



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 16/08/2012 to 16/08/2012

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
2012/08/16	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	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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2012/08/16	2025	01/11/2012			Bond Future	107.1667	107.1667	107.1585	107.1585	(0.008)	0.0000	0.0000	4,417
2012/08/16	2025	01/11/2012	99.99	Call	Bond Future	7,176.7200	7.1767	7,168.4900	7.1685	(0.115)	0	0	0
2012/08/16	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	2025	01/11/2012	100.00	Call	Bond Future	7,166.7200	7.1667	7,158.4900	7.1585	(0.115)	0	0	0
2012/08/16	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	2025	01/11/2012	100.01	Call	Bond Future	7,156.7200	7.1567	7,148.4900	7.1485	(0.115)	0	0	0
2012/08/16	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	2038	01/11/2012			Bond Future	104.2581	104.2581	104.2517	104.2517	(0.006)	0.0000	0.0000	0
2012/08/16	2038	01/11/2012	98.99	Call	Bond Future	5,268.1000	5.2681	5,261.7100	5.2617	(0.121)	0	0	0
2012/08/16	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	2038	01/11/2012	99.00	Call	Bond Future	5,258.1000	5.2581	5,251.7100	5.2517	(0.122)	0	0	0
2012/08/16	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	2038	01/11/2012	99.01	Call	Bond Future	5,248.1000	5.2481	5,241.7100	5.2417	(0.122)	0	0	0
2012/08/16	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	2050	01/11/2012			Bond Future	111.0498	111.0498	111.0432	111.0432	(0.006)	0.0000	0.0000	0
2012/08/16	2050	01/11/2012	103.99	Call	Bond Future	7,059.8400	7.0598	7,053.2000	7.0532	(0.094)	0	0	0
2012/08/16	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	2050	01/11/2012	104.00	Call	Bond Future	7,049.8400	7.0498	7,043.2000	7.0432	(0.094)	0	0	0
2012/08/16	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	2050	01/11/2012	104.01	Call	Bond Future	7,039.8400	7.0398	7,033.2000	7.0332	(0.094)	0	0	0
2012/08/16	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	AL7T	01/11/2012			Index Future	465.1470	465.1470	465.6810	465.6810	0.115	0.0000	0.0000	13
2012/08/16	AL7T	07/02/2013			Index Future	471.8360	471.8360	472.3780	472.3780	0.115	0.0000	0.0000	0
2012/08/16	ALBI	01/11/2012			Index Future	419.1350	419.1350	419.1860	419.1860	0.012	0.0000	0.0000	885
2012/08/16	ALBI	07/02/2013			Index Future	425.1620	425.1620	425.2140	425.2140	0.012	0.0000	0.0000	118
2012/08/16	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	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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2012/08/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/16	EL28	01/11/2012			Bond Future	108.4130	108.4130	108.6187	108.6187	0.190	0.0000	0.0000	0
2012/08/16	EL28	01/11/2012	105.99	Call	Bond Future	2,422.9900	2.4230	2,628.7100	2.6287	8.490	0	0	0
2012/08/16	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	EL28	01/11/2012	106.00	Call	Bond Future	2,412.9900	2.4130	2,618.7100	2.6187	8.526	0	0	0
2012/08/16	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	EL28	01/11/2012	106.01	Call	Bond Future	2,402.9900	2.4030	2,608.7100	2.6087	8.561	0	0	0
2012/08/16	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	ES33	01/11/2012			Bond Future	8.8508	88.3063	8.8600	88.2274	0.105	0.0000	0.0000	303
2012/08/16	ES33	01/11/2012	9.20	Call	Bond Future	2,893.4000	2.8934	2,814.4600	2.8145	(2.728)	0	0	0

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2012/08/16	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	ES33	07/02/2013			Bond Future	8.9489	89.5760	8.9585	89.4960	0.107	0.0000	0.0000	0
2012/08/16	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	ES33	07/02/2013	8.54	Put	Bond Future	3,519.9300	3.5199	3,599.9300	3.5999	2.273	0	0	0
2012/08/16	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	ES33	07/02/2013	8.55	Put	Bond Future	3,431.2400	3.4312	3,511.2400	3.5112	2.332	0	0	0
2012/08/16	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	ES33	07/02/2013	8.56	Put	Bond Future	3,342.6800	3.3427	3,422.6800	3.4227	2.393	0	0	0
2012/08/16	GOVI	01/11/2012			GOVI	419.2660	419.2660	419.3410	419.3410	0.018	0.0000	0.0000	239
2012/08/16	GOVI	01/11/2012	403.96	Call	GOVI	153,060.0000	15.3060	153,810.0000	15.3810	0.490	0	0	0
2012/08/16	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	GOVI	07/02/2013			GOVI	425.2940	425.2940	425.3710	425.3710	0.018	0.0000	0.0000	0
2012/08/16	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	GOVI	07/02/2013	432.99	Put	GOVI	76,960.0000	7.6960	76,190.0000	7.6190	(1.001)	0	0	0
2012/08/16	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	GOVI	07/02/2013	433.00	Put	GOVI	77,060.0000	7.7060	76,290.0000	7.6290	(0.999)	0	0	0
2012/08/16	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	GOVI	07/02/2013	433.01	Put	GOVI	77,160.0000	7.7160	76,390.0000	7.6390	(0.998)	0	0	0
2012/08/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/16	IGOV	01/11/2012			Index Future	185.9570	185.9570	185.7370	185.7370	(0.118)	0.0000	0.0000	592
2012/08/16	IGOV	07/02/2013			Index Future	188.6310	188.6310	188.4080	188.4080	(0.118)	0.0000	0.0000	14
2012/08/16	ILBI	01/11/2012			Index Future	503.9270	503.9270	503.4140	503.4140	(0.102)	0.0000	0.0000	0
2012/08/16	ILBI	07/02/2013			Index Future	510.9450	510.9450	510.4250	510.4250	(0.102)	0.0000	0.0000	169
2012/08/16	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/16	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/16	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/16	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/16	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/16	JBAF	19/09/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	44,760
2012/08/16	JBAF	17/10/2012			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	0
2012/08/16	JBAF	21/11/2012			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	0
2012/08/16	JBAF	19/12/2012			Jibar Tradeable Future	4.9300	95.0700	4.9400	95.0600	0.203	0.0000	0.0000	840
2012/08/16	JBAF	16/01/2013			Jibar Tradeable Future	4.9200	95.0800	4.9300	95.0700	0.203	0.0000	0.0000	0
2012/08/16	JBAF	20/02/2013			Jibar Tradeable Future	4.9200	4.9200	4.9200	95.0800	0.000	0.0000	0.0000	0
2012/08/16	JBAF	20/03/2013			Jibar Tradeable Future	4.9200	95.0800	4.9200	95.0800	0.000	0.0000	0.0000	1,000

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2012/08/16	JBAF	19/06/2013			Jibar Tradeable Future	4.9900		95.0100	4.9800	95.0200	(0.200)	0.0000	0.0000	500
2012/08/16	JBAF	18/09/2013			Jibar Tradeable Future	5.1300		94.8700	5.1100	94.8900	(0.390)	0.0000	0.0000	1,700
2012/08/16	JBAF	18/12/2013			Jibar Tradeable Future	5.2800		94.7200	5.2700	94.7300	(0.189)	0.0000	0.0000	1,500
2012/08/16	JBAF	19/03/2014			Jibar Tradeable Future	5.4400		94.5600	5.4200	94.5800	(0.368)	0.0000	0.0000	800
2012/08/16	JBAF	18/06/2014			Jibar Tradeable Future	5.6000		94.4000	5.5700	94.4300	(0.536)	0.0000	0.0000	0
2012/08/16	R023	01/11/2012			Bond Future	7.3399		104.3488	7.3080	104.5816	(0.435)	0.0000	0.0000	1,049
2012/08/16	R023	01/11/2012	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R023	01/11/2012	7.04	Put	Bond Future	2,215.1100		2.2151	1,982.3400	1.9823	(10.508)	0	0	0
2012/08/16	R023	01/11/2012	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R023	01/11/2012	7.05	Put	Bond Future	2,140.2700		2.1403	1,907.5000	1.9075	(10.876)	0	0	0
2012/08/16	R023	01/11/2012	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R023	01/11/2012	7.06	Put	Bond Future	2,065.5000		2.0655	1,832.7300	1.8327	(11.269)	0	0	0
2012/08/16	R023	07/02/2013			Bond Future	7.4180		105.8491	7.3847	106.0854	(0.448)	0.0000	0.0000	0
2012/08/16	R023	07/02/2013	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R023	07/02/2013	7.04	Put	Bond Future	2,729.6500		2.7296	2,493.2900	2.4933	(8.659)	0	0	0
2012/08/16	R023	07/02/2013	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R023	07/02/2013	7.05	Put	Bond Future	2,656.2300		2.6562	2,419.8700	2.4199	(8.898)	0	0	0
2012/08/16	R023	07/02/2013	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R023	07/02/2013	7.06	Put	Bond Future	2,582.8800		2.5829	2,346.5200	2.3465	(9.151)	0	0	0
2012/08/16	R023	02/05/2013			Bond Future	7.4734		103.3152	7.4391	103.5543	(0.459)	0.0000	0.0000	0
2012/08/16	R023	02/05/2013	7.04	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R023	02/05/2013	7.04	Put	Bond Future	3,072.5900		3.0726	2,833.4800	2.8335	(7.782)	0	0	0
2012/08/16	R023	02/05/2013	7.05	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R023	02/05/2013	7.05	Put	Bond Future	3,000.3700		3.0004	2,761.2600	2.7613	(7.969)	0	0	0
2012/08/16	R023	02/05/2013	7.06	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R023	02/05/2013	7.06	Put	Bond Future	2,928.2100		2.9282	2,689.1000	2.6891	(8.166)	0	0	0
2012/08/16	R157	01/11/2012			Bond Future	5.7034		122.2053	5.6867	122.2540	(0.292)	0.0000	0.0000	15,729
2012/08/16	R157	01/11/2012	5.78	Call	Bond Future	638.9600		0.6390	663.8600	0.6639	3.897	0	0	5,630
2012/08/16	R157	01/11/2012	5.78	Put	Bond Future	414.8500		0.4148	391.0000	0.3910	(5.749)	0	0	0
2012/08/16	R157	01/11/2012	6.24	Call	Bond Future	1,640.8900		1.6409	1,682.1700	1.6822	2.516	0	0	0
2012/08/16	R157	01/11/2012	6.24	Put	Bond Future	82.2600		0.0823	74.7900	0.0748	(9.081)	0	0	0
2012/08/16	R157	07/02/2013			Bond Future	5.7478		123.9624	5.7290	124.0121	(0.327)	0.0000	0.0000	100
2012/08/16	R157	07/02/2013	6.28	Call	Bond Future	1,653.4200		1.6534	1,690.2700	1.6903	2.229	0	0	0
2012/08/16	R157	07/02/2013	6.28	Put	Bond Future	257.1500		0.2571	244.3300	0.2443	(4.985)	0	0	0
2012/08/16	R157	02/05/2013			Bond Future	5.7499		118.7759	5.7291	118.8259	(0.361)	0.0000	0.0000	0
2012/08/16	R157	02/05/2013	5.34	Call	Bond Future	502.6400		0.5026	518.0400	0.5180	3.064	0	0	0
2012/08/16	R157	02/05/2013	5.34	Put	Bond Future	1,494.9400		1.4949	1,460.3000	1.4603	(2.317)	0	0	0
2012/08/16	R157	02/05/2013	5.35	Call	Bond Future	511.0600		0.5111	526.6500	0.5266	3.051	0	0	0
2012/08/16	R157	02/05/2013	5.35	Put	Bond Future	1,479.0200		1.4790	1,444.5700	1.4446	(2.329)	0	0	0
2012/08/16	R157	02/05/2013	5.36	Call	Bond Future	519.5800		0.5196	535.3600	0.5354	3.037	0	0	0
2012/08/16	R157	02/05/2013	5.36	Put	Bond Future	1,463.2100		1.4632	1,428.9500	1.4290	(2.341)	0	0	0
2012/08/16	R186	01/11/2012			Bond Future	7.6193		128.5984	7.6340	128.4517	0.193	0.0000	0.0000	34,650
2012/08/16	R186	01/11/2012	7.82	Call	Bond Future	3,794.4200		3.7944	3,686.5500	3.6865	(2.843)	0	0	1,858
2012/08/16	R186	01/11/2012	7.82	Put	Bond Future	1,808.2000		1.8082	1,847.0400	1.8470	2.148	0	0	0
2012/08/16	R186	01/11/2012	8.00	Call	Bond Future	4,967.9500		4.9680	4,848.0500	4.8481	(2.413)	0	0	0

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2012/08/16	R186	01/11/2012	8.00	Put	Bond Future	1,238.2100	1.2382	1,265.0200	1.2650	2.165	0	0	0
2012/08/16	R186	01/11/2012	8.50	Call	Bond Future	8,765.9300	8.7659	8,626.5500	8.6265	(1.590)	0	0	0
2012/08/16	R186	01/11/2012	8.50	Put	Bond Future	373.9100	0.3739	381.2400	0.3812	1.960	0	0	0
2012/08/16	R186	01/11/2012	8.82	Call	Bond Future	11,383.0900	11.3831	11,238.8000	11.2388	(1.268)	0	0	0
2012/08/16	R186	01/11/2012	8.82	Put	Bond Future	140.9000	0.1409	143.3200	0.1433	1.718	0	0	1,858
2012/08/16	R186	07/02/2013			Bond Future	7.6948	125.1568	7.7100	125.0081	0.197	0.0000	0.0000	1,750
2012/08/16	R186	07/02/2013	8.47	Call	Bond Future	8,924.5000	8.9245	8,801.5700	8.8016	(1.377)	0	0	0
2012/08/16	R186	07/02/2013	8.47	Put	Bond Future	1,646.9900	1.6470	1,672.7500	1.6728	1.564	0	0	0
2012/08/16	R186	07/02/2013	7.00	Call	Bond Future	1,602.3800	1.6024	1,553.6800	1.5537	(3.039)	0	0	10,300
2012/08/16	R186	07/02/2013	7.00	Put	Bond Future	8,681.0300	8.6810	8,781.0200	8.7810	1.152	0	0	0
2012/08/16	R186	07/02/2013	7.25	Call	Bond Future	2,372.2800	2.3723	2,309.3300	2.3093	(2.654)	0	0	670
2012/08/16	R186	07/02/2013	7.25	Put	Bond Future	6,840.2000	6.8402	6,925.9400	6.9259	1.253	0	0	0
2012/08/16	R186	02/05/2013			Bond Future	7.7534	126.7907	7.7691	126.6398	0.202	0.0000	0.0000	0
2012/08/16	R186	02/05/2013	7.41	Call	Bond Future	3,773.4700	3.7735	3,700.6600	3.7007	(1.930)	0	0	0
2012/08/16	R186	02/05/2013	7.41	Put	Bond Future	7,141.8500	7.1418	7,219.9200	7.2199	1.093	0	0	0
2012/08/16	R186	02/05/2013	7.39	Call	Bond Future	3,694.6600	3.6947	3,622.7800	3.6228	(1.946)	0	0	0
2012/08/16	R186	02/05/2013	7.39	Put	Bond Future	7,263.1700	7.2632	7,342.1700	7.3422	1.088	0	0	0
2012/08/16	R186	02/05/2013	7.40	Call	Bond Future	3,733.9400	3.7339	3,661.6000	3.6616	(1.937)	0	0	0
2012/08/16	R186	02/05/2013	7.40	Put	Bond Future	7,202.3300	7.2023	7,280.8700	7.2809	1.090	0	0	0
2012/08/16	R189	01/11/2012			Bond Future	214.4645	214.4645	214.4399	214.4399	(0.011)	0.0000	0.0000	0
2012/08/16	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R189	01/11/2012	218.99	Put	Bond Future	4,525.5000	4.5255	4,550.1100	4.5501	0.544	0	0	0
2012/08/16	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R189	01/11/2012	219.00	Put	Bond Future	4,535.5000	4.5355	4,560.1100	4.5601	0.543	0	0	0
2012/08/16	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R189	01/11/2012	219.01	Put	Bond Future	4,545.5000	4.5455	4,570.1100	4.5701	0.541	0	0	0
2012/08/16	R197	01/11/2012			Bond Future	272.6621	272.6621	272.6412	272.6412	(0.008)	0.0000	0.0000	5,528
2012/08/16	R197	01/11/2012	266.99	Call	Bond Future	5,672.0800	5.6721	5,651.2000	5.6512	(0.368)	0	0	0
2012/08/16	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R197	01/11/2012	267.00	Call	Bond Future	5,662.0800	5.6621	5,641.2000	5.6412	(0.369)	0	0	0
2012/08/16	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R197	01/11/2012	267.01	Call	Bond Future	5,652.0800	5.6521	5,631.2000	5.6312	(0.369)	0	0	0
2012/08/16	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R201	01/11/2012			Bond Future	5.0200	110.7125	5.0038	110.7463	(0.323)	0.0000	0.0000	1,560
2012/08/16	R201	01/11/2012	5.11	Call	Bond Future	398.6000	0.3986	417.4000	0.4174	4.717	0	0	0
2012/08/16	R201	01/11/2012	5.11	Put	Bond Future	211.0400	0.2110	196.0500	0.1961	(7.103)	0	0	0
2012/08/16	R201	07/02/2013			Bond Future	4.9622	107.8954	4.9434	107.9298	(0.380)	0.0000	0.0000	0
2012/08/16	R201	07/02/2013	4.98	Call	Bond Future	440.2400	0.4402	456.9700	0.4570	3.800	0	0	0
2012/08/16	R201	07/02/2013	4.98	Put	Bond Future	407.7000	0.4077	389.9800	0.3900	(4.346)	0	0	0
2012/08/16	R201	02/05/2013			Bond Future	4.8493	109.3040	4.8278	109.3386	(0.445)	0.0000	0.0000	0
2012/08/16	R201	02/05/2013	4.04	Call	Bond Future	89.6700	0.0897	94.2300	0.0942	5.085	0	0	0
2012/08/16	R201	02/05/2013	4.04	Put	Bond Future	1,401.2800	1.4013	1,371.1800	1.3712	(2.148)	0	0	0
2012/08/16	R201	02/05/2013	4.05	Call	Bond Future	92.2200	0.0922	96.8800	0.0969	5.053	0	0	0
2012/08/16	R201	02/05/2013	4.05	Put	Bond Future	1,387.5000	1.3875	1,357.5000	1.3575	(2.162)	0	0	0
2012/08/16	R201	02/05/2013	4.06	Call	Bond Future	94.8200	0.0948	99.5900	0.0996	5.031	0	0	0

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2012/08/16	R201	02/05/2013	4.06	Put	Bond Future	1,373.7600	1.3738	1,343.8700	1.3439	(2.176)	0	0	0
2012/08/16	R202	01/11/2012			Bond Future	201.6270	201.6270	200.8254	200.8254	(0.398)	0.0000	0.0000	49,243
2012/08/16	R202	01/11/2012	191.99	Call	Bond Future	9,637.0000	9.6370	8,835.3700	8.8354	(8.318)	0	0	0
2012/08/16	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R202	01/11/2012	192.00	Call	Bond Future	9,627.0000	9.6270	8,825.3700	8.8254	(8.327)	0	0	0
2012/08/16	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R202	01/11/2012	192.01	Call	Bond Future	9,617.0000	9.6170	8,815.3700	8.8154	(8.336)	0	0	0
2012/08/16	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R203	01/11/2012			Bond Future	6.1798	109.7447	6.1582	109.8388	(0.349)	0.0000	0.0000	4,837
2012/08/16	R203	01/11/2012	6.87	Call	Bond Future	3,084.4900	3.0845	3,165.9400	3.1659	2.641	0	0	0
2012/08/16	R203	01/11/2012	6.87	Put	Bond Future	128.1900	0.1282	115.6000	0.1156	(9.821)	0	0	0
2012/08/16	R203	07/02/2013			Bond Future	6.2391	111.3227	6.2160	111.4183	(0.371)	0.0000	0.0000	6,300
2012/08/16	R203	07/02/2013	6.11	Call	Bond Future	1,134.1700	1.1342	1,173.3000	1.1733	3.450	0	0	6,300
2012/08/16	R203	07/02/2013	6.11	Put	Bond Future	1,668.2600	1.6683	1,611.8400	1.6118	(3.382)	0	0	0
2012/08/16	R203	07/02/2013	6.94	Call	Bond Future	3,293.6300	3.2936	3,366.3000	3.3663	2.206	0	0	0
2012/08/16	R203	07/02/2013	6.94	Put	Bond Future	450.2200	0.4502	427.3400	0.4273	(5.082)	0	0	0
2012/08/16	R203	02/05/2013			Bond Future	6.2711	108.6172	6.2466	108.7137	(0.391)	0.0000	0.0000	8
2012/08/16	R203	02/05/2013	5.89	Call	Bond Future	1,128.4400	1.1284	1,161.8100	1.1618	2.957	0	0	0
2012/08/16	R203	02/05/2013	5.89	Put	Bond Future	2,639.3800	2.6394	2,576.2300	2.5762	(2.393)	0	0	0
2012/08/16	R203	02/05/2013	5.90	Call	Bond Future	1,143.6000	1.1436	1,177.2900	1.1773	2.946	0	0	0
2012/08/16	R203	02/05/2013	5.90	Put	Bond Future	2,614.5600	2.6146	2,551.7300	2.5517	(2.403)	0	0	0
2012/08/16	R203	02/05/2013	5.91	Call	Bond Future	1,158.8900	1.1589	1,192.9000	1.1929	2.935	0	0	0
2012/08/16	R203	02/05/2013	5.91	Put	Bond Future	2,589.8900	2.5899	2,527.3800	2.5274	(2.414)	0	0	0
2012/08/16	R204	01/11/2012			Bond Future	6.4734	110.6219	6.4623	110.6796	(0.171)	0.0000	0.0000	3,783
2012/08/16	R204	01/11/2012	7.22	Call	Bond Future	3,975.2800	3.9753	4,023.3100	4.0233	1.208	0	0	0
2012/08/16	R204	01/11/2012	7.22	Put	Bond Future	162.2400	0.1622	152.6000	0.1526	(5.942)	0	0	0
2012/08/16	R204	07/02/2013			Bond Future	6.5356	108.1814	6.5239	108.2401	(0.179)	0.0000	0.0000	0
2012/08/16	R204	07/02/2013	7.29	Call	Bond Future	4,280.0500	4.2800	4,322.5800	4.3226	0.994	0	0	0
2012/08/16	R204	07/02/2013	7.29	Put	Bond Future	583.6700	0.5837	567.5500	0.5676	(2.762)	0	0	0
2012/08/16	R204	02/05/2013			Bond Future	6.5781	109.5937	6.5658	109.6529	(0.186)	0.0000	0.0000	0
2012/08/16	R204	02/05/2013	6.29	Call	Bond Future	1,636.7400	1.6367	1,657.0400	1.6570	1.240	0	0	0
2012/08/16	R204	02/05/2013	6.29	Put	Bond Future	3,037.8000	3.0378	2,998.9300	2.9989	(1.280)	0	0	0
2012/08/16	R204	02/05/2013	6.30	Call	Bond Future	1,656.7900	1.6568	1,677.2800	1.6773	1.237	0	0	0
2012/08/16	R204	02/05/2013	6.30	Put	Bond Future	3,008.8400	3.0088	2,970.1600	2.9702	(1.286)	0	0	0
2012/08/16	R204	02/05/2013	6.31	Call	Bond Future	1,677.0000	1.6770	1,697.6700	1.6977	1.233	0	0	0
2012/08/16	R204	02/05/2013	6.31	Put	Bond Future	2,980.0700	2.9801	2,941.5700	2.9416	(1.292)	0	0	0
2012/08/16	R206	01/11/2012			Bond Future	5.1658	104.9734	5.1485	104.9936	(0.335)	0.0000	0.0000	1,120
2012/08/16	R206	01/11/2012	5.05	Call	Bond Future	133.6800	0.1337	140.5100	0.1405	5.109	0	0	0
2012/08/16	R206	01/11/2012	5.05	Put	Bond Future	268.6200	0.2686	255.3100	0.2553	(4.955)	0	0	0
2012/08/16	R206	07/02/2013			Bond Future	5.0925	102.7174	5.0698	102.7380	(0.446)	0.0000	0.0000	0
2012/08/16	R206	07/02/2013	4.76	Call	Bond Future	159.0700	0.1591	165.3700	0.1654	3.961	0	0	0
2012/08/16	R206	07/02/2013	4.76	Put	Bond Future	461.0700	0.4611	446.7800	0.4468	(3.099)	0	0	0
2012/08/16	R206	02/05/2013			Bond Future	4.8940	104.0585	4.8638	104.0791	(0.617)	0.0000	0.0000	0
2012/08/16	R206	02/05/2013	3.39	Call	Bond Future	52.1500	0.0521	54.3500	0.0543	4.219	0	0	0

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2012/08/16	R206	02/05/2013	3.39	Put	Bond Future	1,088.8800	1.0889	1,070.4500	1.0705	(1.693)	0	0	0
2012/08/16	R206	02/05/2013	3.40	Call	Bond Future	52.9800	0.0530	55.2100	0.0552	4.209	0	0	0
2012/08/16	R206	02/05/2013	3.40	Put	Bond Future	1,082.7600	1.0828	1,064.3600	1.0644	(1.699)	0	0	0
2012/08/16	R206	02/05/2013	3.41	Call	Bond Future	53.8300	0.0538	56.0800	0.0561	4.180	0	0	0
2012/08/16	R206	02/05/2013	3.41	Put	Bond Future	1,076.6600	1.0767	1,058.2800	1.0583	(1.707)	0	0	0
2012/08/16	R207	01/11/2012			Bond Future	6.7925	104.8007	6.7762	104.8934	(0.239)	0.0000	0.0000	19,077
2012/08/16	R207	01/11/2012	7.58	Call	Bond Future	4,562.0600	4.5621	4,640.9600	4.6410	1.729	0	0	0
2012/08/16	R207	01/11/2012	7.58	Put	Bond Future	187.6500	0.1877	173.9000	0.1739	(7.327)	0	0	0
2012/08/16	R207	07/02/2013			Bond Future	6.8611	102.6677	6.8440	102.7618	(0.249)	0.0000	0.0000	0
2012/08/16	R207	07/02/2013	7.66	Call	Bond Future	4,966.8700	4.9669	5,037.0000	5.0370	1.412	0	0	0
2012/08/16	R207	07/02/2013	7.66	Put	Bond Future	679.5200	0.6795	655.5500	0.6556	(3.527)	0	0	0
2012/08/16	R207	02/05/2013			Bond Future	6.9133	104.0082	6.8955	104.1033	(0.257)	0.0000	0.0000	0
2012/08/16	R207	02/05/2013	6.44	Call	Bond Future	1,517.6000	1.5176	1,547.2800	1.5473	1.956	0	0	0
2012/08/16	R207	02/05/2013	6.44	Put	Bond Future	4,086.1800	4.0862	4,020.7800	4.0208	(1.601)	0	0	0
2012/08/16	R207	02/05/2013	6.45	Call	Bond Future	1,537.1600	1.5372	1,567.1200	1.5671	1.949	0	0	0
2012/08/16	R207	02/05/2013	6.45	Put	Bond Future	4,050.6500	4.0506	3,985.5300	3.9855	(1.608)	0	0	0
2012/08/16	R207	02/05/2013	6.46	Call	Bond Future	1,556.8700	1.5569	1,587.1300	1.5871	1.944	0	0	0
2012/08/16	R207	02/05/2013	6.46	Put	Bond Future	4,015.3100	4.0153	3,950.4900	3.9505	(1.614)	0	0	0
2012/08/16	R208	01/11/2012			Bond Future	6.9742	99.2694	6.9477	99.4347	(0.380)	0.0000	0.0000	9,422
2012/08/16	R208	01/11/2012	6.81	Call	Bond Future	1,046.6800	1.0467	1,104.7300	1.1047	5.546	0	0	0
2012/08/16	R208	01/11/2012	6.81	Put	Bond Future	2,075.2500	2.0753	1,968.0500	1.9681	(5.166)	0	0	0
2012/08/16	R208	01/11/2012	7.50	Call	Bond Future	3,657.4500	3.6575	3,783.6700	3.7837	3.451	0	0	0
2012/08/16	R208	01/11/2012	7.50	Put	Bond Future	452.4200	0.4524	413.3900	0.4134	(8.627)	0	0	12,250
2012/08/16	R208	01/11/2012	7.70	Call	Bond Future	4,653.2700	4.6533	4,792.8300	4.7928	2.999	0	0	0
2012/08/16	R208	01/11/2012	7.70	Put	Bond Future	263.2200	0.2632	237.5300	0.2375	(9.760)	0	0	0
2012/08/16	R208	07/02/2013			Bond Future	7.0439	100.6968	7.0161	100.8646	(0.394)	0.0000	0.0000	1,980
2012/08/16	R208	07/02/2013	6.00	Call	Bond Future	395.3000	0.3953	415.5000	0.4155	5.110	0	0	12,250
2012/08/16	R208	07/02/2013	6.00	Put	Bond Future	6,962.0500	6.9621	6,814.4400	6.8144	(2.120)	0	0	0
2012/08/16	R208	07/02/2013	7.78	Call	Bond Future	5,216.5400	5.2165	5,340.4900	5.3405	2.376	0	0	0
2012/08/16	R208	07/02/2013	7.78	Put	Bond Future	890.4200	0.8904	846.5600	0.8466	(4.926)	0	0	0
2012/08/16	R208	02/05/2013			Bond Future	7.0945	98.6168	7.0657	98.7866	(0.406)	0.0000	0.0000	0
2012/08/16	R208	02/05/2013	6.65	Call	Bond Future	1,791.7000	1.7917	1,850.3400	1.8503	3.273	0	0	0
2012/08/16	R208	02/05/2013	6.65	Put	Bond Future	4,455.2100	4.4552	4,344.1100	4.3441	(2.494)	0	0	0
2012/08/16	R208	02/05/2013	6.66	Call	Bond Future	1,813.7400	1.8137	1,872.9000	1.8729	3.262	0	0	0
2012/08/16	R208	02/05/2013	6.66	Put	Bond Future	4,416.3600	4.4164	4,305.7800	4.3058	(2.504)	0	0	0
2012/08/16	R208	02/05/2013	6.64	Call	Bond Future	1,769.8200	1.7698	1,827.9400	1.8279	3.284	0	0	0
2012/08/16	R208	02/05/2013	6.64	Put	Bond Future	4,494.2800	4.4943	4,382.6600	4.3827	(2.484)	0	0	0
2012/08/16	R209	01/11/2012			Bond Future	8.2208	80.2919	8.2354	80.1653	0.178	0.0000	0.0000	7,426
2012/08/16	R209	01/11/2012	8.99	Call	Bond Future	6,815.5400	6.8155	6,698.4700	6.6985	(1.718)	0	0	0
2012/08/16	R209	01/11/2012	8.99	Put	Bond Future	563.4300	0.5634	572.9500	0.5730	1.690	0	0	0
2012/08/16	R209	07/02/2013			Bond Future	8.2913	81.4464	8.3063	81.3181	0.181	0.0000	0.0000	0
2012/08/16	R209	07/02/2013	9.06	Call	Bond Future	7,882.3600	7.8824	7,776.9700	7.7770	(1.337)	0	0	0
2012/08/16	R209	07/02/2013	9.06	Put	Bond Future	1,720.3200	1.7203	1,743.2100	1.7432	1.331	0	0	0
2012/08/16	R209	02/05/2013			Bond Future	8.3463	79.3666	8.3617	79.2365	0.185	0.0000	0.0000	0
2012/08/16	R209	02/05/2013	7.99	Call	Bond Future	3,650.1600	3.6502	3,584.5900	3.5846	(1.796)	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
2012/08/16	R209	02/05/2013	7.99	Put	Bond Future	6,749.6500	6.7497	6,814.1900	6.8142	0.956	0	0	0
2012/08/16	R209	02/05/2013	8.00	Call	Bond Future	3,685.2900	3.6853	3,619.3400	3.6193	(1.790)	0	0	0
2012/08/16	R209	02/05/2013	8.00	Put	Bond Future	6,695.2500	6.6952	6,759.4100	6.7594	0.958	0	0	0
2012/08/16	R209	02/05/2013	8.01	Call	Bond Future	3,720.6000	3.7206	3,654.2800	3.6543	(1.783)	0	0	0
2012/08/16	R209	02/05/2013	8.01	Put	Bond Future	6,641.1800	6.6412	6,704.9700	6.7050	0.961	0	0	0
2012/08/16	R210	01/11/2012			Bond Future	152.0500	152.0500	152.3363	152.3363	0.188	0.0000	0.0000	3,414
2012/08/16	R210	01/11/2012	144.99	Call	Bond Future	7,059.9700	7.0600	7,346.3000	7.3463	4.056	0	0	0
2012/08/16	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R210	01/11/2012	145.00	Call	Bond Future	7,049.9700	7.0500	7,336.3000	7.3363	4.061	0	0	0
2012/08/16	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R210	01/11/2012	145.01	Call	Bond Future	7,039.9700	7.0400	7,326.3000	7.3263	4.067	0	0	0
2012/08/16	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R211	01/11/2012			Bond Future	122.5719	122.5719	122.5593	122.5593	(0.010)	0.0000	0.0000	480
2012/08/16	R211	01/11/2012	121.99	Call	Bond Future	581.9400	0.5819	569.2900	0.5693	(2.174)	0	0	0
2012/08/16	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R211	01/11/2012	122.00	Call	Bond Future	571.9400	0.5719	559.2900	0.5593	(2.212)	0	0	0
2012/08/16	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R211	01/11/2012	122.01	Call	Bond Future	561.9400	0.5619	549.2900	0.5493	(2.251)	0	0	0
2012/08/16	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R212	01/11/2012			Bond Future	125.5145	125.5145	125.5046	125.5046	(0.008)	0.0000	0.0000	5,084
2012/08/16	R212	01/11/2012	121.99	Call	Bond Future	3,524.5500	3.5245	3,514.6100	3.5146	(0.282)	0	0	0
2012/08/16	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R212	01/11/2012	122.00	Call	Bond Future	3,514.5500	3.5145	3,504.6100	3.5046	(0.283)	0	0	0
2012/08/16	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R212	01/11/2012	122.01	Call	Bond Future	3,504.5500	3.5045	3,494.6100	3.4946	(0.284)	0	0	0
2012/08/16	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R213	01/11/2012			Bond Future	8.0589	91.2310	8.0733	91.1050	0.178	0.0000	0.0000	4,830
2012/08/16	R213	01/11/2012	7.75	Call	Bond Future	1,348.7500	1.3488	1,291.8900	1.2919	(4.216)	0	0	140
2012/08/16	R213	01/11/2012	7.75	Put	Bond Future	4,124.6100	4.1246	4,193.7400	4.1937	1.676	0	0	0
2012/08/16	R213	01/11/2012	8.81	Call	Bond Future	6,817.9200	6.8179	6,701.4500	6.7014	(1.708)	0	0	0
2012/08/16	R213	01/11/2012	8.81	Put	Bond Future	556.0300	0.5560	565.5500	0.5655	1.712	0	0	0
2012/08/16	R213	07/02/2013			Bond Future	8.1350	92.5427	8.1498	92.4150	0.182	0.0000	0.0000	0
2012/08/16	R213	07/02/2013	8.90	Call	Bond Future	7,910.3900	7.9104	7,805.2400	7.8052	(1.329)	0	0	0
2012/08/16	R213	07/02/2013	8.90	Put	Bond Future	1,639.7300	1.6397	1,662.2700	1.6623	1.375	0	0	0
2012/08/16	R213	02/05/2013			Bond Future	8.1912	90.2141	8.2064	90.0845	0.186	0.0000	0.0000	0
2012/08/16	R213	02/05/2013	7.84	Call	Bond Future	3,590.1100	3.5901	3,525.5000	3.5255	(1.800)	0	0	0
2012/08/16	R213	02/05/2013	7.84	Put	Bond Future	6,662.0400	6.6620	6,727.0100	6.7270	0.975	0	0	0
2012/08/16	R213	02/05/2013	7.85	Call	Bond Future	3,625.4600	3.6255	3,560.4800	3.5605	(1.792)	0	0	0
2012/08/16	R213	02/05/2013	7.85	Put	Bond Future	6,607.8200	6.6078	6,672.4200	6.6724	0.978	0	0	0
2012/08/16	R213	02/05/2013	7.86	Call	Bond Future	3,661.3200	3.6613	3,595.9500	3.5960	(1.785)	0	0	0
2012/08/16	R213	02/05/2013	7.86	Put	Bond Future	6,554.2300	6.5542	6,618.4400	6.6184	0.980	0	0	0
2012/08/16	R214	01/11/2012			Bond Future	8.2341	82.2716	8.2485	82.1394	0.175	0.0000	0.0000	1,700
2012/08/16	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2012/08/16	R214	01/11/2012	7.99	Put	Bond Future	2,297.0800	2.2971	2,429.2300	2.4292	5.753	0	0	0
2012/08/16	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R214	01/11/2012	8.00	Put	Bond Future	2,200.8900	2.2009	2,333.0400	2.3330	6.004	0	0	0
2012/08/16	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/16	R214	01/11/2012	8.01	Put	Bond Future	2,104.8800	2.1049	2,237.0300	2.2370	6.278	0	0	0

Total **288176**