



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

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

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
2012/10/10	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	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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2012/10/10	2025	01/11/2012			Bond Future	110.3247	110.3247	110.8054	110.8054	0.436	0.0000	0.0000	6,017
2012/10/10	2025	01/11/2012	99.99	Call	Bond Future	10,334.6900	10.3347	10,815.4200	10.8154	4.652	0	0	0
2012/10/10	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	2025	01/11/2012	100.00	Call	Bond Future	10,324.6900	10.3247	10,805.4200	10.8054	4.656	0	0	0
2012/10/10	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	2025	01/11/2012	100.01	Call	Bond Future	10,314.6900	10.3147	10,795.4200	10.7954	4.661	0	0	0
2012/10/10	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	2038	01/11/2012			Bond Future	107.0423	107.0423	108.5067	108.5067	1.368	0.0000	0.0000	0
2012/10/10	2038	01/11/2012	98.99	Call	Bond Future	8,052.2900	8.0523	9,516.7200	9.5167	18.187	0	0	0
2012/10/10	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	2038	01/11/2012	99.00	Call	Bond Future	8,042.2900	8.0423	9,506.7200	9.5067	18.209	0	0	0
2012/10/10	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	2038	01/11/2012	99.01	Call	Bond Future	8,032.2900	8.0323	9,496.7200	9.4967	18.232	0	0	0
2012/10/10	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	2050	01/11/2012			Bond Future	117.3208	117.3208	117.3249	117.3249	0.004	0.0000	0.0000	0
2012/10/10	2050	01/11/2012	103.99	Call	Bond Future	13,330.7600	13.3308	13,334.9300	13.3349	0.031	0	0	0
2012/10/10	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	2050	01/11/2012	104.00	Call	Bond Future	13,320.7600	13.3208	13,324.9300	13.3249	0.031	0	0	0
2012/10/10	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	2050	01/11/2012	104.01	Call	Bond Future	13,310.7600	13.3108	13,314.9300	13.3149	0.031	0	0	0
2012/10/10	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	AL7T	01/11/2012			Index Future	466.8320	466.8320	469.9560	469.9560	0.669	0.0000	0.0000	12
2012/10/10	AL7T	07/02/2013			Index Future	473.5240	473.5240	476.6950	476.6950	0.670	0.0000	0.0000	0
2012/10/10	ALBI	01/11/2012			Index Future	417.2130	417.2130	419.6380	419.6380	0.581	0.0000	0.0000	893
2012/10/10	ALBI	07/02/2013			Index Future	423.1940	423.1940	425.6550	425.6550	0.582	0.0000	0.0000	118
2012/10/10	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	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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2012/10/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/10	EL28	01/11/2012			Bond Future	111.2625	111.2625	111.2663	111.2663	0.003	0.0000	0.0000	0
2012/10/10	EL28	01/11/2012	105.99	Call	Bond Future	5,272.4600	5.2725	5,276.3300	5.2763	0.073	0	0	0
2012/10/10	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	EL28	01/11/2012	106.00	Call	Bond Future	5,262.4600	5.2625	5,266.3300	5.2663	0.074	0	0	0
2012/10/10	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	EL28	01/11/2012	106.01	Call	Bond Future	5,252.4600	5.2525	5,256.3300	5.2563	0.074	0	0	0
2012/10/10	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	ES33	01/11/2012			Bond Future	9.1676	85.6747	9.0787	86.4009	(0.970)	0.0000	0.0000	303
2012/10/10	ES33	01/11/2012	9.20	Call	Bond Future	261.8500	0.2618	988.0400	0.9880	277.331	0	0	0

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2012/10/10	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	ES33	07/02/2013			Bond Future	9.2807	86.8731	9.1886	87.6100	(0.992)	0.0000	0.0000	0
2012/10/10	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	ES33	07/02/2013	8.54	Put	Bond Future	6,222.8300	6.2228	5,485.9300	5.4859	(11.842)	0	0	0
2012/10/10	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	ES33	07/02/2013	8.55	Put	Bond Future	6,134.1400	6.1341	5,397.2400	5.3972	(12.013)	0	0	0
2012/10/10	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	ES33	07/02/2013	8.56	Put	Bond Future	6,045.5800	6.0456	5,308.6800	5.3087	(12.189)	0	0	0
2012/10/10	GOVI	01/11/2012			GOVI	417.9340	417.9340	420.2380	420.2380	0.551	0.0000	0.0000	310
2012/10/10	GOVI	01/11/2012	403.96	Call	GOVI	139,740.0000	13.9740	162,780.0000	16.2780	16.488	0	0	0
2012/10/10	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	GOVI	07/02/2013			GOVI	423.9260	423.9260	426.2640	426.2640	0.552	0.0000	0.0000	24
2012/10/10	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	GOVI	07/02/2013	432.99	Put	GOVI	90,640.0000	9.0640	67,260.0000	6.7260	(25.794)	0	0	0
2012/10/10	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	GOVI	07/02/2013	433.00	Put	GOVI	90,740.0000	9.0740	67,360.0000	6.7360	(25.766)	0	0	0
2012/10/10	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	GOVI	07/02/2013	433.01	Put	GOVI	90,840.0000	9.0840	67,460.0000	6.7460	(25.738)	0	0	0
2012/10/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/10	IGOV	01/11/2012			Index Future	190.4740	190.4740	190.8480	190.8480	0.196	0.0000	0.0000	592
2012/10/10	IGOV	07/02/2013			Index Future	193.2050	193.2050	193.5850	193.5850	0.197	0.0000	0.0000	14
2012/10/10	ILBI	01/11/2012			Index Future	514.6920	514.6920	515.8180	515.8180	0.219	0.0000	0.0000	0
2012/10/10	ILBI	07/02/2013			Index Future	521.9140	521.9140	523.0590	523.0590	0.219	0.0000	0.0000	169
2012/10/10	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/10	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/10	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/10	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/10	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/10	JBAF	17/10/2012			Jibar Tradeable Future	5.0700	94.9300	5.0700	94.9300	0.000	0.0000	0.0000	500
2012/10/10	JBAF	21/11/2012			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	0
2012/10/10	JBAF	19/12/2012			Jibar Tradeable Future	4.9300	95.0700	4.8700	95.1300	(1.217)	0.0000	0.0000	840
2012/10/10	JBAF	16/01/2013			Jibar Tradeable Future	4.9000	95.1000	4.8300	95.1700	(1.429)	0.0000	0.0000	0
2012/10/10	JBAF	20/02/2013			Jibar Tradeable Future	4.8600	95.1400	4.7700	95.2300	(1.852)	0.0000	0.0000	0
2012/10/10	JBAF	20/03/2013			Jibar Tradeable Future	4.8600	95.1400	4.7600	95.2400	(2.058)	0.0000	0.0000	1,000
2012/10/10	JBAF	19/06/2013			Jibar Tradeable Future	4.8800	95.1200	4.7700	95.2300	(2.254)	0.0000	0.0000	500

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2012/10/10	JBAF	18/09/2013			Jibar Tradeable Future	4.9700	95.0300	4.8500	95.1500	(2.414)	0.0000	0.0000	1,700
2012/10/10	JBAF	18/12/2013			Jibar Tradeable Future	5.0900	94.9100	4.9700	95.0300	(2.358)	0.0000	0.0000	1,500
2012/10/10	JBAF	19/03/2014			Jibar Tradeable Future	5.2200	94.7800	5.1000	94.9000	(2.299)	0.0000	0.0000	800
2012/10/10	JBAF	18/06/2014			Jibar Tradeable Future	5.3700	94.6300	5.2400	94.7600	(2.421)	0.0000	0.0000	800
2012/10/10	JBAF	17/09/2014			Jibar Tradeable Future	5.5100	94.4900	5.3900	94.6100	(2.178)	0.0000	0.0000	0
2012/10/10	R023	01/11/2012			Bond Future	7.3755	104.0899	7.2419	105.0660	(1.812)	0.0000	0.0000	1,049
2012/10/10	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R023	01/11/2012	7.04	Put	Bond Future	2,474.0000	2.4740	1,497.9100	1.4979	(39.454)	0	0	0
2012/10/10	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R023	01/11/2012	7.05	Put	Bond Future	2,399.1600	2.3992	1,423.0700	1.4231	(40.685)	0	0	0
2012/10/10	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R023	01/11/2012	7.06	Put	Bond Future	2,324.3900	2.3244	1,348.3000	1.3483	(41.993)	0	0	0
2012/10/10	R023	07/02/2013			Bond Future	7.4608	105.5458	7.3216	106.5363	(1.865)	0.0000	0.0000	0
2012/10/10	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R023	07/02/2013	7.04	Put	Bond Future	3,032.9400	3.0329	2,042.4700	2.0425	(32.657)	0	0	0
2012/10/10	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R023	07/02/2013	7.05	Put	Bond Future	2,959.5200	2.9595	1,969.0500	1.9691	(33.467)	0	0	0
2012/10/10	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R023	07/02/2013	7.06	Put	Bond Future	2,886.1700	2.8862	1,895.7000	1.8957	(34.318)	0	0	0
2012/10/10	R023	02/05/2013			Bond Future	7.5318	102.9103	7.3879	103.9125	(1.911)	0.0000	0.0000	0
2012/10/10	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R023	02/05/2013	7.04	Put	Bond Future	3,477.5000	3.4775	2,475.3100	2.4753	(28.819)	0	0	0
2012/10/10	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R023	02/05/2013	7.05	Put	Bond Future	3,405.2800	3.4053	2,403.0900	2.4031	(29.430)	0	0	0
2012/10/10	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R023	02/05/2013	7.06	Put	Bond Future	3,333.1200	3.3331	2,330.9300	2.3309	(30.068)	0	0	0
2012/10/10	R157	01/11/2012			Bond Future	5.4720	122.8854	5.3840	123.1453	(1.607)	0.0000	0.0000	14,429
2012/10/10	R157	01/11/2012	5.78	Call	Bond Future	936.0700	0.9361	1,175.8200	1.1758	25.612	0	0	5,630
2012/10/10	R157	01/11/2012	5.78	Put	Bond Future	31.8100	0.0318	11.7200	0.0117	(63.156)	0	0	0
2012/10/10	R157	01/11/2012	6.24	Call	Bond Future	2,238.9700	2.2390	2,498.6500	2.4987	11.598	0	0	0
2012/10/10	R157	01/11/2012	6.24	Put	Bond Future	0.1900	0.0002	0.0300	0.0000	(84.211)	0	0	0
2012/10/10	R157	07/02/2013			Bond Future	5.5059	124.6042	5.4068	124.8686	(1.801)	0.0000	0.0000	100
2012/10/10	R157	07/02/2013	6.28	Call	Bond Future	2,111.5100	2.1115	2,353.3000	2.3533	11.451	0	0	0
2012/10/10	R157	07/02/2013	6.28	Put	Bond Future	73.4200	0.0734	50.8700	0.0509	(30.714)	0	0	0
2012/10/10	R157	02/05/2013			Bond Future	5.5284	119.3107	5.4182	119.5780	(1.994)	0.0000	0.0000	0
2012/10/10	R157	02/05/2013	5.34	Call	Bond Future	507.1700	0.5072	633.8100	0.6338	24.970	0	0	0
2012/10/10	R157	02/05/2013	5.34	Put	Bond Future	964.5900	0.9646	823.9300	0.8239	(14.582)	0	0	0
2012/10/10	R157	02/05/2013	5.35	Call	Bond Future	517.5700	0.5176	645.3100	0.6453	24.681	0	0	0
2012/10/10	R157	02/05/2013	5.35	Put	Bond Future	950.6500	0.9506	811.0900	0.8111	(14.680)	0	0	0
2012/10/10	R157	02/05/2013	5.36	Call	Bond Future	528.0900	0.5281	656.9400	0.6569	24.399	0	0	0
2012/10/10	R157	02/05/2013	5.36	Put	Bond Future	936.8400	0.9368	798.3900	0.7984	(14.778)	0	0	0
2012/10/10	R186	01/11/2012			Bond Future	7.7913	126.8931	7.6980	127.8138	(1.197)	7.7500	7.7500	35,351
2012/10/10	R186	01/11/2012	7.82	Call	Bond Future	1,612.3000	1.6123	2,130.9700	2.1310	32.170	0	0	1,858
2012/10/10	R186	01/11/2012	7.82	Put	Bond Future	1,331.4200	1.3314	929.3700	0.9294	(30.197)	0	0	0
2012/10/10	R186	01/11/2012	8.00	Call	Bond Future	2,704.9800	2.7050	3,382.3000	3.3823	25.040	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/10	R186	01/11/2012	8.00	Put	Bond Future	680.5800		0.6806	437.1800	0.4372	(35.764)	0	0	0
2012/10/10	R186	01/11/2012	8.50	Call	Bond Future	6,738.9500		6.7389	7,635.9400	7.6359	13.311	0	0	0
2012/10/10	R186	01/11/2012	8.50	Put	Bond Future	52.2700		0.0523	28.5400	0.0285	(45.399)	0	0	0
2012/10/10	R186	01/11/2012	8.82	Call	Bond Future	9,542.1300		9.5421	10,460.5900	10.4606	9.625	0	0	0
2012/10/10	R186	01/11/2012	8.82	Put	Bond Future	5.2800		0.0053	3.0200	0.0030	(42.803)	0	0	1,858
2012/10/10	R186	07/02/2013			Bond Future	7.8782		123.3781	7.7814	124.3127	(1.229)	7.8430	7.8430	2,150
2012/10/10	R186	07/02/2013	8.47	Call	Bond Future	6,939.9700		6.9400	7,646.1700	7.6462	10.176	0	0	0
2012/10/10	R186	07/02/2013	8.47	Put	Bond Future	1,441.0900		1.4411	1,212.7400	1.2127	(15.846)	0	0	0
2012/10/10	R186	07/02/2013	7.75	Call	Bond Future	2,872.5400		2.8725	3,333.8000	3.3338	16.058	0	0	1,000
2012/10/10	R186	07/02/2013	7.75	Put	Bond Future	4,112.0200		4.1120	3,638.7300	3.6387	(11.510)	0	0	0
2012/10/10	R186	07/02/2013	8.00	Call	Bond Future	4,094.1600		4.0942	4,637.5300	4.6375	13.272	0	0	0
2012/10/10	R186	07/02/2013	8.00	Put	Bond Future	2,932.8100		2.9328	2,541.6300	2.5416	(13.338)	0	0	150
2012/10/10	R186	07/02/2013	8.32	Call	Bond Future	5,965.3900		5.9654	6,625.0000	6.6250	11.057	0	0	0
2012/10/10	R186	07/02/2013	8.32	Put	Bond Future	1,826.4600		1.8265	1,551.5200	1.5515	(15.053)	0	0	2,000
2012/10/10	R186	07/02/2013	7.00	Call	Bond Future	672.5200		0.6725	859.7700	0.8598	27.843	0	0	10,300
2012/10/10	R186	07/02/2013	7.00	Put	Bond Future	9,529.8000		9.5298	8,782.5000	8.7825	(7.842)	0	0	0
2012/10/10	R186	07/02/2013	7.25	Call	Bond Future	1,172.1600		1.1722	1,448.5600	1.4486	23.580	0	0	670
2012/10/10	R186	07/02/2013	7.25	Put	Bond Future	7,418.7100		7.4187	6,760.5600	6.7606	(8.871)	0	0	0
2012/10/10	R186	02/05/2013			Bond Future	7.9550		124.8715	7.8551	125.8170	(1.256)	0.0000	0.0000	0
2012/10/10	R186	02/05/2013	7.41	Call	Bond Future	2,317.2100		2.3172	2,862.0200	2.8620	23.511	0	0	0
2012/10/10	R186	02/05/2013	7.41	Put	Bond Future	7,604.8300		7.6048	7,204.1300	7.2041	(5.269)	0	0	0
2012/10/10	R186	02/05/2013	7.39	Call	Bond Future	2,253.7700		2.2538	2,791.0900	2.7911	23.841	0	0	0
2012/10/10	R186	02/05/2013	7.39	Put	Bond Future	7,741.5200		7.7415	7,333.3300	7.3333	(5.273)	0	0	0
2012/10/10	R186	02/05/2013	7.40	Call	Bond Future	2,285.3500		2.2853	2,826.4200	2.8264	23.676	0	0	0
2012/10/10	R186	02/05/2013	7.40	Put	Bond Future	7,672.9800		7.6730	7,268.5400	7.2685	(5.271)	0	0	0
2012/10/10	R189	01/11/2012			Bond Future	213.4092		213.4092	213.3935	213.3935	(0.007)	0.0000	0.0000	0
2012/10/10	R189	01/11/2012	218.99	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R189	01/11/2012	218.99	Put	Bond Future	5,580.8300		5.5808	5,596.5400	5.5965	0.281	0	0	0
2012/10/10	R189	01/11/2012	219.00	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R189	01/11/2012	219.00	Put	Bond Future	5,590.8300		5.5908	5,606.5400	5.6065	0.281	0	0	0
2012/10/10	R189	01/11/2012	219.01	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R189	01/11/2012	219.01	Put	Bond Future	5,600.8300		5.6008	5,616.5400	5.6165	0.280	0	0	0
2012/10/10	R197	01/11/2012			Bond Future	279.0465		279.0465	279.0406	279.0406	(0.002)	0.0000	0.0000	6,288
2012/10/10	R197	01/11/2012	266.99	Call	Bond Future	12,056.5000		12.0565	12,050.6400	12.0506	(0.049)	0	0	0
2012/10/10	R197	01/11/2012	266.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R197	01/11/2012	267.00	Call	Bond Future	12,046.5000		12.0465	12,040.6400	12.0406	(0.049)	0	0	0
2012/10/10	R197	01/11/2012	267.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R197	01/11/2012	267.01	Call	Bond Future	12,036.5000		12.0365	12,030.6400	12.0306	(0.049)	0	0	0
2012/10/10	R197	01/11/2012	267.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R201	01/11/2012			Bond Future	4.9127		110.9366	4.8265	111.1170	(1.755)	0.0000	0.0000	1,560
2012/10/10	R201	01/11/2012	5.11	Call	Bond Future	448.4500		0.4484	604.6600	0.6047	34.833	0	0	0
2012/10/10	R201	01/11/2012	5.11	Put	Bond Future	36.8200		0.0368	12.5500	0.0125	(65.915)	0	0	0
2012/10/10	R201	07/02/2013			Bond Future	4.8613		108.0801	4.7611	108.2638	(2.060)	0.0000	0.0000	0
2012/10/10	R201	07/02/2013	4.98	Call	Bond Future	470.6800		0.4707	589.1400	0.5891	25.168	0	0	0
2012/10/10	R201	07/02/2013	4.98	Put	Bond Future	253.4300		0.2534	188.1300	0.1881	(25.766)	0	0	0

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2012/10/10	R201	02/05/2013			Bond Future	4.7969	109.3882	4.6816	109.5740	(2.404)	0.0000	0.0000	0
2012/10/10	R201	02/05/2013	4.04	Call	Bond Future	42.6600	0.0427	68.8800	0.0689	61.463	0	0	0
2012/10/10	R201	02/05/2013	4.04	Put	Bond Future	1,270.0400	1.2700	1,110.4900	1.1105	(12.563)	0	0	0
2012/10/10	R201	02/05/2013	4.05	Call	Bond Future	44.3900	0.0444	71.1800	0.0712	60.351	0	0	0
2012/10/10	R201	02/05/2013	4.05	Put	Bond Future	1,255.4400	1.2554	1,096.4600	1.0965	(12.663)	0	0	0
2012/10/10	R201	02/05/2013	4.06	Call	Bond Future	46.1800	0.0462	73.5500	0.0736	59.268	0	0	0
2012/10/10	R201	02/05/2013	4.06	Put	Bond Future	1,240.8900	1.2409	1,082.4900	1.0825	(12.765)	0	0	0
2012/10/10	R202	01/11/2012			Bond Future	205.9351	205.9351	206.9109	206.9109	0.474	0.0000	0.0000	50,731
2012/10/10	R202	01/11/2012	191.99	Call	Bond Future	13,945.0600	13.9451	14,920.9000	14.9209	6.998	0	0	0
2012/10/10	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R202	01/11/2012	192.00	Call	Bond Future	13,935.0600	13.9351	14,910.9000	14.9109	7.003	0	0	0
2012/10/10	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R202	01/11/2012	192.01	Call	Bond Future	13,925.0600	13.9251	14,900.9000	14.9009	7.008	0	0	0
2012/10/10	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R203	01/11/2012			Bond Future	6.0590	110.2721	5.9457	110.7701	(1.871)	0.0000	0.0000	4,688
2012/10/10	R203	01/11/2012	6.87	Call	Bond Future	3,485.1200	3.4851	3,982.1300	3.9821	14.261	0	0	0
2012/10/10	R203	01/11/2012	6.87	Put	Bond Future	1.4400	0.0014	0.4600	0.0005	(68.056)	0	0	0
2012/10/10	R203	07/02/2013			Bond Future	6.1202	111.8145	5.9986	112.3202	(1.987)	0.0000	0.0000	11,950
2012/10/10	R203	07/02/2013	6.11	Call	Bond Future	1,114.3500	1.1144	1,395.7000	1.3957	25.248	0	0	12,600
2012/10/10	R203	07/02/2013	6.11	Put	Bond Future	1,156.7000	1.1567	932.2600	0.9323	(19.403)	0	0	3,254
2012/10/10	R203	07/02/2013	6.65	Call	Bond Future	2,562.8100	2.5628	2,970.1500	2.9701	15.894	0	0	0
2012/10/10	R203	07/02/2013	6.65	Put	Bond Future	392.9300	0.3929	294.4800	0.2945	(25.055)	0	0	30,250
2012/10/10	R203	07/02/2013	6.94	Call	Bond Future	3,524.0300	3.5240	3,984.2500	3.9843	13.059	0	0	0
2012/10/10	R203	07/02/2013	6.94	Put	Bond Future	188.8800	0.1889	143.3100	0.1433	(24.126)	0	0	0
2012/10/10	R203	02/05/2013			Bond Future	6.1711	109.0113	6.0418	109.5230	(2.094)	0.0000	0.0000	8
2012/10/10	R203	02/05/2013	5.91	Call	Bond Future	981.6600	0.9817	1,223.0600	1.2231	24.591	0	0	0
2012/10/10	R203	02/05/2013	5.91	Put	Bond Future	2,018.4900	2.0185	1,748.2500	1.7482	(13.388)	0	0	0
2012/10/10	R203	02/05/2013	5.89	Call	Bond Future	949.6900	0.9497	1,187.2000	1.1872	25.009	0	0	0
2012/10/10	R203	02/05/2013	5.89	Put	Bond Future	2,066.4600	2.0665	1,792.3300	1.7923	(13.266)	0	0	0
2012/10/10	R203	02/05/2013	5.90	Call	Bond Future	965.5900	0.9656	1,205.0500	1.2050	24.799	0	0	0
2012/10/10	R203	02/05/2013	5.90	Put	Bond Future	2,042.3800	2.0424	1,770.2000	1.7702	(13.327)	0	0	0
2012/10/10	R204	01/11/2012			Bond Future	6.3600	111.2156	6.2418	111.8394	(1.859)	0.0000	0.0000	5,818
2012/10/10	R204	01/11/2012	7.22	Call	Bond Future	4,408.5300	4.4085	5,031.1800	5.0312	14.124	0	0	0
2012/10/10	R204	01/11/2012	7.22	Put	Bond Future	1.8600	0.0019	0.6600	0.0007	(64.516)	0	0	0
2012/10/10	R204	07/02/2013			Bond Future	6.4242	108.7408	6.2990	109.3741	(1.950)	0.0000	0.0000	3,000
2012/10/10	R204	07/02/2013	7.29	Call	Bond Future	4,515.3700	4.5154	5,083.3900	5.0834	12.580	0	0	0
2012/10/10	R204	07/02/2013	7.29	Put	Bond Future	259.6400	0.2596	194.3100	0.1943	(25.162)	0	0	0
2012/10/10	R204	02/05/2013			Bond Future	6.4823	110.0570	6.3507	110.6977	(2.031)	0.0000	0.0000	0
2012/10/10	R204	02/05/2013	6.29	Call	Bond Future	1,447.0100	1.4470	1,821.9500	1.8219	25.911	0	0	0
2012/10/10	R204	02/05/2013	6.29	Put	Bond Future	2,384.7900	2.3848	2,118.9700	2.1190	(11.146)	0	0	0
2012/10/10	R204	02/05/2013	6.30	Call	Bond Future	1,468.6400	1.4686	1,845.6000	1.8456	25.667	0	0	0
2012/10/10	R204	02/05/2013	6.30	Put	Bond Future	2,357.4100	2.3574	2,093.6100	2.0936	(11.190)	0	0	0
2012/10/10	R204	02/05/2013	6.31	Call	Bond Future	1,490.4600	1.4905	1,869.4400	1.8694	25.427	0	0	0
2012/10/10	R204	02/05/2013	6.31	Put	Bond Future	2,330.2500	2.3303	2,068.4700	2.0685	(11.234)	0	0	0

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2012/10/10	R206	01/11/2012			Bond Future	5.0720	105.0827	4.9893	105.1792	(1.630)	0.0000	0.0000	1,120
2012/10/10	R206	01/11/2012	5.05	Call	Bond Future	92.9100	0.0929	142.2400	0.1422	53.094	0	0	0
2012/10/10	R206	01/11/2012	5.05	Put	Bond Future	118.5700	0.1186	71.4300	0.0714	(39.757)	0	0	0
2012/10/10	R206	07/02/2013			Bond Future	5.0151	102.7875	4.9066	102.8860	(2.164)	0.0000	0.0000	0
2012/10/10	R206	07/02/2013	4.76	Call	Bond Future	138.3000	0.1383	174.8100	0.1748	26.399	0	0	0
2012/10/10	R206	07/02/2013	4.76	Put	Bond Future	370.1900	0.3702	308.1500	0.3082	(16.759)	0	0	0
2012/10/10	R206	02/05/2013			Bond Future	4.9334	104.0315	4.7878	104.1311	(2.952)	0.0000	0.0000	0
2012/10/10	R206	02/05/2013	3.39	Call	Bond Future	31.5400	0.0315	41.0100	0.0410	30.025	0	0	0
2012/10/10	R206	02/05/2013	3.39	Put	Bond Future	1,095.2000	1.0952	1,005.1300	1.0051	(8.224)	0	0	0
2012/10/10	R206	02/05/2013	3.40	Call	Bond Future	32.1500	0.0321	41.7700	0.0418	29.922	0	0	0
2012/10/10	R206	02/05/2013	3.40	Put	Bond Future	1,088.8600	1.0889	998.9400	0.9989	(8.258)	0	0	0
2012/10/10	R206	02/05/2013	3.41	Call	Bond Future	32.7700	0.0328	42.5300	0.0425	29.783	0	0	0
2012/10/10	R206	02/05/2013	3.41	Put	Bond Future	1,082.5300	1.0825	992.7500	0.9928	(8.294)	0	0	0
2012/10/10	R207	01/11/2012			Bond Future	6.7169	105.2328	6.6037	105.8848	(1.686)	0.0000	0.0000	18,861
2012/10/10	R207	01/11/2012	7.58	Call	Bond Future	4,809.6600	4.8097	5,459.6500	5.4597	13.514	0	0	0
2012/10/10	R207	01/11/2012	7.58	Put	Bond Future	3.1400	0.0031	1.2200	0.0012	(61.146)	0	0	0
2012/10/10	R207	07/02/2013			Bond Future	6.7891	103.0652	6.6701	103.7270	(1.754)	0.0000	0.0000	0
2012/10/10	R207	07/02/2013	7.66	Call	Bond Future	5,015.1200	5.0151	5,612.6200	5.6126	11.914	0	0	0
2012/10/10	R207	07/02/2013	7.66	Put	Bond Future	330.2800	0.3303	266.0300	0.2660	(19.453)	0	0	0
2012/10/10	R207	02/05/2013			Bond Future	6.8564	104.3126	6.7321	104.9822	(1.813)	0.0000	0.0000	0
2012/10/10	R207	02/05/2013	6.44	Call	Bond Future	1,220.0000	1.2200	1,599.1300	1.5991	31.076	0	0	0
2012/10/10	R207	02/05/2013	6.44	Put	Bond Future	3,484.1200	3.4841	3,193.6700	3.1937	(8.336)	0	0	0
2012/10/10	R207	02/05/2013	6.45	Call	Bond Future	1,239.0900	1.2391	1,621.1400	1.6211	30.833	0	0	0
2012/10/10	R207	02/05/2013	6.45	Put	Bond Future	3,448.1200	3.4481	3,160.5900	3.1606	(8.339)	0	0	0
2012/10/10	R207	02/05/2013	6.46	Call	Bond Future	1,258.3800	1.2584	1,643.3300	1.6433	30.591	0	0	0
2012/10/10	R207	02/05/2013	6.46	Put	Bond Future	3,412.3600	3.4124	3,127.7300	3.1277	(8.341)	0	0	0
2012/10/10	R208	01/11/2012			Bond Future	6.9176	99.6227	6.7893	100.4287	(1.855)	0.0000	0.0000	11,904
2012/10/10	R208	01/11/2012	6.81	Call	Bond Future	515.7400	0.5157	880.8300	0.8808	70.790	0	0	0
2012/10/10	R208	01/11/2012	6.81	Put	Bond Future	1,191.0300	1.1910	750.1200	0.7501	(37.019)	0	0	0
2012/10/10	R208	01/11/2012	7.50	Call	Bond Future	3,597.4500	3.5975	4,378.7500	4.3788	21.718	0	0	0
2012/10/10	R208	01/11/2012	7.50	Put	Bond Future	39.1400	0.0391	14.4400	0.0144	(63.107)	0	0	12,250
2012/10/10	R208	01/11/2012	7.70	Call	Bond Future	4,751.6700	4.7517	5,552.2900	5.5523	16.849	0	0	0
2012/10/10	R208	01/11/2012	7.70	Put	Bond Future	8.3400	0.0083	2.9600	0.0030	(64.508)	0	0	0
2012/10/10	R208	07/02/2013			Bond Future	6.9911	101.0161	6.8570	101.8342	(1.919)	0.0000	0.0000	3,000
2012/10/10	R208	07/02/2013	6.00	Call	Bond Future	207.8400	0.2078	315.9800	0.3160	52.030	0	0	12,250
2012/10/10	R208	07/02/2013	6.00	Put	Bond Future	6,455.2400	6.4552	5,745.3300	5.7453	(10.997)	0	0	0
2012/10/10	R208	07/02/2013	7.78	Call	Bond Future	5,113.8300	5.1138	5,831.3400	5.8313	14.031	0	0	0
2012/10/10	R208	07/02/2013	7.78	Put	Bond Future	468.3600	0.4684	367.8200	0.3678	(21.466)	0	0	0
2012/10/10	R208	07/02/2013	8.83	Call	Bond Future	10,439.6900	10.4397	11,253.1900	11.2532	7.792	0	0	0
2012/10/10	R208	07/02/2013	8.83	Put	Bond Future	26.4100	0.0264	21.8600	0.0219	(17.228)	0	0	0
2012/10/10	R208	02/05/2013			Bond Future	7.0557	98.8458	6.9164	99.6735	(1.974)	0.0000	0.0000	0
2012/10/10	R208	02/05/2013	6.64	Call	Bond Future	1,422.5800	1.4226	1,869.5600	1.8696	31.420	0	0	0
2012/10/10	R208	02/05/2013	6.64	Put	Bond Future	3,918.0400	3.9180	3,537.3200	3.5373	(9.717)	0	0	0
2012/10/10	R208	02/05/2013	6.65	Call	Bond Future	1,444.6000	1.4446	1,894.4300	1.8944	31.139	0	0	0
2012/10/10	R208	02/05/2013	6.65	Put	Bond Future	3,879.1100	3.8791	3,501.2400	3.5012	(9.741)	0	0	0
2012/10/10	R208	02/05/2013	6.66	Call	Bond Future	1,466.8300	1.4668	1,919.5000	1.9195	30.860	0	0	0

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2012/10/10	R208	02/05/2013	6.66	Put	Bond Future	3,840.4500	3.8405	3,465.4200	3.4654	(9.765)	0	0	0
2012/10/10	R209	01/11/2012			Bond Future	8.5708	77.3473	8.4777	78.1136	(1.086)	0.0000	0.0000	7,349
2012/10/10	R209	01/11/2012	8.99	Call	Bond Future	3,601.9500	3.6019	4,257.9800	4.2580	18.213	0	0	0
2012/10/10	R209	01/11/2012	8.99	Put	Bond Future	294.4800	0.2945	184.1900	0.1842	(37.452)	0	0	0
2012/10/10	R209	07/02/2013			Bond Future	8.6555	78.4291	8.5595	79.2067	(1.109)	0.0000	0.0000	0
2012/10/10	R209	07/02/2013	8.63	Call	Bond Future	3,156.6700	3.1567	3,510.5800	3.5106	11.211	0	0	0
2012/10/10	R209	07/02/2013	8.63	Put	Bond Future	3,361.9600	3.3620	2,938.2500	2.9382	(12.603)	0	0	11,000
2012/10/10	R209	07/02/2013	8.83	Call	Bond Future	4,003.7500	4.0038	4,410.0000	4.4100	10.147	0	0	0
2012/10/10	R209	07/02/2013	8.83	Put	Bond Future	2,621.3200	2.6213	2,249.9500	2.2500	(14.167)	0	0	14,000
2012/10/10	R209	07/02/2013	9.06	Call	Bond Future	5,084.3700	5.0844	5,557.8000	5.5578	9.311	0	0	0
2012/10/10	R209	07/02/2013	9.06	Put	Bond Future	1,939.5800	1.9396	1,635.3900	1.6354	(15.683)	0	0	0
2012/10/10	R209	02/05/2013			Bond Future	8.7289	76.2368	8.6304	77.0236	(1.128)	0.0000	0.0000	0
2012/10/10	R209	02/05/2013	8.01	Call	Bond Future	1,906.5700	1.9066	2,288.2600	2.2883	20.020	0	0	0
2012/10/10	R209	02/05/2013	8.01	Put	Bond Future	7,957.0100	7.9570	7,551.8600	7.5519	(5.092)	0	0	0
2012/10/10	R209	02/05/2013	7.99	Call	Bond Future	1,857.3200	1.8573	2,233.7100	2.2337	20.265	0	0	0
2012/10/10	R209	02/05/2013	7.99	Put	Bond Future	8,086.6700	8.0867	7,676.2200	7.6762	(5.076)	0	0	0
2012/10/10	R209	02/05/2013	8.00	Call	Bond Future	1,881.7400	1.8817	2,260.8900	2.2609	20.149	0	0	0
2012/10/10	R209	02/05/2013	8.00	Put	Bond Future	8,021.5600	8.0216	7,613.8700	7.6139	(5.082)	0	0	0
2012/10/10	R210	01/11/2012			Bond Future	159.1204	159.1204	159.9876	159.9876	0.545	0.0000	0.0000	3,414
2012/10/10	R210	01/11/2012	144.99	Call	Bond Future	14,130.3700	14.1304	14,997.5900	14.9976	6.137	0	0	0
2012/10/10	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R210	01/11/2012	145.00	Call	Bond Future	14,120.3700	14.1204	14,987.5900	14.9876	6.142	0	0	0
2012/10/10	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R210	01/11/2012	145.01	Call	Bond Future	14,110.3700	14.1104	14,977.5900	14.9776	6.146	0	0	0
2012/10/10	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R211	01/11/2012			Bond Future	123.6261	123.6261	123.7149	123.7149	0.072	0.0000	0.0000	703
2012/10/10	R211	01/11/2012	121.99	Call	Bond Future	1,636.1400	1.6361	1,724.9000	1.7249	5.425	0	0	0
2012/10/10	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R211	01/11/2012	122.00	Call	Bond Future	1,626.1400	1.6261	1,714.9000	1.7149	5.458	0	0	0
2012/10/10	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R211	01/11/2012	122.01	Call	Bond Future	1,616.1400	1.6161	1,704.9000	1.7049	5.492	0	0	0
2012/10/10	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R212	01/11/2012			Bond Future	127.9789	127.9789	127.9760	127.9760	(0.002)	0.0000	0.0000	5,084
2012/10/10	R212	01/11/2012	121.99	Call	Bond Future	5,988.9400	5.9889	5,986.0000	5.9860	(0.049)	0	0	0
2012/10/10	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R212	01/11/2012	122.00	Call	Bond Future	5,978.9400	5.9789	5,976.0000	5.9760	(0.049)	0	0	0
2012/10/10	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R212	01/11/2012	122.01	Call	Bond Future	5,968.9400	5.9689	5,966.0000	5.9660	(0.049)	0	0	0
2012/10/10	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R213	01/11/2012			Bond Future	8.3821	88.4549	8.2838	89.2860	(1.173)	0.0000	0.0000	6,762
2012/10/10	R213	01/11/2012	7.75	Call	Bond Future	65.1100	0.0651	115.3300	0.1153	77.131	0	0	140
2012/10/10	R213	01/11/2012	7.75	Put	Bond Future	5,617.0600	5.6171	4,836.1500	4.8362	(13.902)	0	0	0
2012/10/10	R213	01/11/2012	8.81	Call	Bond Future	3,753.8700	3.7539	4,472.1200	4.4721	19.134	0	0	0

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2012/10/10	R213	01/11/2012	8.81	Put	Bond Future	268.0700	0.2681	155.1900	0.1552	(42.108)	0	0	0
2012/10/10	R213	07/02/2013			Bond Future	8.4727	89.6921	8.3711	90.5355	(1.199)	0.0000	0.0000	0
2012/10/10	R213	07/02/2013	8.90	Call	Bond Future	5,268.2500	5.2683	5,825.6400	5.8256	10.580	0	0	0
2012/10/10	R213	07/02/2013	8.90	Put	Bond Future	1,848.2500	1.8482	1,562.2200	1.5622	(15.476)	0	0	0
2012/10/10	R213	02/05/2013			Bond Future	8.5480	87.2434	8.4437	88.0969	(1.221)	0.0000	0.0000	0
2012/10/10	R213	02/05/2013	7.84	Call	Bond Future	1,874.1600	1.8742	2,312.3000	2.3123	23.378	0	0	0
2012/10/10	R213	02/05/2013	7.84	Put	Bond Future	7,916.8300	7.9168	7,501.4600	7.5015	(5.247)	0	0	0
2012/10/10	R213	02/05/2013	7.85	Call	Bond Future	1,899.3700	1.8994	2,340.6300	2.3406	23.232	0	0	0
2012/10/10	R213	02/05/2013	7.85	Put	Bond Future	7,852.4700	7.8525	7,440.2200	7.4402	(5.250)	0	0	0
2012/10/10	R213	02/05/2013	7.86	Call	Bond Future	1,924.8000	1.9248	2,368.9400	2.3689	23.075	0	0	0
2012/10/10	R213	02/05/2013	7.86	Put	Bond Future	7,788.4500	7.7885	7,379.0800	7.3791	(5.256)	0	0	0
2012/10/10	R214	01/11/2012			Bond Future	8.6107	78.9270	8.5025	79.8640	(1.256)	0.0000	0.0000	1,714
2012/10/10	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R214	01/11/2012	7.99	Put	Bond Future	5,641.6200	5.6416	4,704.6400	4.7046	(16.608)	0	0	0
2012/10/10	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R214	01/11/2012	8.00	Put	Bond Future	5,545.4300	5.5454	4,608.4500	4.6085	(16.896)	0	0	0
2012/10/10	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/10	R214	01/11/2012	8.01	Put	Bond Future	5,449.4200	5.4494	4,512.4400	4.5124	(17.194)	0	0	0
Total													332335