



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 18/10/2012 to 18/10/2012

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
2012/10/18	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	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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2012/10/18	2025	01/11/2012			Bond Future	111.4052	111.4052	111.4041	111.4041	(0.001)	0.0000	0.0000	6,017
2012/10/18	2025	01/11/2012	99.99	Call	Bond Future	11,415.1900	11.4152	11,414.1000	11.4141	(0.010)	0	0	0
2012/10/18	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	2025	01/11/2012	100.00	Call	Bond Future	11,405.1900	11.4052	11,404.1000	11.4041	(0.010)	0	0	0
2012/10/18	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	2025	01/11/2012	100.01	Call	Bond Future	11,395.1900	11.3952	11,394.1000	11.3941	(0.010)	0	0	0
2012/10/18	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	2038	01/11/2012			Bond Future	107.2632	107.2632	107.2647	107.2647	0.001	0.0000	0.0000	0
2012/10/18	2038	01/11/2012	98.99	Call	Bond Future	8,273.2300	8.2732	8,274.6800	8.2747	0.018	0	0	0
2012/10/18	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	2038	01/11/2012	99.00	Call	Bond Future	8,263.2300	8.2632	8,264.6800	8.2647	0.018	0	0	0
2012/10/18	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	2038	01/11/2012	99.01	Call	Bond Future	8,253.2300	8.2532	8,254.6800	8.2547	0.018	0	0	0
2012/10/18	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	2050	01/11/2012			Bond Future	116.1492	116.1492	114.1134	114.1134	(1.753)	0.0000	0.0000	0
2012/10/18	2050	01/11/2012	103.99	Call	Bond Future	12,159.1900	12.1592	10,123.4100	10.1234	(16.743)	0	0	0
2012/10/18	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	2050	01/11/2012	104.00	Call	Bond Future	12,149.1900	12.1492	10,113.4100	10.1134	(16.757)	0	0	0
2012/10/18	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	2050	01/11/2012	104.01	Call	Bond Future	12,139.1900	12.1392	10,103.4100	10.1034	(16.770)	0	0	0
2012/10/18	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	AL7T	01/11/2012			Index Future	473.7840	473.7840	474.0500	474.0500	0.056	0.0000	0.0000	12
2012/10/18	AL7T	07/02/2013			Index Future	480.5830	480.5830	480.8540	480.8540	0.056	0.0000	0.0000	0
2012/10/18	ALBI	01/11/2012			Index Future	422.1420	422.1420	422.5290	422.5290	0.092	0.0000	0.0000	893
2012/10/18	ALBI	07/02/2013			Index Future	428.2000	428.2000	428.5930	428.5930	0.092	0.0000	0.0000	118
2012/10/18	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	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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2012/10/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/18	EL28	01/11/2012			Bond Future	110.7019	110.7019	109.7078	109.7078	(0.898)	0.0000	0.0000	0
2012/10/18	EL28	01/11/2012	105.99	Call	Bond Future	4,711.8800	4.7119	3,717.7800	3.7178	(21.098)	0	0	0
2012/10/18	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	EL28	01/11/2012	106.00	Call	Bond Future	4,701.8800	4.7019	3,707.7800	3.7078	(21.143)	0	0	0
2012/10/18	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	EL28	01/11/2012	106.01	Call	Bond Future	4,691.8800	4.6919	3,697.7800	3.6978	(21.188)	0	0	0
2012/10/18	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	ES33	01/11/2012			Bond Future	8.9907	87.1284	8.9495	87.4728	(0.459)	0.0000	0.0000	303
2012/10/18	ES33	01/11/2012	9.20	Call	Bond Future	1,715.5600	1.7156	2,059.9300	2.0599	20.073	0	0	0

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2012/10/18	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	ES33	07/02/2013			Bond Future	9.0975	88.3490	9.0548	88.6984	(0.469)	0.0000	0.0000	0
2012/10/18	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	ES33	07/02/2013	8.54	Put	Bond Future	4,746.9100	4.7469	4,397.5500	4.3975	(7.360)	0	0	0
2012/10/18	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	ES33	07/02/2013	8.55	Put	Bond Future	4,658.2200	4.6582	4,308.8600	4.3089	(7.500)	0	0	0
2012/10/18	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	ES33	07/02/2013	8.56	Put	Bond Future	4,569.6600	4.5697	4,220.3000	4.2203	(7.645)	0	0	0
2012/10/18	GOVI	01/11/2012			GOVI	422.6210	422.6210	422.8990	422.8990	0.066	0.0000	0.0000	310
2012/10/18	GOVI	01/11/2012	403.96	Call	GOVI	186,610.0000	18.6610	189,390.0000	18.9390	1.490	0	0	0
2012/10/18	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	GOVI	07/02/2013			GOVI	428.6860	428.6860	428.9680	428.9680	0.066	0.0000	0.0000	36
2012/10/18	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	GOVI	07/02/2013	432.99	Put	GOVI	43,040.0000	4.3040	40,220.0000	4.0220	(6.552)	0	0	0
2012/10/18	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	GOVI	07/02/2013	433.00	Put	GOVI	43,140.0000	4.3140	40,320.0000	4.0320	(6.537)	0	0	0
2012/10/18	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	GOVI	07/02/2013	433.01	Put	GOVI	43,240.0000	4.3240	40,420.0000	4.0420	(6.522)	0	0	0
2012/10/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/18	IGOV	01/11/2012			Index Future	190.6190	190.6190	190.6380	190.6380	0.010	0.0000	0.0000	592
2012/10/18	IGOV	07/02/2013			Index Future	193.3550	193.3550	193.3740	193.3740	0.010	0.0000	0.0000	14
2012/10/18	ILBI	01/11/2012			Index Future	516.1050	516.1050	516.1050	516.1050	0.000	0.0000	0.0000	0
2012/10/18	ILBI	07/02/2013			Index Future	523.3580	523.3580	523.3580	523.3580	0.000	0.0000	0.0000	169
2012/10/18	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/18	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/18	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/18	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/18	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/18	JBAF	21/11/2012			Jibar Tradeable Future	5.0400	94.9600	5.0400	94.9600	0.000	0.0000	0.0000	0
2012/10/18	JBAF	19/12/2012			Jibar Tradeable Future	4.8900	95.1100	4.8900	95.1100	0.000	0.0000	0.0000	840
2012/10/18	JBAF	16/01/2013			Jibar Tradeable Future	4.8700	95.1300	4.8500	95.1500	(0.411)	0.0000	0.0000	0
2012/10/18	JBAF	20/02/2013			Jibar Tradeable Future	4.7800	95.2200	4.7900	95.2100	0.209	0.0000	0.0000	0
2012/10/18	JBAF	20/03/2013			Jibar Tradeable Future	4.7700	95.2300	4.7800	95.2200	0.210	0.0000	0.0000	1,000
2012/10/18	JBAF	17/04/2013			Jibar Tradeable Future	4.7700	4.7700	4.7700	95.2300	0.000	0.0000	0.0000	0
2012/10/18	JBAF	19/06/2013			Jibar Tradeable Future	4.7700	95.2300	4.7800	95.2200	0.210	0.0000	0.0000	500

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2012/10/18	JBAF	18/09/2013			Jibar Tradeable Future	4.8300	95.1700	4.8500	95.1500	0.414	0.0000	0.0000	1,700
2012/10/18	JBAF	18/12/2013			Jibar Tradeable Future	4.9400	95.0600	4.9600	95.0400	0.405	0.0000	0.0000	1,500
2012/10/18	JBAF	19/03/2014			Jibar Tradeable Future	5.0800	94.9200	5.0900	94.9100	0.197	0.0000	0.0000	800
2012/10/18	JBAF	18/06/2014			Jibar Tradeable Future	5.2200	94.7800	5.2300	94.7700	0.192	0.0000	0.0000	800
2012/10/18	JBAF	17/09/2014			Jibar Tradeable Future	5.3700	94.6300	5.3800	94.6200	0.186	0.0000	0.0000	0
2012/10/18	R023	01/11/2012			Bond Future	7.1058	106.0731	7.0950	106.1533	(0.152)	0.0000	0.0000	1,049
2012/10/18	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R023	01/11/2012	7.04	Put	Bond Future	490.8100	0.4908	410.5400	0.4105	(16.355)	0	0	0
2012/10/18	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R023	01/11/2012	7.05	Put	Bond Future	415.9700	0.4160	335.7000	0.3357	(19.297)	0	0	0
2012/10/18	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R023	01/11/2012	7.06	Put	Bond Future	341.2000	0.3412	260.9300	0.2609	(23.526)	0	0	0
2012/10/18	R023	07/02/2013			Bond Future	7.1797	107.5591	7.1685	107.6405	(0.156)	0.0000	0.0000	0
2012/10/18	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R023	07/02/2013	7.04	Put	Bond Future	1,019.6800	1.0197	938.1900	0.9382	(7.992)	0	0	0
2012/10/18	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R023	07/02/2013	7.05	Put	Bond Future	946.2600	0.9463	864.7700	0.8648	(8.612)	0	0	0
2012/10/18	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R023	07/02/2013	7.06	Put	Bond Future	872.9100	0.8729	791.4200	0.7914	(9.335)	0	0	0
2012/10/18	R023	02/05/2013			Bond Future	7.2411	104.9473	7.2295	105.0298	(0.160)	0.0000	0.0000	0
2012/10/18	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R023	02/05/2013	7.04	Put	Bond Future	1,440.4800	1.4405	1,357.9600	1.3580	(5.729)	0	0	0
2012/10/18	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R023	02/05/2013	7.05	Put	Bond Future	1,368.2600	1.3683	1,285.7400	1.2857	(6.031)	0	0	0
2012/10/18	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R023	02/05/2013	7.06	Put	Bond Future	1,296.1000	1.2961	1,213.5800	1.2136	(6.367)	0	0	0
2012/10/18	R157	01/11/2012			Bond Future	5.3522	123.2395	5.3927	123.1197	0.756	0.0000	0.0000	14,529
2012/10/18	R157	01/11/2012	5.78	Call	Bond Future	1,261.7100	1.2617	1,143.3100	1.1433	(9.384)	0	0	5,630
2012/10/18	R157	01/11/2012	5.78	Put	Bond Future	3.4100	0.0034	4.7600	0.0048	39.589	0	0	0
2012/10/18	R157	01/11/2012	6.24	Call	Bond Future	2,592.8200	2.5928	2,473.0700	2.4731	(4.619)	0	0	0
2012/10/18	R157	01/11/2012	6.24	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R157	07/02/2013			Bond Future	5.3703	124.9660	5.4157	124.8447	0.846	0.0000	0.0000	100
2012/10/18	R157	07/02/2013	6.28	Call	Bond Future	2,444.2300	2.4442	2,330.2700	2.3303	(4.662)	0	0	0
2012/10/18	R157	07/02/2013	6.28	Put	Bond Future	44.4000	0.0444	51.7300	0.0517	16.509	0	0	0
2012/10/18	R157	02/05/2013			Bond Future	5.3778	119.6762	5.4283	119.5535	0.939	0.0000	0.0000	0
2012/10/18	R157	02/05/2013	5.34	Call	Bond Future	683.7200	0.6837	624.2600	0.6243	(8.697)	0	0	0
2012/10/18	R157	02/05/2013	5.34	Put	Bond Future	775.7100	0.7757	838.9600	0.8390	8.154	0	0	0
2012/10/18	R157	02/05/2013	5.35	Call	Bond Future	695.7400	0.6957	635.6300	0.6356	(8.640)	0	0	0
2012/10/18	R157	02/05/2013	5.35	Put	Bond Future	763.3900	0.7634	825.9900	0.8260	8.200	0	0	0
2012/10/18	R157	02/05/2013	5.36	Call	Bond Future	707.8900	0.7079	647.1200	0.6471	(8.585)	0	0	0
2012/10/18	R157	02/05/2013	5.36	Put	Bond Future	751.2100	0.7512	813.1500	0.8131	8.245	0	0	0
2012/10/18	R186	01/11/2012			Bond Future	7.6068	128.7234	7.5809	128.9836	(0.341)	0.0000	0.0000	35,851
2012/10/18	R186	01/11/2012	7.82	Call	Bond Future	2,618.5100	2.6185	2,782.2600	2.7823	6.254	0	0	1,858
2012/10/18	R186	01/11/2012	7.82	Put	Bond Future	507.2900	0.5073	410.8500	0.4109	(19.011)	0	0	0
2012/10/18	R186	01/11/2012	8.00	Call	Bond Future	4,047.1800	4.0472	4,259.2500	4.2593	5.240	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
2012/10/18	R186	01/11/2012	8.00	Put	Bond Future	192.4400	0.1924	144.3200	0.1443	(25.005)	0	0	0
2012/10/18	R186	01/11/2012	8.50	Call	Bond Future	8,522.5400	8.5225	8,780.3200	8.7803	3.025	0	0	0
2012/10/18	R186	01/11/2012	8.50	Put	Bond Future	5.5200	0.0055	3.1100	0.0031	(43.659)	0	0	0
2012/10/18	R186	01/11/2012	8.82	Call	Bond Future	11,367.4800	11.3675	11,627.5100	11.6275	2.287	0	0	0
2012/10/18	R186	01/11/2012	8.82	Put	Bond Future	0.2900	0.0003	0.1300	0.0001	(55.172)	0	0	1,858
2012/10/18	R186	07/02/2013			Bond Future	7.6866	125.2369	7.6597	125.5009	(0.350)	0.0000	0.0000	1,650
2012/10/18	R186	07/02/2013	8.32	Call	Bond Future	7,524.0200	7.5240	7,709.1600	7.7092	2.461	0	0	0
2012/10/18	R186	07/02/2013	8.32	Put	Bond Future	1,526.2800	1.5263	1,447.4300	1.4474	(5.166)	0	0	2,000
2012/10/18	R186	07/02/2013	8.47	Call	Bond Future	8,565.7600	8.5658	8,763.2900	8.7633	2.306	0	0	0
2012/10/18	R186	07/02/2013	8.47	Put	Bond Future	1,208.0700	1.2081	1,141.6100	1.1416	(5.501)	0	0	0
2012/10/18	R186	07/02/2013	7.50	Call	Bond Future	0.0000	0.0000	2,994.2100	2.9942	100.000	0	0	0
2012/10/18	R186	07/02/2013	7.50	Put	Bond Future	0.0000	0.0000	4,579.4600	4.5795	100.000	0	0	0
2012/10/18	R186	07/02/2013	7.75	Call	Bond Future	4,063.3300	4.0633	4,191.1300	4.1911	3.145	0	0	1,000
2012/10/18	R186	07/02/2013	7.75	Put	Bond Future	3,444.0000	3.4440	3,307.8100	3.3078	(3.954)	0	0	0
2012/10/18	R186	07/02/2013	8.00	Call	Bond Future	5,468.1300	5.4681	5,622.6600	5.6227	2.826	0	0	0
2012/10/18	R186	07/02/2013	8.00	Put	Bond Future	2,447.9700	2.4480	2,338.5100	2.3385	(4.471)	0	0	150
2012/10/18	R186	07/02/2013	7.00	Call	Bond Future	1,242.7000	1.2427	1,294.2300	1.2942	4.147	0	0	10,300
2012/10/18	R186	07/02/2013	7.00	Put	Bond Future	8,241.1700	8.2412	8,028.7100	8.0287	(2.578)	0	0	0
2012/10/18	R186	07/02/2013	7.25	Call	Bond Future	1,954.4900	1.9545	2,028.8100	2.0288	3.803	0	0	670
2012/10/18	R186	07/02/2013	7.25	Put	Bond Future	6,342.2300	6.3422	6,152.5600	6.1526	(2.991)	0	0	0
2012/10/18	R186	02/05/2013			Bond Future	7.7574	126.7520	7.7297	127.0193	(0.358)	0.0000	0.0000	0
2012/10/18	R186	02/05/2013	7.40	Call	Bond Future	3,334.1200	3.3341	3,431.7200	3.4317	2.927	0	0	0
2012/10/18	R186	02/05/2013	7.40	Put	Bond Future	6,841.1900	6.8412	6,671.5200	6.6715	(2.480)	0	0	0
2012/10/18	R186	02/05/2013	7.41	Call	Bond Future	3,372.6400	3.3726	3,471.0700	3.4711	2.918	0	0	0
2012/10/18	R186	02/05/2013	7.41	Put	Bond Future	6,779.7000	6.7797	6,610.8600	6.6109	(2.490)	0	0	0
2012/10/18	R186	02/05/2013	7.39	Call	Bond Future	3,295.8500	3.2958	3,392.6300	3.3926	2.936	0	0	0
2012/10/18	R186	02/05/2013	7.39	Put	Bond Future	6,903.0400	6.9030	6,732.5500	6.7325	(2.470)	0	0	0
2012/10/18	R186	07/11/2013			Bond Future	7.9411	124.7256	7.9112	125.0005	(0.376)	0.0000	0.0000	0
2012/10/18	R186	07/11/2013	8.15	Call	Bond Future	8,003.8600	8.0039	8,152.6000	8.1526	1.858	0	0	0
2012/10/18	R186	07/11/2013	8.15	Put	Bond Future	6,105.4800	6.1055	5,979.4000	5.9794	(2.065)	0	0	0
2012/10/18	R186	07/11/2013	8.16	Call	Bond Future	8,053.7000	8.0537	8,203.0000	8.2030	1.854	0	0	0
2012/10/18	R186	07/11/2013	8.16	Put	Bond Future	6,065.5000	6.0655	5,939.9800	5.9400	(2.069)	0	0	0
2012/10/18	R186	07/11/2013	8.75	Call	Bond Future	11,213.4800	11.2135	11,393.2800	11.3933	1.603	0	0	0
2012/10/18	R186	07/11/2013	8.75	Put	Bond Future	4,090.4200	4.0904	3,995.4000	3.9954	(2.323)	0	0	14
2012/10/18	R186	07/11/2013	8.14	Call	Bond Future	7,953.6400	7.9536	8,101.8200	8.1018	1.863	0	0	0
2012/10/18	R186	07/11/2013	8.14	Put	Bond Future	6,145.1800	6.1452	6,018.5400	6.0185	(2.061)	0	0	0
2012/10/18	R189	01/11/2012			Bond Future	213.3566	213.3566	213.3513	213.3513	(0.002)	0.0000	0.0000	0
2012/10/18	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R189	01/11/2012	218.99	Put	Bond Future	5,633.3900	5.6334	5,638.6700	5.6387	0.094	0	0	0
2012/10/18	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R189	01/11/2012	219.00	Put	Bond Future	5,643.3900	5.6434	5,648.6700	5.6487	0.094	0	0	0
2012/10/18	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R189	01/11/2012	219.01	Put	Bond Future	5,653.3900	5.6534	5,658.6700	5.6587	0.093	0	0	0
2012/10/18	R197	01/11/2012			Bond Future	279.7645	279.7645	279.7623	279.7623	(0.001)	0.0000	0.0000	6,288
2012/10/18	R197	01/11/2012	266.99	Call	Bond Future	12,774.5200	12.7745	12,772.3100	12.7723	(0.017)	0	0	0
2012/10/18	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2012/10/18	R197	01/11/2012	267.00	Call	Bond Future	12,764.5200	12.7645	12,762.3100	12.7623	(0.017)	0	0	0
2012/10/18	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R197	01/11/2012	267.01	Call	Bond Future	12,754.5200	12.7545	12,752.3100	12.7523	(0.017)	0	0	0
2012/10/18	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R201	01/11/2012			Bond Future	4.8358	111.0975	4.8823	111.0001	0.961	0.0000	0.0000	1,560
2012/10/18	R201	01/11/2012	5.11	Call	Bond Future	581.3300	0.5813	489.2000	0.4892	(15.848)	0	0	0
2012/10/18	R201	01/11/2012	5.11	Put	Bond Future	8.8000	0.0088	14.0300	0.0140	59.432	0	0	0
2012/10/18	R201	07/02/2013			Bond Future	4.7711	108.2456	4.8248	108.1470	1.126	0.0000	0.0000	0
2012/10/18	R201	07/02/2013	4.98	Call	Bond Future	567.4100	0.5674	501.6300	0.5016	(11.593)	0	0	0
2012/10/18	R201	07/02/2013	4.98	Put	Bond Future	184.6000	0.1846	217.4100	0.2174	17.774	0	0	0
2012/10/18	R201	02/05/2013			Bond Future	4.6933	109.5552	4.7552	109.4555	1.319	0.0000	0.0000	0
2012/10/18	R201	02/05/2013	4.04	Call	Bond Future	59.4200	0.0594	47.2400	0.0472	(20.498)	0	0	0
2012/10/18	R201	02/05/2013	4.04	Put	Bond Future	1,119.8200	1.1198	1,207.3700	1.2074	7.818	0	0	0
2012/10/18	R201	02/05/2013	4.05	Call	Bond Future	61.7000	0.0617	49.1400	0.0491	(20.357)	0	0	0
2012/10/18	R201	02/05/2013	4.05	Put	Bond Future	1,105.7700	1.1058	1,192.9400	1.1929	7.883	0	0	0
2012/10/18	R201	02/05/2013	4.06	Call	Bond Future	64.0400	0.0640	51.0900	0.0511	(20.222)	0	0	0
2012/10/18	R201	02/05/2013	4.06	Put	Bond Future	1,091.7700	1.0918	1,178.5500	1.1786	7.949	0	0	0
2012/10/18	R202	01/11/2012			Bond Future	205.9597	205.9597	205.9623	205.9623	0.001	0.0000	0.0000	50,731
2012/10/18	R202	01/11/2012	191.99	Call	Bond Future	13,969.7500	13.9697	13,972.3100	13.9723	0.018	0	0	0
2012/10/18	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R202	01/11/2012	192.00	Call	Bond Future	13,959.7500	13.9597	13,962.3100	13.9623	0.018	0	0	0
2012/10/18	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R202	01/11/2012	192.01	Call	Bond Future	13,949.7500	13.9497	13,952.3100	13.9523	0.018	0	0	0
2012/10/18	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R203	01/11/2012			Bond Future	5.8311	111.2762	5.8358	111.2557	0.079	0.0000	0.0000	4,688
2012/10/18	R203	01/11/2012	6.87	Call	Bond Future	4,487.8100	4.4878	4,467.2900	4.4673	(0.457)	0	0	0
2012/10/18	R203	01/11/2012	6.87	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2012/10/18	R203	07/02/2013			Bond Future	5.8755	112.8351	5.8804	112.8144	0.084	0.0000	0.0000	11,950
2012/10/18	R203	07/02/2013	5.54	Call	Bond Future	543.3200	0.5433	532.6300	0.5326	(1.968)	0	0	10,000
2012/10/18	R203	07/02/2013	5.54	Put	Bond Future	1,961.5500	1.9616	1,971.5300	1.9715	0.509	0	0	0
2012/10/18	R203	07/02/2013	6.11	Call	Bond Future	1,690.2500	1.6903	1,672.3100	1.6723	(1.061)	0	0	12,600
2012/10/18	R203	07/02/2013	6.11	Put	Bond Future	711.9700	0.7120	714.7000	0.7147	0.383	0	0	3,254
2012/10/18	R203	07/02/2013	6.65	Call	Bond Future	3,395.9700	3.3960	3,375.2300	3.3752	(0.611)	0	0	0
2012/10/18	R203	07/02/2013	6.65	Put	Bond Future	205.4600	0.2055	205.3900	0.2054	(0.034)	0	0	30,250
2012/10/18	R203	07/02/2013	6.94	Call	Bond Future	4,450.8000	4.4508	4,429.7700	4.4298	(0.472)	0	0	0
2012/10/18	R203	07/02/2013	6.94	Put	Bond Future	95.0200	0.0950	94.6600	0.0947	(0.379)	0	0	0
2012/10/18	R203	02/05/2013			Bond Future	5.9111	110.0437	5.9163	110.0228	0.088	0.0000	0.0000	8
2012/10/18	R203	02/05/2013	5.90	Call	Bond Future	1,410.1300	1.4101	1,396.0600	1.3961	(0.998)	0	0	0
2012/10/18	R203	02/05/2013	5.90	Put	Bond Future	1,454.5600	1.4546	1,461.3400	1.4613	0.466	0	0	0
2012/10/18	R203	02/05/2013	5.91	Call	Bond Future	1,430.3900	1.4304	1,416.2200	1.4162	(0.991)	0	0	0
2012/10/18	R203	02/05/2013	5.91	Put	Bond Future	1,434.8600	1.4349	1,441.5400	1.4415	0.466	0	0	0
2012/10/18	R203	02/05/2013	5.89	Call	Bond Future	1,390.0400	1.3900	1,376.0600	1.3761	(1.006)	0	0	0
2012/10/18	R203	02/05/2013	5.89	Put	Bond Future	1,474.4500	1.4744	1,481.3200	1.4813	0.466	0	0	0
2012/10/18	R204	01/11/2012			Bond Future	6.1473	112.3413	6.1468	112.3439	(0.008)	0.0000	0.0000	5,818

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
2012/10/18	R204	01/11/2012	7.22	Call	Bond Future	5,532.3700	5.5324	5,534.9800	5.5350	0.047	0	0	0
2012/10/18	R204	01/11/2012	7.22	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2012/10/18	R204	07/02/2013			Bond Future	6.1987	109.8848	6.1981	109.8875	(0.009)	0.0000	0.0000	3,000
2012/10/18	R204	07/02/2013	7.29	Call	Bond Future	5,543.0300	5.5430	5,543.0000	5.5430	(0.001)	0	0	0
2012/10/18	R204	07/02/2013	7.29	Put	Bond Future	143.3200	0.1433	140.5300	0.1405	(1.947)	0	0	0
2012/10/18	R204	02/05/2013			Bond Future	6.2453	111.2142	6.2447	111.2170	(0.009)	0.0000	0.0000	0
2012/10/18	R204	02/05/2013	6.29	Call	Bond Future	2,129.0500	2.1291	2,125.4300	2.1254	(0.170)	0	0	0
2012/10/18	R204	02/05/2013	6.29	Put	Bond Future	1,909.6500	1.9097	1,903.1700	1.9032	(0.339)	0	0	0
2012/10/18	R204	02/05/2013	6.30	Call	Bond Future	2,155.3500	2.1553	2,151.7500	2.1518	(0.167)	0	0	0
2012/10/18	R204	02/05/2013	6.30	Put	Bond Future	1,886.9400	1.8869	1,880.4800	1.8805	(0.342)	0	0	0
2012/10/18	R204	02/05/2013	6.31	Call	Bond Future	2,181.8200	2.1818	2,178.2300	2.1782	(0.165)	0	0	0
2012/10/18	R204	02/05/2013	6.31	Put	Bond Future	1,864.4300	1.8644	1,857.9800	1.8580	(0.346)	0	0	0
2012/10/18	R206	01/11/2012			Bond Future	4.9683	105.2037	5.0104	105.1545	0.847	0.0000	0.0000	1,120
2012/10/18	R206	01/11/2012	5.05	Call	Bond Future	141.0700	0.1411	107.2900	0.1073	(23.946)	0	0	0
2012/10/18	R206	01/11/2012	5.05	Put	Bond Future	45.7400	0.0457	61.1100	0.0611	33.603	0	0	0
2012/10/18	R206	07/02/2013			Bond Future	4.8775	102.9125	4.9322	102.8628	1.121	0.0000	0.0000	0
2012/10/18	R206	07/02/2013	4.76	Call	Bond Future	179.0700	0.1791	157.7200	0.1577	(11.923)	0	0	0
2012/10/18	R206	07/02/2013	4.76	Put	Bond Future	285.9700	0.2860	314.3100	0.3143	9.910	0	0	0
2012/10/18	R206	02/05/2013			Bond Future	4.7492	104.1575	4.8227	104.1072	1.547	0.0000	0.0000	0
2012/10/18	R206	02/05/2013	3.39	Call	Bond Future	41.3900	0.0414	35.7300	0.0357	(13.675)	0	0	0
2012/10/18	R206	02/05/2013	3.39	Put	Bond Future	979.1000	0.9791	1,023.7100	1.0237	4.556	0	0	0
2012/10/18	R206	02/05/2013	3.40	Call	Bond Future	42.1600	0.0422	36.4100	0.0364	(13.639)	0	0	0
2012/10/18	R206	02/05/2013	3.40	Put	Bond Future	972.9200	0.9729	1,017.4400	1.0174	4.576	0	0	0
2012/10/18	R206	02/05/2013	3.41	Call	Bond Future	42.9500	0.0429	37.1100	0.0371	(13.597)	0	0	0
2012/10/18	R206	02/05/2013	3.41	Put	Bond Future	966.7600	0.9668	1,011.1900	1.0112	4.596	0	0	0
2012/10/18	R207	01/11/2012			Bond Future	6.4684	106.6706	6.4678	106.6739	(0.009)	0.0000	0.0000	17,440
2012/10/18	R207	01/11/2012	7.58	Call	Bond Future	6,244.2800	6.2443	6,247.5400	6.2475	0.052	0	0	0
2012/10/18	R207	01/11/2012	7.58	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2012/10/18	R207	07/02/2013			Bond Future	6.5277	104.5254	6.5271	104.5289	(0.009)	0.0000	0.0000	0
2012/10/18	R207	07/02/2013	7.66	Call	Bond Future	6,319.0000	6.3190	6,319.1000	6.3191	0.002	0	0	0
2012/10/18	R207	07/02/2013	7.66	Put	Bond Future	173.9700	0.1740	170.6300	0.1706	(1.920)	0	0	0
2012/10/18	R207	02/05/2013			Bond Future	6.5835	105.7899	6.5828	105.7935	(0.010)	0.0000	0.0000	0
2012/10/18	R207	02/05/2013	6.44	Call	Bond Future	1,977.7600	1.9778	1,973.4700	1.9735	(0.217)	0	0	0
2012/10/18	R207	02/05/2013	6.44	Put	Bond Future	2,764.6000	2.7646	2,756.7600	2.7568	(0.284)	0	0	0
2012/10/18	R207	02/05/2013	6.45	Call	Bond Future	2,002.8000	2.0028	1,998.5200	1.9985	(0.214)	0	0	0
2012/10/18	R207	02/05/2013	6.45	Put	Bond Future	2,734.5500	2.7345	2,726.7200	2.7267	(0.286)	0	0	0
2012/10/18	R207	02/05/2013	6.46	Call	Bond Future	2,028.0300	2.0280	2,023.7500	2.0238	(0.211)	0	0	0
2012/10/18	R207	02/05/2013	6.46	Put	Bond Future	2,704.7300	2.7047	2,696.9000	2.6969	(0.289)	0	0	0
2012/10/18	R208	01/11/2012			Bond Future	6.6488	101.3203	6.6382	101.3883	(0.160)	0.0000	0.0000	11,904
2012/10/18	R208	01/11/2012	6.81	Call	Bond Future	1,349.8700	1.3499	1,378.4600	1.3785	2.118	0	0	0
2012/10/18	R208	01/11/2012	6.81	Put	Bond Future	327.6100	0.3276	288.1800	0.2882	(12.036)	0	0	0
2012/10/18	R208	01/11/2012	7.50	Call	Bond Future	5,257.3100	5.2573	5,324.7700	5.3248	1.283	0	0	0
2012/10/18	R208	01/11/2012	7.50	Put	Bond Future	1.4500	0.0014	0.8900	0.0009	(38.621)	0	0	12,250
2012/10/18	R208	01/11/2012	7.70	Call	Bond Future	6,441.0500	6.4411	6,508.9900	6.5090	1.055	0	0	0
2012/10/18	R208	01/11/2012	7.70	Put	Bond Future	0.1700	0.0002	0.0900	0.0001	(47.059)	0	0	0

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2012/10/18	R208	07/02/2013			Bond Future	6.7101		102.7396	6.6989	102.8088	(0.166)	0.0000	0.0000	3,000
2012/10/18	R208	07/02/2013	6.00	Call	Bond Future	477.7400		0.4777	484.9100	0.4849	1.501	0	0	12,250
2012/10/18	R208	07/02/2013	6.00	Put	Bond Future	5,001.6100		5.0016	4,939.6300	4.9396	(1.239)	0	0	0
2012/10/18	R208	07/02/2013	7.78	Call	Bond Future	6,643.9400		6.6439	6,701.6700	6.7017	0.869	0	0	0
2012/10/18	R208	07/02/2013	7.78	Put	Bond Future	274.9400		0.2749	263.5200	0.2635	(4.154)	0	0	0
2012/10/18	R208	07/02/2013	8.83	Call	Bond Future	12,150.0300		12.1500	12,218.2100	12.2182	0.561	0	0	0
2012/10/18	R208	07/02/2013	8.83	Put	Bond Future	13.2200		0.0132	12.2500	0.0123	(7.337)	0	0	0
2012/10/18	R208	02/05/2013			Bond Future	6.7638		100.5897	6.7523	100.6597	(0.171)	0.0000	0.0000	0
2012/10/18	R208	02/05/2013	6.64	Call	Bond Future	2,303.8100		2.3038	2,330.0000	2.3300	1.137	0	0	0
2012/10/18	R208	02/05/2013	6.64	Put	Bond Future	3,055.4100		3.0554	3,011.6200	3.0116	(1.433)	0	0	0
2012/10/18	R208	02/05/2013	6.65	Call	Bond Future	2,332.0500		2.3321	2,358.4800	2.3585	1.133	0	0	0
2012/10/18	R208	02/05/2013	6.65	Put	Bond Future	3,022.7000		3.0227	2,979.1500	2.9792	(1.441)	0	0	0
2012/10/18	R208	02/05/2013	6.66	Call	Bond Future	2,360.4700		2.3605	2,387.1600	2.3872	1.131	0	0	0
2012/10/18	R208	02/05/2013	6.66	Put	Bond Future	2,990.2300		2.9902	2,946.9400	2.9469	(1.448)	0	0	0
2012/10/18	R209	01/11/2012			Bond Future	8.3917		78.8322	8.3507	79.1780	(0.488)	0.0000	0.0000	7,349
2012/10/18	R209	01/11/2012	8.99	Call	Bond Future	4,851.9400		4.8519	5,175.4600	5.1755	6.668	0	0	0
2012/10/18	R209	01/11/2012	8.99	Put	Bond Future	59.5700		0.0596	37.2200	0.0372	(37.519)	0	0	0
2012/10/18	R209	07/02/2013			Bond Future	8.4708		79.9365	8.4286	80.2873	(0.498)	0.0000	0.0000	0
2012/10/18	R209	07/02/2013	8.63	Call	Bond Future	3,591.7600		3.5918	3,789.1300	3.7891	5.495	0	0	0
2012/10/18	R209	07/02/2013	8.63	Put	Bond Future	2,289.6000		2.2896	2,136.1900	2.1362	(6.700)	0	0	11,000
2012/10/18	R209	07/02/2013	8.83	Call	Bond Future	4,576.0600		4.5761	4,802.7800	4.8028	4.954	0	0	0
2012/10/18	R209	07/02/2013	8.83	Put	Bond Future	1,686.1800		1.6862	1,562.1200	1.5621	(7.357)	0	0	14,000
2012/10/18	R209	07/02/2013	9.06	Call	Bond Future	5,814.9100		5.8149	6,071.2400	6.0712	4.408	0	0	0
2012/10/18	R209	07/02/2013	9.06	Put	Bond Future	1,162.6700		1.1627	1,068.2200	1.0682	(8.124)	0	0	0
2012/10/18	R209	02/05/2013			Bond Future	8.5394		77.7620	8.4962	78.1170	(0.507)	0.0000	0.0000	0
2012/10/18	R209	02/05/2013	8.01	Call	Bond Future	2,653.0000		2.6530	2,776.7200	2.7767	4.663	0	0	0
2012/10/18	R209	02/05/2013	8.01	Put	Bond Future	7,178.1800		7.1782	6,946.9100	6.9469	(3.222)	0	0	0
2012/10/18	R209	02/05/2013	7.99	Call	Bond Future	2,593.3800		2.5934	2,715.0800	2.7151	4.693	0	0	0
2012/10/18	R209	02/05/2013	7.99	Put	Bond Future	7,297.4700		7.2975	7,064.1800	7.0642	(3.197)	0	0	0
2012/10/18	R209	02/05/2013	8.00	Call	Bond Future	2,622.9800		2.6230	2,745.6900	2.7457	4.678	0	0	0
2012/10/18	R209	02/05/2013	8.00	Put	Bond Future	7,237.5400		7.2375	7,005.2600	7.0053	(3.209)	0	0	0
2012/10/18	R210	01/11/2012			Bond Future	158.9183		158.9183	158.9185	158.9185	0.000	0.0000	0.0000	3,414
2012/10/18	R210	01/11/2012	144.99	Call	Bond Future	13,928.3100		13.9283	13,928.5100	13.9285	0.001	0	0	0
2012/10/18	R210	01/11/2012	144.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R210	01/11/2012	145.00	Call	Bond Future	13,918.3100		13.9183	13,918.5100	13.9185	0.001	0	0	0
2012/10/18	R210	01/11/2012	145.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R210	01/11/2012	145.01	Call	Bond Future	13,908.3100		13.9083	13,908.5100	13.9085	0.001	0	0	0
2012/10/18	R210	01/11/2012	145.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R211	01/11/2012			Bond Future	123.5349		123.5349	123.5308	123.5308	(0.003)	0.0000	0.0000	703
2012/10/18	R211	01/11/2012	121.99	Call	Bond Future	1,544.9200		1.5449	1,540.8400	1.5408	(0.264)	0	0	0
2012/10/18	R211	01/11/2012	121.99	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R211	01/11/2012	122.00	Call	Bond Future	1,534.9200		1.5349	1,530.8400	1.5308	(0.266)	0	0	0
2012/10/18	R211	01/11/2012	122.00	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R211	01/11/2012	122.01	Call	Bond Future	1,524.9200		1.5249	1,520.8400	1.5208	(0.268)	0	0	0
2012/10/18	R211	01/11/2012	122.01	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

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2012/10/18	R212	01/11/2012			Bond Future	128.3910	128.3910	128.4956	128.4956	0.081	0.0000	0.0000	5,084
2012/10/18	R212	01/11/2012	121.99	Call	Bond Future	6,401.0100	6.4010	6,505.5500	6.5055	1.633	0	0	0
2012/10/18	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R212	01/11/2012	122.00	Call	Bond Future	6,391.0100	6.3910	6,495.5500	6.4955	1.636	0	0	0
2012/10/18	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R212	01/11/2012	122.01	Call	Bond Future	6,381.0100	6.3810	6,485.5500	6.4855	1.638	0	0	0
2012/10/18	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R213	01/11/2012			Bond Future	8.1824	90.1558	8.1614	90.3367	(0.256)	0.0000	0.0000	6,762
2012/10/18	R213	01/11/2012	7.75	Call	Bond Future	123.8100	0.1238	124.7800	0.1248	0.783	0	0	140
2012/10/18	R213	01/11/2012	7.75	Put	Bond Future	3,974.8100	3.9748	3,794.9400	3.7949	(4.525)	0	0	0
2012/10/18	R213	01/11/2012	8.81	Call	Bond Future	5,231.8600	5.2319	5,399.4100	5.3994	3.202	0	0	0
2012/10/18	R213	01/11/2012	8.81	Put	Bond Future	45.1100	0.0451	31.8200	0.0318	(29.461)	0	0	0
2012/10/18	R213	07/02/2013			Bond Future	8.2662	91.4188	8.2446	91.6024	(0.261)	0.0000	0.0000	0
2012/10/18	R213	07/02/2013	8.90	Call	Bond Future	6,432.8700	6.4329	6,560.0700	6.5601	1.977	0	0	0
2012/10/18	R213	07/02/2013	8.90	Put	Bond Future	1,286.1200	1.2861	1,229.7600	1.2298	(4.382)	0	0	0
2012/10/18	R213	02/05/2013			Bond Future	8.3360	88.9905	8.3139	89.1763	(0.266)	0.0000	0.0000	0
2012/10/18	R213	02/05/2013	7.84	Call	Bond Future	2,730.0700	2.7301	2,789.8800	2.7899	2.191	0	0	0
2012/10/18	R213	02/05/2013	7.84	Put	Bond Future	7,025.6200	7.0256	6,899.6400	6.8996	(1.793)	0	0	0
2012/10/18	R213	02/05/2013	7.85	Call	Bond Future	2,761.3000	2.7613	2,821.6300	2.8216	2.185	0	0	0
2012/10/18	R213	02/05/2013	7.85	Put	Bond Future	6,967.2800	6.9673	6,841.8200	6.8418	(1.801)	0	0	0
2012/10/18	R213	02/05/2013	7.86	Call	Bond Future	2,792.7400	2.7927	2,853.6000	2.8536	2.179	0	0	0
2012/10/18	R213	02/05/2013	7.86	Put	Bond Future	6,909.2700	6.9093	6,784.3400	6.7843	(1.808)	0	0	0
2012/10/18	R214	01/11/2012			Bond Future	8.4216	80.5773	8.3756	80.9872	(0.546)	0.0000	0.0000	1,714
2012/10/18	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R214	01/11/2012	7.99	Put	Bond Future	3,991.3700	3.9914	3,581.5000	3.5815	(10.269)	0	0	0
2012/10/18	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R214	01/11/2012	8.00	Put	Bond Future	3,895.1800	3.8952	3,485.3100	3.4853	(10.522)	0	0	0
2012/10/18	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/18	R214	01/11/2012	8.01	Put	Bond Future	3,799.1700	3.7992	3,389.3000	3.3893	(10.788)	0	0	0

Total

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