



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 28/08/2012 to 28/08/2012

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
2012/08/28	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	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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2012/08/28	2025	01/11/2012			Bond Future	106.7312	106.7312	106.7300	106.7300	(0.001)	0.0000	0.0000	4,417
2012/08/28	2025	01/11/2012	99.99	Call	Bond Future	6,741.1800	6.7412	6,740.0300	6.7400	(0.017)	0	0	0
2012/08/28	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	2025	01/11/2012	100.00	Call	Bond Future	6,731.1800	6.7312	6,730.0300	6.7300	(0.017)	0	0	0
2012/08/28	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	2025	01/11/2012	100.01	Call	Bond Future	6,721.1800	6.7212	6,720.0300	6.7200	(0.017)	0	0	0
2012/08/28	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	2038	01/11/2012			Bond Future	104.3961	104.3961	104.3965	104.3965	0.000	0.0000	0.0000	0
2012/08/28	2038	01/11/2012	98.99	Call	Bond Future	5,406.1100	5.4061	5,406.5100	5.4065	0.007	0	0	0
2012/08/28	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	2038	01/11/2012	99.00	Call	Bond Future	5,396.1100	5.3961	5,396.5100	5.3965	0.007	0	0	0
2012/08/28	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	2038	01/11/2012	99.01	Call	Bond Future	5,386.1100	5.3861	5,386.5100	5.3865	0.007	0	0	0
2012/08/28	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	2050	01/11/2012			Bond Future	110.7043	110.7043	110.7048	110.7048	0.000	0.0000	0.0000	0
2012/08/28	2050	01/11/2012	103.99	Call	Bond Future	6,714.2700	6.7143	6,714.8200	6.7148	0.008	0	0	0
2012/08/28	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	2050	01/11/2012	104.00	Call	Bond Future	6,704.2700	6.7043	6,704.8200	6.7048	0.008	0	0	0
2012/08/28	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	2050	01/11/2012	104.01	Call	Bond Future	6,694.2700	6.6943	6,694.8200	6.6948	0.008	0	0	0
2012/08/28	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	AL7T	01/11/2012			Index Future	467.6280	467.6280	468.3820	468.3820	0.161	0.0000	0.0000	13
2012/08/28	AL7T	07/02/2013			Index Future	474.3600	474.3600	475.0940	475.0940	0.155	0.0000	0.0000	0
2012/08/28	ALBI	01/11/2012			Index Future	419.7150	419.7150	420.4270	420.4270	0.170	0.0000	0.0000	893
2012/08/28	ALBI	07/02/2013			Index Future	425.7570	425.7570	426.4510	426.4510	0.163	0.0000	0.0000	118
2012/08/28	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	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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2012/08/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/08/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/08/28	EL28	01/11/2012			Bond Future	108.2759	108.2759	108.7001	108.7001	0.392	0.0000	0.0000	0
2012/08/28	EL28	01/11/2012	105.99	Call	Bond Future	2,285.8600	2.2859	2,710.1300	2.7101	18.561	0	0	0
2012/08/28	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	EL28	01/11/2012	106.00	Call	Bond Future	2,275.8600	2.2759	2,700.1300	2.7001	18.642	0	0	0
2012/08/28	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	EL28	01/11/2012	106.01	Call	Bond Future	2,265.8600	2.2659	2,690.1300	2.6901	18.724	0	0	0
2012/08/28	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	ES33	01/11/2012			Bond Future	8.9332	87.6097	8.9213	87.7098	(0.133)	0.0000	0.0000	303
2012/08/28	ES33	01/11/2012	9.20	Call	Bond Future	2,196.8400	2.1968	2,296.8800	2.2969	4.554	0	0	0

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2012/08/28	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	ES33	07/02/2013			Bond Future	9.0339	88.8709	9.0223	88.9667	(0.129)	0.0000	0.0000	0
2012/08/28	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	ES33	07/02/2013	8.54	Put	Bond Future	4,225.0400	4.2250	4,129.2600	4.1293	(2.267)	0	0	0
2012/08/28	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	ES33	07/02/2013	8.55	Put	Bond Future	4,136.3500	4.1363	4,040.5700	4.0406	(2.316)	0	0	0
2012/08/28	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	ES33	07/02/2013	8.56	Put	Bond Future	4,047.7900	4.0478	3,952.0100	3.9520	(2.366)	0	0	0
2012/08/28	GOVI	01/11/2012			GOVI	420.0130	420.0130	420.7200	420.7200	0.168	0.0000	0.0000	239
2012/08/28	GOVI	01/11/2012	403.96	Call	GOVI	160,530.0000	16.0530	167,600.0000	16.7600	4.404	0	0	0
2012/08/28	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	GOVI	07/02/2013			GOVI	426.0590	426.0590	426.7480	426.7480	0.162	0.0000	0.0000	0
2012/08/28	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	GOVI	07/02/2013	432.99	Put	GOVI	69,310.0000	6.9310	62,420.0000	6.2420	(9.941)	0	0	0
2012/08/28	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	GOVI	07/02/2013	433.00	Put	GOVI	69,410.0000	6.9410	62,520.0000	6.2520	(9.927)	0	0	0
2012/08/28	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	GOVI	07/02/2013	433.01	Put	GOVI	69,510.0000	6.9510	62,620.0000	6.2620	(9.912)	0	0	0
2012/08/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/08/28	IGOV	01/11/2012			Index Future	185.4760	185.4760	185.4610	185.4610	(0.008)	0.0000	0.0000	592
2012/08/28	IGOV	07/02/2013			Index Future	188.1460	188.1460	188.1180	188.1180	(0.015)	0.0000	0.0000	14
2012/08/28	ILBI	01/11/2012			Index Future	502.0820	502.0820	502.0460	502.0460	(0.007)	0.0000	0.0000	0
2012/08/28	ILBI	07/02/2013			Index Future	509.0840	509.0840	509.0480	509.0480	(0.007)	0.0000	0.0000	169
2012/08/28	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/08/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/08/28	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/08/28	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/08/28	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/08/28	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/08/28	JBAF	19/09/2012			Jibar Tradeable Future	5.0000	95.0000	5.0100	94.9900	0.200	0.0000	0.0000	44,760
2012/08/28	JBAF	17/10/2012			Jibar Tradeable Future	4.9600	95.0400	4.9700	95.0300	0.202	0.0000	0.0000	0
2012/08/28	JBAF	21/11/2012			Jibar Tradeable Future	4.8600	95.1400	4.8800	95.1200	0.412	0.0000	0.0000	0
2012/08/28	JBAF	19/12/2012			Jibar Tradeable Future	4.8200	95.1800	4.8200	95.1800	0.000	0.0000	0.0000	840
2012/08/28	JBAF	16/01/2013			Jibar Tradeable Future	4.8000	95.2000	4.8000	95.2000	0.000	0.0000	0.0000	0
2012/08/28	JBAF	20/02/2013			Jibar Tradeable Future	4.7900	95.2100	4.7900	95.2100	0.000	0.0000	0.0000	0
2012/08/28	JBAF	20/03/2013			Jibar Tradeable Future	4.7900	95.2100	4.7900	95.2100	0.000	0.0000	0.0000	1,000

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2012/08/28	JBAF	19/06/2013			Jibar Tradeable Future	4.8500	95.1500	4.8500	95.1500	0.000	0.0000	0.0000	500
2012/08/28	JBAF	18/09/2013			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	1,700
2012/08/28	JBAF	18/12/2013			Jibar Tradeable Future	5.0900	94.9100	5.0900	94.9100	0.000	0.0000	0.0000	1,500
2012/08/28	JBAF	19/03/2014			Jibar Tradeable Future	5.2500	94.7500	5.2600	94.7400	0.190	0.0000	0.0000	800
2012/08/28	JBAF	18/06/2014			Jibar Tradeable Future	5.4100	94.5900	5.4100	94.5900	0.000	0.0000	0.0000	0
2012/08/28	R023	01/11/2012			Bond Future	7.2146	105.2673	7.1771	105.5442	(0.520)	0.0000	0.0000	1,049
2012/08/28	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R023	01/11/2012	7.04	Put	Bond Future	1,296.6400	1.2966	1,019.7100	1.0197	(21.358)	0	0	0
2012/08/28	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R023	01/11/2012	7.05	Put	Bond Future	1,221.8000	1.2218	944.8700	0.9449	(22.666)	0	0	0
2012/08/28	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R023	01/11/2012	7.06	Put	Bond Future	1,147.0300	1.1470	870.1000	0.8701	(24.143)	0	0	0
2012/08/28	R023	07/02/2013			Bond Future	7.2873	106.7826	7.2492	107.0566	(0.523)	0.0000	0.0000	0
2012/08/28	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R023	07/02/2013	7.04	Put	Bond Future	1,796.1600	1.7962	1,522.1400	1.5221	(15.256)	0	0	0
2012/08/28	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R023	07/02/2013	7.05	Put	Bond Future	1,722.7400	1.7227	1,448.7200	1.4487	(15.906)	0	0	0
2012/08/28	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R023	07/02/2013	7.06	Put	Bond Future	1,649.3900	1.6494	1,375.3700	1.3754	(16.613)	0	0	0
2012/08/28	R023	02/05/2013			Bond Future	7.3386	104.2585	7.2992	104.5359	(0.536)	0.0000	0.0000	0
2012/08/28	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R023	02/05/2013	7.04	Put	Bond Future	2,129.3200	2.1293	1,851.9100	1.8519	(13.028)	0	0	0
2012/08/28	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R023	02/05/2013	7.05	Put	Bond Future	2,057.1000	2.0571	1,779.6900	1.7797	(13.485)	0	0	0
2012/08/28	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R023	02/05/2013	7.06	Put	Bond Future	1,984.9400	1.9849	1,707.5300	1.7075	(13.976)	0	0	0
2012/08/28	R157	01/11/2012			Bond Future	5.5924	122.5308	5.5572	122.6344	(0.630)	0.0000	0.0000	15,729
2012/08/28	R157	01/11/2012	5.78	Call	Bond Future	843.9700	0.8440	910.7100	0.9107	7.908	0	0	5,630
2012/08/28	R157	01/11/2012	5.78	Put	Bond Future	294.2800	0.2943	257.4500	0.2575	(12.515)	0	0	0
2012/08/28	R157	01/11/2012	6.24	Call	Bond Future	1,935.5000	1.9355	2,029.7600	2.0298	4.870	0	0	0
2012/08/28	R157	01/11/2012	6.24	Put	Bond Future	51.2900	0.0513	41.9800	0.0420	(18.152)	0	0	0
2012/08/28	R157	07/02/2013			Bond Future	5.6224	124.2947	5.5858	124.3917	(0.650)	0.0000	0.0000	100
2012/08/28	R157	07/02/2013	6.28	Call	Bond Future	1,965.6500	1.9656	2,042.1200	2.0421	3.890	0	0	0
2012/08/28	R157	07/02/2013	6.28	Put	Bond Future	237.0900	0.2371	216.5000	0.2165	(8.684)	0	0	0
2012/08/28	R157	02/05/2013			Bond Future	5.6115	119.1097	5.5710	119.2077	(0.723)	0.0000	0.0000	0
2012/08/28	R157	02/05/2013	5.34	Call	Bond Future	657.6900	0.6577	695.3300	0.6953	5.723	0	0	0
2012/08/28	R157	02/05/2013	5.34	Put	Bond Future	1,316.1800	1.3162	1,255.7600	1.2558	(4.591)	0	0	0
2012/08/28	R157	02/05/2013	5.35	Call	Bond Future	667.5400	0.6675	705.5700	0.7056	5.697	0	0	0
2012/08/28	R157	02/05/2013	5.35	Put	Bond Future	1,301.6900	1.3017	1,241.6600	1.2417	(4.612)	0	0	0
2012/08/28	R157	02/05/2013	5.36	Call	Bond Future	677.4900	0.6775	715.9100	0.7159	5.671	0	0	0
2012/08/28	R157	02/05/2013	5.36	Put	Bond Future	1,287.3100	1.2873	1,227.6700	1.2277	(4.633)	0	0	0
2012/08/28	R186	01/11/2012			Bond Future	7.6323	128.4681	7.5949	128.8432	(0.491)	7.6550	7.6550	35,648
2012/08/28	R186	01/11/2012	7.82	Call	Bond Future	3,643.1800	3.6432	3,861.5400	3.8615	5.994	0	0	1,858
2012/08/28	R186	01/11/2012	7.82	Put	Bond Future	1,787.2800	1.7873	1,630.5600	1.6306	(8.769)	0	0	0
2012/08/28	R186	01/11/2012	8.00	Call	Bond Future	4,808.3200	4.8083	5,063.9900	5.0640	5.317	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
2012/08/28	R186	01/11/2012	8.00	Put	Bond Future	1,208.9000	1.2089	1,089.4900	1.0895	(9.878)	0	0	0
2012/08/28	R186	01/11/2012	8.50	Call	Bond Future	8,610.0000	8.6100	8,939.3100	8.9393	3.825	0	0	0
2012/08/28	R186	01/11/2012	8.50	Put	Bond Future	348.3000	0.3483	302.5300	0.3025	(13.141)	0	0	0
2012/08/28	R186	01/11/2012	8.82	Call	Bond Future	11,238.0900	11.2381	11,593.2800	11.5933	3.161	0	0	0
2012/08/28	R186	01/11/2012	8.82	Put	Bond Future	126.2200	0.1262	106.3300	0.1063	(15.758)	0	0	1,858
2012/08/28	R186	07/02/2013			Bond Future	7.7081	125.0267	7.6701	125.3988	(0.492)	0.0000	0.0000	1,750
2012/08/28	R186	07/02/2013	8.47	Call	Bond Future	8,877.1000	8.8771	9,149.4000	9.1494	3.067	0	0	0
2012/08/28	R186	07/02/2013	8.47	Put	Bond Future	1,729.7000	1.7297	1,629.8500	1.6299	(5.773)	0	0	0
2012/08/28	R186	07/02/2013	7.00	Call	Bond Future	1,656.6900	1.6567	1,747.5900	1.7476	5.487	0	0	10,300
2012/08/28	R186	07/02/2013	7.00	Put	Bond Future	8,865.4500	8.8654	8,584.2000	8.5842	(3.172)	0	0	0
2012/08/28	R186	07/02/2013	7.25	Call	Bond Future	2,422.4500	2.4225	2,543.5700	2.5436	5.000	0	0	670
2012/08/28	R186	07/02/2013	7.25	Put	Bond Future	7,020.4800	7.0205	6,769.4500	6.7695	(3.576)	0	0	0
2012/08/28	R186	02/05/2013			Bond Future	7.7674	126.6562	7.7283	127.0328	(0.504)	0.0000	0.0000	0
2012/08/28	R186	02/05/2013	7.41	Call	Bond Future	3,929.9400	3.9299	4,079.6100	4.0796	3.808	0	0	0
2012/08/28	R186	02/05/2013	7.41	Put	Bond Future	7,432.8600	7.4329	7,205.8900	7.2059	(3.054)	0	0	0
2012/08/28	R186	02/05/2013	7.39	Call	Bond Future	3,851.3300	3.8513	3,998.9000	3.9989	3.832	0	0	0
2012/08/28	R186	02/05/2013	7.39	Put	Bond Future	7,554.3800	7.5544	7,325.3100	7.3253	(3.032)	0	0	0
2012/08/28	R186	02/05/2013	7.40	Call	Bond Future	3,890.5100	3.8905	4,039.1400	4.0391	3.820	0	0	0
2012/08/28	R186	02/05/2013	7.40	Put	Bond Future	7,493.4400	7.4934	7,265.4300	7.2654	(3.043)	0	0	0
2012/08/28	R189	01/11/2012			Bond Future	214.2181	214.2181	214.2076	214.2076	(0.005)	0.0000	0.0000	0
2012/08/28	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R189	01/11/2012	218.99	Put	Bond Future	4,771.8600	4.7719	4,782.3800	4.7824	0.220	0	0	0
2012/08/28	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R189	01/11/2012	219.00	Put	Bond Future	4,781.8600	4.7819	4,792.3800	4.7924	0.220	0	0	0
2012/08/28	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R189	01/11/2012	219.01	Put	Bond Future	4,791.8600	4.7919	4,802.3800	4.8024	0.220	0	0	0
2012/08/28	R197	01/11/2012			Bond Future	272.2093	272.2093	271.9640	271.9640	(0.090)	0.0000	0.0000	5,528
2012/08/28	R197	01/11/2012	266.99	Call	Bond Future	5,219.2700	5.2193	4,974.0400	4.9740	(4.699)	0	0	0
2012/08/28	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R197	01/11/2012	267.00	Call	Bond Future	5,209.2700	5.2093	4,964.0400	4.9640	(4.708)	0	0	0
2012/08/28	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R197	01/11/2012	267.01	Call	Bond Future	5,199.2700	5.1993	4,954.0400	4.9540	(4.717)	0	0	0
2012/08/28	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R201	01/11/2012			Bond Future	4.9367	110.8863	4.9010	110.9610	(0.724)	0.0000	0.0000	1,560
2012/08/28	R201	01/11/2012	5.11	Call	Bond Future	517.2900	0.5173	567.7400	0.5677	9.753	0	0	0
2012/08/28	R201	01/11/2012	5.11	Put	Bond Future	155.9100	0.1559	131.6400	0.1316	(15.567)	0	0	0
2012/08/28	R201	07/02/2013			Bond Future	4.8649	108.0735	4.8274	108.1421	(0.770)	0.0000	0.0000	0
2012/08/28	R201	07/02/2013	4.98	Call	Bond Future	588.2700	0.5883	626.9100	0.6269	6.568	0	0	0
2012/08/28	R201	07/02/2013	4.98	Put	Bond Future	377.5900	0.3776	347.5900	0.3476	(7.945)	0	0	0
2012/08/28	R201	02/05/2013			Bond Future	4.7387	109.4820	4.6957	109.5513	(0.907)	0.0000	0.0000	0
2012/08/28	R201	02/05/2013	4.04	Call	Bond Future	137.1200	0.1371	150.2700	0.1503	9.590	0	0	0
2012/08/28	R201	02/05/2013	4.04	Put	Bond Future	1,270.6900	1.2707	1,214.5400	1.2145	(4.419)	0	0	0
2012/08/28	R201	02/05/2013	4.05	Call	Bond Future	140.2500	0.1403	153.6300	0.1536	9.540	0	0	0
2012/08/28	R201	02/05/2013	4.05	Put	Bond Future	1,257.4900	1.2575	1,201.5700	1.2016	(4.447)	0	0	0
2012/08/28	R201	02/05/2013	4.06	Call	Bond Future	143.4400	0.1434	157.0600	0.1571	9.495	0	0	0

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2012/08/28	R201	02/05/2013	4.06	Put	Bond Future	1,244.3400	1.2443	1,188.6600	1.1887	(4.475)	0	0	0
2012/08/28	R202	01/11/2012			Bond Future	199.9304	199.9304	199.9313	199.9313	0.000	0.0000	0.0000	49,243
2012/08/28	R202	01/11/2012	191.99	Call	Bond Future	7,940.4000	7.9404	7,941.3300	7.9413	0.012	0	0	0
2012/08/28	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R202	01/11/2012	192.00	Call	Bond Future	7,930.4000	7.9304	7,931.3300	7.9313	0.012	0	0	0
2012/08/28	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R202	01/11/2012	192.01	Call	Bond Future	7,920.4000	7.9204	7,921.3300	7.9213	0.012	0	0	0
2012/08/28	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R203	01/11/2012			Bond Future	6.1066	110.0640	6.0679	110.2334	(0.634)	0.0000	0.0000	4,837
2012/08/28	R203	01/11/2012	6.87	Call	Bond Future	3,367.1800	3.3672	3,520.9500	3.5210	4.567	0	0	0
2012/08/28	R203	01/11/2012	6.87	Put	Bond Future	91.6100	0.0916	76.0000	0.0760	(17.040)	0	0	0
2012/08/28	R203	07/02/2013			Bond Future	6.1603	111.6483	6.1205	111.8131	(0.645)	0.0000	0.0000	6,300
2012/08/28	R203	07/02/2013	6.11	Call	Bond Future	1,324.2100	1.3242	1,400.9500	1.4009	5.795	0	0	12,600
2012/08/28	R203	07/02/2013	6.11	Put	Bond Future	1,532.6800	1.5327	1,444.7000	1.4447	(5.740)	0	0	0
2012/08/28	R203	07/02/2013	6.65	Call	Bond Future	2,676.2500	2.6763	2,791.2800	2.7913	4.298	0	0	0
2012/08/28	R203	07/02/2013	6.65	Put	Bond Future	672.4900	0.6725	622.8000	0.6228	(7.389)	0	0	30,250
2012/08/28	R203	07/02/2013	6.94	Call	Bond Future	3,575.7500	3.5757	3,706.7400	3.7067	3.663	0	0	0
2012/08/28	R203	07/02/2013	6.94	Put	Bond Future	406.7200	0.4067	372.9900	0.3730	(8.293)	0	0	0
2012/08/28	R203	02/05/2013			Bond Future	6.1880	108.9445	6.1458	109.1111	(0.682)	0.0000	0.0000	8
2012/08/28	R203	02/05/2013	5.91	Call	Bond Future	1,278.2300	1.2782	1,344.2400	1.3442	5.164	0	0	0
2012/08/28	R203	02/05/2013	5.91	Put	Bond Future	2,381.8400	2.3818	2,281.2700	2.2813	(4.222)	0	0	0
2012/08/28	R203	02/05/2013	5.89	Call	Bond Future	1,245.6000	1.2456	1,310.4500	1.3104	5.206	0	0	0
2012/08/28	R203	02/05/2013	5.89	Put	Bond Future	2,429.1500	2.4291	2,327.4200	2.3274	(4.188)	0	0	0
2012/08/28	R203	02/05/2013	5.90	Call	Bond Future	1,261.8500	1.2619	1,327.2800	1.3273	5.185	0	0	0
2012/08/28	R203	02/05/2013	5.90	Put	Bond Future	2,405.4200	2.4054	2,304.2700	2.3043	(4.205)	0	0	0
2012/08/28	R204	01/11/2012			Bond Future	6.4103	110.9520	6.3720	111.1528	(0.597)	0.0000	0.0000	3,741
2012/08/28	R204	01/11/2012	7.22	Call	Bond Future	4,250.4800	4.2505	4,433.5000	4.4335	4.306	0	0	0
2012/08/28	R204	01/11/2012	7.22	Put	Bond Future	107.3500	0.1073	89.5800	0.0896	(16.553)	0	0	0
2012/08/28	R204	07/02/2013			Bond Future	6.4685	108.5181	6.4294	108.7146	(0.604)	0.0000	0.0000	0
2012/08/28	R204	07/02/2013	7.29	Call	Bond Future	4,588.9000	4.5889	4,743.6700	4.7437	3.373	0	0	0
2012/08/28	R204	07/02/2013	7.29	Put	Bond Future	555.8900	0.5559	514.1300	0.5141	(7.512)	0	0	0
2012/08/28	R204	02/05/2013			Bond Future	6.5080	109.9323	6.4670	110.1311	(0.630)	0.0000	0.0000	0
2012/08/28	R204	02/05/2013	6.29	Call	Bond Future	1,874.6900	1.8747	1,958.6800	1.9587	4.480	0	0	0
2012/08/28	R204	02/05/2013	6.29	Put	Bond Future	2,937.1800	2.9372	2,822.3200	2.8223	(3.911)	0	0	0
2012/08/28	R204	02/05/2013	6.30	Call	Bond Future	1,895.9900	1.8960	1,980.6300	1.9806	4.464	0	0	0
2012/08/28	R204	02/05/2013	6.30	Put	Bond Future	2,909.4700	2.9095	2,795.2600	2.7953	(3.925)	0	0	0
2012/08/28	R204	02/05/2013	6.31	Call	Bond Future	1,917.4400	1.9174	2,002.7200	2.0027	4.448	0	0	0
2012/08/28	R204	02/05/2013	6.31	Put	Bond Future	2,881.9400	2.8819	2,768.3700	2.7684	(3.941)	0	0	0
2012/08/28	R206	01/11/2012			Bond Future	5.0775	105.0762	5.0376	105.1229	(0.787)	0.0000	0.0000	1,120
2012/08/28	R206	01/11/2012	5.05	Call	Bond Future	162.6800	0.1627	184.3100	0.1843	13.296	0	0	0
2012/08/28	R206	01/11/2012	5.05	Put	Bond Future	194.8000	0.1948	169.8100	0.1698	(12.829)	0	0	0
2012/08/28	R206	07/02/2013			Bond Future	4.9756	102.8234	4.9310	102.8639	(0.897)	0.0000	0.0000	0
2012/08/28	R206	07/02/2013	4.76	Call	Bond Future	188.2700	0.1883	203.6900	0.2037	8.190	0	0	0
2012/08/28	R206	07/02/2013	4.76	Put	Bond Future	384.2400	0.3842	359.1500	0.3591	(6.530)	0	0	0

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2012/08/28	R206	02/05/2013			Bond Future	4.7403	104.1636	4.6807	104.2044	(1.258)	0.0000	0.0000	0
2012/08/28	R206	02/05/2013	3.39	Call	Bond Future	61.5300	0.0615	67.1000	0.0671	9.052	0	0	0
2012/08/28	R206	02/05/2013	3.39	Put	Bond Future	993.1400	0.9931	957.8900	0.9579	(3.549)	0	0	0
2012/08/28	R206	02/05/2013	3.40	Call	Bond Future	62.5100	0.0625	68.1500	0.0682	9.023	0	0	0
2012/08/28	R206	02/05/2013	3.40	Put	Bond Future	987.1700	0.9872	951.9900	0.9520	(3.564)	0	0	0
2012/08/28	R206	02/05/2013	3.41	Call	Bond Future	63.4900	0.0635	69.2000	0.0692	8.994	0	0	0
2012/08/28	R206	02/05/2013	3.41	Put	Bond Future	981.2000	0.9812	946.0900	0.9461	(3.578)	0	0	0
2012/08/28	R207	01/11/2012			Bond Future	6.7136	105.2519	6.6808	105.4403	(0.489)	0.0000	0.0000	19,077
2012/08/28	R207	01/11/2012	7.58	Call	Bond Future	4,946.2600	4.9463	5,117.5200	5.1175	3.462	0	0	0
2012/08/28	R207	01/11/2012	7.58	Put	Bond Future	120.6400	0.1206	103.5400	0.1035	(14.174)	0	0	0
2012/08/28	R207	07/02/2013			Bond Future	6.7779	103.1271	6.7447	103.3115	(0.490)	0.0000	0.0000	0
2012/08/28	R207	07/02/2013	7.66	Call	Bond Future	5,375.6800	5.3757	5,520.6800	5.5207	2.697	0	0	0
2012/08/28	R207	07/02/2013	7.66	Put	Bond Future	628.9300	0.6289	589.6200	0.5896	(6.250)	0	0	0
2012/08/28	R207	02/05/2013			Bond Future	6.8269	104.4712	6.7922	104.6577	(0.508)	0.0000	0.0000	0
2012/08/28	R207	02/05/2013	6.44	Call	Bond Future	1,810.1300	1.8101	1,878.8800	1.8789	3.798	0	0	0
2012/08/28	R207	02/05/2013	6.44	Put	Bond Future	3,915.6400	3.9156	3,797.8900	3.7979	(3.007)	0	0	0
2012/08/28	R207	02/05/2013	6.45	Call	Bond Future	1,831.4300	1.8314	1,900.7500	1.9007	3.785	0	0	0
2012/08/28	R207	02/05/2013	6.45	Put	Bond Future	3,881.8500	3.8819	3,764.6700	3.7647	(3.019)	0	0	0
2012/08/28	R207	02/05/2013	6.46	Call	Bond Future	1,852.8900	1.8529	1,922.7700	1.9228	3.771	0	0	0
2012/08/28	R207	02/05/2013	6.46	Put	Bond Future	3,848.2600	3.8483	3,731.6400	3.7316	(3.030)	0	0	0
2012/08/28	R208	01/11/2012			Bond Future	6.8747	99.8910	6.8525	100.0308	(0.324)	0.0000	0.0000	9,343
2012/08/28	R208	01/11/2012	6.81	Call	Bond Future	1,274.3300	1.2743	1,329.0300	1.3290	4.292	0	0	0
2012/08/28	R208	01/11/2012	6.81	Put	Bond Future	1,681.3600	1.6814	1,596.2100	1.5962	(5.064)	0	0	0
2012/08/28	R208	01/11/2012	7.50	Call	Bond Future	4,138.7300	4.1387	4,251.2000	4.2512	2.718	0	0	0
2012/08/28	R208	01/11/2012	7.50	Put	Bond Future	312.1600	0.3122	284.7800	0.2848	(8.771)	0	0	12,250
2012/08/28	R208	01/11/2012	7.70	Call	Bond Future	5,183.1600	5.1832	5,305.8400	5.3058	2.367	0	0	0
2012/08/28	R208	01/11/2012	7.70	Put	Bond Future	171.5700	0.1716	154.4000	0.1544	(10.008)	0	0	0
2012/08/28	R208	07/02/2013			Bond Future	6.9397	101.3290	6.9175	101.4643	(0.320)	0.0000	0.0000	1,980
2012/08/28	R208	07/02/2013	6.00	Call	Bond Future	519.6400	0.5196	538.4200	0.5384	3.614	0	0	12,250
2012/08/28	R208	07/02/2013	6.00	Put	Bond Future	6,454.2000	6.4542	6,337.6400	6.3376	(1.806)	0	0	0
2012/08/28	R208	07/02/2013	7.78	Call	Bond Future	5,728.5000	5.7285	5,830.8700	5.8309	1.787	0	0	0
2012/08/28	R208	07/02/2013	7.78	Put	Bond Future	770.1900	0.7702	737.2200	0.7372	(4.281)	0	0	0
2012/08/28	R208	02/05/2013			Bond Future	6.9866	99.2549	6.9636	99.3918	(0.329)	0.0000	0.0000	0
2012/08/28	R208	02/05/2013	6.65	Call	Bond Future	2,161.3000	2.1613	2,212.0300	2.2120	2.347	0	0	0
2012/08/28	R208	02/05/2013	6.65	Put	Bond Future	4,186.6900	4.1867	4,100.5300	4.1005	(2.058)	0	0	0
2012/08/28	R208	02/05/2013	6.66	Call	Bond Future	2,185.5700	2.1856	2,236.7200	2.2367	2.340	0	0	0
2012/08/28	R208	02/05/2013	6.66	Put	Bond Future	4,150.0700	4.1501	4,064.3300	4.0643	(2.066)	0	0	0
2012/08/28	R208	02/05/2013	6.64	Call	Bond Future	2,137.1900	2.1372	2,187.5100	2.1875	2.354	0	0	0
2012/08/28	R208	02/05/2013	6.64	Put	Bond Future	4,223.5300	4.2235	4,136.9600	4.1370	(2.050)	0	0	0
2012/08/28	R209	01/11/2012			Bond Future	8.3105	79.5200	8.2990	79.6187	(0.139)	0.0000	0.0000	7,428
2012/08/28	R209	01/11/2012	8.99	Call	Bond Future	6,086.0200	6.0860	6,155.8400	6.1558	1.147	0	0	0
2012/08/28	R209	01/11/2012	8.99	Put	Bond Future	605.8300	0.6058	576.9100	0.5769	(4.774)	0	0	0
2012/08/28	R209	07/02/2013			Bond Future	8.3836	80.6647	8.3723	80.7597	(0.135)	0.0000	0.0000	0
2012/08/28	R209	07/02/2013	9.06	Call	Bond Future	7,349.5900	7.3496	7,407.3600	7.4074	0.786	0	0	0
2012/08/28	R209	07/02/2013	9.06	Put	Bond Future	1,969.1800	1.9692	1,932.0100	1.9320	(1.888)	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
2012/08/28	R209	02/05/2013			Bond Future	8.4411	78.5729	8.4295	78.6689	(0.137)	0.0000	0.0000	0
2012/08/28	R209	02/05/2013	7.99	Call	Bond Future	3,524.0400	3.5240	3,553.9000	3.5539	0.847	0	0	0
2012/08/28	R209	02/05/2013	7.99	Put	Bond Future	7,417.2100	7.4172	7,351.0700	7.3511	(0.892)	0	0	0
2012/08/28	R209	02/05/2013	8.00	Call	Bond Future	3,557.2500	3.5573	3,587.3600	3.5874	0.846	0	0	0
2012/08/28	R209	02/05/2013	8.00	Put	Bond Future	7,360.8900	7.3609	7,295.0000	7.2950	(0.895)	0	0	0
2012/08/28	R209	02/05/2013	8.01	Call	Bond Future	3,590.6400	3.5906	3,620.9800	3.6210	0.845	0	0	0
2012/08/28	R209	02/05/2013	8.01	Put	Bond Future	7,304.9000	7.3049	7,239.2400	7.2392	(0.899)	0	0	0
2012/08/28	R210	01/11/2012			Bond Future	152.7377	152.7377	153.3324	153.3324	0.389	0.0000	0.0000	3,414
2012/08/28	R210	01/11/2012	144.99	Call	Bond Future	7,747.6900	7.7477	8,342.3900	8.3424	7.676	0	0	0
2012/08/28	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R210	01/11/2012	145.00	Call	Bond Future	7,737.6900	7.7377	8,332.3900	8.3324	7.686	0	0	0
2012/08/28	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R210	01/11/2012	145.01	Call	Bond Future	7,727.6900	7.7277	8,322.3900	8.3224	7.696	0	0	0
2012/08/28	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R211	01/11/2012			Bond Future	122.1882	122.1882	122.1837	122.1837	(0.004)	0.0000	0.0000	703
2012/08/28	R211	01/11/2012	121.99	Call	Bond Future	198.2300	0.1982	193.6700	0.1937	(2.300)	0	0	0
2012/08/28	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R211	01/11/2012	122.00	Call	Bond Future	188.2300	0.1882	183.6700	0.1837	(2.423)	0	0	0
2012/08/28	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R211	01/11/2012	122.01	Call	Bond Future	178.2300	0.1782	173.6700	0.1737	(2.558)	0	0	0
2012/08/28	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R212	01/11/2012			Bond Future	125.3630	125.3630	125.3612	125.3612	(0.001)	0.0000	0.0000	5,084
2012/08/28	R212	01/11/2012	121.99	Call	Bond Future	3,372.9800	3.3730	3,371.2400	3.3712	(0.052)	0	0	0
2012/08/28	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R212	01/11/2012	122.00	Call	Bond Future	3,362.9800	3.3630	3,361.2400	3.3612	(0.052)	0	0	0
2012/08/28	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R212	01/11/2012	122.01	Call	Bond Future	3,352.9800	3.3530	3,351.2400	3.3512	(0.052)	0	0	0
2012/08/28	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R213	01/11/2012			Bond Future	8.1129	90.7585	8.0860	90.9937	(0.332)	0.0000	0.0000	4,907
2012/08/28	R213	01/11/2012	7.75	Call	Bond Future	1,110.9100	1.1109	1,168.3500	1.1683	5.171	0	0	140
2012/08/28	R213	01/11/2012	7.75	Put	Bond Future	4,359.2800	4.3593	4,181.4900	4.1815	(4.078)	0	0	0
2012/08/28	R213	01/11/2012	8.81	Call	Bond Future	6,350.8500	6.3509	6,537.4400	6.5374	2.938	0	0	0
2012/08/28	R213	01/11/2012	8.81	Put	Bond Future	561.4700	0.5615	512.8300	0.5128	(8.663)	0	0	0
2012/08/28	R213	07/02/2013			Bond Future	8.1905	92.0649	8.1634	92.2977	(0.331)	0.0000	0.0000	0
2012/08/28	R213	07/02/2013	8.90	Call	Bond Future	7,600.6200	7.6006	7,761.9300	7.7619	2.122	0	0	0
2012/08/28	R213	07/02/2013	8.90	Put	Bond Future	1,807.7800	1.8078	1,736.3200	1.7363	(3.953)	0	0	0
2012/08/28	R213	02/05/2013			Bond Future	8.2484	89.7280	8.2206	89.9635	(0.337)	0.0000	0.0000	0
2012/08/28	R213	02/05/2013	7.84	Call	Bond Future	3,579.5600	3.5796	3,669.0900	3.6691	2.501	0	0	0
2012/08/28	R213	02/05/2013	7.84	Put	Bond Future	7,137.6200	7.1376	6,991.5800	6.9916	(2.046)	0	0	0
2012/08/28	R213	02/05/2013	7.85	Call	Bond Future	3,614.0900	3.6141	3,704.2500	3.7043	2.495	0	0	0
2012/08/28	R213	02/05/2013	7.85	Put	Bond Future	7,082.5800	7.0826	6,937.1700	6.9372	(2.053)	0	0	0
2012/08/28	R213	02/05/2013	7.86	Call	Bond Future	3,648.8200	3.6488	3,739.5900	3.7396	2.488	0	0	0
2012/08/28	R213	02/05/2013	7.86	Put	Bond Future	7,027.8600	7.0279	6,883.0600	6.8831	(2.060)	0	0	0

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2012/08/28	R214	01/11/2012			Bond Future	8.3293	81.4035	8.3128	81.5532	(0.199)	0.0000	0.0000	1,714
2012/08/28	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R214	01/11/2012	7.99	Put	Bond Future	3,165.1300	3.1651	3,015.4000	3.0154	(4.731)	0	0	0
2012/08/28	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R214	01/11/2012	8.00	Put	Bond Future	3,068.9400	3.0689	2,919.2100	2.9192	(4.879)	0	0	0
2012/08/28	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/08/28	R214	01/11/2012	8.01	Put	Bond Future	2,972.9300	2.9729	2,823.2000	2.8232	(5.036)	0	0	0
<b>Total</b>													<b>325927</b>