



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

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

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
2012/08/08	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/08/08	2025	01/11/2012			Bond Future	106.8702	106.8702	106.8620	106.8620	(0.008)	0.0000	0.0000	4,417
2012/08/08	2025	01/11/2012	99.99	Call	Bond Future	6,880.1700	6.8802	6,871.9700	6.8720	(0.119)	0	0	0
2012/08/08	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	2025	01/11/2012	100.00	Call	Bond Future	6,870.1700	6.8702	6,861.9700	6.8620	(0.119)	0	0	0
2012/08/08	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	2025	01/11/2012	100.01	Call	Bond Future	6,860.1700	6.8602	6,851.9700	6.8520	(0.120)	0	0	0
2012/08/08	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	2038	01/11/2012			Bond Future	104.1008	104.1008	104.0946	104.0946	(0.006)	0.0000	0.0000	0
2012/08/08	2038	01/11/2012	98.99	Call	Bond Future	5,110.7800	5.1108	5,104.6100	5.1046	(0.121)	0	0	0
2012/08/08	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	2038	01/11/2012	99.00	Call	Bond Future	5,100.7800	5.1008	5,094.6100	5.0946	(0.121)	0	0	0
2012/08/08	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	2038	01/11/2012	99.01	Call	Bond Future	5,090.7800	5.0908	5,084.6100	5.0846	(0.121)	0	0	0
2012/08/08	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	2050	01/11/2012			Bond Future	111.0969	111.0969	111.0903	111.0903	(0.006)	0.0000	0.0000	0
2012/08/08	2050	01/11/2012	103.99	Call	Bond Future	7,106.9100	7.1069	7,100.2700	7.1003	(0.093)	0	0	0
2012/08/08	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	2050	01/11/2012	104.00	Call	Bond Future	7,096.9100	7.0969	7,090.2700	7.0903	(0.094)	0	0	0
2012/08/08	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	2050	01/11/2012	104.01	Call	Bond Future	7,086.9100	7.0869	7,080.2700	7.0803	(0.094)	0	0	0
2012/08/08	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	AL7T	01/11/2012			Index Future	471.7880	471.7880	470.5020	470.5020	(0.273)	0.0000	0.0000	13
2012/08/08	AL7T	07/02/2013			Index Future	478.5650	478.5650	477.2620	477.2620	(0.272)	0.0000	0.0000	0
2012/08/08	ALBI	01/11/2012			Index Future	424.2290	424.2290	423.3960	423.3960	(0.196)	0.0000	0.0000	885
2012/08/08	ALBI	07/02/2013			Index Future	430.3230	430.3230	429.4780	429.4780	(0.196)	0.0000	0.0000	118
2012/08/08	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C189	01/04/2013			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2012/08/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/08	EL28	01/11/2012			Bond Future	107.3904	107.3904	107.3904	107.3904	0.000	0.0000	0.0000	0
2012/08/08	EL28	01/11/2012	105.99	Call	Bond Future	1,400.3600	1.4004	1,400.3600	1.4004	0.000	0	0	0
2012/08/08	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	EL28	01/11/2012	106.00	Call	Bond Future	1,390.3600	1.3904	1,390.3600	1.3904	0.000	0	0	0
2012/08/08	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	EL28	01/11/2012	106.01	Call	Bond Future	1,380.3600	1.3804	1,380.3600	1.3804	0.000	0	0	0
2012/08/08	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	ES33	01/11/2012			Bond Future	8.6570	89.9781	8.6664	89.8960	0.108	0.0000	0.0000	303
2012/08/08	ES33	01/11/2012	9.20	Call	Bond Future	4,565.2200	4.5652	4,483.1400	4.4831	(1.798)	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
2012/08/08	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	ES33	07/02/2013			Bond Future	8.7489	91.2706	8.7586	91.1875	0.110	0.0000	0.0000	0
2012/08/08	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	ES33	07/02/2013	8.54	Put	Bond Future	1,825.3600	1.8254	1,908.4000	1.9084	4.549	0	0	0
2012/08/08	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	ES33	07/02/2013	8.55	Put	Bond Future	1,736.6700	1.7367	1,819.7100	1.8197	4.782	0	0	0
2012/08/08	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	ES33	07/02/2013	8.56	Put	Bond Future	1,648.1100	1.6481	1,731.1500	1.7312	5.038	0	0	0
2012/08/08	GOVI	01/11/2012			GOVI	423.9370	423.9370	423.2260	423.2260	(0.168)	0.0000	0.0000	236
2012/08/08	GOVI	01/11/2012	403.96	Call	GOVI	199,770.0000	19.9770	192,660.0000	19.2660	(3.559)	0	0	0
2012/08/08	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	GOVI	07/02/2013			GOVI	430.2110	430.2110	429.3670	429.3670	(0.196)	0.0000	0.0000	0
2012/08/08	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	GOVI	07/02/2013	432.99	Put	GOVI	27,790.0000	2.7790	36,230.0000	3.6230	30.371	0	0	0
2012/08/08	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	GOVI	07/02/2013	433.00	Put	GOVI	27,890.0000	2.7890	36,330.0000	3.6330	30.262	0	0	0
2012/08/08	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	GOVI	07/02/2013	433.01	Put	GOVI	27,990.0000	2.7990	36,430.0000	3.6430	30.154	0	0	0
2012/08/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/08	IGOV	01/11/2012			Index Future	185.5810	185.5810	185.5280	185.5280	(0.029)	0.0000	0.0000	592
2012/08/08	IGOV	07/02/2013			Index Future	188.2470	188.2470	188.1930	188.1930	(0.029)	0.0000	0.0000	14
2012/08/08	ILBI	01/11/2012			Index Future	501.8950	501.8950	501.8950	501.8950	0.000	0.0000	0.0000	0
2012/08/08	ILBI	07/02/2013			Index Future	508.8740	508.8740	508.8740	508.8740	0.000	0.0000	0.0000	169
2012/08/08	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/08	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/08	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/08	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/08	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/08	JBAF	15/08/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	0
2012/08/08	JBAF	19/09/2012			Jibar Tradeable Future	5.0300	94.9700	5.0250	94.9750	(0.099)	0.0000	0.0000	44,760
2012/08/08	JBAF	17/10/2012			Jibar Tradeable Future	4.9600	95.0400	4.9800	95.0200	0.403	0.0000	0.0000	0
2012/08/08	JBAF	21/11/2012			Jibar Tradeable Future	4.9000	95.1000	4.9400	95.0600	0.816	0.0000	0.0000	0
2012/08/08	JBAF	19/12/2012			Jibar Tradeable Future	4.8500	95.1500	4.8900	95.1100	0.825	0.0000	0.0000	840
2012/08/08	JBAF	16/01/2013			Jibar Tradeable Future	4.8500	95.1500	4.8900	95.1100	0.825	0.0000	0.0000	0
2012/08/08	JBAF	20/03/2013			Jibar Tradeable Future	4.8500	95.1500	4.9000	95.1000	1.031	0.0000	0.0000	1,000

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2012/08/08	JBAF	19/06/2013			Jibar Tradeable Future	4.9300	95.0700	4.9700	95.0300	0.811	0.0000	0.0000	500
2012/08/08	JBAF	18/09/2013			Jibar Tradeable Future	5.0400	94.9600	5.1000	94.9000	1.190	0.0000	0.0000	1,700
2012/08/08	JBAF	18/12/2013			Jibar Tradeable Future	5.1700	94.8300	5.2400	94.7600	1.354	0.0000	0.0000	1,500
2012/08/08	JBAF	19/03/2014			Jibar Tradeable Future	5.3200	94.6800	5.3800	94.6200	1.128	0.0000	0.0000	800
2012/08/08	JBAF	18/06/2014			Jibar Tradeable Future	5.5400	94.4600	5.5200	94.4800	(0.361)	0.0000	0.0000	0
2012/08/08	R023	01/11/2012			Bond Future	6.9883	106.9516	7.1427	105.7983	2.209	0.0000	0.0000	561
2012/08/08	R023	01/11/2012	7.04	Call	Bond Future	387.7200	0.3877	0.0000	0.0000	(100.000)	0	0	0
2012/08/08	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	765.6300	0.7656	100.000	0	0	0
2012/08/08	R023	01/11/2012	7.05	Call	Bond Future	462.5600	0.4626	0.0000	0.0000	(100.000)	0	0	0
2012/08/08	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	690.7900	0.6908	100.000	0	0	0
2012/08/08	R023	01/11/2012	7.06	Call	Bond Future	537.3300	0.5373	0.0000	0.0000	(100.000)	0	0	0
2012/08/08	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	616.0200	0.6160	100.000	0	0	0
2012/08/08	R023	07/02/2013			Bond Future	7.0524	108.4879	7.2130	107.3182	2.277	0.0000	0.0000	0
2012/08/08	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R023	07/02/2013	7.04	Put	Bond Future	90.8100	0.0908	1,260.5700	1.2606	1288.140	0	0	0
2012/08/08	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R023	07/02/2013	7.05	Put	Bond Future	17.3900	0.0174	1,187.1500	1.1872	6726.624	0	0	0
2012/08/08	R023	07/02/2013	7.06	Call	Bond Future	55.9600	0.0560	0.0000	0.0000	(100.000)	0	0	0
2012/08/08	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	1,113.8000	1.1138	100.000	0	0	0
2012/08/08	R023	02/05/2013			Bond Future	7.0952	105.9901	7.2612	104.8049	2.340	0.0000	0.0000	0
2012/08/08	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R023	02/05/2013	7.04	Put	Bond Future	397.6500	0.3977	1,582.8900	1.5829	298.061	0	0	0
2012/08/08	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R023	02/05/2013	7.05	Put	Bond Future	325.4300	0.3254	1,510.6700	1.5107	364.207	0	0	0
2012/08/08	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R023	02/05/2013	7.06	Put	Bond Future	253.2700	0.2533	1,438.5100	1.4385	467.975	0	0	0
2012/08/08	R157	01/11/2012			Bond Future	5.5904	122.5366	5.6231	122.4407	0.584	0.0000	0.0000	15,729
2012/08/08	R157	01/11/2012	5.78	Call	Bond Future	898.7200	0.8987	834.2100	0.8342	(7.178)	0	0	5,630
2012/08/08	R157	01/11/2012	5.78	Put	Bond Future	343.2400	0.3432	374.6800	0.3747	9.160	0	0	0
2012/08/08	R157	01/11/2012	6.24	Call	Bond Future	1,963.9300	1.9639	1,876.6800	1.8767	(4.443)	0	0	0
2012/08/08	R157	01/11/2012	6.24	Put	Bond Future	73.9300	0.0739	82.6300	0.0826	11.768	0	0	0
2012/08/08	R157	07/02/2013			Bond Future	5.6216	124.2968	5.6582	124.1997	0.651	0.0000	0.0000	0
2012/08/08	R157	07/02/2013	6.28	Call	Bond Future	1,987.2900	1.9873	1,909.2900	1.9093	(3.925)	0	0	0
2012/08/08	R157	07/02/2013	6.28	Put	Bond Future	256.6000	0.2566	275.6900	0.2757	7.440	0	0	0
2012/08/08	R157	02/05/2013			Bond Future	5.6086	119.1166	5.6495	119.0180	0.728	0.0000	0.0000	0
2012/08/08	R157	02/05/2013	5.34	Call	Bond Future	782.1400	0.7821	740.5600	0.7406	(5.316)	0	0	0
2012/08/08	R157	02/05/2013	5.34	Put	Bond Future	1,433.6700	1.4337	1,490.7500	1.4907	3.981	0	0	0
2012/08/08	R157	02/05/2013	5.35	Call	Bond Future	792.3200	0.7923	750.3900	0.7504	(5.292)	0	0	0
2012/08/08	R157	02/05/2013	5.35	Put	Bond Future	1,419.5100	1.4195	1,476.2400	1.4762	3.996	0	0	0
2012/08/08	R157	02/05/2013	5.36	Call	Bond Future	802.5900	0.8026	760.3000	0.7603	(5.269)	0	0	0
2012/08/08	R157	02/05/2013	5.36	Put	Bond Future	1,405.4500	1.4054	1,461.8200	1.4618	4.011	0	0	0
2012/08/08	R186	01/11/2012			Bond Future	7.4080	130.7385	7.4280	130.5343	0.269	0.0000	0.0000	34,190
2012/08/08	R186	01/11/2012	7.82	Call	Bond Future	5,462.4400	5.4624	5,301.1900	5.3012	(2.952)	0	0	1,858
2012/08/08	R186	01/11/2012	7.82	Put	Bond Future	1,336.1800	1.3362	1,379.1200	1.3791	3.214	0	0	0
2012/08/08	R186	01/11/2012	8.00	Call	Bond Future	6,782.2500	6.7823	6,608.1500	6.6082	(2.567)	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
2012/08/08	R186	01/11/2012	8.00	Put	Bond Future	912.4700	0.9125	942.5600	0.9426	3.298	0	0	0
2012/08/08	R186	01/11/2012	8.50	Call	Bond Future	10,815.1500	10.8152	10,620.3100	10.6203	(1.802)	0	0	0
2012/08/08	R186	01/11/2012	8.50	Put	Bond Future	283.0900	0.2831	292.4400	0.2924	3.303	0	0	0
2012/08/08	R186	01/11/2012	8.82	Call	Bond Future	13,492.1600	13.4922	13,291.5700	13.2916	(1.487)	0	0	0
2012/08/08	R186	01/11/2012	8.82	Put	Bond Future	109.9300	0.1099	113.5300	0.1135	3.275	0	0	1,858
2012/08/08	R186	07/02/2013			Bond Future	7.4761	127.3257	7.4967	127.1188	0.276	0.0000	0.0000	1,750
2012/08/08	R186	07/02/2013	7.00	Call	Bond Future	2,362.6200	2.3626	2,281.6700	2.2817	(3.426)	0	0	10,300
2012/08/08	R186	07/02/2013	7.00	Put	Bond Future	7,272.3300	7.2723	7,398.2600	7.3983	1.732	0	0	0
2012/08/08	R186	07/02/2013	8.47	Call	Bond Future	10,721.6800	10.7217	10,545.6400	10.5456	(1.642)	0	0	0
2012/08/08	R186	07/02/2013	8.47	Put	Bond Future	1,275.2300	1.2752	1,306.0700	1.3061	2.418	0	0	0
2012/08/08	R186	02/05/2013			Bond Future	7.5277	128.9899	7.5490	128.7801	0.283	0.0000	0.0000	0
2012/08/08	R186	02/05/2013	7.39	Call	Bond Future	5,048.9600	5.0490	4,937.4800	4.9375	(2.208)	0	0	0
2012/08/08	R186	02/05/2013	7.39	Put	Bond Future	6,418.2500	6.4183	6,516.5800	6.5166	1.532	0	0	0
2012/08/08	R186	02/05/2013	7.40	Call	Bond Future	5,094.9100	5.0949	4,982.8400	4.9828	(2.200)	0	0	0
2012/08/08	R186	02/05/2013	7.40	Put	Bond Future	6,364.0800	6.3641	6,461.8200	6.4618	1.536	0	0	0
2012/08/08	R186	02/05/2013	7.41	Call	Bond Future	5,141.1000	5.1411	5,028.4400	5.0284	(2.191)	0	0	0
2012/08/08	R186	02/05/2013	7.41	Put	Bond Future	6,310.2600	6.3103	6,407.4100	6.4074	1.540	0	0	0
2012/08/08	R189	01/11/2012			Bond Future	214.6374	214.6374	214.6127	214.6127	(0.011)	0.0000	0.0000	0
2012/08/08	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R189	01/11/2012	218.99	Put	Bond Future	4,352.6400	4.3526	4,377.3100	4.3773	0.567	0	0	0
2012/08/08	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R189	01/11/2012	219.00	Put	Bond Future	4,362.6400	4.3626	4,387.3100	4.3873	0.565	0	0	0
2012/08/08	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R189	01/11/2012	219.01	Put	Bond Future	4,372.6400	4.3726	4,397.3100	4.3973	0.564	0	0	0
2012/08/08	R197	01/11/2012			Bond Future	273.0540	273.0540	273.0328	273.0328	(0.008)	0.0000	0.0000	5,528
2012/08/08	R197	01/11/2012	266.99	Call	Bond Future	6,063.9900	6.0640	6,042.8400	6.0428	(0.349)	0	0	0
2012/08/08	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R197	01/11/2012	267.00	Call	Bond Future	6,053.9900	6.0540	6,032.8400	6.0328	(0.349)	0	0	0
2012/08/08	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R197	01/11/2012	267.01	Call	Bond Future	6,043.9900	6.0440	6,022.8400	6.0228	(0.350)	0	0	0
2012/08/08	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R201	01/11/2012			Bond Future	4.9720	110.8126	5.0005	110.7531	0.573	0.0000	0.0000	1,560
2012/08/08	R201	01/11/2012	5.11	Call	Bond Future	497.2400	0.4972	458.3800	0.4584	(7.815)	0	0	0
2012/08/08	R201	01/11/2012	5.11	Put	Bond Future	209.5900	0.2096	230.1600	0.2302	9.814	0	0	0
2012/08/08	R201	07/02/2013			Bond Future	4.9075	107.9954	4.9404	107.9353	0.669	0.0000	0.0000	0
2012/08/08	R201	07/02/2013	4.98	Call	Bond Future	542.1600	0.5422	508.6300	0.5086	(6.185)	0	0	0
2012/08/08	R201	07/02/2013	4.98	Put	Bond Future	409.6100	0.4096	436.1700	0.4362	6.484	0	0	0
2012/08/08	R201	02/05/2013			Bond Future	4.7853	109.4069	4.8233	109.3458	0.794	0.0000	0.0000	0
2012/08/08	R201	02/05/2013	4.04	Call	Bond Future	170.8500	0.1709	157.7500	0.1578	(7.668)	0	0	0
2012/08/08	R201	02/05/2013	4.04	Put	Bond Future	1,379.4800	1.3795	1,427.4800	1.4275	3.480	0	0	0
2012/08/08	R201	02/05/2013	4.05	Call	Bond Future	174.4800	0.1745	161.1800	0.1612	(7.623)	0	0	0
2012/08/08	R201	02/05/2013	4.05	Put	Bond Future	1,366.7800	1.3668	1,414.5800	1.4146	3.497	0	0	0
2012/08/08	R201	02/05/2013	4.06	Call	Bond Future	178.1700	0.1782	164.6500	0.1646	(7.588)	0	0	0
2012/08/08	R201	02/05/2013	4.06	Put	Bond Future	1,354.1300	1.3541	1,401.7100	1.4017	3.514	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
2012/08/08	R202	01/11/2012			Bond Future	200.2945	200.2945	200.2821	200.2821	(0.006)	0.0000	0.0000	48,834
2012/08/08	R202	01/11/2012	191.99	Call	Bond Future	8,304.4800	8.3045	8,292.1000	8.2921	(0.149)	0	0	0
2012/08/08	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R202	01/11/2012	192.00	Call	Bond Future	8,294.4800	8.2945	8,282.1000	8.2821	(0.149)	0	0	0
2012/08/08	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R202	01/11/2012	192.01	Call	Bond Future	8,284.4800	8.2845	8,272.1000	8.2721	(0.149)	0	0	0
2012/08/08	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R203	01/11/2012			Bond Future	6.0034	110.5161	6.0453	110.3323	0.698	0.0000	0.0000	4,837
2012/08/08	R203	01/11/2012	6.87	Call	Bond Future	3,812.2800	3.8123	3,640.2400	3.6402	(4.513)	0	0	0
2012/08/08	R203	01/11/2012	6.87	Put	Bond Future	84.5700	0.0846	96.4300	0.0964	14.024	0	0	0
2012/08/08	R203	07/02/2013			Bond Future	6.0506	112.1037	6.0954	111.9173	0.741	0.0000	0.0000	6,300
2012/08/08	R203	07/02/2013	6.11	Call	Bond Future	1,652.1900	1.6522	1,550.6300	1.5506	(6.147)	0	0	6,300
2012/08/08	R203	07/02/2013	6.11	Put	Bond Future	1,405.3400	1.4053	1,490.1200	1.4901	6.033	0	0	0
2012/08/08	R203	07/02/2013	6.94	Call	Bond Future	4,017.9300	4.0179	3,862.7000	3.8627	(3.863)	0	0	0
2012/08/08	R203	07/02/2013	6.94	Put	Bond Future	393.5800	0.3936	424.6900	0.4247	7.904	0	0	0
2012/08/08	R203	02/05/2013			Bond Future	6.0703	109.4100	6.1180	109.2210	0.786	0.0000	0.0000	8
2012/08/08	R203	02/05/2013	5.89	Call	Bond Future	1,587.8200	1.5878	1,500.7700	1.5008	(5.482)	0	0	0
2012/08/08	R203	02/05/2013	5.89	Put	Bond Future	2,305.8700	2.3059	2,407.8600	2.4079	4.423	0	0	0
2012/08/08	R203	02/05/2013	5.90	Call	Bond Future	1,605.9100	1.6059	1,518.2300	1.5182	(5.460)	0	0	0
2012/08/08	R203	02/05/2013	5.90	Put	Bond Future	2,283.9800	2.2840	2,385.3400	2.3853	4.438	0	0	0
2012/08/08	R203	02/05/2013	5.91	Call	Bond Future	1,624.1200	1.6241	1,535.8100	1.5358	(5.437)	0	0	0
2012/08/08	R203	02/05/2013	5.91	Put	Bond Future	2,262.2300	2.2622	2,362.9600	2.3630	4.453	0	0	0
2012/08/08	R204	01/11/2012			Bond Future	6.2888	111.5908	6.3250	111.4000	0.575	0.0000	0.0000	3,783
2012/08/08	R204	01/11/2012	7.22	Call	Bond Future	4,897.6500	4.8976	4,718.9000	4.7189	(3.650)	0	0	0
2012/08/08	R204	01/11/2012	7.22	Put	Bond Future	115.8100	0.1158	127.7900	0.1278	10.345	0	0	0
2012/08/08	R204	07/02/2013			Bond Future	6.3407	109.1626	6.3789	108.9693	0.603	0.0000	0.0000	0
2012/08/08	R204	07/02/2013	7.29	Call	Bond Future	5,149.0400	5.1490	4,985.7200	4.9857	(3.172)	0	0	0
2012/08/08	R204	07/02/2013	7.29	Put	Bond Future	471.4800	0.4715	501.4500	0.5015	6.357	0	0	0
2012/08/08	R204	02/05/2013			Bond Future	6.3729	110.5893	6.4131	110.3933	0.631	0.0000	0.0000	0
2012/08/08	R204	02/05/2013	6.29	Call	Bond Future	2,273.9100	2.2739	2,175.4600	2.1755	(4.330)	0	0	0
2012/08/08	R204	02/05/2013	6.29	Put	Bond Future	2,679.3200	2.6793	2,776.9200	2.7769	3.643	0	0	0
2012/08/08	R204	02/05/2013	6.30	Call	Bond Future	2,298.1800	2.2982	2,199.1100	2.1991	(4.311)	0	0	0
2012/08/08	R204	02/05/2013	6.30	Put	Bond Future	2,654.5800	2.6546	2,751.5600	2.7516	3.653	0	0	0
2012/08/08	R204	02/05/2013	6.31	Call	Bond Future	2,322.5900	2.3226	2,222.8900	2.2229	(4.293)	0	0	0
2012/08/08	R204	02/05/2013	6.31	Put	Bond Future	2,630.0100	2.6300	2,726.3600	2.7264	3.663	0	0	0
2012/08/08	R206	01/11/2012			Bond Future	5.0542	105.1035	5.0908	105.0608	0.726	0.0000	0.0000	1,120
2012/08/08	R206	01/11/2012	5.05	Call	Bond Future	201.1200	0.2011	179.3900	0.1794	(10.804)	0	0	0
2012/08/08	R206	01/11/2012	5.05	Put	Bond Future	205.9700	0.2060	227.0000	0.2270	10.210	0	0	0
2012/08/08	R206	07/02/2013			Bond Future	4.9486	102.8479	4.9962	102.8047	0.962	0.0000	0.0000	0
2012/08/08	R206	07/02/2013	4.76	Call	Bond Future	213.8100	0.2138	195.8900	0.1959	(8.381)	0	0	0
2012/08/08	R206	07/02/2013	4.76	Put	Bond Future	385.3000	0.3853	410.5800	0.4106	6.561	0	0	0
2012/08/08	R206	02/05/2013			Bond Future	4.6984	104.1923	4.7626	104.1483	1.367	0.0000	0.0000	0
2012/08/08	R206	02/05/2013	3.39	Call	Bond Future	73.7200	0.0737	66.6400	0.0666	(9.604)	0	0	0
2012/08/08	R206	02/05/2013	3.39	Put	Bond Future	976.6300	0.9766	1,013.5400	1.0135	3.779	0	0	0
2012/08/08	R206	02/05/2013	3.40	Call	Bond Future	74.8100	0.0748	67.6500	0.0676	(9.571)	0	0	0

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2012/08/08	R206	02/05/2013	3.40	Put	Bond Future	970.7700	0.9708	1,007.6000	1.0076	3.794	0	0	0
2012/08/08	R206	02/05/2013	3.41	Call	Bond Future	75.9100	0.0759	68.6700	0.0687	(9.538)	0	0	0
2012/08/08	R206	02/05/2013	3.41	Put	Bond Future	964.9200	0.9649	1,001.6700	1.0017	3.809	0	0	0
2012/08/08	R207	01/11/2012			Bond Future	6.5678	106.0923	6.6089	105.8545	0.626	0.0000	0.0000	19,077
2012/08/08	R207	01/11/2012	7.58	Call	Bond Future	5,796.4400	5.7964	5,573.2100	5.5732	(3.851)	0	0	0
2012/08/08	R207	01/11/2012	7.58	Put	Bond Future	130.4300	0.1304	145.0000	0.1450	11.171	0	0	0
2012/08/08	R207	07/02/2013			Bond Future	6.6254	103.9764	6.6686	103.7354	0.651	0.0000	0.0000	0
2012/08/08	R207	07/02/2013	7.66	Call	Bond Future	6,082.7800	6.0828	5,876.4900	5.8765	(3.391)	0	0	0
2012/08/08	R207	07/02/2013	7.66	Put	Bond Future	486.7300	0.4867	521.4800	0.5215	7.139	0	0	0
2012/08/08	R207	02/05/2013			Bond Future	6.6669	105.3355	6.7120	105.0911	0.676	0.0000	0.0000	0
2012/08/08	R207	02/05/2013	6.44	Call	Bond Future	2,209.2000	2.2092	2,097.6600	2.0977	(5.049)	0	0	0
2012/08/08	R207	02/05/2013	6.44	Put	Bond Future	3,450.4300	3.4504	3,583.3300	3.5833	3.852	0	0	0
2012/08/08	R207	02/05/2013	6.45	Call	Bond Future	2,233.3000	2.2333	2,120.9900	2.1210	(5.029)	0	0	0
2012/08/08	R207	02/05/2013	6.45	Put	Bond Future	3,419.4400	3.4194	3,551.5700	3.5516	3.864	0	0	0
2012/08/08	R207	02/05/2013	6.46	Call	Bond Future	2,257.5600	2.2576	2,144.4800	2.1445	(5.009)	0	0	0
2012/08/08	R207	02/05/2013	6.46	Put	Bond Future	3,388.6500	3.3887	3,520.0100	3.5200	3.876	0	0	0
2012/08/08	R208	01/11/2012			Bond Future	6.7144	100.9026	6.7605	100.6104	0.687	0.0000	0.0000	9,422
2012/08/08	R208	01/11/2012	6.81	Call	Bond Future	1,977.7100	1.9777	1,806.7500	1.8068	(8.644)	0	0	0
2012/08/08	R208	01/11/2012	6.81	Put	Bond Future	1,373.1200	1.3731	1,494.3900	1.4944	8.832	0	0	0
2012/08/08	R208	01/11/2012	7.50	Call	Bond Future	5,117.0900	5.1171	4,857.8700	4.8579	(5.066)	0	0	0
2012/08/08	R208	01/11/2012	7.50	Put	Bond Future	278.9000	0.2789	311.9100	0.3119	11.836	0	0	12,250
2012/08/08	R208	01/11/2012	7.70	Call	Bond Future	6,185.1300	6.1851	5,913.2200	5.9132	(4.396)	0	0	0
2012/08/08	R208	01/11/2012	7.70	Put	Bond Future	161.9200	0.1619	182.2400	0.1822	12.549	0	0	0
2012/08/08	R208	07/02/2013			Bond Future	6.7728	102.3520	6.8209	102.0558	0.710	0.0000	0.0000	1,980
2012/08/08	R208	07/02/2013	6.00	Call	Bond Future	718.0300	0.7180	651.1600	0.6512	(9.313)	0	0	12,250
2012/08/08	R208	07/02/2013	6.00	Put	Bond Future	5,629.5800	5.6296	5,858.9100	5.8589	4.074	0	0	0
2012/08/08	R208	07/02/2013	7.78	Call	Bond Future	6,581.4000	6.5814	6,331.5400	6.3315	(3.796)	0	0	0
2012/08/08	R208	07/02/2013	7.78	Put	Bond Future	600.0800	0.6001	646.4200	0.6464	7.722	0	0	0
2012/08/08	R208	02/05/2013			Bond Future	6.8127	100.2952	6.8627	99.9949	0.734	0.0000	0.0000	0
2012/08/08	R208	02/05/2013	6.65	Call	Bond Future	2,682.9200	2.6829	2,539.4800	2.5395	(5.346)	0	0	0
2012/08/08	R208	02/05/2013	6.65	Put	Bond Future	3,668.0600	3.6681	3,824.9300	3.8249	4.277	0	0	0
2012/08/08	R208	02/05/2013	6.66	Call	Bond Future	2,710.5200	2.7105	2,566.1500	2.5662	(5.326)	0	0	0
2012/08/08	R208	02/05/2013	6.66	Put	Bond Future	3,634.7700	3.6348	3,790.7100	3.7907	4.290	0	0	0
2012/08/08	R208	02/05/2013	6.64	Call	Bond Future	2,655.4800	2.6555	2,512.9700	2.5130	(5.367)	0	0	0
2012/08/08	R208	02/05/2013	6.64	Put	Bond Future	3,701.5700	3.7016	3,859.3700	3.8594	4.263	0	0	0
2012/08/08	R209	01/11/2012			Bond Future	8.0208	82.0539	8.0355	81.9222	0.183	0.0000	0.0000	7,426
2012/08/08	R209	01/11/2012	8.99	Call	Bond Future	8,472.8700	8.4729	8,348.3900	8.3484	(1.469)	0	0	0
2012/08/08	R209	01/11/2012	8.99	Put	Bond Future	458.7600	0.4588	465.9500	0.4659	1.567	0	0	0
2012/08/08	R209	07/02/2013			Bond Future	8.0857	83.2326	8.1008	83.0992	0.187	0.0000	0.0000	0
2012/08/08	R209	07/02/2013	9.06	Call	Bond Future	9,358.3100	9.3583	9,244.1100	9.2441	(1.220)	0	0	0
2012/08/08	R209	07/02/2013	9.06	Put	Bond Future	1,410.0000	1.4100	1,429.2000	1.4292	1.362	0	0	0
2012/08/08	R209	02/05/2013			Bond Future	8.1356	81.1774	8.1511	81.0421	0.190	0.0000	0.0000	0
2012/08/08	R209	02/05/2013	7.99	Call	Bond Future	4,848.2200	4.8482	4,771.2600	4.7713	(1.587)	0	0	0
2012/08/08	R209	02/05/2013	7.99	Put	Bond Future	6,136.9100	6.1369	6,195.2300	6.1952	0.950	0	0	0
2012/08/08	R209	02/05/2013	8.00	Call	Bond Future	4,888.4500	4.8885	4,811.1400	4.8111	(1.581)	0	0	0



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2012/08/08	R209	02/05/2013	8.00	Put	Bond Future	6,087.6100	6.0876	6,145.5800	6.1456	0.952	0	0	0
2012/08/08	R209	02/05/2013	8.01	Call	Bond Future	4,928.8400	4.9288	4,851.1700	4.8512	(1.576)	0	0	0
2012/08/08	R209	02/05/2013	8.01	Put	Bond Future	6,038.6200	6.0386	6,096.2300	6.0962	0.954	0	0	0
2012/08/08	R210	01/11/2012			Bond Future	151.2348	151.2348	151.2248	151.2248	(0.007)	0.0000	0.0000	3,362
2012/08/08	R210	01/11/2012	144.99	Call	Bond Future	6,244.8300	6.2448	6,234.8100	6.2348	(0.160)	0	0	0
2012/08/08	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R210	01/11/2012	145.00	Call	Bond Future	6,234.8300	6.2348	6,224.8100	6.2248	(0.161)	0	0	0
2012/08/08	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R210	01/11/2012	145.01	Call	Bond Future	6,224.8300	6.2248	6,214.8100	6.2148	(0.161)	0	0	0
2012/08/08	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R211	01/11/2012			Bond Future	122.6609	122.6609	122.6482	122.6482	(0.010)	0.0000	0.0000	480
2012/08/08	R211	01/11/2012	121.99	Call	Bond Future	670.8900	0.6709	658.1800	0.6582	(1.894)	0	0	0
2012/08/08	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R211	01/11/2012	122.00	Call	Bond Future	660.8900	0.6609	648.1800	0.6482	(1.923)	0	0	0
2012/08/08	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R211	01/11/2012	122.01	Call	Bond Future	650.8900	0.6509	638.1800	0.6382	(1.953)	0	0	0
2012/08/08	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R212	01/11/2012			Bond Future	125.3207	125.3207	125.3109	125.3109	(0.008)	0.0000	0.0000	5,084
2012/08/08	R212	01/11/2012	121.99	Call	Bond Future	3,330.7200	3.3307	3,320.9000	3.3209	(0.295)	0	0	0
2012/08/08	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R212	01/11/2012	122.00	Call	Bond Future	3,320.7200	3.3207	3,310.9000	3.3109	(0.296)	0	0	0
2012/08/08	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R212	01/11/2012	122.01	Call	Bond Future	3,310.7200	3.3107	3,300.9000	3.3009	(0.297)	0	0	0
2012/08/08	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R213	01/11/2012			Bond Future	7.8280	93.2946	7.8530	93.0680	0.319	0.0000	0.0000	4,830
2012/08/08	R213	01/11/2012	7.75	Call	Bond Future	2,423.4400	2.4234	2,301.6200	2.3016	(5.027)	0	0	140
2012/08/08	R213	01/11/2012	7.75	Put	Bond Future	3,135.7000	3.1357	3,240.4600	3.2405	3.341	0	0	0
2012/08/08	R213	01/11/2012	8.81	Call	Bond Future	8,741.8100	8.7418	8,532.7800	8.5328	(2.391)	0	0	0
2012/08/08	R213	01/11/2012	8.81	Put	Bond Future	416.3200	0.4163	433.8700	0.4339	4.216	0	0	0
2012/08/08	R213	07/02/2013			Bond Future	7.8970	94.6347	7.9227	94.4050	0.326	0.0000	0.0000	0
2012/08/08	R213	07/02/2013	8.90	Call	Bond Future	9,638.2400	9.6382	9,446.0400	9.4460	(1.994)	0	0	0
2012/08/08	R213	07/02/2013	8.90	Put	Bond Future	1,275.6500	1.2756	1,313.1000	1.3131	2.936	0	0	0
2012/08/08	R213	02/05/2013			Bond Future	7.9469	92.3348	7.9733	92.1019	0.332	0.0000	0.0000	0
2012/08/08	R213	02/05/2013	7.84	Call	Bond Future	4,944.5000	4.9445	4,818.5700	4.8186	(2.547)	0	0	0
2012/08/08	R213	02/05/2013	7.84	Put	Bond Future	5,895.7200	5.8957	6,002.6500	6.0026	1.814	0	0	0
2012/08/08	R213	02/05/2013	7.85	Call	Bond Future	4,985.8900	4.9859	4,859.3300	4.8593	(2.538)	0	0	0
2012/08/08	R213	02/05/2013	7.85	Put	Bond Future	5,847.5400	5.8475	5,953.8400	5.9538	1.818	0	0	0
2012/08/08	R213	02/05/2013	7.86	Call	Bond Future	5,027.4500	5.0275	4,900.2700	4.9003	(2.530)	0	0	0
2012/08/08	R213	02/05/2013	7.86	Put	Bond Future	5,799.6500	5.7997	5,905.3300	5.9053	1.822	0	0	0
2012/08/08	R214	01/11/2012			Bond Future	8.0390	84.0988	8.0538	83.9583	0.183	0.0000	0.0000	1,700
2012/08/08	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R214	01/11/2012	7.99	Put	Bond Future	469.8900	0.4699	610.3000	0.6103	29.881	0	0	0
2012/08/08	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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2012/08/08	R214	01/11/2012	8.00	Put	Bond Future	373.7000	0.3737	514.1100	0.5141	37.573	0	0	0
2012/08/08	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/08	R214	01/11/2012	8.01	Put	Bond Future	277.6900	0.2777	418.1000	0.4181	50.564	0	0	0

**Total** **285994**