/2013			Bond Future	4.9287	109.1765	4.9069	109.2114	(0.442)	0.0000	0.0000	0
2012/08/14	R201	02/05/2013	4.04	Call	Bond Future	73.7200	0.0737	77.6100	0.0776	5.277	0	0	0
2012/08/14	R201	02/05/2013	4.04	Put	Bond Future	1,512.8300	1.5128	1,481.7600	1.4818	(2.054)	0	0	0
2012/08/14	R201	02/05/2013	4.05	Call	Bond Future	75.9000	0.0759	79.8800	0.0799	5.244	0	0	0
2012/08/14	R201	02/05/2013	4.05	Put	Bond Future	1,498.6800	1.4987	1,467.7000	1.4677	(2.067)	0	0	0
2012/08/14	R201	02/05/2013	4.06	Call	Bond Future	78.1200	0.0781	82.2100	0.0822	5.236	0	0	0
2012/08/14	R201	02/05/2013	4.06	Put	Bond Future	1,484.5600	1.4846	1,453.6900	1.4537	(2.079)	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
2012/08/14	R202	01/11/2012			Bond Future	201.7397	201.7397	201.7272	201.7272	(0.006)	0.0000	0.0000	48,828
2012/08/14	R202	01/11/2012	191.99	Call	Bond Future	9,749.6600	9.7497	9,737.1700	9.7372	(0.128)	0	0	0
2012/08/14	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R202	01/11/2012	192.00	Call	Bond Future	9,739.6600	9.7397	9,727.1700	9.7272	(0.128)	0	0	0
2012/08/14	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R202	01/11/2012	192.01	Call	Bond Future	9,729.6600	9.7297	9,717.1700	9.7172	(0.128)	0	0	0
2012/08/14	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R203	01/11/2012			Bond Future	6.1133	110.0349	6.1445	109.8986	0.510	0.0000	0.0000	4,837
2012/08/14	R203	01/11/2012	6.87	Call	Bond Future	3,351.3400	3.3513	3,225.3200	3.2253	(3.760)	0	0	0
2012/08/14	R203	01/11/2012	6.87	Put	Bond Future	104.9200	0.1049	115.1400	0.1151	9.741	0	0	0
2012/08/14	R203	07/02/2013			Bond Future	6.1680	111.6166	6.2013	111.4787	0.541	0.0000	0.0000	6,300
2012/08/14	R203	07/02/2013	6.11	Call	Bond Future	1,277.7400	1.2777	1,208.8700	1.2089	(5.390)	0	0	6,300
2012/08/14	R203	07/02/2013	6.11	Put	Bond Future	1,517.9100	1.5179	1,586.9900	1.5870	4.551	0	0	0
2012/08/14	R203	07/02/2013	6.94	Call	Bond Future	3,534.2100	3.5342	3,420.3900	3.4204	(3.221)	0	0	0
2012/08/14	R203	07/02/2013	6.94	Put	Bond Future	396.8800	0.3969	421.0100	0.4210	6.080	0	0	0
2012/08/14	R203	02/05/2013			Bond Future	6.1952	108.9159	6.2308	108.7759	0.574	0.0000	0.0000	8
2012/08/14	R203	02/05/2013	5.89	Call	Bond Future	1,251.0300	1.2510	1,192.3800	1.1924	(4.688)	0	0	0
2012/08/14	R203	02/05/2013	5.89	Put	Bond Future	2,463.2200	2.4632	2,544.6000	2.5446	3.304	0	0	0
2012/08/14	R203	02/05/2013	5.90	Call	Bond Future	1,267.2400	1.2672	1,208.0900	1.2081	(4.668)	0	0	0
2012/08/14	R203	02/05/2013	5.90	Put	Bond Future	2,439.4500	2.4394	2,520.3300	2.5203	3.316	0	0	0
2012/08/14	R203	02/05/2013	5.91	Call	Bond Future	1,283.5800	1.2836	1,223.9300	1.2239	(4.647)	0	0	0
2012/08/14	R203	02/05/2013	5.91	Put	Bond Future	2,415.8300	2.4158	2,496.2100	2.4962	3.327	0	0	0
2012/08/14	R204	01/11/2012			Bond Future	6.3973	111.0198	6.4386	110.8035	0.645	0.0000	0.0000	3,783
2012/08/14	R204	01/11/2012	7.22	Call	Bond Future	4,341.5400	4.3415	4,141.9600	4.1420	(4.597)	0	0	0
2012/08/14	R204	01/11/2012	7.22	Put	Bond Future	130.6800	0.1307	147.3400	0.1473	12.749	0	0	0
2012/08/14	R204	07/02/2013			Bond Future	6.4552	108.5846	6.4989	108.3655	0.676	0.0000	0.0000	0
2012/08/14	R204	07/02/2013	7.29	Call	Bond Future	4,610.6100	4.6106	4,430.2200	4.4302	(3.912)	0	0	0
2012/08/14	R204	07/02/2013	7.29	Put	Bond Future	511.0300	0.5110	549.8100	0.5498	7.589	0	0	0
2012/08/14	R204	02/05/2013			Bond Future	6.4934	110.0031	6.5393	109.7808	0.707	0.0000	0.0000	0
2012/08/14	R204	02/05/2013	6.29	Call	Bond Future	1,820.1000	1.8201	1,719.4500	1.7194	(5.530)	0	0	0
2012/08/14	R204	02/05/2013	6.29	Put	Bond Future	2,811.7500	2.8118	2,933.3600	2.9334	4.325	0	0	0
2012/08/14	R204	02/05/2013	6.30	Call	Bond Future	1,841.5500	1.8416	1,740.1500	1.7401	(5.506)	0	0	0
2012/08/14	R204	02/05/2013	6.30	Put	Bond Future	2,784.1900	2.7842	2,905.0500	2.9050	4.341	0	0	0
2012/08/14	R204	02/05/2013	6.31	Call	Bond Future	1,863.1600	1.8632	1,760.9900	1.7610	(5.484)	0	0	0
2012/08/14	R204	02/05/2013	6.31	Put	Bond Future	2,756.8200	2.7568	2,876.9100	2.8769	4.356	0	0	0
2012/08/14	R206	01/11/2012			Bond Future	5.1703	104.9682	5.1468	104.9955	(0.453)	0.0000	0.0000	1,120
2012/08/14	R206	01/11/2012	5.05	Call	Bond Future	134.0300	0.1340	143.7200	0.1437	7.230	0	0	0
2012/08/14	R206	01/11/2012	5.05	Put	Bond Future	274.1600	0.2742	256.5900	0.2566	(6.409)	0	0	0
2012/08/14	R206	07/02/2013			Bond Future	5.0986	102.7118	5.0679	102.7396	(0.602)	0.0000	0.0000	0
2012/08/14	R206	07/02/2013	4.76	Call	Bond Future	158.6600	0.1587	167.4600	0.1675	5.546	0	0	0
2012/08/14	R206	07/02/2013	4.76	Put	Bond Future	466.2400	0.4662	447.2000	0.4472	(4.084)	0	0	0
2012/08/14	R206	02/05/2013			Bond Future	4.9009	104.0537	4.8600	104.0817	(0.835)	0.0000	0.0000	0
2012/08/14	R206	02/05/2013	3.39	Call	Bond Future	52.2600	0.0523	55.3700	0.0554	5.951	0	0	0
2012/08/14	R206	02/05/2013	3.39	Put	Bond Future	1,093.7200	1.0937	1,068.8600	1.0689	(2.273)	0	0	0
2012/08/14	R206	02/05/2013	3.40	Call	Bond Future	53.0900	0.0531	56.2500	0.0563	5.952	0	0	0

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2012/08/14	R206	02/05/2013	3.40	Put	Bond Future	1,087.6000	1.0876	1,062.7900	1.0628	(2.281)	0	0	0
2012/08/14	R206	02/05/2013	3.41	Call	Bond Future	53.9300	0.0539	57.1300	0.0571	5.934	0	0	0
2012/08/14	R206	02/05/2013	3.41	Put	Bond Future	1,081.4900	1.0815	1,056.7200	1.0567	(2.290)	0	0	0
2012/08/14	R207	01/11/2012			Bond Future	6.6859	105.4109	6.7321	105.1459	0.691	0.0000	0.0000	19,077
2012/08/14	R207	01/11/2012	7.58	Call	Bond Future	5,123.0700	5.1231	4,877.2500	4.8773	(4.798)	0	0	0
2012/08/14	R207	01/11/2012	7.58	Put	Bond Future	138.5200	0.1385	157.6900	0.1577	13.839	0	0	0
2012/08/14	R207	07/02/2013			Bond Future	6.7492	103.2864	6.7977	103.0177	0.718	0.0000	0.0000	0
2012/08/14	R207	07/02/2013	7.66	Call	Bond Future	5,473.9900	5.4740	5,251.0700	5.2511	(4.072)	0	0	0
2012/08/14	R207	07/02/2013	7.66	Put	Bond Future	568.0200	0.5680	613.7800	0.6138	8.056	0	0	0
2012/08/14	R207	02/05/2013			Bond Future	6.7963	104.6358	6.8470	104.3633	0.746	0.0000	0.0000	0
2012/08/14	R207	02/05/2013	6.44	Call	Bond Future	1,763.6500	1.7637	1,653.3100	1.6533	(6.256)	0	0	0
2012/08/14	R207	02/05/2013	6.44	Put	Bond Future	3,704.6400	3.7046	3,866.7200	3.8667	4.375	0	0	0
2012/08/14	R207	02/05/2013	6.45	Call	Bond Future	1,785.2600	1.7853	1,674.0200	1.6740	(6.231)	0	0	0
2012/08/14	R207	02/05/2013	6.45	Put	Bond Future	3,671.1600	3.6712	3,832.3400	3.8323	4.390	0	0	0
2012/08/14	R207	02/05/2013	6.46	Call	Bond Future	1,807.0300	1.8070	1,694.8900	1.6949	(6.206)	0	0	0
2012/08/14	R207	02/05/2013	6.46	Put	Bond Future	3,637.8800	3.6379	3,798.1600	3.7982	4.406	0	0	0
2012/08/14	R208	01/11/2012			Bond Future	6.8423	100.0945	6.8780	99.8708	0.521	0.0000	0.0000	9,422
2012/08/14	R208	01/11/2012	6.81	Call	Bond Future	1,431.2700	1.4313	1,315.5100	1.3155	(8.088)	0	0	0
2012/08/14	R208	01/11/2012	6.81	Put	Bond Future	1,634.7900	1.6348	1,742.7300	1.7427	6.603	0	0	0
2012/08/14	R208	01/11/2012	7.50	Call	Bond Future	4,351.6600	4.3517	4,156.8200	4.1568	(4.477)	0	0	0
2012/08/14	R208	01/11/2012	7.50	Put	Bond Future	321.5800	0.3216	350.4400	0.3504	8.974	0	0	12,250
2012/08/14	R208	01/11/2012	7.70	Call	Bond Future	5,397.2400	5.3972	5,190.8400	5.1908	(3.824)	0	0	0
2012/08/14	R208	01/11/2012	7.70	Put	Bond Future	182.1400	0.1821	199.4400	0.1994	9.498	0	0	0
2012/08/14	R208	07/02/2013			Bond Future	6.9062	101.5334	6.9433	101.3067	0.538	0.0000	0.0000	1,980
2012/08/14	R208	07/02/2013	6.00	Call	Bond Future	534.4500	0.5345	491.7400	0.4917	(7.991)	0	0	12,250
2012/08/14	R208	07/02/2013	6.00	Put	Bond Future	6,264.5700	6.2646	6,448.5900	6.4486	2.937	0	0	0
2012/08/14	R208	07/02/2013	7.78	Call	Bond Future	5,884.4500	5.8845	5,698.1600	5.6982	(3.166)	0	0	0
2012/08/14	R208	07/02/2013	7.78	Put	Bond Future	721.7000	0.7217	762.1400	0.7621	5.603	0	0	0
2012/08/14	R208	02/05/2013			Bond Future	6.9513	99.4652	6.9900	99.2353	0.556	0.0000	0.0000	0
2012/08/14	R208	02/05/2013	6.65	Call	Bond Future	2,137.5700	2.1376	2,037.5300	2.0375	(4.680)	0	0	0
2012/08/14	R208	02/05/2013	6.65	Put	Bond Future	3,952.6600	3.9527	4,082.5200	4.0825	3.285	0	0	0
2012/08/14	R208	02/05/2013	6.66	Call	Bond Future	2,162.3500	2.1624	2,061.5600	2.0616	(4.661)	0	0	0
2012/08/14	R208	02/05/2013	6.66	Put	Bond Future	3,916.5500	3.9165	4,045.6600	4.0457	3.297	0	0	0
2012/08/14	R208	02/05/2013	6.64	Call	Bond Future	2,112.9700	2.1130	2,013.6800	2.0137	(4.699)	0	0	0
2012/08/14	R208	02/05/2013	6.64	Put	Bond Future	3,989.0100	3.9890	4,119.6200	4.1196	3.274	0	0	0
2012/08/14	R209	01/11/2012			Bond Future	8.0905	81.4326	8.1257	81.1222	0.434	0.0000	0.0000	7,426
2012/08/14	R209	01/11/2012	8.99	Call	Bond Future	7,818.2100	7.8182	7,537.7500	7.5377	(3.587)	0	0	0
2012/08/14	R209	01/11/2012	8.99	Put	Bond Future	425.4300	0.4254	455.3600	0.4554	7.035	0	0	0
2012/08/14	R209	07/02/2013			Bond Future	8.1574	82.6032	8.1935	82.2885	0.443	0.0000	0.0000	0
2012/08/14	R209	07/02/2013	9.06	Call	Bond Future	8,784.8000	8.7848	8,531.5900	8.5316	(2.882)	0	0	0
2012/08/14	R209	07/02/2013	9.06	Put	Bond Future	1,465.9600	1.4660	1,527.4300	1.5274	4.193	0	0	0
2012/08/14	R209	02/05/2013			Bond Future	8.2090	80.5393	8.2460	80.2203	0.451	0.0000	0.0000	0
2012/08/14	R209	02/05/2013	7.99	Call	Bond Future	4,200.0600	4.2001	4,041.7500	4.0418	(3.769)	0	0	0
2012/08/14	R209	02/05/2013	7.99	Put	Bond Future	6,126.8600	6.1269	6,287.5100	6.2875	2.622	0	0	0
2012/08/14	R209	02/05/2013	8.00	Call	Bond Future	4,238.4700	4.2385	4,079.2600	4.0793	(3.756)	0	0	0



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2012/08/14	R209	02/05/2013	8.00	Put	Bond Future	6,075.7400	6.0757	6,235.4900	6.2355	2.629	0	0	0
2012/08/14	R209	02/05/2013	8.01	Call	Bond Future	4,277.0600	4.2771	4,116.9500	4.1169	(3.743)	0	0	0
2012/08/14	R209	02/05/2013	8.01	Put	Bond Future	6,024.9500	6.0250	6,183.8000	6.1838	2.637	0	0	0
2012/08/14	R210	01/11/2012			Bond Future	152.2881	152.2881	152.0800	152.0800	(0.137)	0.0000	0.0000	3,362
2012/08/14	R210	01/11/2012	144.99	Call	Bond Future	7,298.0800	7.2981	7,090.0500	7.0900	(2.850)	0	0	0
2012/08/14	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R210	01/11/2012	145.00	Call	Bond Future	7,288.0800	7.2881	7,080.0500	7.0800	(2.854)	0	0	0
2012/08/14	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R210	01/11/2012	145.01	Call	Bond Future	7,278.0800	7.2781	7,070.0500	7.0700	(2.858)	0	0	0
2012/08/14	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R211	01/11/2012			Bond Future	122.6222	122.6222	122.6095	122.6095	(0.010)	0.0000	0.0000	480
2012/08/14	R211	01/11/2012	121.99	Call	Bond Future	632.1700	0.6322	619.5100	0.6195	(2.003)	0	0	0
2012/08/14	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R211	01/11/2012	122.00	Call	Bond Future	622.1700	0.6222	609.5100	0.6095	(2.035)	0	0	0
2012/08/14	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R211	01/11/2012	122.01	Call	Bond Future	612.1700	0.6122	599.5100	0.5995	(2.068)	0	0	0
2012/08/14	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R212	01/11/2012			Bond Future	125.5010	125.5010	125.8073	125.8073	0.244	0.0000	0.0000	5,084
2012/08/14	R212	01/11/2012	121.99	Call	Bond Future	3,511.0200	3.5110	3,817.3200	3.8173	8.724	0	0	0
2012/08/14	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R212	01/11/2012	122.00	Call	Bond Future	3,501.0200	3.5010	3,807.3200	3.8073	8.749	0	0	0
2012/08/14	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R212	01/11/2012	122.01	Call	Bond Future	3,491.0200	3.4910	3,797.3200	3.7973	8.774	0	0	0
2012/08/14	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R213	01/11/2012			Bond Future	7.9286	92.3873	7.9689	92.0274	0.508	0.0000	0.0000	4,830
2012/08/14	R213	01/11/2012	7.75	Call	Bond Future	1,814.4000	1.8144	1,654.6100	1.6546	(8.807)	0	0	140
2012/08/14	R213	01/11/2012	7.75	Put	Bond Future	3,433.9700	3.4340	3,634.0500	3.6340	5.826	0	0	0
2012/08/14	R213	01/11/2012	8.81	Call	Bond Future	7,834.2600	7.8343	7,510.6200	7.5106	(4.131)	0	0	0
2012/08/14	R213	01/11/2012	8.81	Put	Bond Future	416.0800	0.4161	452.3100	0.4523	8.707	0	0	0
2012/08/14	R213	07/02/2013			Bond Future	8.0006	93.7154	8.0421	93.3505	0.519	0.0000	0.0000	0
2012/08/14	R213	07/02/2013	8.90	Call	Bond Future	8,829.0700	8.8291	8,535.8500	8.5359	(3.321)	0	0	0
2012/08/14	R213	07/02/2013	8.90	Put	Bond Future	1,385.7200	1.3857	1,457.4100	1.4574	5.173	0	0	0
2012/08/14	R213	02/05/2013			Bond Future	8.0532	91.4029	8.0959	91.0330	0.530	0.0000	0.0000	0
2012/08/14	R213	02/05/2013	7.84	Call	Bond Future	4,142.1100	4.1421	3,961.8500	3.9619	(4.352)	0	0	0
2012/08/14	R213	02/05/2013	7.84	Put	Bond Future	6,025.2000	6.0252	6,214.8900	6.2149	3.148	0	0	0
2012/08/14	R213	02/05/2013	7.85	Call	Bond Future	4,180.8500	4.1808	3,999.5300	3.9995	(4.337)	0	0	0
2012/08/14	R213	02/05/2013	7.85	Put	Bond Future	5,974.3700	5.9744	6,163.0000	6.1630	3.157	0	0	0
2012/08/14	R213	02/05/2013	7.86	Call	Bond Future	4,220.0900	4.2201	4,037.7100	4.0377	(4.322)	0	0	0
2012/08/14	R213	02/05/2013	7.86	Put	Bond Future	5,924.1600	5.9242	6,111.7300	6.1117	3.166	0	0	0
2012/08/14	R214	01/11/2012			Bond Future	8.1089	83.4369	8.1440	83.1068	0.434	0.0000	0.0000	1,700
2012/08/14	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R214	01/11/2012	7.99	Put	Bond Future	1,131.7500	1.1317	1,461.8600	1.4619	29.168	0	0	0
2012/08/14	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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2012/08/14	R214	01/11/2012	8.00	Put	Bond Future	1,035.5600	1.0356	1,365.6700	1.3657	31.877	0	0	0
2012/08/14	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/14	R214	01/11/2012	8.01	Put	Bond Future	939.5500	0.9395	1,269.6600	1.2697	35.135	0	0	0

**Total** **286936**