



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 13/08/2012 to 13/08/2012

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
2012/08/13	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	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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2012/08/13	2025	01/11/2012			Bond Future	107.2081	107.2081	107.1994	107.1994	(0.008)	0.0000	0.0000	4,417
2012/08/13	2025	01/11/2012	99.99	Call	Bond Future	7,218.1000	7.2181	7,209.4000	7.2094	(0.121)	0	0	0
2012/08/13	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	2025	01/11/2012	100.00	Call	Bond Future	7,208.1000	7.2081	7,199.4000	7.1994	(0.121)	0	0	0
2012/08/13	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	2025	01/11/2012	100.01	Call	Bond Future	7,198.1000	7.1981	7,189.4000	7.1894	(0.121)	0	0	0
2012/08/13	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	2038	01/11/2012			Bond Future	104.2898	104.2898	104.2833	104.2833	(0.006)	0.0000	0.0000	0
2012/08/13	2038	01/11/2012	98.99	Call	Bond Future	5,299.8400	5.2998	5,293.2500	5.2933	(0.124)	0	0	0
2012/08/13	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	2038	01/11/2012	99.00	Call	Bond Future	5,289.8400	5.2898	5,283.2500	5.2833	(0.125)	0	0	0
2012/08/13	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	2038	01/11/2012	99.01	Call	Bond Future	5,279.8400	5.2798	5,273.2500	5.2733	(0.125)	0	0	0
2012/08/13	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	2050	01/11/2012			Bond Future	111.0833	111.0833	111.0761	111.0761	(0.006)	0.0000	0.0000	0
2012/08/13	2050	01/11/2012	103.99	Call	Bond Future	7,093.3400	7.0933	7,086.1400	7.0861	(0.102)	0	0	0
2012/08/13	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	2050	01/11/2012	104.00	Call	Bond Future	7,083.3400	7.0833	7,076.1400	7.0761	(0.102)	0	0	0
2012/08/13	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	2050	01/11/2012	104.01	Call	Bond Future	7,073.3400	7.0733	7,066.1400	7.0661	(0.102)	0	0	0
2012/08/13	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	AL7T	01/11/2012			Index Future	469.8320	469.8320	468.5510	468.5510	(0.273)	0.0000	0.0000	13
2012/08/13	AL7T	07/02/2013			Index Future	476.5830	476.5830	475.2870	475.2870	(0.272)	0.0000	0.0000	0
2012/08/13	ALBI	01/11/2012			Index Future	422.8690	422.8690	421.8490	421.8490	(0.241)	0.0000	0.0000	885
2012/08/13	ALBI	07/02/2013			Index Future	428.9460	428.9460	427.9130	427.9130	(0.241)	0.0000	0.0000	118
2012/08/13	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	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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2012/08/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/13	EL28	01/11/2012			Bond Future	107.3904	107.3904	107.3904	107.3904	0.000	0.0000	0.0000	0
2012/08/13	EL28	01/11/2012	105.99	Call	Bond Future	1,400.3600	1.4004	1,400.3600	1.4004	0.000	0	0	0
2012/08/13	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	EL28	01/11/2012	106.00	Call	Bond Future	1,390.3600	1.3904	1,390.3600	1.3904	0.000	0	0	0
2012/08/13	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	EL28	01/11/2012	106.01	Call	Bond Future	1,380.3600	1.3804	1,380.3600	1.3804	0.000	0	0	0
2012/08/13	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	ES33	01/11/2012			Bond Future	8.6758	89.8140	8.7211	89.4194	0.523	0.0000	0.0000	303
2012/08/13	ES33	01/11/2012	9.20	Call	Bond Future	4,401.0900	4.4011	4,006.5400	4.0065	(8.965)	0	0	0

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2012/08/13	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	ES33	07/02/2013			Bond Future	8.7682	91.1046	8.8150	90.7049	0.533	0.0000	0.0000	0
2012/08/13	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	ES33	07/02/2013	8.54	Put	Bond Future	1,991.3100	1.9913	2,391.0400	2.3910	20.074	0	0	0
2012/08/13	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	ES33	07/02/2013	8.55	Put	Bond Future	1,902.6200	1.9026	2,302.3500	2.3024	21.009	0	0	0
2012/08/13	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	ES33	07/02/2013	8.56	Put	Bond Future	1,814.0600	1.8141	2,213.7900	2.2138	22.035	0	0	0
2012/08/13	GOVI	01/11/2012			GOVI	422.7580	422.7580	421.7880	421.7880	(0.229)	0.0000	0.0000	236
2012/08/13	GOVI	01/11/2012	403.96	Call	GOVI	187,980.0000	18.7980	178,280.0000	17.8280	(5.160)	0	0	0
2012/08/13	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	GOVI	07/02/2013			GOVI	428.8330	428.8330	427.8510	427.8510	(0.229)	0.0000	0.0000	0
2012/08/13	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	GOVI	07/02/2013	432.99	Put	GOVI	41,570.0000	4.1570	51,390.0000	5.1390	23.623	0	0	0
2012/08/13	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	GOVI	07/02/2013	433.00	Put	GOVI	41,670.0000	4.1670	51,490.0000	5.1490	23.566	0	0	0
2012/08/13	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	GOVI	07/02/2013	433.01	Put	GOVI	41,770.0000	4.1770	51,590.0000	5.1590	23.510	0	0	0
2012/08/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/13	IGOV	01/11/2012			Index Future	185.7960	185.7960	186.1950	186.1950	0.215	0.0000	0.0000	592
2012/08/13	IGOV	07/02/2013			Index Future	188.4660	188.4660	188.8720	188.8720	0.215	0.0000	0.0000	14
2012/08/13	ILBI	01/11/2012			Index Future	501.8950	501.8950	502.9770	502.9770	0.216	0.0000	0.0000	0
2012/08/13	ILBI	07/02/2013			Index Future	508.8740	508.8740	509.9770	509.9770	0.217	0.0000	0.0000	169
2012/08/13	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/13	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/13	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/13	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/13	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/13	JBAF	15/08/2012			Jibar Tradeable Future	5.0800	94.9200	5.0800	94.9200	0.000	0.0000	0.0000	0
2012/08/13	JBAF	19/09/2012			Jibar Tradeable Future	5.0500	94.9500	5.0600	94.9400	0.198	0.0000	0.0000	44,760
2012/08/13	JBAF	17/10/2012			Jibar Tradeable Future	4.9800	95.0200	5.0000	95.0000	0.402	0.0000	0.0000	0
2012/08/13	JBAF	21/11/2012			Jibar Tradeable Future	4.9500	95.0500	4.9700	95.0300	0.404	0.0000	0.0000	0
2012/08/13	JBAF	19/12/2012			Jibar Tradeable Future	4.9100	95.0900	4.9300	95.0700	0.407	0.0000	0.0000	840
2012/08/13	JBAF	16/01/2013			Jibar Tradeable Future	4.9100	95.0900	4.9200	95.0800	0.204	0.0000	0.0000	0
2012/08/13	JBAF	20/03/2013			Jibar Tradeable Future	4.9100	95.0900	4.9200	95.0800	0.204	0.0000	0.0000	1,000

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2012/08/13	JBAF	19/06/2013			Jibar Tradeable Future	5.0000	95.0000	5.0000	95.0000	0.000	0.0000	0.0000	500
2012/08/13	JBAF	18/09/2013			Jibar Tradeable Future	5.1300	94.8700	5.1300	94.8700	0.000	0.0000	0.0000	1,700
2012/08/13	JBAF	18/12/2013			Jibar Tradeable Future	5.2700	94.7300	5.2900	94.7100	0.380	0.0000	0.0000	1,500
2012/08/13	JBAF	19/03/2014			Jibar Tradeable Future	5.4200	94.5800	5.4500	94.5500	0.554	0.0000	0.0000	800
2012/08/13	JBAF	18/06/2014			Jibar Tradeable Future	5.5900	94.4100	5.6000	94.4000	0.179	0.0000	0.0000	0
2012/08/13	R023	01/11/2012			Bond Future	7.1679	105.6115	7.2293	105.1588	0.856	0.0000	0.0000	561
2012/08/13	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R023	01/11/2012	7.04	Put	Bond Future	952.4000	0.9524	1,405.1100	1.4051	47.534	0	0	0
2012/08/13	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R023	01/11/2012	7.05	Put	Bond Future	877.5600	0.8776	1,330.2700	1.3303	51.587	0	0	0
2012/08/13	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R023	01/11/2012	7.06	Put	Bond Future	802.7900	0.8028	1,255.5000	1.2555	56.392	0	0	0
2012/08/13	R023	07/02/2013			Bond Future	7.2391	107.1291	7.3029	106.6705	0.881	0.0000	0.0000	0
2012/08/13	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R023	07/02/2013	7.04	Put	Bond Future	1,449.6000	1.4496	1,908.2200	1.9082	31.638	0	0	0
2012/08/13	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R023	07/02/2013	7.05	Put	Bond Future	1,376.1800	1.3762	1,834.8000	1.8348	33.326	0	0	0
2012/08/13	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R023	07/02/2013	7.06	Put	Bond Future	1,302.8300	1.3028	1,761.4500	1.7615	35.202	0	0	0
2012/08/13	R023	02/05/2013			Bond Future	7.2883	104.6132	7.3543	104.1483	0.905	0.0000	0.0000	0
2012/08/13	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R023	02/05/2013	7.04	Put	Bond Future	1,774.6100	1.7746	2,239.5200	2.2395	26.198	0	0	0
2012/08/13	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R023	02/05/2013	7.05	Put	Bond Future	1,702.3900	1.7024	2,167.3000	2.1673	27.309	0	0	0
2012/08/13	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R023	02/05/2013	7.06	Put	Bond Future	1,630.2300	1.6302	2,095.1400	2.0951	28.518	0	0	0
2012/08/13	R157	01/11/2012			Bond Future	5.6503	122.3608	5.6939	122.2330	0.772	0.0000	0.0000	15,729
2012/08/13	R157	01/11/2012	5.78	Call	Bond Future	747.0500	0.7470	661.3600	0.6614	(11.470)	0	0	5,630
2012/08/13	R157	01/11/2012	5.78	Put	Bond Future	367.3800	0.3674	409.5700	0.4096	11.484	0	0	0
2012/08/13	R157	01/11/2012	6.24	Call	Bond Future	1,786.8900	1.7869	1,668.6900	1.6687	(6.615)	0	0	0
2012/08/13	R157	01/11/2012	6.24	Put	Bond Future	72.7000	0.0727	82.3800	0.0824	13.315	0	0	0
2012/08/13	R157	07/02/2013			Bond Future	5.6886	124.1192	5.7373	123.9901	0.857	0.0000	0.0000	0
2012/08/13	R157	07/02/2013	6.28	Call	Bond Future	1,783.8700	1.7839	1,678.1200	1.6781	(5.928)	0	0	0
2012/08/13	R157	07/02/2013	6.28	Put	Bond Future	230.8200	0.2308	254.1100	0.2541	10.090	0	0	0
2012/08/13	R157	02/05/2013			Bond Future	5.6834	118.9361	5.7378	118.8051	0.956	0.0000	0.0000	0
2012/08/13	R157	02/05/2013	5.34	Call	Bond Future	566.7600	0.5668	515.7500	0.5158	(9.000)	0	0	0
2012/08/13	R157	02/05/2013	5.34	Put	Bond Future	1,398.8200	1.3988	1,478.8200	1.4788	5.719	0	0	0
2012/08/13	R157	02/05/2013	5.35	Call	Bond Future	575.8600	0.5759	524.3000	0.5243	(8.954)	0	0	0
2012/08/13	R157	02/05/2013	5.35	Put	Bond Future	1,383.5800	1.3836	1,463.0300	1.4630	5.742	0	0	0
2012/08/13	R157	02/05/2013	5.36	Call	Bond Future	585.0500	0.5851	532.9500	0.5330	(8.905)	0	0	0
2012/08/13	R157	02/05/2013	5.36	Put	Bond Future	1,368.4400	1.3684	1,447.3500	1.4474	5.766	0	0	0
2012/08/13	R186	01/11/2012			Bond Future	7.4531	130.2780	7.4988	129.8132	0.613	7.4920	7.4920	34,550
2012/08/13	R186	01/11/2012	7.82	Call	Bond Future	4,995.9400	4.9959	4,625.9000	4.6259	(7.407)	0	0	1,858
2012/08/13	R186	01/11/2012	7.82	Put	Bond Future	1,330.1400	1.3301	1,424.9100	1.4249	7.125	0	0	0
2012/08/13	R186	01/11/2012	8.00	Call	Bond Future	6,302.7900	6.3028	5,901.7100	5.9017	(6.364)	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
2012/08/13	R186	01/11/2012	8.00	Put	Bond Future	893.4700	0.8935	957.2000	0.9572	7.133	0	0	0
2012/08/13	R186	01/11/2012	8.50	Call	Bond Future	10,330.6100	10.3306	9,882.3800	9.8824	(4.339)	0	0	0
2012/08/13	R186	01/11/2012	8.50	Put	Bond Future	259.0100	0.2590	275.5900	0.2756	6.401	0	0	0
2012/08/13	R186	01/11/2012	8.82	Call	Bond Future	13,016.4700	13.0165	12,557.0000	12.5570	(3.530)	0	0	0
2012/08/13	R186	01/11/2012	8.82	Put	Bond Future	94.7000	0.0947	100.0400	0.1000	5.639	0	0	1,858
2012/08/13	R186	07/02/2013			Bond Future	7.5227	126.8594	7.5700	126.3885	0.628	0.0000	0.0000	1,750
2012/08/13	R186	07/02/2013	7.00	Call	Bond Future	2,155.2500	2.1553	1,975.0900	1.9751	(8.359)	0	0	10,300
2012/08/13	R186	07/02/2013	7.00	Put	Bond Future	7,531.2800	7.5313	7,821.9800	7.8220	3.860	0	0	0
2012/08/13	R186	07/02/2013	8.47	Call	Bond Future	10,304.1300	10.3041	9,901.3900	9.9014	(3.909)	0	0	0
2012/08/13	R186	07/02/2013	8.47	Put	Bond Future	1,324.0000	1.3240	1,392.1200	1.3921	5.145	0	0	0
2012/08/13	R186	02/05/2013			Bond Future	7.5758	128.5170	7.6246	128.0397	0.644	0.0000	0.0000	0
2012/08/13	R186	02/05/2013	7.39	Call	Bond Future	4,504.1600	4.5042	4,255.0200	4.2550	(5.531)	0	0	0
2012/08/13	R186	02/05/2013	7.39	Put	Bond Future	6,346.3800	6.3464	6,574.5100	6.5745	3.595	0	0	0
2012/08/13	R186	02/05/2013	7.40	Call	Bond Future	4,548.6100	4.5486	4,298.0200	4.2980	(5.509)	0	0	0
2012/08/13	R186	02/05/2013	7.40	Put	Bond Future	6,290.7100	6.2907	6,517.3900	6.5174	3.603	0	0	0
2012/08/13	R186	02/05/2013	7.41	Call	Bond Future	4,593.3100	4.5933	4,341.2800	4.3413	(5.487)	0	0	0
2012/08/13	R186	02/05/2013	7.41	Put	Bond Future	6,235.4000	6.2354	6,460.6400	6.4606	3.612	0	0	0
2012/08/13	R189	01/11/2012			Bond Future	214.5876	214.5876	214.5622	214.5622	(0.012)	0.0000	0.0000	0
2012/08/13	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R189	01/11/2012	218.99	Put	Bond Future	4,402.3600	4.4024	4,427.7800	4.4278	0.577	0	0	0
2012/08/13	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R189	01/11/2012	219.00	Put	Bond Future	4,412.3600	4.4124	4,437.7800	4.4378	0.576	0	0	0
2012/08/13	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R189	01/11/2012	219.01	Put	Bond Future	4,422.3600	4.4224	4,447.7800	4.4478	0.575	0	0	0
2012/08/13	R197	01/11/2012			Bond Future	273.2554	273.2554	273.2331	273.2331	(0.008)	0.0000	0.0000	5,528
2012/08/13	R197	01/11/2012	266.99	Call	Bond Future	6,265.4400	6.2654	6,243.0700	6.2431	(0.357)	0	0	0
2012/08/13	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R197	01/11/2012	267.00	Call	Bond Future	6,255.4400	6.2554	6,233.0700	6.2331	(0.358)	0	0	0
2012/08/13	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R197	01/11/2012	267.01	Call	Bond Future	6,245.4400	6.2454	6,223.0700	6.2231	(0.358)	0	0	0
2012/08/13	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R201	01/11/2012			Bond Future	5.0346	110.6821	5.0798	110.5878	0.898	0.0000	0.0000	1,560
2012/08/13	R201	01/11/2012	5.11	Call	Bond Future	389.6800	0.3897	331.4900	0.3315	(14.933)	0	0	0
2012/08/13	R201	01/11/2012	5.11	Put	Bond Future	232.5300	0.2325	268.6000	0.2686	15.512	0	0	0
2012/08/13	R201	07/02/2013			Bond Future	4.9796	107.8636	5.0316	107.7686	1.045	0.0000	0.0000	0
2012/08/13	R201	07/02/2013	4.98	Call	Bond Future	430.0700	0.4301	380.4500	0.3805	(11.538)	0	0	0
2012/08/13	R201	07/02/2013	4.98	Put	Bond Future	429.3100	0.4293	474.7100	0.4747	10.575	0	0	0
2012/08/13	R201	02/05/2013			Bond Future	4.8686	109.2730	4.9287	109.1765	1.234	0.0000	0.0000	0
2012/08/13	R201	02/05/2013	4.04	Call	Bond Future	87.8900	0.0879	73.7200	0.0737	(16.122)	0	0	0
2012/08/13	R201	02/05/2013	4.04	Put	Bond Future	1,430.5000	1.4305	1,512.8300	1.5128	5.755	0	0	0
2012/08/13	R201	02/05/2013	4.05	Call	Bond Future	90.3800	0.0904	75.9000	0.0759	(16.021)	0	0	0
2012/08/13	R201	02/05/2013	4.05	Put	Bond Future	1,416.6600	1.4167	1,498.6800	1.4987	5.790	0	0	0
2012/08/13	R201	02/05/2013	4.06	Call	Bond Future	92.9200	0.0929	78.1200	0.0781	(15.928)	0	0	0
2012/08/13	R201	02/05/2013	4.06	Put	Bond Future	1,402.8600	1.4029	1,484.5600	1.4846	5.824	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
2012/08/13	R202	01/11/2012			Bond Future	200.2697	200.2697	201.7397	201.7397	0.734	0.0000	0.0000	48,828
2012/08/13	R202	01/11/2012	191.99	Call	Bond Future	8,279.7300	8.2797	9,749.6600	9.7497	17.753	0	0	0
2012/08/13	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R202	01/11/2012	192.00	Call	Bond Future	8,269.7300	8.2697	9,739.6600	9.7397	17.775	0	0	0
2012/08/13	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R202	01/11/2012	192.01	Call	Bond Future	8,259.7300	8.2597	9,729.6600	9.7297	17.796	0	0	0
2012/08/13	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R203	01/11/2012			Bond Future	6.0714	110.2181	6.1133	110.0349	0.690	0.0000	0.0000	4,837
2012/08/13	R203	01/11/2012	6.87	Call	Bond Future	3,526.0200	3.5260	3,351.3400	3.3513	(4.954)	0	0	0
2012/08/13	R203	01/11/2012	6.87	Put	Bond Future	96.3500	0.0963	104.9200	0.1049	8.895	0	0	0
2012/08/13	R203	07/02/2013			Bond Future	6.1232	111.8020	6.1680	111.6166	0.731	0.0000	0.0000	6,300
2012/08/13	R203	07/02/2013	6.11	Call	Bond Future	1,380.1700	1.3802	1,277.7400	1.2777	(7.422)	0	0	6,300
2012/08/13	R203	07/02/2013	6.11	Put	Bond Future	1,435.0000	1.4350	1,517.9100	1.5179	5.778	0	0	0
2012/08/13	R203	07/02/2013	6.94	Call	Bond Future	3,693.5400	3.6935	3,534.2100	3.5342	(4.314)	0	0	0
2012/08/13	R203	07/02/2013	6.94	Put	Bond Future	370.8700	0.3709	396.8800	0.3969	7.013	0	0	0
2012/08/13	R203	02/05/2013			Bond Future	6.1476	109.1039	6.1952	108.9159	0.774	0.0000	0.0000	8
2012/08/13	R203	02/05/2013	5.89	Call	Bond Future	1,338.0300	1.3380	1,251.0300	1.2510	(6.502)	0	0	0
2012/08/13	R203	02/05/2013	5.89	Put	Bond Future	2,362.2300	2.3622	2,463.2200	2.4632	4.275	0	0	0
2012/08/13	R203	02/05/2013	5.90	Call	Bond Future	1,354.9200	1.3549	1,267.2400	1.2672	(6.471)	0	0	0
2012/08/13	R203	02/05/2013	5.90	Put	Bond Future	2,339.1400	2.3391	2,439.4500	2.4394	4.288	0	0	0
2012/08/13	R203	02/05/2013	5.91	Call	Bond Future	1,371.9300	1.3719	1,283.5800	1.2836	(6.440)	0	0	0
2012/08/13	R203	02/05/2013	5.91	Put	Bond Future	2,316.1900	2.3162	2,415.8300	2.4158	4.302	0	0	0
2012/08/13	R204	01/11/2012			Bond Future	6.3507	111.2647	6.3973	111.0198	0.734	0.0000	0.0000	3,783
2012/08/13	R204	01/11/2012	7.22	Call	Bond Future	4,575.1800	4.5752	4,341.5400	4.3415	(5.107)	0	0	0
2012/08/13	R204	01/11/2012	7.22	Put	Bond Future	119.3500	0.1194	130.6800	0.1307	9.493	0	0	0
2012/08/13	R204	07/02/2013			Bond Future	6.4060	108.8325	6.4552	108.5846	0.768	0.0000	0.0000	0
2012/08/13	R204	07/02/2013	7.29	Call	Bond Future	4,824.0800	4.8241	4,610.6100	4.6106	(4.425)	0	0	0
2012/08/13	R204	07/02/2013	7.29	Put	Bond Future	476.6000	0.4766	511.0300	0.5110	7.224	0	0	0
2012/08/13	R204	02/05/2013			Bond Future	6.4416	110.2545	6.4934	110.0031	0.804	0.0000	0.0000	0
2012/08/13	R204	02/05/2013	6.29	Call	Bond Future	1,946.1600	1.9462	1,820.1000	1.8201	(6.477)	0	0	0
2012/08/13	R204	02/05/2013	6.29	Put	Bond Future	2,686.4600	2.6865	2,811.7500	2.8118	4.664	0	0	0
2012/08/13	R204	02/05/2013	6.30	Call	Bond Future	1,968.4900	1.9685	1,841.5500	1.8416	(6.449)	0	0	0
2012/08/13	R204	02/05/2013	6.30	Put	Bond Future	2,659.7800	2.6598	2,784.1900	2.7842	4.677	0	0	0
2012/08/13	R204	02/05/2013	6.31	Call	Bond Future	1,990.9600	1.9910	1,863.1600	1.8632	(6.419)	0	0	0
2012/08/13	R204	02/05/2013	6.31	Put	Bond Future	2,633.2700	2.6333	2,756.8200	2.7568	4.692	0	0	0
2012/08/13	R206	01/11/2012			Bond Future	5.1216	105.0249	5.1703	104.9682	0.951	0.0000	0.0000	1,120
2012/08/13	R206	01/11/2012	5.05	Call	Bond Future	160.9300	0.1609	134.0300	0.1340	(16.715)	0	0	0
2012/08/13	R206	01/11/2012	5.05	Put	Bond Future	244.3500	0.2443	274.1600	0.2742	12.200	0	0	0
2012/08/13	R206	07/02/2013			Bond Future	5.0358	102.7687	5.0986	102.7118	1.248	0.0000	0.0000	0
2012/08/13	R206	07/02/2013	4.76	Call	Bond Future	180.8700	0.1809	158.6600	0.1587	(12.280)	0	0	0
2012/08/13	R206	07/02/2013	4.76	Put	Bond Future	431.4900	0.4315	466.2400	0.4662	8.053	0	0	0
2012/08/13	R206	02/05/2013			Bond Future	4.8162	104.1117	4.9009	104.0537	1.759	0.0000	0.0000	0
2012/08/13	R206	02/05/2013	3.39	Call	Bond Future	60.7400	0.0607	52.2600	0.0523	(13.961)	0	0	0
2012/08/13	R206	02/05/2013	3.39	Put	Bond Future	1,044.2700	1.0443	1,093.7200	1.0937	4.735	0	0	0
2012/08/13	R206	02/05/2013	3.40	Call	Bond Future	61.6800	0.0617	53.0900	0.0531	(13.927)	0	0	0

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2012/08/13	R206	02/05/2013	3.40	Put	Bond Future	1,038.2600	1.0383	1,087.6000	1.0876	4.752	0	0	0
2012/08/13	R206	02/05/2013	3.41	Call	Bond Future	62.6200	0.0626	53.9300	0.0539	(13.877)	0	0	0
2012/08/13	R206	02/05/2013	3.41	Put	Bond Future	1,032.2500	1.0322	1,081.4900	1.0815	4.770	0	0	0
2012/08/13	R207	01/11/2012			Bond Future	6.6344	105.7074	6.6859	105.4109	0.776	0.0000	0.0000	19,077
2012/08/13	R207	01/11/2012	7.58	Call	Bond Future	5,406.6400	5.4066	5,123.0700	5.1231	(5.245)	0	0	0
2012/08/13	R207	01/11/2012	7.58	Put	Bond Future	125.5800	0.1256	138.5200	0.1385	10.304	0	0	0
2012/08/13	R207	07/02/2013			Bond Future	6.6953	103.5865	6.7492	103.2864	0.806	0.0000	0.0000	0
2012/08/13	R207	07/02/2013	7.66	Call	Bond Future	5,734.0900	5.7341	5,473.9900	5.4740	(4.536)	0	0	0
2012/08/13	R207	07/02/2013	7.66	Put	Bond Future	527.9500	0.5280	568.0200	0.5680	7.590	0	0	0
2012/08/13	R207	02/05/2013			Bond Future	6.7399	104.9401	6.7963	104.6358	0.837	0.0000	0.0000	0
2012/08/13	R207	02/05/2013	6.44	Call	Bond Future	1,901.3600	1.9014	1,763.6500	1.7637	(7.243)	0	0	0
2012/08/13	R207	02/05/2013	6.44	Put	Bond Future	3,538.0200	3.5380	3,704.6400	3.7046	4.709	0	0	0
2012/08/13	R207	02/05/2013	6.45	Call	Bond Future	1,924.0000	1.9240	1,785.2600	1.7853	(7.211)	0	0	0
2012/08/13	R207	02/05/2013	6.45	Put	Bond Future	3,505.5700	3.5056	3,671.1600	3.6712	4.724	0	0	0
2012/08/13	R207	02/05/2013	6.46	Call	Bond Future	1,946.7900	1.9468	1,807.0300	1.8070	(7.179)	0	0	0
2012/08/13	R207	02/05/2013	6.46	Put	Bond Future	3,473.3100	3.4733	3,637.8800	3.6379	4.738	0	0	0
2012/08/13	R208	01/11/2012			Bond Future	6.7859	100.4501	6.8423	100.0945	0.832	0.0000	0.0000	9,422
2012/08/13	R208	01/11/2012	6.81	Call	Bond Future	1,639.3200	1.6393	1,431.2700	1.4313	(12.691)	0	0	0
2012/08/13	R208	01/11/2012	6.81	Put	Bond Future	1,487.2100	1.4872	1,634.7900	1.6348	9.923	0	0	0
2012/08/13	R208	01/11/2012	7.50	Call	Bond Future	4,673.5900	4.6736	4,351.6600	4.3517	(6.888)	0	0	0
2012/08/13	R208	01/11/2012	7.50	Put	Bond Future	287.8800	0.2879	321.5800	0.3216	11.706	0	0	12,250
2012/08/13	R208	01/11/2012	7.70	Call	Bond Future	5,733.7600	5.7338	5,397.2400	5.3972	(5.869)	0	0	0
2012/08/13	R208	01/11/2012	7.70	Put	Bond Future	163.0300	0.1630	182.1400	0.1821	11.722	0	0	0
2012/08/13	R208	07/02/2013			Bond Future	6.8473	101.8936	6.9062	101.5334	0.859	0.0000	0.0000	1,980
2012/08/13	R208	07/02/2013	6.00	Call	Bond Future	614.0000	0.6140	534.4500	0.5345	(12.956)	0	0	12,250
2012/08/13	R208	07/02/2013	6.00	Put	Bond Future	5,983.9300	5.9839	6,264.5700	6.2646	4.690	0	0	0
2012/08/13	R208	07/02/2013	7.78	Call	Bond Future	6,191.0500	6.1911	5,884.4500	5.8845	(4.952)	0	0	0
2012/08/13	R208	07/02/2013	7.78	Put	Bond Future	668.1100	0.6681	721.7000	0.7217	8.021	0	0	0
2012/08/13	R208	02/05/2013			Bond Future	6.8901	99.8303	6.9513	99.4652	0.887	0.0000	0.0000	0
2012/08/13	R208	02/05/2013	6.65	Call	Bond Future	2,310.1900	2.3102	2,137.5700	2.1376	(7.472)	0	0	0
2012/08/13	R208	02/05/2013	6.65	Put	Bond Future	3,760.1900	3.7602	3,952.6600	3.9527	5.119	0	0	0
2012/08/13	R208	02/05/2013	6.66	Call	Bond Future	2,336.1700	2.3362	2,162.3500	2.1624	(7.440)	0	0	0
2012/08/13	R208	02/05/2013	6.66	Put	Bond Future	3,725.2800	3.7253	3,916.5500	3.9165	5.134	0	0	0
2012/08/13	R208	02/05/2013	6.64	Call	Bond Future	2,284.3800	2.2844	2,112.9700	2.1130	(7.504)	0	0	0
2012/08/13	R208	02/05/2013	6.64	Put	Bond Future	3,795.3300	3.7953	3,989.0100	3.9890	5.103	0	0	0
2012/08/13	R209	01/11/2012			Bond Future	8.0451	81.8366	8.0905	81.4326	0.565	0.0000	0.0000	7,426
2012/08/13	R209	01/11/2012	8.99	Call	Bond Future	8,200.0200	8.2000	7,818.2100	7.8182	(4.656)	0	0	0
2012/08/13	R209	01/11/2012	8.99	Put	Bond Future	403.2400	0.4032	425.4300	0.4254	5.503	0	0	0
2012/08/13	R209	07/02/2013			Bond Future	8.1107	83.0125	8.1574	82.6032	0.576	0.0000	0.0000	0
2012/08/13	R209	07/02/2013	9.06	Call	Bond Future	9,132.6800	9.1327	8,784.8000	8.7848	(3.809)	0	0	0
2012/08/13	R209	07/02/2013	9.06	Put	Bond Future	1,404.4600	1.4045	1,465.9600	1.4660	4.379	0	0	0
2012/08/13	R209	02/05/2013			Bond Future	8.1612	80.9541	8.2090	80.5393	0.586	0.0000	0.0000	0
2012/08/13	R209	02/05/2013	7.99	Call	Bond Future	4,427.2600	4.4273	4,200.0600	4.2001	(5.132)	0	0	0
2012/08/13	R209	02/05/2013	7.99	Put	Bond Future	5,939.2500	5.9392	6,126.8600	6.1269	3.159	0	0	0
2012/08/13	R209	02/05/2013	8.00	Call	Bond Future	4,466.8400	4.4668	4,238.4700	4.2385	(5.113)	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
2012/08/13	R209	02/05/2013	8.00	Put	Bond Future	5,889.3000	5.8893	6,075.7400	6.0757	3.166	0	0	0
2012/08/13	R209	02/05/2013	8.01	Call	Bond Future	4,506.5900	4.5066	4,277.0600	4.2771	(5.093)	0	0	0
2012/08/13	R209	02/05/2013	8.01	Put	Bond Future	5,839.6700	5.8397	6,024.9500	6.0250	3.173	0	0	0
2012/08/13	R210	01/11/2012			Bond Future	152.2990	152.2990	152.2881	152.2881	(0.007)	0.0000	0.0000	3,362
2012/08/13	R210	01/11/2012	144.99	Call	Bond Future	7,308.9700	7.3090	7,298.0800	7.2981	(0.149)	0	0	0
2012/08/13	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R210	01/11/2012	145.00	Call	Bond Future	7,298.9700	7.2990	7,288.0800	7.2881	(0.149)	0	0	0
2012/08/13	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R210	01/11/2012	145.01	Call	Bond Future	7,288.9700	7.2890	7,278.0800	7.2781	(0.149)	0	0	0
2012/08/13	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R211	01/11/2012			Bond Future	122.6353	122.6353	122.6222	122.6222	(0.011)	0.0000	0.0000	480
2012/08/13	R211	01/11/2012	121.99	Call	Bond Future	645.2700	0.6453	632.1700	0.6322	(2.030)	0	0	0
2012/08/13	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R211	01/11/2012	122.00	Call	Bond Future	635.2700	0.6353	622.1700	0.6222	(2.062)	0	0	0
2012/08/13	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R211	01/11/2012	122.01	Call	Bond Future	625.2700	0.6253	612.1700	0.6122	(2.095)	0	0	0
2012/08/13	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R212	01/11/2012			Bond Future	125.5114	125.5114	125.5010	125.5010	(0.008)	0.0000	0.0000	5,084
2012/08/13	R212	01/11/2012	121.99	Call	Bond Future	3,521.3700	3.5214	3,511.0200	3.5110	(0.294)	0	0	0
2012/08/13	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R212	01/11/2012	122.00	Call	Bond Future	3,511.3700	3.5114	3,501.0200	3.5010	(0.295)	0	0	0
2012/08/13	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R212	01/11/2012	122.01	Call	Bond Future	3,501.3700	3.5014	3,491.0200	3.4910	(0.296)	0	0	0
2012/08/13	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R213	01/11/2012			Bond Future	7.8728	92.8885	7.9286	92.3873	0.708	0.0000	0.0000	4,830
2012/08/13	R213	01/11/2012	7.75	Call	Bond Future	2,075.8000	2.0758	1,814.4000	1.8144	(12.593)	0	0	140
2012/08/13	R213	01/11/2012	7.75	Put	Bond Future	3,194.1300	3.1941	3,433.9700	3.4340	7.509	0	0	0
2012/08/13	R213	01/11/2012	8.81	Call	Bond Future	8,302.4000	8.3024	7,834.2600	7.8343	(5.639)	0	0	0
2012/08/13	R213	01/11/2012	8.81	Put	Bond Future	382.9800	0.3830	416.0800	0.4161	8.643	0	0	0
2012/08/13	R213	07/02/2013			Bond Future	7.9431	94.2233	8.0006	93.7154	0.723	0.0000	0.0000	0
2012/08/13	R213	07/02/2013	8.90	Call	Bond Future	9,256.0800	9.2561	8,829.0700	8.8291	(4.613)	0	0	0
2012/08/13	R213	07/02/2013	8.90	Put	Bond Future	1,304.9100	1.3049	1,385.7200	1.3857	6.193	0	0	0
2012/08/13	R213	02/05/2013			Bond Future	7.9943	91.9176	8.0532	91.4029	0.737	0.0000	0.0000	0
2012/08/13	R213	02/05/2013	7.84	Call	Bond Future	4,415.6400	4.4156	4,142.1100	4.1421	(6.195)	0	0	0
2012/08/13	R213	02/05/2013	7.84	Put	Bond Future	5,784.0200	5.7840	6,025.2000	6.0252	4.170	0	0	0
2012/08/13	R213	02/05/2013	7.85	Call	Bond Future	4,455.8500	4.4558	4,180.8500	4.1808	(6.172)	0	0	0
2012/08/13	R213	02/05/2013	7.85	Put	Bond Future	5,734.6600	5.7347	5,974.3700	5.9744	4.180	0	0	0
2012/08/13	R213	02/05/2013	7.86	Call	Bond Future	4,496.5600	4.4966	4,220.0900	4.2201	(6.148)	0	0	0
2012/08/13	R213	02/05/2013	7.86	Put	Bond Future	5,685.9200	5.6859	5,924.1600	5.9242	4.190	0	0	0
2012/08/13	R214	01/11/2012			Bond Future	8.0634	83.8667	8.1089	83.4369	0.564	0.0000	0.0000	1,700
2012/08/13	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R214	01/11/2012	7.99	Put	Bond Future	701.9200	0.7019	1,131.7500	1.1317	61.236	0	0	0
2012/08/13	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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2012/08/13	R214	01/11/2012	8.00	Put	Bond Future	605.7300	0.6057	1,035.5600	1.0356	70.961	0	0	0
2012/08/13	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/13	R214	01/11/2012	8.01	Put	Bond Future	509.7200	0.5097	939.5500	0.9395	84.327	0	0	0

**Total** **286348**