



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 01/10/2012 to 01/10/2012

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
2012/10/01	0106 22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0357 15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0403 21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0457 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0703 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0757 15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0804 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0807 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0857 31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	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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2012/10/01	2025	01/11/2012			Bond Future	109.4891	109.4891	109.4886	109.4886	0.000	0.0000	0.0000	6,017
2012/10/01	2025	01/11/2012	99.99	Call	Bond Future	9,499.0600	9.4991	9,498.5800	9.4986	(0.005)	0	0	0
2012/10/01	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	2025	01/11/2012	100.00	Call	Bond Future	9,489.0600	9.4891	9,488.5800	9.4886	(0.005)	0	0	0
2012/10/01	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	2025	01/11/2012	100.01	Call	Bond Future	9,479.0600	9.4791	9,478.5800	9.4786	(0.005)	0	0	0
2012/10/01	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	2038	01/11/2012			Bond Future	108.0714	108.0714	108.0729	108.0729	0.001	0.0000	0.0000	0
2012/10/01	2038	01/11/2012	98.99	Call	Bond Future	9,081.4400	9.0814	9,082.9100	9.0829	0.016	0	0	0
2012/10/01	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	2038	01/11/2012	99.00	Call	Bond Future	9,071.4400	9.0714	9,072.9100	9.0729	0.016	0	0	0
2012/10/01	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	2038	01/11/2012	99.01	Call	Bond Future	9,061.4400	9.0614	9,062.9100	9.0629	0.016	0	0	0
2012/10/01	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	2050	01/11/2012			Bond Future	115.8260	115.8260	115.8278	115.8278	0.002	0.0000	0.0000	0
2012/10/01	2050	01/11/2012	103.99	Call	Bond Future	11,836.0300	11.8360	11,837.7800	11.8378	0.015	0	0	0
2012/10/01	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	2050	01/11/2012	104.00	Call	Bond Future	11,826.0300	11.8260	11,827.7800	11.8278	0.015	0	0	0
2012/10/01	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	2050	01/11/2012	104.01	Call	Bond Future	11,816.0300	11.8160	11,817.7800	11.8178	0.015	0	0	0
2012/10/01	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	AL7T	01/11/2012			Index Future	476.1250	476.1250	472.9350	472.9350	(0.670)	0.0000	0.0000	12
2012/10/01	AL7T	07/02/2013			Index Future	482.9300	482.9300	479.6990	479.6990	(0.669)	0.0000	0.0000	0
2012/10/01	ALBI	01/11/2012			Index Future	424.8950	424.8950	421.8520	421.8520	(0.716)	0.0000	0.0000	893
2012/10/01	ALBI	07/02/2013			Index Future	430.9670	430.9670	427.8860	427.8860	(0.715)	0.0000	0.0000	118
2012/10/01	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	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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2012/10/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/01	EL28	01/11/2012			Bond Future	110.5310	110.5310	110.5324	110.5324	0.001	0.0000	0.0000	0
2012/10/01	EL28	01/11/2012	105.99	Call	Bond Future	4,540.9600	4.5410	4,542.3800	4.5424	0.031	0	0	0
2012/10/01	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	EL28	01/11/2012	106.00	Call	Bond Future	4,530.9600	4.5310	4,532.3800	4.5324	0.031	0	0	0
2012/10/01	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	EL28	01/11/2012	106.01	Call	Bond Future	4,520.9600	4.5210	4,522.3800	4.5224	0.031	0	0	0
2012/10/01	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	ES33	01/11/2012			Bond Future	8.8186	88.5805	8.9945	87.0970	1.995	0.0000	0.0000	303
2012/10/01	ES33	01/11/2012	9.20	Call	Bond Future	3,167.6400	3.1676	1,684.0900	1.6841	(46.835)	0	0	0

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2012/10/01	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	ES33	07/02/2013			Bond Future	8.9203	89.8153	9.1020	88.3120	2.038	0.0000	0.0000	0
2012/10/01	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	ES33	07/02/2013	8.54	Put	Bond Future	3,280.5800	3.2806	4,783.9700	4.7840	45.827	0	0	0
2012/10/01	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	ES33	07/02/2013	8.55	Put	Bond Future	3,191.8900	3.1919	4,695.2800	4.6953	47.100	0	0	0
2012/10/01	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	ES33	07/02/2013	8.56	Put	Bond Future	3,103.3300	3.1033	4,606.7200	4.6067	48.444	0	0	0
2012/10/01	GOVI	01/11/2012			GOVI	425.0760	425.0760	422.3110	422.3110	(0.650)	0.0000	0.0000	305
2012/10/01	GOVI	01/11/2012	403.96	Call	GOVI	211,160.0000	21.1160	183,510.0000	18.3510	(13.094)	0	0	0
2012/10/01	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	GOVI	07/02/2013			GOVI	431.1500	431.1500	428.3510	428.3510	(0.649)	0.0000	0.0000	0
2012/10/01	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	GOVI	07/02/2013	432.99	Put	GOVI	18,400.0000	1.8400	46,390.0000	4.6390	152.120	0	0	0
2012/10/01	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	GOVI	07/02/2013	433.00	Put	GOVI	18,500.0000	1.8500	46,490.0000	4.6490	151.297	0	0	0
2012/10/01	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	GOVI	07/02/2013	433.01	Put	GOVI	18,600.0000	1.8600	46,590.0000	4.6590	150.484	0	0	0
2012/10/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/01	IGOV	01/11/2012			Index Future	189.7100	189.7100	189.8670	189.8670	0.083	0.0000	0.0000	595
2012/10/01	IGOV	07/02/2013			Index Future	192.4220	192.4220	192.5820	192.5820	0.083	0.0000	0.0000	14
2012/10/01	ILBI	01/11/2012			Index Future	513.6570	513.6570	513.8730	513.8730	0.042	0.0000	0.0000	0
2012/10/01	ILBI	07/02/2013			Index Future	520.8550	520.8550	521.0760	521.0760	0.042	0.0000	0.0000	169
2012/10/01	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/01	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/01	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/01	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/01	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/01	JBAF	17/10/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	500
2012/10/01	JBAF	21/11/2012			Jibar Tradeable Future	4.9500	95.0500	4.9700	95.0300	0.404	0.0000	0.0000	0
2012/10/01	JBAF	19/12/2012			Jibar Tradeable Future	4.9000	95.1000	4.9100	95.0900	0.204	0.0000	0.0000	840
2012/10/01	JBAF	16/01/2013			Jibar Tradeable Future	4.8600	95.1400	4.8700	95.1300	0.206	0.0000	0.0000	0
2012/10/01	JBAF	20/02/2013			Jibar Tradeable Future	4.8200	95.1800	4.8300	95.1700	0.207	0.0000	0.0000	0
2012/10/01	JBAF	20/03/2013			Jibar Tradeable Future	4.8100	95.1900	4.8200	95.1800	0.208	0.0000	0.0000	1,000
2012/10/01	JBAF	19/06/2013			Jibar Tradeable Future	4.8200	95.1800	4.8300	95.1700	0.207	0.0000	0.0000	500

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2012/10/01	JBAF	18/09/2013			Jibar Tradeable Future	4.9000	95.1000	4.9100	95.0900	0.204	0.0000	0.0000	1,700
2012/10/01	JBAF	18/12/2013			Jibar Tradeable Future	5.0200	94.9800	5.0100	94.9900	(0.199)	0.0000	0.0000	1,500
2012/10/01	JBAF	19/03/2014			Jibar Tradeable Future	5.1600	94.8400	5.1400	94.8600	(0.388)	0.0000	0.0000	800
2012/10/01	JBAF	18/06/2014			Jibar Tradeable Future	5.3100	94.6900	5.2900	94.7100	(0.377)	0.0000	0.0000	0
2012/10/01	JBAF	17/09/2014			Jibar Tradeable Future	5.5600	94.4400	5.4400	94.5600	(2.158)	0.0000	0.0000	0
2012/10/01	R023	01/11/2012			Bond Future	6.9725	107.0708	7.1137	106.0142	2.025	0.0000	0.0000	1,049
2012/10/01	R023	01/11/2012	7.04	Call	Bond Future	506.9000	0.5069	0.0000	0.0000	(100.000)	0	0	0
2012/10/01	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	549.7300	0.5497	100.000	0	0	0
2012/10/01	R023	01/11/2012	7.05	Call	Bond Future	581.7400	0.5817	0.0000	0.0000	(100.000)	0	0	0
2012/10/01	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	474.8900	0.4749	100.000	0	0	0
2012/10/01	R023	01/11/2012	7.06	Call	Bond Future	656.5100	0.6565	0.0000	0.0000	(100.000)	0	0	0
2012/10/01	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	400.1200	0.4001	100.000	0	0	0
2012/10/01	R023	07/02/2013			Bond Future	7.0421	108.5634	7.1888	107.4931	2.083	0.0000	0.0000	0
2012/10/01	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R023	07/02/2013	7.04	Put	Bond Future	15.3500	0.0153	1,085.6600	1.0857	6972.704	0	0	0
2012/10/01	R023	07/02/2013	7.05	Call	Bond Future	58.0700	0.0581	0.0000	0.0000	(100.000)	0	0	0
2012/10/01	R023	07/02/2013	7.05	Put	Bond Future	0.0000	0.0000	1,012.2400	1.0122	100.000	0	0	0
2012/10/01	R023	07/02/2013	7.06	Call	Bond Future	131.4200	0.1314	0.0000	0.0000	(100.000)	0	0	0
2012/10/01	R023	07/02/2013	7.06	Put	Bond Future	0.0000	0.0000	938.8900	0.9389	100.000	0	0	0
2012/10/01	R023	02/05/2013			Bond Future	7.0976	105.9725	7.2497	104.8867	2.142	0.0000	0.0000	0
2012/10/01	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R023	02/05/2013	7.04	Put	Bond Future	415.3400	0.4153	1,501.1500	1.5012	261.427	0	0	0
2012/10/01	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R023	02/05/2013	7.05	Put	Bond Future	343.1200	0.3431	1,428.9300	1.4289	316.452	0	0	0
2012/10/01	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R023	02/05/2013	7.06	Put	Bond Future	270.9600	0.2710	1,356.7700	1.3568	400.727	0	0	0
2012/10/01	R157	01/11/2012			Bond Future	5.3760	123.1689	5.4484	122.9550	1.347	0.0000	0.0000	14,929
2012/10/01	R157	01/11/2012	5.78	Call	Bond Future	1,218.7800	1.2188	1,018.8100	1.0188	(16.407)	0	0	5,630
2012/10/01	R157	01/11/2012	5.78	Put	Bond Future	31.0100	0.0310	44.9900	0.0450	45.082	0	0	0
2012/10/01	R157	01/11/2012	6.24	Call	Bond Future	2,522.8100	2.5228	2,309.0700	2.3091	(8.472)	0	0	0
2012/10/01	R157	01/11/2012	6.24	Put	Bond Future	0.5200	0.0005	0.7300	0.0007	40.385	0	0	0
2012/10/01	R157	07/02/2013			Bond Future	5.4002	124.8860	5.4811	124.6702	1.498	0.0000	0.0000	100
2012/10/01	R157	07/02/2013	6.28	Call	Bond Future	2,379.8600	2.3799	2,180.0200	2.1800	(8.397)	0	0	0
2012/10/01	R157	07/02/2013	6.28	Put	Bond Future	59.9700	0.0600	75.9100	0.0759	26.580	0	0	0
2012/10/01	R157	02/05/2013			Bond Future	5.4070	119.6052	5.4982	119.3839	1.687	0.0000	0.0000	0
2012/10/01	R157	02/05/2013	5.34	Call	Bond Future	653.8300	0.6538	550.6200	0.5506	(15.785)	0	0	0
2012/10/01	R157	02/05/2013	5.34	Put	Bond Future	816.7700	0.8168	934.8700	0.9349	14.459	0	0	0
2012/10/01	R157	02/05/2013	5.35	Call	Bond Future	665.8600	0.6659	561.4600	0.5615	(15.679)	0	0	0
2012/10/01	R157	02/05/2013	5.35	Put	Bond Future	804.4600	0.8045	921.3700	0.9214	14.533	0	0	0
2012/10/01	R157	02/05/2013	5.36	Call	Bond Future	678.0200	0.6780	572.4300	0.5724	(15.573)	0	0	0
2012/10/01	R157	02/05/2013	5.36	Put	Bond Future	792.2900	0.7923	908.0100	0.9080	14.606	0	0	0
2012/10/01	R186	01/11/2012			Bond Future	7.4346	130.4667	7.5806	128.9867	1.964	0.0000	0.0000	35,351
2012/10/01	R186	01/11/2012	7.82	Call	Bond Future	4,353.3500	4.3533	3,159.7700	3.1598	(27.418)	0	0	1,858
2012/10/01	R186	01/11/2012	7.82	Put	Bond Future	498.8600	0.4989	785.3500	0.7853	57.429	0	0	0
2012/10/01	R186	01/11/2012	8.00	Call	Bond Future	5,840.7500	5.8408	4,514.8100	4.5148	(22.702)	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
2012/10/01	R186	01/11/2012	8.00	Put	Bond Future	242.7400	0.2427	396.8700	0.3969	63.496	0	0	0
2012/10/01	R186	01/11/2012	8.50	Call	Bond Future	10,279.8700	10.2799	8,814.7100	8.8147	(14.253)	0	0	0
2012/10/01	R186	01/11/2012	8.50	Put	Bond Future	19.5800	0.0196	34.4900	0.0345	76.149	0	0	0
2012/10/01	R186	01/11/2012	8.82	Call	Bond Future	13,112.8700	13.1129	11,634.7400	11.6347	(11.272)	0	0	0
2012/10/01	R186	01/11/2012	8.82	Put	Bond Future	2.4100	0.0024	4.3500	0.0044	80.498	0	0	1,858
2012/10/01	R186	07/02/2013			Bond Future	7.5090	126.9958	7.6602	125.4964	2.013	0.0000	0.0000	1,650
2012/10/01	R186	07/02/2013	8.00	Call	Bond Future	6,561.9700	6.5620	5,500.0800	5.5001	(16.182)	0	0	0
2012/10/01	R186	07/02/2013	8.00	Put	Bond Future	1,782.9400	1.7829	2,220.4500	2.2204	24.539	0	0	150
2012/10/01	R186	07/02/2013	8.32	Call	Bond Future	8,819.6300	8.8196	7,608.8400	7.6088	(13.728)	0	0	0
2012/10/01	R186	07/02/2013	8.32	Put	Bond Future	1,063.0200	1.0630	1,351.6300	1.3516	27.150	0	0	2,000
2012/10/01	R186	07/02/2013	8.47	Call	Bond Future	9,940.1400	9.9401	8,673.8300	8.6738	(12.739)	0	0	0
2012/10/01	R186	07/02/2013	8.47	Put	Bond Future	823.5800	0.8236	1,056.6700	1.0567	28.302	0	0	0
2012/10/01	R186	07/02/2013	7.00	Call	Bond Future	1,593.9900	1.5940	1,163.9200	1.1639	(26.981)	0	0	10,300
2012/10/01	R186	07/02/2013	7.00	Put	Bond Future	6,833.5900	6.8336	7,902.9200	7.9029	15.648	0	0	0
2012/10/01	R186	07/02/2013	7.25	Call	Bond Future	2,467.4700	2.4675	1,878.1400	1.8781	(23.884)	0	0	670
2012/10/01	R186	07/02/2013	7.25	Put	Bond Future	5,096.3400	5.0963	6,006.4100	6.0064	17.857	0	0	0
2012/10/01	R186	02/05/2013			Bond Future	7.5732	128.5426	7.7294	127.0218	2.063	0.0000	0.0000	0
2012/10/01	R186	02/05/2013	7.39	Call	Bond Future	3,805.2000	3.8052	3,120.2000	3.1202	(18.002)	0	0	0
2012/10/01	R186	02/05/2013	7.39	Put	Bond Future	5,621.8000	5.6218	6,457.6100	6.4576	14.867	0	0	0
2012/10/01	R186	02/05/2013	7.40	Call	Bond Future	3,849.4300	3.8494	3,159.2000	3.1592	(17.931)	0	0	0
2012/10/01	R186	02/05/2013	7.40	Put	Bond Future	5,565.9100	5.5659	6,396.4900	6.3965	14.923	0	0	0
2012/10/01	R186	02/05/2013	7.41	Call	Bond Future	3,893.9500	3.8939	3,198.4900	3.1985	(17.860)	0	0	0
2012/10/01	R186	02/05/2013	7.41	Put	Bond Future	5,510.4200	5.5104	6,335.7700	6.3358	14.978	0	0	0
2012/10/01	R189	01/11/2012			Bond Future	213.4559	213.4559	213.4508	213.4508	(0.002)	0.0000	0.0000	0
2012/10/01	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R189	01/11/2012	218.99	Put	Bond Future	5,534.0900	5.5341	5,539.2500	5.5392	0.093	0	0	0
2012/10/01	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R189	01/11/2012	219.00	Put	Bond Future	5,544.0900	5.5441	5,549.2500	5.5492	0.093	0	0	0
2012/10/01	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R189	01/11/2012	219.01	Put	Bond Future	5,554.0900	5.5541	5,559.2500	5.5592	0.093	0	0	0
2012/10/01	R197	01/11/2012			Bond Future	277.8320	277.8320	278.3221	278.3221	0.176	0.0000	0.0000	6,288
2012/10/01	R197	01/11/2012	266.99	Call	Bond Future	10,842.0100	10.8420	11,332.0500	11.3320	4.520	0	0	0
2012/10/01	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R197	01/11/2012	267.00	Call	Bond Future	10,832.0100	10.8320	11,322.0500	11.3220	4.524	0	0	0
2012/10/01	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R197	01/11/2012	267.01	Call	Bond Future	10,822.0100	10.8220	11,312.0500	11.3120	4.528	0	0	0
2012/10/01	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R201	01/11/2012			Bond Future	4.8613	111.0442	4.9141	110.9336	1.087	0.0000	0.0000	1,560
2012/10/01	R201	01/11/2012	5.11	Call	Bond Future	561.0800	0.5611	464.0600	0.4641	(17.292)	0	0	0
2012/10/01	R201	01/11/2012	5.11	Put	Bond Future	41.8200	0.0418	55.4200	0.0554	32.520	0	0	0
2012/10/01	R201	07/02/2013			Bond Future	4.8046	108.1841	4.8651	108.0730	1.261	0.0000	0.0000	0
2012/10/01	R201	07/02/2013	4.98	Call	Bond Future	550.0300	0.5500	477.5900	0.4776	(13.170)	0	0	0
2012/10/01	R201	07/02/2013	4.98	Put	Bond Future	228.7300	0.2287	267.4000	0.2674	16.906	0	0	0
2012/10/01	R201	02/05/2013			Bond Future	4.7264	109.5018	4.7979	109.3867	1.512	0.0000	0.0000	0
2012/10/01	R201	02/05/2013	4.04	Call	Bond Future	59.9800	0.0600	45.6700	0.0457	(23.858)	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
2012/10/01	R201	02/05/2013	4.04	Put	Bond Future	1,173.7900	1.1738	1,274.5600	1.2746	8.585	0	0	0
2012/10/01	R201	02/05/2013	4.05	Call	Bond Future	62.2100	0.0622	47.4700	0.0475	(23.694)	0	0	0
2012/10/01	R201	02/05/2013	4.05	Put	Bond Future	1,159.6900	1.1597	1,260.0300	1.2600	8.652	0	0	0
2012/10/01	R201	02/05/2013	4.06	Call	Bond Future	64.5100	0.0645	49.3300	0.0493	(23.531)	0	0	0
2012/10/01	R201	02/05/2013	4.06	Put	Bond Future	1,145.6500	1.1456	1,245.5500	1.2456	8.720	0	0	0
2012/10/01	R202	01/11/2012			Bond Future	206.5587	206.5587	206.5609	206.5609	0.001	0.0000	0.0000	49,947
2012/10/01	R202	01/11/2012	191.99	Call	Bond Future	14,568.6600	14.5687	14,570.9100	14.5709	0.015	0	0	0
2012/10/01	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R202	01/11/2012	192.00	Call	Bond Future	14,558.6600	14.5587	14,560.9100	14.5609	0.015	0	0	0
2012/10/01	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R202	01/11/2012	192.01	Call	Bond Future	14,548.6600	14.5487	14,550.9100	14.5509	0.015	0	0	0
2012/10/01	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R203	01/11/2012			Bond Future	5.8186	111.3317	5.9051	110.9491	1.486	0.0000	0.0000	4,688
2012/10/01	R203	01/11/2012	6.87	Call	Bond Future	4,544.2500	4.5443	4,161.9700	4.1620	(8.412)	0	0	0
2012/10/01	R203	01/11/2012	6.87	Put	Bond Future	0.9600	0.0010	1.3300	0.0013	38.542	0	0	0
2012/10/01	R203	07/02/2013			Bond Future	5.8639	112.8838	5.9563	112.4969	1.576	0.0000	0.0000	11,550
2012/10/01	R203	07/02/2013	6.11	Call	Bond Future	1,774.7600	1.7748	1,523.5400	1.5235	(14.155)	0	0	12,600
2012/10/01	R203	07/02/2013	6.11	Put	Bond Future	747.8100	0.7478	883.4800	0.8835	18.142	0	0	2,300
2012/10/01	R203	07/02/2013	6.65	Call	Bond Future	3,472.1900	3.4722	3,137.4100	3.1374	(9.642)	0	0	0
2012/10/01	R203	07/02/2013	6.65	Put	Bond Future	233.0100	0.2330	285.1200	0.2851	22.364	0	0	30,250
2012/10/01	R203	07/02/2013	6.94	Call	Bond Future	4,511.2600	4.5113	4,150.9600	4.1510	(7.987)	0	0	0
2012/10/01	R203	07/02/2013	6.94	Put	Bond Future	106.8100	0.1068	133.4000	0.1334	24.895	0	0	0
2012/10/01	R203	02/05/2013			Bond Future	5.8965	110.1020	5.9954	109.7077	1.677	0.0000	0.0000	8
2012/10/01	R203	02/05/2013	5.91	Call	Bond Future	1,513.7300	1.5137	1,309.6600	1.3097	(13.481)	0	0	0
2012/10/01	R203	02/05/2013	5.91	Put	Bond Future	1,459.9000	1.4599	1,650.1400	1.6501	13.031	0	0	0
2012/10/01	R203	02/05/2013	5.89	Call	Bond Future	1,472.1600	1.4722	1,271.5100	1.2715	(13.630)	0	0	0
2012/10/01	R203	02/05/2013	5.89	Put	Bond Future	1,498.2700	1.4983	1,691.9300	1.6919	12.926	0	0	0
2012/10/01	R203	02/05/2013	5.90	Call	Bond Future	1,492.8600	1.4929	1,290.5000	1.2905	(13.555)	0	0	0
2012/10/01	R203	02/05/2013	5.90	Put	Bond Future	1,478.9900	1.4790	1,670.9400	1.6709	12.978	0	0	0
2012/10/01	R204	01/11/2012			Bond Future	6.1311	112.4274	6.2070	112.0237	1.238	0.0000	0.0000	5,818
2012/10/01	R204	01/11/2012	7.22	Call	Bond Future	5,620.0000	5.6200	5,216.6700	5.2167	(7.177)	0	0	0
2012/10/01	R204	01/11/2012	7.22	Put	Bond Future	1.5600	0.0016	1.8900	0.0019	21.154	0	0	0
2012/10/01	R204	07/02/2013			Bond Future	6.1831	109.9644	6.2632	109.5562	1.295	0.0000	0.0000	3,000
2012/10/01	R204	07/02/2013	7.29	Call	Bond Future	5,641.5900	5.6416	5,262.8200	5.2628	(6.714)	0	0	0
2012/10/01	R204	07/02/2013	7.29	Put	Bond Future	162.2700	0.1623	191.7200	0.1917	18.149	0	0	0
2012/10/01	R204	02/05/2013			Bond Future	6.2271	111.3037	6.3118	110.8879	1.361	0.0000	0.0000	0
2012/10/01	R204	02/05/2013	6.29	Call	Bond Future	2,097.7900	2.0978	1,869.3500	1.8694	(10.890)	0	0	0
2012/10/01	R204	02/05/2013	6.29	Put	Bond Future	1,788.8500	1.7888	1,976.2000	1.9762	10.473	0	0	0
2012/10/01	R204	02/05/2013	6.30	Call	Bond Future	2,124.5700	2.1246	1,894.4500	1.8944	(10.831)	0	0	0
2012/10/01	R204	02/05/2013	6.30	Put	Bond Future	1,766.6200	1.7666	1,952.2900	1.9523	10.510	0	0	0
2012/10/01	R204	02/05/2013	6.31	Call	Bond Future	2,151.5300	2.1515	1,919.7300	1.9197	(10.774)	0	0	0
2012/10/01	R204	02/05/2013	6.31	Put	Bond Future	1,744.6000	1.7446	1,928.5900	1.9286	10.546	0	0	0
2012/10/01	R206	01/11/2012			Bond Future	5.0082	105.1572	5.0789	105.0747	1.412	0.0000	0.0000	1,120
2012/10/01	R206	01/11/2012	5.05	Call	Bond Future	153.9000	0.1539	106.0800	0.1061	(31.072)	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
2012/10/01	R206	01/11/2012	5.05	Put	Bond Future	105.0800	0.1051	139.7600	0.1398	33.003	0	0	0
2012/10/01	R206	07/02/2013			Bond Future	4.9373	102.8581	5.0283	102.7755	1.844	0.0000	0.0000	0
2012/10/01	R206	07/02/2013	4.76	Call	Bond Future	174.6800	0.1747	141.2500	0.1413	(19.138)	0	0	0
2012/10/01	R206	07/02/2013	4.76	Put	Bond Future	335.9000	0.3359	385.1100	0.3851	14.650	0	0	0
2012/10/01	R206	02/05/2013			Bond Future	4.8172	104.1109	4.9432	104.0248	2.616	0.0000	0.0000	0
2012/10/01	R206	02/05/2013	3.39	Call	Bond Future	43.0400	0.0430	33.3700	0.0334	(22.467)	0	0	0
2012/10/01	R206	02/05/2013	3.39	Put	Bond Future	1,027.3000	1.0273	1,103.7500	1.1038	7.442	0	0	0
2012/10/01	R206	02/05/2013	3.40	Call	Bond Future	43.8100	0.0438	34.0000	0.0340	(22.392)	0	0	0
2012/10/01	R206	02/05/2013	3.40	Put	Bond Future	1,021.1200	1.0211	1,097.4300	1.0974	7.473	0	0	0
2012/10/01	R206	02/05/2013	3.41	Call	Bond Future	44.5900	0.0446	34.6400	0.0346	(22.314)	0	0	0
2012/10/01	R206	02/05/2013	3.41	Put	Bond Future	1,014.9500	1.0150	1,091.1200	1.0911	7.505	0	0	0
2012/10/01	R207	01/11/2012			Bond Future	6.4079	107.0240	6.5242	106.3453	1.815	0.0000	0.0000	18,919
2012/10/01	R207	01/11/2012	7.58	Call	Bond Future	6,599.1100	6.5991	5,921.3400	5.9213	(10.271)	0	0	0
2012/10/01	R207	01/11/2012	7.58	Put	Bond Future	1.4100	0.0014	2.3300	0.0023	65.248	0	0	0
2012/10/01	R207	07/02/2013			Bond Future	6.4655	104.8765	6.5874	104.1894	1.886	0.0000	0.0000	0
2012/10/01	R207	07/02/2013	7.66	Call	Bond Future	6,670.3800	6.6704	6,035.2900	6.0353	(9.521)	0	0	0
2012/10/01	R207	07/02/2013	7.66	Put	Bond Future	174.2400	0.1742	226.2900	0.2263	29.873	0	0	0
2012/10/01	R207	02/05/2013			Bond Future	6.5169	106.1539	6.6448	105.4559	1.962	0.0000	0.0000	0
2012/10/01	R207	02/05/2013	6.44	Call	Bond Future	2,038.2200	2.0382	1,704.7800	1.7048	(16.359)	0	0	0
2012/10/01	R207	02/05/2013	6.44	Put	Bond Future	2,461.0400	2.4610	2,825.6400	2.8256	14.815	0	0	0
2012/10/01	R207	02/05/2013	6.45	Call	Bond Future	2,064.6200	2.0646	1,728.4200	1.7284	(16.284)	0	0	0
2012/10/01	R207	02/05/2013	6.45	Put	Bond Future	2,432.3500	2.4324	2,794.1900	2.7942	14.876	0	0	0
2012/10/01	R207	02/05/2013	6.46	Call	Bond Future	2,091.2200	2.0912	1,752.2600	1.7523	(16.209)	0	0	0
2012/10/01	R207	02/05/2013	6.46	Put	Bond Future	2,403.9000	2.4039	2,762.9800	2.7630	14.937	0	0	0
2012/10/01	R208	01/11/2012			Bond Future	6.5435	101.9958	6.6646	101.2196	1.852	0.0000	0.0000	11,946
2012/10/01	R208	01/11/2012	6.81	Call	Bond Future	2,066.0300	2.0660	1,477.9400	1.4779	(28.465)	0	0	0
2012/10/01	R208	01/11/2012	6.81	Put	Bond Future	368.2800	0.3683	556.3400	0.5563	51.064	0	0	0
2012/10/01	R208	01/11/2012	7.50	Call	Bond Future	5,941.0100	5.9410	5,171.3100	5.1713	(12.956)	0	0	0
2012/10/01	R208	01/11/2012	7.50	Put	Bond Future	9.6600	0.0097	16.1100	0.0161	66.770	0	0	12,250
2012/10/01	R208	01/11/2012	7.70	Call	Bond Future	7,118.5400	7.1185	6,343.8800	6.3439	(10.882)	0	0	0
2012/10/01	R208	01/11/2012	7.70	Put	Bond Future	2.1700	0.0022	3.6600	0.0037	68.664	0	0	0
2012/10/01	R208	07/02/2013			Bond Future	6.6012	103.4176	6.7275	102.6317	1.914	0.0000	0.0000	3,000
2012/10/01	R208	07/02/2013	6.00	Call	Bond Future	637.2900	0.6373	461.2600	0.4613	(27.622)	0	0	12,250
2012/10/01	R208	07/02/2013	6.00	Put	Bond Future	4,483.2000	4.4832	5,093.1000	5.0931	13.604	0	0	0
2012/10/01	R208	07/02/2013	7.78	Call	Bond Future	7,265.8700	7.2659	6,545.2700	6.5453	(9.918)	0	0	0
2012/10/01	R208	07/02/2013	7.78	Put	Bond Future	218.9100	0.2189	284.2400	0.2842	29.843	0	0	0
2012/10/01	R208	02/05/2013			Bond Future	6.6494	101.2841	6.7810	100.4861	1.979	0.0000	0.0000	0
2012/10/01	R208	02/05/2013	6.65	Call	Bond Future	2,572.0400	2.5720	2,164.7900	2.1648	(15.834)	0	0	0
2012/10/01	R208	02/05/2013	6.65	Put	Bond Future	2,568.2600	2.5683	2,958.9700	2.9590	15.213	0	0	0
2012/10/01	R208	02/05/2013	6.66	Call	Bond Future	2,603.7000	2.6037	2,193.4000	2.1934	(15.758)	0	0	0
2012/10/01	R208	02/05/2013	6.66	Put	Bond Future	2,539.0300	2.5390	2,926.6900	2.9267	15.268	0	0	0
2012/10/01	R208	02/05/2013	6.64	Call	Bond Future	2,540.5700	2.5406	2,136.3800	2.1364	(15.909)	0	0	0
2012/10/01	R208	02/05/2013	6.64	Put	Bond Future	2,597.7400	2.5977	2,991.5100	2.9915	15.158	0	0	0
2012/10/01	R209	01/11/2012			Bond Future	8.2197	80.3008	8.3957	78.7986	2.141	0.0000	0.0000	7,349
2012/10/01	R209	01/11/2012	8.99	Call	Bond Future	6,385.9400	6.3859	4,981.4300	4.9814	(21.994)	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
2012/10/01	R209	01/11/2012	8.99	Put	Bond Future	124.9100	0.1249	222.6400	0.2226	78.240	0	0	0
2012/10/01	R209	07/02/2013			Bond Future	8.2944	81.4202	8.4754	79.8979	2.183	0.0000	0.0000	0
2012/10/01	R209	07/02/2013	9.06	Call	Bond Future	7,379.1600	7.3792	6,204.1200	6.2041	(15.924)	0	0	0
2012/10/01	R209	07/02/2013	9.06	Put	Bond Future	1,243.2500	1.2433	1,590.5700	1.5906	27.936	0	0	0
2012/10/01	R209	02/05/2013			Bond Future	8.3578	79.2701	8.5437	77.7274	2.225	0.0000	0.0000	0
2012/10/01	R209	02/05/2013	7.99	Call	Bond Future	3,049.3300	3.0493	2,423.7700	2.4238	(20.515)	0	0	0
2012/10/01	R209	02/05/2013	7.99	Put	Bond Future	6,245.3200	6.2453	7,162.5100	7.1625	14.686	0	0	0
2012/10/01	R209	02/05/2013	8.00	Call	Bond Future	3,083.2500	3.0832	2,452.8900	2.4529	(20.445)	0	0	0
2012/10/01	R209	02/05/2013	8.00	Put	Bond Future	6,189.7100	6.1897	7,102.1000	7.1021	14.740	0	0	0
2012/10/01	R209	02/05/2013	8.01	Call	Bond Future	3,117.6200	3.1176	2,482.4400	2.4824	(20.374)	0	0	0
2012/10/01	R209	02/05/2013	8.01	Put	Bond Future	6,134.7000	6.1347	7,042.2700	7.0423	14.794	0	0	0
2012/10/01	R210	01/11/2012			Bond Future	156.6655	156.6655	156.6665	156.6665	0.001	0.0000	0.0000	3,414
2012/10/01	R210	01/11/2012	144.99	Call	Bond Future	11,675.5300	11.6755	11,676.5300	11.6765	0.009	0	0	0
2012/10/01	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R210	01/11/2012	145.00	Call	Bond Future	11,665.5300	11.6655	11,666.5300	11.6665	0.009	0	0	0
2012/10/01	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R210	01/11/2012	145.01	Call	Bond Future	11,655.5300	11.6555	11,656.5300	11.6565	0.009	0	0	0
2012/10/01	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R211	01/11/2012			Bond Future	123.0029	123.0029	122.9993	122.9993	(0.003)	0.0000	0.0000	703
2012/10/01	R211	01/11/2012	121.99	Call	Bond Future	1,012.8900	1.0129	1,009.2800	1.0093	(0.356)	0	0	0
2012/10/01	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R211	01/11/2012	122.00	Call	Bond Future	1,002.8900	1.0029	999.2800	0.9993	(0.360)	0	0	0
2012/10/01	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R211	01/11/2012	122.01	Call	Bond Future	992.8900	0.9929	989.2800	0.9893	(0.364)	0	0	0
2012/10/01	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R212	01/11/2012			Bond Future	127.6702	127.6702	127.6693	127.6693	(0.001)	0.0000	0.0000	5,084
2012/10/01	R212	01/11/2012	121.99	Call	Bond Future	5,680.1800	5.6802	5,679.3500	5.6793	(0.015)	0	0	0
2012/10/01	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R212	01/11/2012	122.00	Call	Bond Future	5,670.1800	5.6702	5,669.3500	5.6693	(0.015)	0	0	0
2012/10/01	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R212	01/11/2012	122.01	Call	Bond Future	5,660.1800	5.6602	5,659.3500	5.6593	(0.015)	0	0	0
2012/10/01	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R213	01/11/2012			Bond Future	8.0162	91.6081	8.1518	90.4205	1.692	0.0000	0.0000	6,022
2012/10/01	R213	01/11/2012	7.75	Call	Bond Future	711.6900	0.7117	377.4600	0.3775	(46.963)	0	0	140
2012/10/01	R213	01/11/2012	7.75	Put	Bond Future	3,110.4300	3.1104	3,963.8000	3.9638	27.436	0	0	0
2012/10/01	R213	01/11/2012	8.81	Call	Bond Future	6,740.8900	6.7409	5,607.6700	5.6077	(16.811)	0	0	0
2012/10/01	R213	01/11/2012	8.81	Put	Bond Future	101.8800	0.1019	156.2600	0.1563	53.377	0	0	0
2012/10/01	R213	07/02/2013			Bond Future	8.0954	92.8852	8.2353	91.6818	1.727	0.0000	0.0000	0
2012/10/01	R213	07/02/2013	8.90	Call	Bond Future	7,745.0800	7.7451	6,786.2200	6.7862	(12.380)	0	0	0
2012/10/01	R213	07/02/2013	8.90	Put	Bond Future	1,131.9800	1.1320	1,376.4500	1.3765	21.597	0	0	0
2012/10/01	R213	02/05/2013			Bond Future	8.1599	90.4821	8.3037	89.2618	1.762	0.0000	0.0000	0
2012/10/01	R213	02/05/2013	7.84	Call	Bond Future	3,155.7700	3.1558	2,637.0300	2.6370	(16.438)	0	0	0
2012/10/01	R213	02/05/2013	7.84	Put	Bond Future	5,959.7400	5.9597	6,661.2300	6.6612	11.770	0	0	0
2012/10/01	R213	02/05/2013	7.85	Call	Bond Future	3,191.3100	3.1913	2,668.6600	2.6687	(16.377)	0	0	0

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2012/10/01	R213	02/05/2013	7.85	Put	Bond Future	5,905.7100	5.9057	6,603.2900	6.6033	11.812	0	0	0
2012/10/01	R213	02/05/2013	7.86	Call	Bond Future	3,227.0800	3.2271	2,700.5200	2.7005	(16.317)	0	0	0
2012/10/01	R213	02/05/2013	7.86	Put	Bond Future	5,852.0300	5.8520	6,545.7000	6.5457	11.853	0	0	0
2012/10/01	R214	01/11/2012			Bond Future	8.2243	82.3622	8.4053	80.7223	2.201	0.0000	0.0000	1,714
2012/10/01	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R214	01/11/2012	7.99	Put	Bond Future	2,206.4100	2.2064	3,846.3200	3.8463	74.325	0	0	0
2012/10/01	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R214	01/11/2012	8.00	Put	Bond Future	2,110.2200	2.1102	3,750.1300	3.7501	77.713	0	0	0
2012/10/01	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/01	R214	01/11/2012	8.01	Put	Bond Future	2,014.2100	2.0142	3,654.1200	3.6541	81.417	0	0	0

Total

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