



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives High/Low Report

High/Low from 04/10/2012 to 04/10/2012

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
2012/10/04	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	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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2012/10/04	2025	01/11/2012			Bond Future	112.0314	112.0314	111.5406	111.5406	(0.438)	0.0000	0.0000	6,017
2012/10/04	2025	01/11/2012	99.99	Call	Bond Future	12,041.4400	12.0414	11,550.6000	11.5506	(4.076)	0	0	0
2012/10/04	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	2025	01/11/2012	100.00	Call	Bond Future	12,031.4400	12.0314	11,540.6000	11.5406	(4.080)	0	0	0
2012/10/04	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	2025	01/11/2012	100.01	Call	Bond Future	12,021.4400	12.0214	11,530.6000	11.5306	(4.083)	0	0	0
2012/10/04	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	2038	01/11/2012			Bond Future	109.7697	109.7697	108.9212	108.9212	(0.773)	0.0000	0.0000	0
2012/10/04	2038	01/11/2012	98.99	Call	Bond Future	10,779.6700	10.7797	9,931.2100	9.9312	(7.871)	0	0	0
2012/10/04	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	2038	01/11/2012	99.00	Call	Bond Future	10,769.6700	10.7697	9,921.2100	9.9212	(7.878)	0	0	0
2012/10/04	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	2038	01/11/2012	99.01	Call	Bond Future	10,759.6700	10.7597	9,911.2100	9.9112	(7.886)	0	0	0
2012/10/04	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	2050	01/11/2012			Bond Future	117.9146	117.9146	117.9158	117.9158	0.001	0.0000	0.0000	0
2012/10/04	2050	01/11/2012	103.99	Call	Bond Future	13,924.6300	13.9246	13,925.8300	13.9258	0.009	0	0	0
2012/10/04	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	2050	01/11/2012	104.00	Call	Bond Future	13,914.6300	13.9146	13,915.8300	13.9158	0.009	0	0	0
2012/10/04	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	2050	01/11/2012	104.01	Call	Bond Future	13,904.6300	13.9046	13,905.8300	13.9058	0.009	0	0	0
2012/10/04	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	AL7T	01/11/2012			Index Future	475.8230	475.8230	474.5980	474.5980	(0.257)	0.0000	0.0000	12
2012/10/04	AL7T	07/02/2013			Index Future	482.6320	482.6320	481.3920	481.3920	(0.257)	0.0000	0.0000	0
2012/10/04	ALBI	01/11/2012			Index Future	424.2570	424.2570	423.2400	423.2400	(0.240)	0.0000	0.0000	893
2012/10/04	ALBI	07/02/2013			Index Future	430.3290	430.3290	429.2990	429.2990	(0.239)	0.0000	0.0000	118
2012/10/04	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	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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2012/10/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/04	EL28	01/11/2012			Bond Future	111.5461	111.5461	111.5472	111.5472	0.001	0.0000	0.0000	0
2012/10/04	EL28	01/11/2012	105.99	Call	Bond Future	5,556.0700	5.5561	5,557.2200	5.5572	0.021	0	0	0
2012/10/04	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	EL28	01/11/2012	106.00	Call	Bond Future	5,546.0700	5.5461	5,547.2200	5.5472	0.021	0	0	0
2012/10/04	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	EL28	01/11/2012	106.01	Call	Bond Future	5,536.0700	5.5361	5,537.2200	5.5372	0.021	0	0	0
2012/10/04	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	ES33	01/11/2012			Bond Future	8.9095	87.8086	8.9741	87.2668	0.725	0.0000	0.0000	303
2012/10/04	ES33	01/11/2012	9.20	Call	Bond Future	2,395.7500	2.3957	1,853.9500	1.8540	(22.615)	0	0	0

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2012/10/04	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	ES33	07/02/2013			Bond Future	9.0140	89.0347	9.0808	88.4858	0.740	0.0000	0.0000	0
2012/10/04	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	ES33	07/02/2013	8.54	Put	Bond Future	4,061.2600	4.0613	4,610.1300	4.6101	13.515	0	0	0
2012/10/04	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	ES33	07/02/2013	8.55	Put	Bond Future	3,972.5700	3.9726	4,521.4400	4.5214	13.816	0	0	0
2012/10/04	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	ES33	07/02/2013	8.56	Put	Bond Future	3,884.0100	3.8840	4,432.8800	4.4329	14.132	0	0	0
2012/10/04	GOVI	01/11/2012			GOVI	424.6860	424.6860	423.7570	423.7570	(0.219)	0.0000	0.0000	305
2012/10/04	GOVI	01/11/2012	403.96	Call	GOVI	207,260.0000	20.7260	197,970.0000	19.7970	(4.482)	0	0	0
2012/10/04	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	GOVI	07/02/2013			GOVI	430.7640	430.7640	429.8240	429.8240	(0.218)	0.0000	0.0000	24
2012/10/04	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	GOVI	07/02/2013	432.99	Put	GOVI	22,260.0000	2.2260	31,660.0000	3.1660	42.228	0	0	0
2012/10/04	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	GOVI	07/02/2013	433.00	Put	GOVI	22,360.0000	2.2360	31,760.0000	3.1760	42.039	0	0	0
2012/10/04	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	GOVI	07/02/2013	433.01	Put	GOVI	22,460.0000	2.2460	31,860.0000	3.1860	41.852	0	0	0
2012/10/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/04	IGOV	01/11/2012			Index Future	193.1550	193.1550	192.0950	192.0950	(0.549)	0.0000	0.0000	592
2012/10/04	IGOV	07/02/2013			Index Future	195.9200	195.9200	194.8440	194.8440	(0.549)	0.0000	0.0000	14
2012/10/04	ILBI	01/11/2012			Index Future	515.2560	515.2560	523.2380	523.2380	1.549	0.0000	0.0000	0
2012/10/04	ILBI	07/02/2013			Index Future	522.4820	522.4820	530.5770	530.5770	1.549	0.0000	0.0000	169
2012/10/04	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/04	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/04	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/04	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/04	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/04	JBAF	17/10/2012			Jibar Tradeable Future	5.0600	94.9400	5.0600	94.9400	0.000	0.0000	0.0000	500
2012/10/04	JBAF	21/11/2012			Jibar Tradeable Future	4.9300	95.0700	4.9500	95.0500	0.406	0.0000	0.0000	0
2012/10/04	JBAF	19/12/2012			Jibar Tradeable Future	4.8400	95.1600	4.8600	95.1400	0.413	0.0000	0.0000	840
2012/10/04	JBAF	16/01/2013			Jibar Tradeable Future	4.7900	95.2100	4.8100	95.1900	0.418	0.0000	0.0000	0
2012/10/04	JBAF	20/02/2013			Jibar Tradeable Future	4.7200	95.2800	4.7500	95.2500	0.636	0.0000	0.0000	0
2012/10/04	JBAF	20/03/2013			Jibar Tradeable Future	4.7100	95.2900	4.7300	95.2700	0.425	0.0000	0.0000	1,000
2012/10/04	JBAF	19/06/2013			Jibar Tradeable Future	4.7100	95.2900	4.7500	95.2500	0.849	0.0000	0.0000	500

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2012/10/04	JBAF	18/09/2013			Jibar Tradeable Future	4.7500	95.2500	4.7900	95.2100	0.842	0.0000	0.0000	1,700
2012/10/04	JBAF	18/12/2013			Jibar Tradeable Future	4.8500	95.1500	4.8900	95.1100	0.825	0.0000	0.0000	1,500
2012/10/04	JBAF	19/03/2014			Jibar Tradeable Future	4.9700	95.0300	5.0100	94.9900	0.805	0.0000	0.0000	800
2012/10/04	JBAF	18/06/2014			Jibar Tradeable Future	5.1200	94.8800	5.1500	94.8500	0.586	0.0000	0.0000	0
2012/10/04	JBAF	17/09/2014			Jibar Tradeable Future	5.2600	94.7400	5.3000	94.7000	0.760	0.0000	0.0000	0
2012/10/04	R023	01/11/2012			Bond Future	6.9945	106.9055	7.0545	106.4557	0.858	0.0000	0.0000	1,049
2012/10/04	R023	01/11/2012	7.04	Call	Bond Future	341.6200	0.3416	0.0000	0.0000	(100.000)	0	0	0
2012/10/04	R023	01/11/2012	7.04	Put	Bond Future	0.0000	0.0000	108.1900	0.1082	100.000	0	0	0
2012/10/04	R023	01/11/2012	7.05	Call	Bond Future	416.4600	0.4165	0.0000	0.0000	(100.000)	0	0	0
2012/10/04	R023	01/11/2012	7.05	Put	Bond Future	0.0000	0.0000	33.3500	0.0334	100.000	0	0	0
2012/10/04	R023	01/11/2012	7.06	Call	Bond Future	491.2300	0.4912	41.4200	0.0414	(91.568)	0	0	0
2012/10/04	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R023	07/02/2013			Bond Future	7.0646	108.3982	7.1269	107.9426	0.882	0.0000	0.0000	0
2012/10/04	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R023	07/02/2013	7.04	Put	Bond Future	180.4900	0.1805	636.0900	0.6361	252.424	0	0	0
2012/10/04	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R023	07/02/2013	7.05	Put	Bond Future	107.0700	0.1071	562.6700	0.5627	425.516	0	0	0
2012/10/04	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R023	07/02/2013	7.06	Put	Bond Future	33.7200	0.0337	489.3200	0.4893	1351.127	0	0	0
2012/10/04	R023	02/05/2013			Bond Future	7.1215	105.8011	7.1861	105.3392	0.907	0.0000	0.0000	0
2012/10/04	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R023	02/05/2013	7.04	Put	Bond Future	586.6800	0.5867	1,048.6300	1.0486	78.740	0	0	0
2012/10/04	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R023	02/05/2013	7.05	Put	Bond Future	514.4600	0.5145	976.4100	0.9764	89.793	0	0	0
2012/10/04	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R023	02/05/2013	7.06	Put	Bond Future	442.3000	0.4423	904.2500	0.9042	104.443	0	0	0
2012/10/04	R157	01/11/2012			Bond Future	5.3080	123.3705	5.3130	123.3556	0.095	0.0000	0.0000	14,429
2012/10/04	R157	01/11/2012	5.78	Call	Bond Future	1,401.3200	1.4013	1,385.8300	1.3858	(1.105)	0	0	5,630
2012/10/04	R157	01/11/2012	5.78	Put	Bond Future	11.9600	0.0120	11.4100	0.0114	(4.599)	0	0	0
2012/10/04	R157	01/11/2012	6.24	Call	Bond Future	2,723.9600	2.7240	2,709.0100	2.7090	(0.549)	0	0	0
2012/10/04	R157	01/11/2012	6.24	Put	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	0
2012/10/04	R157	07/02/2013			Bond Future	5.3227	125.0932	5.3282	125.0786	0.102	0.0000	0.0000	100
2012/10/04	R157	07/02/2013	6.28	Call	Bond Future	2,568.5700	2.5686	2,554.0800	2.5541	(0.564)	0	0	0
2012/10/04	R157	07/02/2013	6.28	Put	Bond Future	41.5400	0.0415	41.6400	0.0416	0.241	0	0	0
2012/10/04	R157	02/05/2013			Bond Future	5.3228	119.8100	5.3292	119.7943	0.121	0.0000	0.0000	0
2012/10/04	R157	02/05/2013	5.34	Call	Bond Future	745.6400	0.7456	735.9100	0.7359	(1.305)	0	0	0
2012/10/04	R157	02/05/2013	5.34	Put	Bond Future	703.7700	0.7038	709.7400	0.7097	0.848	0	0	0
2012/10/04	R157	02/05/2013	5.35	Call	Bond Future	758.7500	0.7588	748.9300	0.7489	(1.294)	0	0	0
2012/10/04	R157	02/05/2013	5.35	Put	Bond Future	692.5400	0.6925	698.4200	0.6984	0.849	0	0	0
2012/10/04	R157	02/05/2013	5.36	Call	Bond Future	771.9800	0.7720	762.0800	0.7621	(1.282)	0	0	0
2012/10/04	R157	02/05/2013	5.36	Put	Bond Future	681.4400	0.6814	687.2400	0.6872	0.851	0	0	0
2012/10/04	R186	01/11/2012			Bond Future	7.5017	129.7835	7.5363	129.4332	0.461	7.5430	7.5430	35,351
2012/10/04	R186	01/11/2012	7.82	Call	Bond Future	3,710.6500	3.7106	3,418.5500	3.4186	(7.872)	0	0	1,858
2012/10/04	R186	01/11/2012	7.82	Put	Bond Future	539.3800	0.5394	597.5500	0.5976	10.785	0	0	0
2012/10/04	R186	01/11/2012	8.00	Call	Bond Future	5,166.3100	5.1663	4,844.3200	4.8443	(6.232)	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
2012/10/04	R186	01/11/2012	8.00	Put	Bond Future	251.5200	0.2515	279.8000	0.2798	11.244	0	0	0
2012/10/04	R186	01/11/2012	8.50	Call	Bond Future	9,593.6000	9.5936	9,245.0800	9.2451	(3.633)	0	0	0
2012/10/04	R186	01/11/2012	8.50	Put	Bond Future	16.5300	0.0165	18.2800	0.0183	10.587	0	0	0
2012/10/04	R186	01/11/2012	8.82	Call	Bond Future	12,428.9000	12.4289	12,078.7700	12.0788	(2.817)	0	0	0
2012/10/04	R186	01/11/2012	8.82	Put	Bond Future	1.6600	0.0017	1.8000	0.0018	8.434	0	0	1,858
2012/10/04	R186	07/02/2013			Bond Future	7.5783	126.3059	7.6141	125.9513	0.472	0.0000	0.0000	1,650
2012/10/04	R186	07/02/2013	8.00	Call	Bond Future	6,017.2000	6.0172	5,762.8600	5.7629	(4.227)	0	0	0
2012/10/04	R186	07/02/2013	8.00	Put	Bond Future	1,928.0800	1.9281	2,028.3600	2.0284	5.201	0	0	150
2012/10/04	R186	07/02/2013	8.32	Call	Bond Future	8,216.5500	8.2165	7,926.9700	7.9270	(3.524)	0	0	0
2012/10/04	R186	07/02/2013	8.32	Put	Bond Future	1,149.8500	1.1498	1,214.8900	1.2149	5.656	0	0	2,000
2012/10/04	R186	07/02/2013	8.47	Call	Bond Future	9,316.8500	9.3168	9,014.2900	9.0143	(3.247)	0	0	0
2012/10/04	R186	07/02/2013	8.47	Put	Bond Future	890.2000	0.8902	942.2600	0.9423	5.848	0	0	0
2012/10/04	R186	07/02/2013	7.00	Call	Bond Future	1,344.4600	1.3445	1,242.4200	1.2424	(7.590)	0	0	10,300
2012/10/04	R186	07/02/2013	7.00	Put	Bond Future	7,273.9700	7.2740	7,526.5500	7.5265	3.472	0	0	0
2012/10/04	R186	07/02/2013	7.25	Call	Bond Future	2,136.9700	2.1370	1,996.4100	1.9964	(6.578)	0	0	670
2012/10/04	R186	07/02/2013	7.25	Put	Bond Future	5,455.7500	5.4558	5,669.8100	5.6698	3.924	0	0	0
2012/10/04	R186	02/05/2013			Bond Future	7.6451	127.8393	7.6821	127.4793	0.484	0.0000	0.0000	0
2012/10/04	R186	02/05/2013	7.39	Call	Bond Future	3,440.1400	3.4401	3,276.7800	3.2768	(4.749)	0	0	0
2012/10/04	R186	02/05/2013	7.39	Put	Bond Future	5,960.1000	5.9601	6,156.6700	6.1567	3.298	0	0	0
2012/10/04	R186	02/05/2013	7.40	Call	Bond Future	3,481.8700	3.4819	3,317.2600	3.3173	(4.728)	0	0	0
2012/10/04	R186	02/05/2013	7.40	Put	Bond Future	5,901.7100	5.9017	6,097.0300	6.0970	3.310	0	0	0
2012/10/04	R186	02/05/2013	7.41	Call	Bond Future	3,523.9000	3.5239	3,358.0300	3.3580	(4.707)	0	0	0
2012/10/04	R186	02/05/2013	7.41	Put	Bond Future	5,843.7300	5.8437	6,037.7900	6.0378	3.321	0	0	0
2012/10/04	R189	01/11/2012			Bond Future	213.4300	213.4300	213.4248	213.4248	(0.002)	0.0000	0.0000	0
2012/10/04	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R189	01/11/2012	218.99	Put	Bond Future	5,559.9800	5.5600	5,565.1900	5.5652	0.094	0	0	0
2012/10/04	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R189	01/11/2012	219.00	Put	Bond Future	5,569.9800	5.5700	5,575.1900	5.5752	0.094	0	0	0
2012/10/04	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R189	01/11/2012	219.01	Put	Bond Future	5,579.9800	5.5800	5,585.1900	5.5852	0.093	0	0	0
2012/10/04	R197	01/11/2012			Bond Future	283.2833	283.2833	281.2810	281.2810	(0.707)	0.0000	0.0000	6,288
2012/10/04	R197	01/11/2012	266.99	Call	Bond Future	16,293.2900	16.2933	14,290.9600	14.2910	(12.289)	0	0	0
2012/10/04	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R197	01/11/2012	267.00	Call	Bond Future	16,283.2900	16.2833	14,280.9600	14.2810	(12.297)	0	0	0
2012/10/04	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R197	01/11/2012	267.01	Call	Bond Future	16,273.2900	16.2733	14,270.9600	14.2710	(12.304)	0	0	0
2012/10/04	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R201	01/11/2012			Bond Future	4.7755	111.2241	4.7865	111.2009	0.231	0.0000	0.0000	1,560
2012/10/04	R201	01/11/2012	5.11	Call	Bond Future	713.8900	0.7139	691.2300	0.6912	(3.174)	0	0	0
2012/10/04	R201	01/11/2012	5.11	Put	Bond Future	14.7600	0.0148	15.2900	0.0153	3.591	0	0	0
2012/10/04	R201	07/02/2013			Bond Future	4.7040	108.3689	4.7165	108.3459	0.266	0.0000	0.0000	0
2012/10/04	R201	07/02/2013	4.98	Call	Bond Future	668.6800	0.6687	651.1300	0.6511	(2.625)	0	0	0
2012/10/04	R201	07/02/2013	4.98	Put	Bond Future	162.5700	0.1626	168.0200	0.1680	3.352	0	0	0
2012/10/04	R201	02/05/2013			Bond Future	4.6131	109.6845	4.6281	109.6604	0.324	0.0000	0.0000	0
2012/10/04	R201	02/05/2013	4.04	Call	Bond Future	83.9900	0.0840	79.5000	0.0795	(5.346)	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
2012/10/04	R201	02/05/2013	4.04	Put	Bond Future	1,015.0600	1.0151	1,034.6800	1.0347	1.933	0	0	0
2012/10/04	R201	02/05/2013	4.05	Call	Bond Future	86.9200	0.0869	82.3200	0.0823	(5.292)	0	0	0
2012/10/04	R201	02/05/2013	4.05	Put	Bond Future	1,001.6600	1.0017	1,021.1700	1.0212	1.948	0	0	0
2012/10/04	R201	02/05/2013	4.06	Call	Bond Future	89.9300	0.0899	85.2100	0.0852	(5.249)	0	0	0
2012/10/04	R201	02/05/2013	4.06	Put	Bond Future	988.3300	0.9883	1,007.7200	1.0077	1.962	0	0	0
2012/10/04	R202	01/11/2012			Bond Future	211.1607	211.1607	209.5092	209.5092	(0.782)	0.0000	0.0000	50,731
2012/10/04	R202	01/11/2012	191.99	Call	Bond Future	19,170.7200	19.1707	17,519.1900	17.5192	(8.615)	0	0	0
2012/10/04	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R202	01/11/2012	192.00	Call	Bond Future	19,160.7200	19.1607	17,509.1900	17.5092	(8.619)	0	0	0
2012/10/04	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R202	01/11/2012	192.01	Call	Bond Future	19,150.7200	19.1507	17,499.1900	17.4992	(8.624)	0	0	0
2012/10/04	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R203	01/11/2012			Bond Future	5.7554	111.6125	5.7805	111.5008	0.436	0.0000	0.0000	4,688
2012/10/04	R203	01/11/2012	6.87	Call	Bond Future	4,824.2100	4.8242	4,712.6100	4.7126	(2.313)	0	0	0
2012/10/04	R203	01/11/2012	6.87	Put	Bond Future	0.1900	0.0002	0.2000	0.0002	5.263	0	0	0
2012/10/04	R203	07/02/2013			Bond Future	5.7956	113.1709	5.8223	113.0583	0.462	0.0000	0.0000	11,950
2012/10/04	R203	07/02/2013	6.11	Call	Bond Future	1,942.7800	1.9428	1,863.0000	1.8630	(4.106)	0	0	12,600
2012/10/04	R203	07/02/2013	6.11	Put	Bond Future	628.7000	0.6287	661.5500	0.6616	5.225	0	0	3,254
2012/10/04	R203	07/02/2013	6.65	Call	Bond Future	3,708.8800	3.7089	3,607.5900	3.6076	(2.731)	0	0	0
2012/10/04	R203	07/02/2013	6.65	Put	Bond Future	182.5700	0.1826	193.9100	0.1939	6.211	0	0	30,250
2012/10/04	R203	07/02/2013	6.94	Call	Bond Future	4,771.3600	4.7714	4,664.1400	4.6641	(2.247)	0	0	0
2012/10/04	R203	07/02/2013	6.94	Put	Bond Future	79.7800	0.0798	85.1900	0.0852	6.781	0	0	0
2012/10/04	R203	02/05/2013			Bond Future	5.8250	110.3882	5.8537	110.2733	0.492	0.0000	0.0000	8
2012/10/04	R203	02/05/2013	5.91	Call	Bond Future	1,647.5200	1.6475	1,582.3300	1.5823	(3.957)	0	0	0
2012/10/04	R203	02/05/2013	5.91	Put	Bond Future	1,307.5000	1.3075	1,357.1700	1.3572	3.799	0	0	0
2012/10/04	R203	02/05/2013	5.89	Call	Bond Future	1,603.4900	1.6035	1,539.2900	1.5393	(4.004)	0	0	0
2012/10/04	R203	02/05/2013	5.89	Put	Bond Future	1,343.4100	1.3434	1,394.0700	1.3941	3.771	0	0	0
2012/10/04	R203	02/05/2013	5.90	Call	Bond Future	1,625.4200	1.6254	1,560.7300	1.5607	(3.980)	0	0	0
2012/10/04	R203	02/05/2013	5.90	Put	Bond Future	1,325.3600	1.3254	1,375.5300	1.3755	3.785	0	0	0
2012/10/04	R204	01/11/2012			Bond Future	6.0626	112.7929	6.0927	112.6324	0.495	0.0000	0.0000	5,818
2012/10/04	R204	01/11/2012	7.22	Call	Bond Future	5,984.3300	5.9843	5,823.8200	5.8238	(2.682)	0	0	0
2012/10/04	R204	01/11/2012	7.22	Put	Bond Future	0.3200	0.0003	0.3500	0.0004	9.375	0	0	0
2012/10/04	R204	07/02/2013			Bond Future	6.1102	110.3375	6.1418	110.1753	0.518	0.0000	0.0000	3,000
2012/10/04	R204	07/02/2013	7.29	Call	Bond Future	5,975.1900	5.9752	5,822.0900	5.8221	(2.562)	0	0	0
2012/10/04	R204	07/02/2013	7.29	Put	Bond Future	122.7000	0.1227	131.8800	0.1319	7.482	0	0	0
2012/10/04	R204	02/05/2013			Bond Future	6.1514	111.6770	6.1848	111.5119	0.544	0.0000	0.0000	0
2012/10/04	R204	02/05/2013	6.29	Call	Bond Future	2,280.4400	2.2804	2,183.7700	2.1838	(4.239)	0	0	0
2012/10/04	R204	02/05/2013	6.29	Put	Bond Future	1,598.1700	1.5982	1,666.5900	1.6666	4.281	0	0	0
2012/10/04	R204	02/05/2013	6.30	Call	Bond Future	2,308.7200	2.3087	2,211.4000	2.2114	(4.215)	0	0	0
2012/10/04	R204	02/05/2013	6.30	Put	Bond Future	1,577.4400	1.5774	1,645.2100	1.6452	4.296	0	0	0
2012/10/04	R204	02/05/2013	6.31	Call	Bond Future	2,337.1800	2.3372	2,239.2000	2.2392	(4.192)	0	0	0
2012/10/04	R204	02/05/2013	6.31	Put	Bond Future	1,556.9200	1.5569	1,624.0300	1.6240	4.310	0	0	0
2012/10/04	R206	01/11/2012			Bond Future	4.9311	105.2472	4.9372	105.2400	0.125	0.0000	0.0000	1,120
2012/10/04	R206	01/11/2012	5.05	Call	Bond Future	200.4500	0.2005	193.7300	0.1937	(3.352)	0	0	0

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2012/10/04	R206	01/11/2012	5.05	Put	Bond Future	61.5800	0.0616	62.0400	0.0620	0.747	0	0	0
2012/10/04	R206	07/02/2013			Bond Future	4.8343	102.9518	4.8417	102.9450	0.155	0.0000	0.0000	0
2012/10/04	R206	07/02/2013	4.76	Call	Bond Future	210.0600	0.2101	206.0200	0.2060	(1.923)	0	0	0
2012/10/04	R206	07/02/2013	4.76	Put	Bond Future	277.6400	0.2776	280.4000	0.2804	0.994	0	0	0
2012/10/04	R206	02/05/2013			Bond Future	4.6848	104.2016	4.6960	104.1939	0.239	0.0000	0.0000	0
2012/10/04	R206	02/05/2013	3.39	Call	Bond Future	52.1500	0.0521	50.7500	0.0508	(2.685)	0	0	0
2012/10/04	R206	02/05/2013	3.39	Put	Bond Future	945.7500	0.9458	952.0200	0.9520	0.663	0	0	0
2012/10/04	R206	02/05/2013	3.40	Call	Bond Future	53.0600	0.0531	51.6400	0.0516	(2.676)	0	0	0
2012/10/04	R206	02/05/2013	3.40	Put	Bond Future	939.7100	0.9397	945.9600	0.9460	0.665	0	0	0
2012/10/04	R206	02/05/2013	3.41	Call	Bond Future	53.9800	0.0540	52.5500	0.0525	(2.649)	0	0	0
2012/10/04	R206	02/05/2013	3.41	Put	Bond Future	933.6800	0.9337	939.9200	0.9399	0.668	0	0	0
2012/10/04	R207	01/11/2012			Bond Future	6.4052	107.0396	6.4452	106.8055	0.625	0.0000	0.0000	18,919
2012/10/04	R207	01/11/2012	7.58	Call	Bond Future	6,613.8400	6.6138	6,379.7900	6.3798	(3.539)	0	0	0
2012/10/04	R207	01/11/2012	7.58	Put	Bond Future	0.5500	0.0006	0.6600	0.0007	20.000	0	0	0
2012/10/04	R207	07/02/2013			Bond Future	6.4623	104.8947	6.5042	104.6578	0.649	0.0000	0.0000	0
2012/10/04	R207	07/02/2013	7.66	Call	Bond Future	6,673.9200	6.6739	6,452.6600	6.4527	(3.315)	0	0	0
2012/10/04	R207	07/02/2013	7.66	Put	Bond Future	159.6200	0.1596	175.2600	0.1753	9.798	0	0	0
2012/10/04	R207	02/05/2013			Bond Future	6.5143	106.1681	6.5583	105.9275	0.674	0.0000	0.0000	0
2012/10/04	R207	02/05/2013	6.44	Call	Bond Future	2,018.9900	2.0190	1,900.1000	1.9001	(5.889)	0	0	0
2012/10/04	R207	02/05/2013	6.44	Put	Bond Future	2,427.6600	2.4277	2,549.3500	2.5494	5.013	0	0	0
2012/10/04	R207	02/05/2013	6.45	Call	Bond Future	2,045.4200	2.0454	1,925.5700	1.9256	(5.859)	0	0	0
2012/10/04	R207	02/05/2013	6.45	Put	Bond Future	2,399.0000	2.3990	2,519.7300	2.5197	5.033	0	0	0
2012/10/04	R207	02/05/2013	6.46	Call	Bond Future	2,072.0500	2.0721	1,951.2500	1.9513	(5.830)	0	0	0
2012/10/04	R207	02/05/2013	6.46	Put	Bond Future	2,370.5800	2.3706	2,490.3600	2.4904	5.053	0	0	0
2012/10/04	R208	01/11/2012			Bond Future	6.5610	101.8831	6.6110	101.5620	0.763	0.0000	0.0000	11,904
2012/10/04	R208	01/11/2012	6.81	Call	Bond Future	1,920.6100	1.9206	1,670.7300	1.6707	(13.010)	0	0	0
2012/10/04	R208	01/11/2012	6.81	Put	Bond Future	335.4900	0.3355	406.6900	0.4067	21.223	0	0	0
2012/10/04	R208	01/11/2012	7.50	Call	Bond Future	5,824.5200	5.8245	5,505.1000	5.5051	(5.484)	0	0	0
2012/10/04	R208	01/11/2012	7.50	Put	Bond Future	5.8000	0.0058	7.4600	0.0075	28.621	0	0	12,250
2012/10/04	R208	01/11/2012	7.70	Call	Bond Future	7,004.8100	7.0048	6,684.0500	6.6840	(4.579)	0	0	0
2012/10/04	R208	01/11/2012	7.70	Put	Bond Future	1.0700	0.0011	1.3900	0.0014	29.907	0	0	0
2012/10/04	R208	07/02/2013			Bond Future	6.6191	103.3057	6.6713	102.9807	0.788	0.0000	0.0000	3,000
2012/10/04	R208	07/02/2013	6.00	Call	Bond Future	584.3400	0.5843	511.7100	0.5117	(12.429)	0	0	12,250
2012/10/04	R208	07/02/2013	6.00	Put	Bond Future	4,542.1300	4.5421	4,794.5700	4.7946	5.558	0	0	0
2012/10/04	R208	07/02/2013	7.78	Call	Bond Future	7,147.3100	7.1473	6,847.9300	6.8479	(4.189)	0	0	0
2012/10/04	R208	07/02/2013	7.78	Put	Bond Future	212.2300	0.2122	237.9200	0.2379	12.105	0	0	0
2012/10/04	R208	02/05/2013			Bond Future	6.6687	101.1668	6.7230	100.8370	0.815	0.0000	0.0000	0
2012/10/04	R208	02/05/2013	6.65	Call	Bond Future	2,482.4000	2.4824	2,313.1200	2.3131	(6.819)	0	0	0
2012/10/04	R208	02/05/2013	6.65	Put	Bond Future	2,595.9400	2.5959	2,756.4500	2.7564	6.183	0	0	0
2012/10/04	R208	02/05/2013	6.66	Call	Bond Future	2,513.6000	2.5136	2,343.0500	2.3431	(6.785)	0	0	0
2012/10/04	R208	02/05/2013	6.66	Put	Bond Future	2,566.2500	2.5663	2,725.4900	2.7255	6.205	0	0	0
2012/10/04	R208	02/05/2013	6.64	Call	Bond Future	2,451.3900	2.4514	2,283.3900	2.2834	(6.853)	0	0	0
2012/10/04	R208	02/05/2013	6.64	Put	Bond Future	2,625.8800	2.6259	2,787.6700	2.7877	6.161	0	0	0
2012/10/04	R209	01/11/2012			Bond Future	8.3119	79.5086	8.3766	78.9589	0.779	0.0000	0.0000	7,349
2012/10/04	R209	01/11/2012	8.99	Call	Bond Future	5,604.2600	5.6043	5,089.6300	5.0896	(9.183)	0	0	0



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2012/10/04	R209	01/11/2012	8.99	Put	Bond Future	135.5000	0.1355	170.5100	0.1705	25.838	0	0	0
2012/10/04	R209	07/02/2013			Bond Future	8.3890	80.6188	8.4557	80.0618	0.795	0.0000	0.0000	0
2012/10/04	R209	07/02/2013	8.63	Call	Bond Future	0.0000	0.0000	4,121.1500	4.1212	100.000	0	0	0
2012/10/04	R209	07/02/2013	8.63	Put	Bond Future	0.0000	0.0000	2,693.7800	2.6938	100.000	0	0	11,000
2012/10/04	R209	07/02/2013	9.06	Call	Bond Future	6,713.6300	6.7136	6,289.1600	6.2892	(6.323)	0	0	0
2012/10/04	R209	07/02/2013	9.06	Put	Bond Future	1,379.1900	1.3792	1,511.7100	1.5117	9.609	0	0	0
2012/10/04	R209	02/05/2013			Bond Future	8.4552	78.4557	8.5236	77.8914	0.810	0.0000	0.0000	0
2012/10/04	R209	02/05/2013	7.99	Call	Bond Future	2,675.1200	2.6751	2,454.6600	2.4547	(8.241)	0	0	0
2012/10/04	R209	02/05/2013	7.99	Put	Bond Future	6,685.5000	6.6855	7,029.3900	7.0294	5.144	0	0	0
2012/10/04	R209	02/05/2013	8.00	Call	Bond Future	2,706.4000	2.7064	2,484.1900	2.4842	(8.211)	0	0	0
2012/10/04	R209	02/05/2013	8.00	Put	Bond Future	6,627.2500	6.6273	6,969.3900	6.9694	5.163	0	0	0
2012/10/04	R209	02/05/2013	8.01	Call	Bond Future	2,738.1300	2.7381	2,514.1500	2.5141	(8.180)	0	0	0
2012/10/04	R209	02/05/2013	8.01	Put	Bond Future	6,569.6000	6.5696	6,909.9700	6.9100	5.181	0	0	0
2012/10/04	R210	01/11/2012			Bond Future	159.5315	159.5315	159.5317	159.5317	0.000	0.0000	0.0000	3,414
2012/10/04	R210	01/11/2012	144.99	Call	Bond Future	14,541.5200	14.5415	14,541.7300	14.5417	0.001	0	0	0
2012/10/04	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R210	01/11/2012	145.00	Call	Bond Future	14,531.5200	14.5315	14,531.7300	14.5317	0.001	0	0	0
2012/10/04	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R210	01/11/2012	145.01	Call	Bond Future	14,521.5200	14.5215	14,521.7300	14.5217	0.001	0	0	0
2012/10/04	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R211	01/11/2012			Bond Future	123.4903	123.4903	123.4864	123.4864	(0.003)	0.0000	0.0000	703
2012/10/04	R211	01/11/2012	121.99	Call	Bond Future	1,500.3200	1.5003	1,496.3500	1.4963	(0.265)	0	0	0
2012/10/04	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R211	01/11/2012	122.00	Call	Bond Future	1,490.3200	1.4903	1,486.3500	1.4863	(0.266)	0	0	0
2012/10/04	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R211	01/11/2012	122.01	Call	Bond Future	1,480.3200	1.4803	1,476.3500	1.4763	(0.268)	0	0	0
2012/10/04	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R212	01/11/2012			Bond Future	129.6893	129.6893	128.8317	128.8317	(0.661)	0.0000	0.0000	5,084
2012/10/04	R212	01/11/2012	121.99	Call	Bond Future	7,699.3400	7.6993	6,841.6700	6.8417	(11.140)	0	0	0
2012/10/04	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R212	01/11/2012	122.00	Call	Bond Future	7,689.3400	7.6893	6,831.6700	6.8317	(11.154)	0	0	0
2012/10/04	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R212	01/11/2012	122.01	Call	Bond Future	7,679.3400	7.6793	6,821.6700	6.8217	(11.169)	0	0	0
2012/10/04	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R213	01/11/2012			Bond Future	8.0627	91.1976	8.1174	90.7190	0.678	0.0000	0.0000	6,022
2012/10/04	R213	01/11/2012	7.75	Call	Bond Future	503.7500	0.5038	382.4500	0.3824	(24.079)	0	0	140
2012/10/04	R213	01/11/2012	7.75	Put	Bond Future	3,313.0000	3.3130	3,670.3100	3.6703	10.785	0	0	0
2012/10/04	R213	01/11/2012	8.81	Call	Bond Future	6,316.2500	6.3163	5,856.7900	5.8568	(7.274)	0	0	0
2012/10/04	R213	01/11/2012	8.81	Put	Bond Future	87.7500	0.0878	106.9000	0.1069	21.823	0	0	0
2012/10/04	R213	07/02/2013			Bond Future	8.1433	92.4710	8.1997	91.9861	0.692	0.0000	0.0000	0
2012/10/04	R213	07/02/2013	8.90	Call	Bond Future	7,369.3800	7.3694	6,984.4000	6.9844	(5.224)	0	0	0
2012/10/04	R213	07/02/2013	8.90	Put	Bond Future	1,170.5000	1.1705	1,270.4000	1.2704	8.535	0	0	0
2012/10/04	R213	02/05/2013			Bond Future	8.2094	90.0592	8.2674	89.5677	0.706	0.0000	0.0000	0
2012/10/04	R213	02/05/2013	7.84	Call	Bond Future	2,930.7800	2.9308	2,725.5300	2.7255	(7.003)	0	0	0

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2012/10/04	R213	02/05/2013	7.84	Put	Bond Future	6,157.6600	6.1577	6,443.8200	6.4438	4.647	0	0	0
2012/10/04	R213	02/05/2013	7.85	Call	Bond Future	2,964.8800	2.9649	2,758.0500	2.7581	(6.976)	0	0	0
2012/10/04	R213	02/05/2013	7.85	Put	Bond Future	6,102.1900	6.1022	6,386.7700	6.3868	4.664	0	0	0
2012/10/04	R213	02/05/2013	7.86	Call	Bond Future	2,999.2000	2.9992	2,790.7900	2.7908	(6.949)	0	0	0
2012/10/04	R213	02/05/2013	7.86	Put	Bond Future	6,047.0600	6.0471	6,330.0600	6.3301	4.680	0	0	0
2012/10/04	R214	01/11/2012			Bond Future	8.3417	81.2922	8.4014	80.7566	0.716	0.0000	0.0000	1,714
2012/10/04	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R214	01/11/2012	7.99	Put	Bond Future	3,276.4800	3.2765	3,812.0100	3.8120	16.345	0	0	0
2012/10/04	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R214	01/11/2012	8.00	Put	Bond Future	3,180.2900	3.1803	3,715.8200	3.7158	16.839	0	0	0
2012/10/04	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/04	R214	01/11/2012	8.01	Put	Bond Future	3,084.2800	3.0843	3,619.8100	3.6198	17.363	0	0	0
<b>Total</b>													<b>315348</b>