



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 09/10/2012 to 09/10/2012

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
2012/10/09	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	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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2012/10/09	2025	01/11/2012			Bond Future	110.2050	110.2050	110.3247	110.3247	0.109	0.0000	0.0000	6,017
2012/10/09	2025	01/11/2012	99.99	Call	Bond Future	10,214.9600	10.2150	10,334.6900	10.3347	1.172	0	0	0
2012/10/09	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	2025	01/11/2012	100.00	Call	Bond Future	10,204.9600	10.2050	10,324.6900	10.3247	1.173	0	0	0
2012/10/09	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	2025	01/11/2012	100.01	Call	Bond Future	10,194.9600	10.1950	10,314.6900	10.3147	1.174	0	0	0
2012/10/09	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	2038	01/11/2012			Bond Future	107.0410	107.0410	107.0423	107.0423	0.001	0.0000	0.0000	0
2012/10/09	2038	01/11/2012	98.99	Call	Bond Future	8,051.0500	8.0511	8,052.2900	8.0523	0.015	0	0	0
2012/10/09	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	2038	01/11/2012	99.00	Call	Bond Future	8,041.0500	8.0411	8,042.2900	8.0423	0.015	0	0	0
2012/10/09	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	2038	01/11/2012	99.01	Call	Bond Future	8,031.0500	8.0311	8,032.2900	8.0323	0.015	0	0	0
2012/10/09	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	2050	01/11/2012			Bond Future	117.3193	117.3193	117.3208	117.3208	0.001	0.0000	0.0000	0
2012/10/09	2050	01/11/2012	103.99	Call	Bond Future	13,329.2700	13.3293	13,330.7600	13.3308	0.011	0	0	0
2012/10/09	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	2050	01/11/2012	104.00	Call	Bond Future	13,319.2700	13.3193	13,320.7600	13.3208	0.011	0	0	0
2012/10/09	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	2050	01/11/2012	104.01	Call	Bond Future	13,309.2700	13.3093	13,310.7600	13.3108	0.011	0	0	0
2012/10/09	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	AL7T	01/11/2012			Index Future	464.5660	464.5660	466.8320	466.8320	0.488	0.0000	0.0000	12
2012/10/09	AL7T	07/02/2013			Index Future	471.2240	471.2240	473.5240	473.5240	0.488	0.0000	0.0000	0
2012/10/09	ALBI	01/11/2012			Index Future	415.1960	415.1960	417.2130	417.2130	0.486	0.0000	0.0000	893
2012/10/09	ALBI	07/02/2013			Index Future	421.1470	421.1470	423.1940	423.1940	0.486	0.0000	0.0000	118
2012/10/09	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	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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2012/10/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/09	EL28	01/11/2012			Bond Future	111.2610	111.2610	111.2625	111.2625	0.001	0.0000	0.0000	0
2012/10/09	EL28	01/11/2012	105.99	Call	Bond Future	5,271.0200	5.2710	5,272.4600	5.2725	0.027	0	0	0
2012/10/09	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	EL28	01/11/2012	106.00	Call	Bond Future	5,261.0200	5.2610	5,262.4600	5.2625	0.027	0	0	0
2012/10/09	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	EL28	01/11/2012	106.01	Call	Bond Future	5,251.0200	5.2510	5,252.4600	5.2525	0.027	0	0	0
2012/10/09	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	ES33	01/11/2012			Bond Future	9.2747	84.8137	9.1676	85.6747	(1.154)	0.0000	0.0000	303
2012/10/09	ES33	01/11/2012	9.20	Call	Bond Future	0.0000	0.0000	261.8500	0.2618	100.000	0	0	0

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2012/10/09	ES33	01/11/2012	9.20	Put	Bond Future	599.2300	0.5992	0.0000	0.0000	(100.000)	0	0	0
2012/10/09	ES33	07/02/2013			Bond Future	9.3915	85.9996	9.2807	86.8731	(1.180)	0.0000	0.0000	0
2012/10/09	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	ES33	07/02/2013	8.54	Put	Bond Future	7,096.3200	7.0963	6,222.8300	6.2228	(12.309)	0	0	0
2012/10/09	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	ES33	07/02/2013	8.55	Put	Bond Future	7,007.6300	7.0076	6,134.1400	6.1341	(12.465)	0	0	0
2012/10/09	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	ES33	07/02/2013	8.56	Put	Bond Future	6,919.0700	6.9191	6,045.5800	6.0456	(12.624)	0	0	0
2012/10/09	GOVI	01/11/2012			GOVI	416.0920	416.0920	417.9340	417.9340	0.443	0.0000	0.0000	310
2012/10/09	GOVI	01/11/2012	403.96	Call	GOVI	121,320.0000	12.1320	139,740.0000	13.9740	15.183	0	0	0
2012/10/09	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	GOVI	07/02/2013			GOVI	422.0550	422.0550	423.9260	423.9260	0.443	0.0000	0.0000	24
2012/10/09	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	GOVI	07/02/2013	432.99	Put	GOVI	109,350.0000	10.9350	90,640.0000	9.0640	(17.110)	0	0	0
2012/10/09	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	GOVI	07/02/2013	433.00	Put	GOVI	109,450.0000	10.9450	90,740.0000	9.0740	(17.095)	0	0	0
2012/10/09	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	GOVI	07/02/2013	433.01	Put	GOVI	109,550.0000	10.9550	90,840.0000	9.0840	(17.079)	0	0	0
2012/10/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/09	IGOV	01/11/2012			Index Future	190.0420	190.0420	190.4740	190.4740	0.227	0.0000	0.0000	592
2012/10/09	IGOV	07/02/2013			Index Future	192.7660	192.7660	193.2050	193.2050	0.228	0.0000	0.0000	14
2012/10/09	ILBI	01/11/2012			Index Future	518.5990	518.5990	514.6920	514.6920	(0.753)	0.0000	0.0000	0
2012/10/09	ILBI	07/02/2013			Index Future	525.8750	525.8750	521.9140	521.9140	(0.753)	0.0000	0.0000	169
2012/10/09	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/09	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/09	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/09	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/09	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/09	JBAF	17/10/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	500
2012/10/09	JBAF	21/11/2012			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	0
2012/10/09	JBAF	19/12/2012			Jibar Tradeable Future	4.9400	95.0600	4.9300	95.0700	(0.202)	0.0000	0.0000	840
2012/10/09	JBAF	16/01/2013			Jibar Tradeable Future	4.9100	95.0900	4.9000	95.1000	(0.204)	0.0000	0.0000	0
2012/10/09	JBAF	20/02/2013			Jibar Tradeable Future	4.8700	95.1300	4.8600	95.1400	(0.205)	0.0000	0.0000	0
2012/10/09	JBAF	20/03/2013			Jibar Tradeable Future	4.8700	95.1300	4.8600	95.1400	(0.205)	0.0000	0.0000	1,000
2012/10/09	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.8800	95.1200	(0.408)	0.0000	0.0000	500

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2012/10/09	JBAF	18/09/2013			Jibar Tradeable Future	4.9900	95.0100	4.9700	95.0300	(0.401)	0.0000	0.0000	1,700
2012/10/09	JBAF	18/12/2013			Jibar Tradeable Future	5.1000	94.9000	5.0900	94.9100	(0.196)	0.0000	0.0000	1,500
2012/10/09	JBAF	19/03/2014			Jibar Tradeable Future	5.2300	94.7700	5.2200	94.7800	(0.191)	0.0000	0.0000	800
2012/10/09	JBAF	18/06/2014			Jibar Tradeable Future	5.3800	94.6200	5.3700	94.6300	(0.186)	0.0000	0.0000	800
2012/10/09	JBAF	17/09/2014			Jibar Tradeable Future	5.5400	94.4600	5.5100	94.4900	(0.542)	0.0000	0.0000	0
2012/10/09	R023	01/11/2012			Bond Future	7.4673	103.4265	7.3755	104.0899	(1.229)	0.0000	0.0000	1,049
2012/10/09	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R023	01/11/2012	7.04	Put	Bond Future	3,137.4200	3.1374	2,474.0000	2.4740	(21.145)	0	0	0
2012/10/09	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R023	01/11/2012	7.05	Put	Bond Future	3,062.5800	3.0626	2,399.1600	2.3992	(21.662)	0	0	0
2012/10/09	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R023	01/11/2012	7.06	Put	Bond Future	2,987.8100	2.9878	2,324.3900	2.3244	(22.204)	0	0	0
2012/10/09	R023	07/02/2013			Bond Future	7.5564	104.8727	7.4608	105.5458	(1.265)	0.0000	0.0000	0
2012/10/09	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R023	07/02/2013	7.04	Put	Bond Future	3,706.0600	3.7061	3,032.9400	3.0329	(18.163)	0	0	0
2012/10/09	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R023	07/02/2013	7.05	Put	Bond Future	3,632.6400	3.6326	2,959.5200	2.9595	(18.530)	0	0	0
2012/10/09	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R023	07/02/2013	7.06	Put	Bond Future	3,559.2900	3.5593	2,886.1700	2.8862	(18.912)	0	0	0
2012/10/09	R023	02/05/2013			Bond Future	7.6307	102.2292	7.5318	102.9103	(1.296)	0.0000	0.0000	0
2012/10/09	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R023	02/05/2013	7.04	Put	Bond Future	4,158.5500	4.1586	3,477.5000	3.4775	(16.377)	0	0	0
2012/10/09	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R023	02/05/2013	7.05	Put	Bond Future	4,086.3300	4.0863	3,405.2800	3.4053	(16.667)	0	0	0
2012/10/09	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R023	02/05/2013	7.06	Put	Bond Future	4,014.1700	4.0142	3,333.1200	3.3331	(16.966)	0	0	0
2012/10/09	R157	01/11/2012			Bond Future	5.5289	122.7177	5.4720	122.8854	(1.029)	0.0000	0.0000	14,429
2012/10/09	R157	01/11/2012	5.78	Call	Bond Future	791.8300	0.7918	936.0700	0.9361	18.216	0	0	5,630
2012/10/09	R157	01/11/2012	5.78	Put	Bond Future	55.2700	0.0553	31.8100	0.0318	(42.446)	0	0	0
2012/10/09	R157	01/11/2012	6.24	Call	Bond Future	2,071.6100	2.0716	2,238.9700	2.2390	8.079	0	0	0
2012/10/09	R157	01/11/2012	6.24	Put	Bond Future	0.5300	0.0005	0.1900	0.0002	(64.151)	0	0	0
2012/10/09	R157	07/02/2013			Bond Future	5.5700	124.4336	5.5059	124.6042	(1.152)	0.0000	0.0000	100
2012/10/09	R157	07/02/2013	6.28	Call	Bond Future	1,960.4700	1.9605	2,111.5100	2.1115	7.704	0	0	0
2012/10/09	R157	07/02/2013	6.28	Put	Bond Future	92.9800	0.0930	73.4200	0.0734	(21.037)	0	0	0
2012/10/09	R157	02/05/2013			Bond Future	5.5996	119.1384	5.5284	119.3107	(1.272)	0.0000	0.0000	0
2012/10/09	R157	02/05/2013	5.34	Call	Bond Future	442.7500	0.4427	507.1700	0.5072	14.550	0	0	0
2012/10/09	R157	02/05/2013	5.34	Put	Bond Future	1,072.4800	1.0725	964.5900	0.9646	(10.060)	0	0	0
2012/10/09	R157	02/05/2013	5.35	Call	Bond Future	452.2500	0.4523	517.5700	0.5176	14.443	0	0	0
2012/10/09	R157	02/05/2013	5.35	Put	Bond Future	1,057.6400	1.0576	950.6500	0.9506	(10.116)	0	0	0
2012/10/09	R157	02/05/2013	5.36	Call	Bond Future	461.8600	0.4619	528.0900	0.5281	14.340	0	0	0
2012/10/09	R157	02/05/2013	5.36	Put	Bond Future	1,042.9200	1.0429	936.8400	0.9368	(10.171)	0	0	0
2012/10/09	R186	01/11/2012			Bond Future	7.8881	125.9483	7.7913	126.8931	(1.227)	0.0000	0.0000	35,351
2012/10/09	R186	01/11/2012	7.82	Call	Bond Future	1,185.0300	1.1850	1,612.3000	1.6123	36.056	0	0	1,858
2012/10/09	R186	01/11/2012	7.82	Put	Bond Future	1,848.9200	1.8489	1,331.4200	1.3314	(27.989)	0	0	0
2012/10/09	R186	01/11/2012	8.00	Call	Bond Future	2,104.5900	2.1046	2,704.9800	2.7050	28.528	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
2012/10/09	R186	01/11/2012	8.00	Put	Bond Future	1,024.9600	1.0250	680.5800	0.6806	(33.599)	0	0	0
2012/10/09	R186	01/11/2012	8.50	Call	Bond Future	5,846.7900	5.8468	6,738.9500	6.7389	15.259	0	0	0
2012/10/09	R186	01/11/2012	8.50	Put	Bond Future	104.8800	0.1049	52.2700	0.0523	(50.162)	0	0	0
2012/10/09	R186	01/11/2012	8.82	Call	Bond Future	8,605.4900	8.6055	9,542.1300	9.5421	10.884	0	0	0
2012/10/09	R186	01/11/2012	8.82	Put	Bond Future	13.4100	0.0134	5.2800	0.0053	(60.626)	0	0	1,858
2012/10/09	R186	07/02/2013			Bond Future	7.9786	122.4196	7.8782	123.3781	(1.258)	0.0000	0.0000	2,150
2012/10/09	R186	07/02/2013	8.47	Call	Bond Future	6,255.5400	6.2555	6,939.9700	6.9400	10.941	0	0	0
2012/10/09	R186	07/02/2013	8.47	Put	Bond Future	1,715.1900	1.7152	1,441.0900	1.4411	(15.981)	0	0	0
2012/10/09	R186	07/02/2013	7.75	Call	Bond Future	0.0000	0.0000	2,872.5400	2.8725	100.000	0	0	1,000
2012/10/09	R186	07/02/2013	7.75	Put	Bond Future	0.0000	0.0000	4,112.0200	4.1120	100.000	0	0	0
2012/10/09	R186	07/02/2013	8.00	Call	Bond Future	3,585.8100	3.5858	4,094.1600	4.0942	14.177	0	0	0
2012/10/09	R186	07/02/2013	8.00	Put	Bond Future	3,382.9900	3.3830	2,932.8100	2.9328	(13.307)	0	0	150
2012/10/09	R186	07/02/2013	8.32	Call	Bond Future	5,332.4600	5.3325	5,965.3900	5.9654	11.869	0	0	0
2012/10/09	R186	07/02/2013	8.32	Put	Bond Future	2,152.0600	2.1521	1,826.4600	1.8265	(15.130)	0	0	2,000
2012/10/09	R186	07/02/2013	7.00	Call	Bond Future	540.2700	0.5403	672.5200	0.6725	24.479	0	0	10,300
2012/10/09	R186	07/02/2013	7.00	Put	Bond Future	10,356.0800	10.3561	9,529.8000	9.5298	(7.979)	0	0	0
2012/10/09	R186	07/02/2013	7.25	Call	Bond Future	964.7900	0.9648	1,172.1600	1.1722	21.494	0	0	670
2012/10/09	R186	07/02/2013	7.25	Put	Bond Future	8,169.8700	8.1699	7,418.7100	7.4187	(9.194)	0	0	0
2012/10/09	R186	02/05/2013			Bond Future	8.0587	123.9016	7.9550	124.8715	(1.286)	0.0000	0.0000	0
2012/10/09	R186	02/05/2013	7.41	Call	Bond Future	2,017.4900	2.0175	2,317.2100	2.3172	14.856	0	0	0
2012/10/09	R186	02/05/2013	7.41	Put	Bond Future	8,274.9600	8.2750	7,604.8300	7.6048	(8.098)	0	0	0
2012/10/09	R186	02/05/2013	7.39	Call	Bond Future	1,960.1400	1.9601	2,253.7700	2.2538	14.980	0	0	0
2012/10/09	R186	02/05/2013	7.39	Put	Bond Future	8,417.7400	8.4177	7,741.5200	7.7415	(8.033)	0	0	0
2012/10/09	R186	02/05/2013	7.40	Call	Bond Future	1,988.6800	1.9887	2,285.3500	2.2853	14.918	0	0	0
2012/10/09	R186	02/05/2013	7.40	Put	Bond Future	8,346.1600	8.3462	7,672.9800	7.6730	(8.066)	0	0	0
2012/10/09	R189	01/11/2012			Bond Future	213.4144	213.4144	213.4092	213.4092	(0.002)	0.0000	0.0000	0
2012/10/09	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R189	01/11/2012	218.99	Put	Bond Future	5,575.5900	5.5756	5,580.8300	5.5808	0.094	0	0	0
2012/10/09	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R189	01/11/2012	219.00	Put	Bond Future	5,585.5900	5.5856	5,590.8300	5.5908	0.094	0	0	0
2012/10/09	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R189	01/11/2012	219.01	Put	Bond Future	5,595.5900	5.5956	5,600.8300	5.6008	0.094	0	0	0
2012/10/09	R197	01/11/2012			Bond Future	278.8023	278.8023	279.0465	279.0465	0.088	0.0000	0.0000	6,288
2012/10/09	R197	01/11/2012	266.99	Call	Bond Future	11,812.2900	11.8123	12,056.5000	12.0565	2.067	0	0	0
2012/10/09	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R197	01/11/2012	267.00	Call	Bond Future	11,802.2900	11.8023	12,046.5000	12.0465	2.069	0	0	0
2012/10/09	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R197	01/11/2012	267.01	Call	Bond Future	11,792.2900	11.7923	12,036.5000	12.0365	2.071	0	0	0
2012/10/09	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R201	01/11/2012			Bond Future	4.9640	110.8292	4.9127	110.9366	(1.034)	0.0000	0.0000	1,560
2012/10/09	R201	01/11/2012	5.11	Call	Bond Future	365.2000	0.3652	448.4500	0.4484	22.796	0	0	0
2012/10/09	R201	01/11/2012	5.11	Put	Bond Future	60.9000	0.0609	36.8200	0.0368	(39.540)	0	0	0
2012/10/09	R201	07/02/2013			Bond Future	4.9210	107.9708	4.8613	108.0801	(1.213)	0.0000	0.0000	0
2012/10/09	R201	07/02/2013	4.98	Call	Bond Future	409.2900	0.4093	470.6800	0.4707	14.999	0	0	0
2012/10/09	R201	07/02/2013	4.98	Put	Bond Future	301.3600	0.3014	253.4300	0.2534	(15.905)	0	0	0

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2012/10/09	R201	02/05/2013			Bond Future	4.8656	109.2778	4.7969	109.3882	(1.411)	0.0000	0.0000	0
2012/10/09	R201	02/05/2013	4.04	Call	Bond Future	33.3400	0.0333	42.6600	0.0427	27.954	0	0	0
2012/10/09	R201	02/05/2013	4.04	Put	Bond Future	1,371.0700	1.3711	1,270.0400	1.2700	(7.369)	0	0	0
2012/10/09	R201	02/05/2013	4.05	Call	Bond Future	34.7600	0.0348	44.3900	0.0444	27.704	0	0	0
2012/10/09	R201	02/05/2013	4.05	Put	Bond Future	1,356.1600	1.3562	1,255.4400	1.2554	(7.427)	0	0	0
2012/10/09	R201	02/05/2013	4.06	Call	Bond Future	36.2200	0.0362	46.1800	0.0462	27.499	0	0	0
2012/10/09	R201	02/05/2013	4.06	Put	Bond Future	1,341.2800	1.3413	1,240.8900	1.2409	(7.485)	0	0	0
2012/10/09	R202	01/11/2012			Bond Future	205.2897	205.2897	205.9351	205.9351	0.314	0.0000	0.0000	50,731
2012/10/09	R202	01/11/2012	191.99	Call	Bond Future	13,299.6700	13.2997	13,945.0600	13.9451	4.853	0	0	0
2012/10/09	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R202	01/11/2012	192.00	Call	Bond Future	13,289.6700	13.2897	13,935.0600	13.9351	4.856	0	0	0
2012/10/09	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R202	01/11/2012	192.01	Call	Bond Future	13,279.6700	13.2797	13,925.0600	13.9251	4.860	0	0	0
2012/10/09	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R203	01/11/2012			Bond Future	6.1003	110.0914	6.0590	110.2721	(0.677)	0.0000	0.0000	4,688
2012/10/09	R203	01/11/2012	6.87	Call	Bond Future	3,305.6800	3.3057	3,485.1200	3.4851	5.428	0	0	0
2012/10/09	R203	01/11/2012	6.87	Put	Bond Future	2.6900	0.0027	1.4400	0.0014	(46.468)	0	0	0
2012/10/09	R203	07/02/2013			Bond Future	6.1646	111.6308	6.1202	111.8145	(0.719)	0.0000	0.0000	11,950
2012/10/09	R203	07/02/2013	6.11	Call	Bond Future	1,029.7000	1.0297	1,114.3500	1.1144	8.221	0	0	12,600
2012/10/09	R203	07/02/2013	6.11	Put	Bond Future	1,255.7200	1.2557	1,156.7000	1.1567	(7.886)	0	0	3,254
2012/10/09	R203	07/02/2013	6.65	Call	Bond Future	2,426.2400	2.4262	2,562.8100	2.5628	5.629	0	0	0
2012/10/09	R203	07/02/2013	6.65	Put	Bond Future	440.0300	0.4400	392.9300	0.3929	(10.704)	0	0	30,250
2012/10/09	R203	07/02/2013	6.94	Call	Bond Future	3,367.3800	3.3674	3,524.0300	3.5240	4.652	0	0	0
2012/10/09	R203	07/02/2013	6.94	Put	Bond Future	215.9000	0.2159	188.8800	0.1889	(12.515)	0	0	0
2012/10/09	R203	02/05/2013			Bond Future	6.2181	108.8258	6.1711	109.0113	(0.757)	0.0000	0.0000	8
2012/10/09	R203	02/05/2013	5.91	Call	Bond Future	913.8100	0.9138	981.6600	0.9817	7.425	0	0	0
2012/10/09	R203	02/05/2013	5.91	Put	Bond Future	2,136.2200	2.1362	2,018.4900	2.0185	(5.511)	0	0	0
2012/10/09	R203	02/05/2013	5.89	Call	Bond Future	883.3900	0.8834	949.6900	0.9497	7.505	0	0	0
2012/10/09	R203	02/05/2013	5.89	Put	Bond Future	2,185.7400	2.1857	2,066.4600	2.0665	(5.457)	0	0	0
2012/10/09	R203	02/05/2013	5.90	Call	Bond Future	898.5200	0.8985	965.5900	0.9656	7.464	0	0	0
2012/10/09	R203	02/05/2013	5.90	Put	Bond Future	2,160.8900	2.1609	2,042.3800	2.0424	(5.484)	0	0	0
2012/10/09	R204	01/11/2012			Bond Future	6.3962	111.0259	6.3600	111.2156	(0.565)	0.0000	0.0000	5,818
2012/10/09	R204	01/11/2012	7.22	Call	Bond Future	4,220.2300	4.2202	4,408.5300	4.4085	4.462	0	0	0
2012/10/09	R204	01/11/2012	7.22	Put	Bond Future	3.2300	0.0032	1.8600	0.0019	(42.415)	0	0	0
2012/10/09	R204	07/02/2013			Bond Future	6.4625	108.5480	6.4242	108.7408	(0.593)	0.0000	0.0000	3,000
2012/10/09	R204	07/02/2013	7.29	Call	Bond Future	4,352.2900	4.3523	4,515.3700	4.5154	3.747	0	0	0
2012/10/09	R204	07/02/2013	7.29	Put	Bond Future	289.3700	0.2894	259.6400	0.2596	(10.274)	0	0	0
2012/10/09	R204	02/05/2013			Bond Future	6.5225	109.8621	6.4823	110.0570	(0.617)	0.0000	0.0000	0
2012/10/09	R204	02/05/2013	6.29	Call	Bond Future	1,369.3600	1.3694	1,447.0100	1.4470	5.671	0	0	0
2012/10/09	R204	02/05/2013	6.29	Put	Bond Future	2,502.0000	2.5020	2,384.7900	2.3848	(4.685)	0	0	0
2012/10/09	R204	02/05/2013	6.30	Call	Bond Future	1,390.2000	1.3902	1,468.6400	1.4686	5.642	0	0	0
2012/10/09	R204	02/05/2013	6.30	Put	Bond Future	2,473.8300	2.4738	2,357.4100	2.3574	(4.706)	0	0	0
2012/10/09	R204	02/05/2013	6.31	Call	Bond Future	1,411.2200	1.4112	1,490.4600	1.4905	5.615	0	0	0
2012/10/09	R204	02/05/2013	6.31	Put	Bond Future	2,445.8700	2.4459	2,330.2500	2.3303	(4.727)	0	0	0

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2012/10/09	R206	01/11/2012			Bond Future	5.1406	105.0028	5.0720	105.0827	(1.334)	0.0000	0.0000	1,120
2012/10/09	R206	01/11/2012	5.05	Call	Bond Future	62.8400	0.0628	92.9100	0.0929	47.852	0	0	0
2012/10/09	R206	01/11/2012	5.05	Put	Bond Future	168.3800	0.1684	118.5700	0.1186	(29.582)	0	0	0
2012/10/09	R206	07/02/2013			Bond Future	5.1050	102.7060	5.0151	102.7875	(1.760)	0.0000	0.0000	0
2012/10/09	R206	07/02/2013	4.76	Call	Bond Future	112.7700	0.1128	138.3000	0.1383	22.639	0	0	0
2012/10/09	R206	07/02/2013	4.76	Put	Bond Future	426.1200	0.4261	370.1900	0.3702	(13.125)	0	0	0
2012/10/09	R206	02/05/2013			Bond Future	5.0537	103.9494	4.9334	104.0315	(2.381)	0.0000	0.0000	0
2012/10/09	R206	02/05/2013	3.39	Call	Bond Future	25.2400	0.0252	31.5400	0.0315	24.960	0	0	0
2012/10/09	R206	02/05/2013	3.39	Put	Bond Future	1,171.0500	1.1711	1,095.2000	1.0952	(6.477)	0	0	0
2012/10/09	R206	02/05/2013	3.40	Call	Bond Future	25.7400	0.0257	32.1500	0.0321	24.903	0	0	0
2012/10/09	R206	02/05/2013	3.40	Put	Bond Future	1,164.6000	1.1646	1,088.8600	1.0889	(6.504)	0	0	0
2012/10/09	R206	02/05/2013	3.41	Call	Bond Future	26.2500	0.0263	32.7700	0.0328	24.838	0	0	0
2012/10/09	R206	02/05/2013	3.41	Put	Bond Future	1,158.1600	1.1582	1,082.5300	1.0825	(6.530)	0	0	0
2012/10/09	R207	01/11/2012			Bond Future	6.7885	104.8233	6.7169	105.2328	(1.054)	0.0000	0.0000	18,861
2012/10/09	R207	01/11/2012	7.58	Call	Bond Future	4,404.1200	4.4041	4,809.6600	4.8097	9.208	0	0	0
2012/10/09	R207	01/11/2012	7.58	Put	Bond Future	7.1100	0.0071	3.1400	0.0031	(55.837)	0	0	0
2012/10/09	R207	07/02/2013			Bond Future	6.8644	102.6496	6.7891	103.0652	(1.097)	0.0000	0.0000	0
2012/10/09	R207	07/02/2013	7.66	Call	Bond Future	4,666.6700	4.6667	5,015.1200	5.0151	7.467	0	0	0
2012/10/09	R207	07/02/2013	7.66	Put	Bond Future	397.5000	0.3975	330.2800	0.3303	(16.911)	0	0	0
2012/10/09	R207	02/05/2013			Bond Future	6.9350	103.8922	6.8564	104.3126	(1.133)	0.0000	0.0000	0
2012/10/09	R207	02/05/2013	6.44	Call	Bond Future	1,084.4400	1.0844	1,220.0000	1.2200	12.500	0	0	0
2012/10/09	R207	02/05/2013	6.44	Put	Bond Future	3,768.9800	3.7690	3,484.1200	3.4841	(7.558)	0	0	0
2012/10/09	R207	02/05/2013	6.45	Call	Bond Future	1,101.9900	1.1020	1,239.0900	1.2391	12.441	0	0	0
2012/10/09	R207	02/05/2013	6.45	Put	Bond Future	3,731.4400	3.7314	3,448.1200	3.4481	(7.593)	0	0	0
2012/10/09	R207	02/05/2013	6.46	Call	Bond Future	1,119.7300	1.1197	1,258.3800	1.2584	12.382	0	0	0
2012/10/09	R207	02/05/2013	6.46	Put	Bond Future	3,694.1300	3.6941	3,412.3600	3.4124	(7.628)	0	0	0
2012/10/09	R208	01/11/2012			Bond Future	7.0043	99.0829	6.9176	99.6227	(1.237)	0.0000	0.0000	11,904
2012/10/09	R208	01/11/2012	6.81	Call	Bond Future	355.1300	0.3551	515.7400	0.5157	45.226	0	0	0
2012/10/09	R208	01/11/2012	6.81	Put	Bond Future	1,570.2800	1.5703	1,191.0300	1.1910	(24.152)	0	0	0
2012/10/09	R208	01/11/2012	7.50	Call	Bond Future	3,095.3500	3.0954	3,597.4500	3.5975	16.221	0	0	0
2012/10/09	R208	01/11/2012	7.50	Put	Bond Future	76.9000	0.0769	39.1400	0.0391	(49.103)	0	0	12,250
2012/10/09	R208	01/11/2012	7.70	Call	Bond Future	4,222.7900	4.2228	4,751.6700	4.7517	12.524	0	0	0
2012/10/09	R208	01/11/2012	7.70	Put	Bond Future	19.3200	0.0193	8.3400	0.0083	(56.832)	0	0	0
2012/10/09	R208	07/02/2013			Bond Future	7.0817	100.4683	6.9911	101.0161	(1.279)	0.0000	0.0000	3,000
2012/10/09	R208	07/02/2013	6.00	Call	Bond Future	162.4600	0.1625	207.8400	0.2078	27.933	0	0	12,250
2012/10/09	R208	07/02/2013	6.00	Put	Bond Future	6,957.6700	6.9577	6,455.2400	6.4552	(7.221)	0	0	0
2012/10/09	R208	07/02/2013	7.78	Call	Bond Future	4,671.8800	4.6719	5,113.8300	5.1138	9.460	0	0	0
2012/10/09	R208	07/02/2013	7.78	Put	Bond Future	574.2200	0.5742	468.3600	0.4684	(18.435)	0	0	0
2012/10/09	R208	07/02/2013	8.83	Call	Bond Future	9,901.9400	9.9019	10,439.6900	10.4397	5.431	0	0	0
2012/10/09	R208	07/02/2013	8.83	Put	Bond Future	36.4700	0.0365	26.4100	0.0264	(27.584)	0	0	0
2012/10/09	R208	02/05/2013			Bond Future	7.1498	98.2916	7.0557	98.8458	(1.316)	0.0000	0.0000	0
2012/10/09	R208	02/05/2013	6.64	Call	Bond Future	1,240.3600	1.2404	1,422.5800	1.4226	14.691	0	0	0
2012/10/09	R208	02/05/2013	6.64	Put	Bond Future	4,290.0100	4.2900	3,918.0400	3.9180	(8.671)	0	0	0
2012/10/09	R208	02/05/2013	6.65	Call	Bond Future	1,260.3700	1.2604	1,444.6000	1.4446	14.617	0	0	0
2012/10/09	R208	02/05/2013	6.65	Put	Bond Future	4,249.0700	4.2491	3,879.1100	3.8791	(8.707)	0	0	0
2012/10/09	R208	02/05/2013	6.66	Call	Bond Future	1,280.5800	1.2806	1,466.8300	1.4668	14.544	0	0	0

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2012/10/09	R208	02/05/2013	6.66	Put	Bond Future	4,208.3900	4.2084	3,840.4500	3.8405	(8.743)	0	0	0
2012/10/09	R209	01/11/2012			Bond Future	8.6774	76.4838	8.5708	77.3473	(1.229)	0.0000	0.0000	7,349
2012/10/09	R209	01/11/2012	8.99	Call	Bond Future	2,926.2500	2.9263	3,601.9500	3.6019	23.091	0	0	0
2012/10/09	R209	01/11/2012	8.99	Put	Bond Future	482.2600	0.4823	294.4800	0.2945	(38.938)	0	0	0
2012/10/09	R209	07/02/2013			Bond Future	8.7655	77.5532	8.6555	78.4291	(1.255)	0.0000	0.0000	0
2012/10/09	R209	07/02/2013	8.63	Call	Bond Future	2,741.3700	2.7414	3,156.6700	3.1567	15.149	0	0	0
2012/10/09	R209	07/02/2013	8.63	Put	Bond Future	3,822.5300	3.8225	3,361.9600	3.3620	(12.049)	0	0	11,000
2012/10/09	R209	07/02/2013	8.83	Call	Bond Future	0.0000	0.0000	4,003.7500	4.0038	100.000	0	0	0
2012/10/09	R209	07/02/2013	8.83	Put	Bond Future	0.0000	0.0000	2,621.3200	2.6213	100.000	0	0	14,000
2012/10/09	R209	07/02/2013	9.06	Call	Bond Future	4,528.4600	4.5285	5,084.3700	5.0844	12.276	0	0	0
2012/10/09	R209	07/02/2013	9.06	Put	Bond Future	2,259.5400	2.2595	1,939.5800	1.9396	(14.160)	0	0	0
2012/10/09	R209	02/05/2013			Bond Future	8.8418	75.3505	8.7289	76.2368	(1.277)	0.0000	0.0000	0
2012/10/09	R209	02/05/2013	8.01	Call	Bond Future	1,654.0500	1.6541	1,906.5700	1.9066	15.267	0	0	0
2012/10/09	R209	02/05/2013	8.01	Put	Bond Future	8,590.7700	8.5908	7,957.0100	7.9570	(7.377)	0	0	0
2012/10/09	R209	02/05/2013	7.99	Call	Bond Future	1,609.7500	1.6097	1,857.3200	1.8573	15.379	0	0	0
2012/10/09	R209	02/05/2013	7.99	Put	Bond Future	8,725.3800	8.7254	8,086.6700	8.0867	(7.320)	0	0	0
2012/10/09	R209	02/05/2013	8.00	Call	Bond Future	1,631.7100	1.6317	1,881.7400	1.8817	15.323	0	0	0
2012/10/09	R209	02/05/2013	8.00	Put	Bond Future	8,657.8100	8.6578	8,021.5600	8.0216	(7.349)	0	0	0
2012/10/09	R210	01/11/2012			Bond Future	158.5041	158.5041	159.1204	159.1204	0.389	0.0000	0.0000	3,414
2012/10/09	R210	01/11/2012	144.99	Call	Bond Future	13,514.0700	13.5141	14,130.3700	14.1304	4.560	0	0	0
2012/10/09	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R210	01/11/2012	145.00	Call	Bond Future	13,504.0700	13.5041	14,120.3700	14.1204	4.564	0	0	0
2012/10/09	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R210	01/11/2012	145.01	Call	Bond Future	13,494.0700	13.4941	14,110.3700	14.1104	4.567	0	0	0
2012/10/09	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R211	01/11/2012			Bond Future	123.5290	123.5290	123.6261	123.6261	0.079	0.0000	0.0000	703
2012/10/09	R211	01/11/2012	121.99	Call	Bond Future	1,539.0000	1.5390	1,636.1400	1.6361	6.312	0	0	0
2012/10/09	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R211	01/11/2012	122.00	Call	Bond Future	1,529.0000	1.5290	1,626.1400	1.6261	6.353	0	0	0
2012/10/09	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R211	01/11/2012	122.01	Call	Bond Future	1,519.0000	1.5190	1,616.1400	1.6161	6.395	0	0	0
2012/10/09	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R212	01/11/2012			Bond Future	127.5578	127.5578	127.9789	127.9789	0.330	0.0000	0.0000	5,084
2012/10/09	R212	01/11/2012	121.99	Call	Bond Future	5,567.8200	5.5678	5,988.9400	5.9889	7.563	0	0	0
2012/10/09	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R212	01/11/2012	122.00	Call	Bond Future	5,557.8200	5.5578	5,978.9400	5.9789	7.577	0	0	0
2012/10/09	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R212	01/11/2012	122.01	Call	Bond Future	5,547.8200	5.5478	5,968.9400	5.9689	7.591	0	0	0
2012/10/09	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R213	01/11/2012			Bond Future	8.4889	87.5653	8.3821	88.4549	(1.258)	0.0000	0.0000	6,022
2012/10/09	R213	01/11/2012	7.75	Call	Bond Future	36.5700	0.0366	65.1100	0.0651	78.042	0	0	140
2012/10/09	R213	01/11/2012	7.75	Put	Bond Future	6,478.1100	6.4781	5,617.0600	5.6171	(13.292)	0	0	0
2012/10/09	R213	01/11/2012	8.81	Call	Bond Future	3,046.0200	3.0460	3,753.8700	3.7539	23.239	0	0	0

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2012/10/09	R213	01/11/2012	8.81	Put	Bond Future	449.8100	0.4498	268.0700	0.2681	(40.404)	0	0	0
2012/10/09	R213	07/02/2013			Bond Future	8.5830	88.7897	8.4727	89.6921	(1.285)	0.0000	0.0000	0
2012/10/09	R213	07/02/2013	8.90	Call	Bond Future	4,686.8000	4.6868	5,268.2500	5.2683	12.406	0	0	0
2012/10/09	R213	07/02/2013	8.90	Put	Bond Future	2,169.1700	2.1692	1,848.2500	1.8482	(14.795)	0	0	0
2012/10/09	R213	02/05/2013			Bond Future	8.6613	86.3303	8.5480	87.2434	(1.308)	0.0000	0.0000	0
2012/10/09	R213	02/05/2013	7.84	Call	Bond Future	1,618.3900	1.6184	1,874.1600	1.8742	15.804	0	0	0
2012/10/09	R213	02/05/2013	7.84	Put	Bond Future	8,574.1200	8.5741	7,916.8300	7.9168	(7.666)	0	0	0
2012/10/09	R213	02/05/2013	7.85	Call	Bond Future	1,641.0100	1.6410	1,899.3700	1.8994	15.744	0	0	0
2012/10/09	R213	02/05/2013	7.85	Put	Bond Future	8,507.1700	8.5072	7,852.4700	7.8525	(7.696)	0	0	0
2012/10/09	R213	02/05/2013	7.86	Call	Bond Future	1,663.8400	1.6638	1,924.8000	1.9248	15.684	0	0	0
2012/10/09	R213	02/05/2013	7.86	Put	Bond Future	8,440.5500	8.4405	7,788.4500	7.7885	(7.726)	0	0	0
2012/10/09	R214	01/11/2012			Bond Future	8.7174	78.0212	8.6107	78.9270	(1.224)	0.0000	0.0000	1,714
2012/10/09	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R214	01/11/2012	7.99	Put	Bond Future	6,547.4100	6.5474	5,641.6200	5.6416	(13.834)	0	0	0
2012/10/09	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R214	01/11/2012	8.00	Put	Bond Future	6,451.2200	6.4512	5,545.4300	5.5454	(14.041)	0	0	0
2012/10/09	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/09	R214	01/11/2012	8.01	Put	Bond Future	6,355.2100	6.3552	5,449.4200	5.4494	(14.253)	0	0	0
Total													331595