



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 05/10/2012 to 05/10/2012

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
2012/10/05	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	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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2012/10/05	2025	01/11/2012			Bond Future	111.5406	111.5406	111.5396	111.5396	(0.001)	0.0000	0.0000	6,017
2012/10/05	2025	01/11/2012	99.99	Call	Bond Future	11,550.6000	11.5506	11,549.6300	11.5496	(0.008)	0	0	0
2012/10/05	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	2025	01/11/2012	100.00	Call	Bond Future	11,540.6000	11.5406	11,539.6300	11.5396	(0.008)	0	0	0
2012/10/05	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	2025	01/11/2012	100.01	Call	Bond Future	11,530.6000	11.5306	11,529.6300	11.5296	(0.008)	0	0	0
2012/10/05	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	2038	01/11/2012			Bond Future	108.9212	108.9212	108.0806	108.0806	(0.772)	0.0000	0.0000	0
2012/10/05	2038	01/11/2012	98.99	Call	Bond Future	9,931.2100	9.9312	9,090.6200	9.0906	(8.464)	0	0	0
2012/10/05	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	2038	01/11/2012	99.00	Call	Bond Future	9,921.2100	9.9212	9,080.6200	9.0806	(8.473)	0	0	0
2012/10/05	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	2038	01/11/2012	99.01	Call	Bond Future	9,911.2100	9.9112	9,070.6200	9.0706	(8.481)	0	0	0
2012/10/05	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	2050	01/11/2012			Bond Future	117.9158	117.9158	117.3180	117.3180	(0.507)	0.0000	0.0000	0
2012/10/05	2050	01/11/2012	103.99	Call	Bond Future	13,925.8300	13.9258	13,328.0000	13.3280	(4.293)	0	0	0
2012/10/05	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	2050	01/11/2012	104.00	Call	Bond Future	13,915.8300	13.9158	13,318.0000	13.3180	(4.296)	0	0	0
2012/10/05	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	2050	01/11/2012	104.01	Call	Bond Future	13,905.8300	13.9058	13,308.0000	13.3080	(4.299)	0	0	0
2012/10/05	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	AL7T	01/11/2012			Index Future	474.5980	474.5980	471.3670	471.3670	(0.681)	0.0000	0.0000	12
2012/10/05	AL7T	07/02/2013			Index Future	481.3920	481.3920	478.1170	478.1170	(0.680)	0.0000	0.0000	0
2012/10/05	ALBI	01/11/2012			Index Future	423.2400	423.2400	420.0180	420.0180	(0.761)	0.0000	0.0000	893
2012/10/05	ALBI	07/02/2013			Index Future	429.2990	429.2990	426.0320	426.0320	(0.761)	0.0000	0.0000	118
2012/10/05	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	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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2012/10/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/10/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/10/05	EL28	01/11/2012			Bond Future	111.5472	111.5472	111.2597	111.2597	(0.258)	0.0000	0.0000	0
2012/10/05	EL28	01/11/2012	105.99	Call	Bond Future	5,557.2200	5.5572	5,269.7300	5.2697	(5.173)	0	0	0
2012/10/05	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	EL28	01/11/2012	106.00	Call	Bond Future	5,547.2200	5.5472	5,259.7300	5.2597	(5.183)	0	0	0
2012/10/05	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	EL28	01/11/2012	106.01	Call	Bond Future	5,537.2200	5.5372	5,249.7300	5.2497	(5.192)	0	0	0
2012/10/05	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	ES33	01/11/2012			Bond Future	8.9741	87.2668	9.1194	86.0673	1.619	0.0000	0.0000	303
2012/10/05	ES33	01/11/2012	9.20	Call	Bond Future	1,853.9500	1.8540	654.4300	0.6544	(64.701)	0	0	0

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2012/10/05	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	ES33	07/02/2013			Bond Future	9.0808	88.4858	9.2310	87.2699	1.654	0.0000	0.0000	0
2012/10/05	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	ES33	07/02/2013	8.54	Put	Bond Future	4,610.1300	4.6101	5,826.0300	5.8260	26.375	0	0	0
2012/10/05	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	ES33	07/02/2013	8.55	Put	Bond Future	4,521.4400	4.5214	5,737.3400	5.7373	26.892	0	0	0
2012/10/05	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	ES33	07/02/2013	8.56	Put	Bond Future	4,432.8800	4.4329	5,648.7800	5.6488	27.429	0	0	0
2012/10/05	GOVI	01/11/2012			GOVI	423.7570	423.7570	420.7340	420.7340	(0.713)	0.0000	0.0000	305
2012/10/05	GOVI	01/11/2012	403.96	Call	GOVI	197,970.0000	19.7970	167,740.0000	16.7740	(15.270)	0	0	0
2012/10/05	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	GOVI	07/02/2013			GOVI	429.8240	429.8240	426.7580	426.7580	(0.713)	0.0000	0.0000	24
2012/10/05	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	GOVI	07/02/2013	432.99	Put	GOVI	31,660.0000	3.1660	62,320.0000	6.2320	96.841	0	0	0
2012/10/05	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	GOVI	07/02/2013	433.00	Put	GOVI	31,760.0000	3.1760	62,420.0000	6.2420	96.537	0	0	0
2012/10/05	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	GOVI	07/02/2013	433.01	Put	GOVI	31,860.0000	3.1860	62,520.0000	6.2520	96.234	0	0	0
2012/10/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/10/05	IGOV	01/11/2012			Index Future	192.0950	192.0950	191.4370	191.4370	(0.343)	0.0000	0.0000	592
2012/10/05	IGOV	07/02/2013			Index Future	194.8440	194.8440	194.1790	194.1790	(0.341)	0.0000	0.0000	14
2012/10/05	ILBI	01/11/2012			Index Future	523.2380	523.2380	520.4000	520.4000	(0.542)	0.0000	0.0000	0
2012/10/05	ILBI	07/02/2013			Index Future	530.5770	530.5770	527.7000	527.7000	(0.542)	0.0000	0.0000	169
2012/10/05	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/10/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/10/05	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/10/05	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/10/05	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/10/05	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/10/05	JBAF	17/10/2012			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	500
2012/10/05	JBAF	21/11/2012			Jibar Tradeable Future	4.9500	95.0500	4.9900	95.0100	0.808	0.0000	0.0000	0
2012/10/05	JBAF	19/12/2012			Jibar Tradeable Future	4.8600	95.1400	4.9100	95.0900	1.029	0.0000	0.0000	840
2012/10/05	JBAF	16/01/2013			Jibar Tradeable Future	4.8100	95.1900	4.8800	95.1200	1.455	0.0000	0.0000	0
2012/10/05	JBAF	20/02/2013			Jibar Tradeable Future	4.7500	95.2500	4.8200	95.1800	1.474	0.0000	0.0000	0
2012/10/05	JBAF	20/03/2013			Jibar Tradeable Future	4.7300	95.2700	4.8100	95.1900	1.691	0.0000	0.0000	1,000
2012/10/05	JBAF	19/06/2013			Jibar Tradeable Future	4.7500	95.2500	4.8200	95.1800	1.474	0.0000	0.0000	500

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2012/10/05	JBAF	18/09/2013			Jibar Tradeable Future	4.7900	95.2100	4.9000	95.1000	2.296	0.0000	0.0000	1,700
2012/10/05	JBAF	18/12/2013			Jibar Tradeable Future	4.8900	95.1100	5.0200	94.9800	2.658	0.0000	0.0000	1,500
2012/10/05	JBAF	19/03/2014			Jibar Tradeable Future	5.0100	94.9900	5.1500	94.8500	2.794	0.0000	0.0000	800
2012/10/05	JBAF	18/06/2014			Jibar Tradeable Future	5.1500	94.8500	5.3100	94.6900	3.107	0.0000	0.0000	0
2012/10/05	JBAF	17/09/2014			Jibar Tradeable Future	5.3000	94.7000	5.4800	94.5200	3.396	0.0000	0.0000	0
2012/10/05	R023	01/11/2012			Bond Future	7.0545	106.4557	7.1750	105.5590	1.709	0.0000	0.0000	1,049
2012/10/05	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R023	01/11/2012	7.04	Put	Bond Future	108.1900	0.1082	1,004.8500	1.0048	828.783	0	0	0
2012/10/05	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R023	01/11/2012	7.05	Put	Bond Future	33.3500	0.0334	930.0100	0.9300	2688.636	0	0	0
2012/10/05	R023	01/11/2012	7.06	Call	Bond Future	41.4200	0.0414	0.0000	0.0000	(100.000)	0	0	0
2012/10/05	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	855.2400	0.8552	100.000	0	0	0
2012/10/05	R023	07/02/2013			Bond Future	7.1269	107.9426	7.2523	107.0340	1.759	0.0000	0.0000	0
2012/10/05	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R023	07/02/2013	7.04	Put	Bond Future	636.0900	0.6361	1,544.7800	1.5448	142.856	0	0	0
2012/10/05	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R023	07/02/2013	7.05	Put	Bond Future	562.6700	0.5627	1,471.3600	1.4714	161.496	0	0	0
2012/10/05	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R023	07/02/2013	7.06	Put	Bond Future	489.3200	0.4893	1,398.0100	1.3980	185.705	0	0	0
2012/10/05	R023	02/05/2013			Bond Future	7.1861	105.3392	7.3159	104.4186	1.806	0.0000	0.0000	0
2012/10/05	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R023	02/05/2013	7.04	Put	Bond Future	1,048.6300	1.0486	1,969.1900	1.9692	87.787	0	0	0
2012/10/05	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R023	02/05/2013	7.05	Put	Bond Future	976.4100	0.9764	1,896.9700	1.8970	94.280	0	0	0
2012/10/05	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R023	02/05/2013	7.06	Put	Bond Future	904.2500	0.9042	1,824.8100	1.8248	101.804	0	0	0
2012/10/05	R157	01/11/2012			Bond Future	5.3130	123.3556	5.4159	123.0510	1.937	0.0000	0.0000	14,429
2012/10/05	R157	01/11/2012	5.78	Call	Bond Future	1,385.8300	1.3858	1,096.5100	1.0965	(20.877)	0	0	5,630
2012/10/05	R157	01/11/2012	5.78	Put	Bond Future	11.4100	0.0114	26.6700	0.0267	133.742	0	0	0
2012/10/05	R157	01/11/2012	6.24	Call	Bond Future	2,709.0100	2.7090	2,404.5900	2.4046	(11.237)	0	0	0
2012/10/05	R157	01/11/2012	6.24	Put	Bond Future	0.0700	0.0001	0.2300	0.0002	228.571	0	0	0
2012/10/05	R157	07/02/2013			Bond Future	5.3282	125.0786	5.4436	124.7703	2.166	0.0000	0.0000	100
2012/10/05	R157	07/02/2013	6.28	Call	Bond Future	2,554.0800	2.5541	2,266.8000	2.2668	(11.248)	0	0	0
2012/10/05	R157	07/02/2013	6.28	Put	Bond Future	41.6400	0.0416	62.6500	0.0626	50.456	0	0	0
2012/10/05	R157	02/05/2013			Bond Future	5.3292	119.7943	5.4580	119.4814	2.416	0.0000	0.0000	0
2012/10/05	R157	02/05/2013	5.34	Call	Bond Future	735.9100	0.7359	585.7500	0.5858	(20.405)	0	0	0
2012/10/05	R157	02/05/2013	5.34	Put	Bond Future	709.7400	0.7097	872.5400	0.8725	22.938	0	0	0
2012/10/05	R157	02/05/2013	5.35	Call	Bond Future	748.9300	0.7489	597.0900	0.5971	(20.274)	0	0	0
2012/10/05	R157	02/05/2013	5.35	Put	Bond Future	698.4200	0.6984	859.5400	0.8595	23.069	0	0	0
2012/10/05	R157	02/05/2013	5.36	Call	Bond Future	762.0800	0.7621	608.5600	0.6086	(20.145)	0	0	0
2012/10/05	R157	02/05/2013	5.36	Put	Bond Future	687.2400	0.6872	846.6800	0.8467	23.200	0	0	0
2012/10/05	R186	01/11/2012			Bond Future	7.5363	129.4332	7.6719	128.0739	1.799	0.0000	0.0000	35,351
2012/10/05	R186	01/11/2012	7.82	Call	Bond Future	3,418.5500	3.4186	2,433.5800	2.4336	(28.813)	0	0	1,858
2012/10/05	R186	01/11/2012	7.82	Put	Bond Future	597.5500	0.5976	971.8800	0.9719	62.644	0	0	0
2012/10/05	R186	01/11/2012	8.00	Call	Bond Future	4,844.3200	4.8443	3,693.9400	3.6939	(23.747)	0	0	0

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2012/10/05	R186	01/11/2012	8.00	Put	Bond Future	279.8000	0.2798	488.7200	0.4887	74.668	0	0	0
2012/10/05	R186	01/11/2012	8.50	Call	Bond Future	9,245.0800	9.2451	7,906.5400	7.9065	(14.478)	0	0	0
2012/10/05	R186	01/11/2012	8.50	Put	Bond Future	18.2800	0.0183	39.0400	0.0390	113.567	0	0	0
2012/10/05	R186	01/11/2012	8.82	Call	Bond Future	12,078.7700	12.0788	10,722.0500	10.7220	(11.232)	0	0	0
2012/10/05	R186	01/11/2012	8.82	Put	Bond Future	1.8000	0.0018	4.3800	0.0044	143.333	0	0	1,858
2012/10/05	R186	07/02/2013			Bond Future	7.6141	125.9513	7.7545	124.5736	1.845	0.0000	0.0000	1,650
2012/10/05	R186	07/02/2013	8.00	Call	Bond Future	5,762.8600	5.7629	4,858.9000	4.8589	(15.686)	0	0	0
2012/10/05	R186	07/02/2013	8.00	Put	Bond Future	2,028.3600	2.0284	2,502.0800	2.5021	23.355	0	0	150
2012/10/05	R186	07/02/2013	8.32	Call	Bond Future	7,926.9700	7.9270	6,870.1800	6.8702	(13.332)	0	0	0
2012/10/05	R186	07/02/2013	8.32	Put	Bond Future	1,214.8900	1.2149	1,535.7800	1.5358	26.413	0	0	2,000
2012/10/05	R186	07/02/2013	8.47	Call	Bond Future	9,014.2900	9.0143	7,898.7900	7.8988	(12.375)	0	0	0
2012/10/05	R186	07/02/2013	8.47	Put	Bond Future	942.2600	0.9423	1,204.4400	1.2044	27.825	0	0	0
2012/10/05	R186	07/02/2013	7.00	Call	Bond Future	1,242.4200	1.2424	922.7600	0.9228	(25.729)	0	0	10,300
2012/10/05	R186	07/02/2013	7.00	Put	Bond Future	7,526.5500	7.5265	8,584.5700	8.5846	14.057	0	0	0
2012/10/05	R186	07/02/2013	7.25	Call	Bond Future	1,996.4100	1.9964	1,539.2600	1.5393	(22.899)	0	0	670
2012/10/05	R186	07/02/2013	7.25	Put	Bond Future	5,669.8100	5.6698	6,590.3400	6.5903	16.236	0	0	0
2012/10/05	R186	02/05/2013			Bond Future	7.6821	127.4793	7.8271	126.0840	1.887	0.0000	0.0000	0
2012/10/05	R186	02/05/2013	7.39	Call	Bond Future	3,276.7800	3.2768	2,716.5700	2.7166	(17.096)	0	0	0
2012/10/05	R186	02/05/2013	7.39	Put	Bond Future	6,156.6700	6.1567	6,991.8200	6.9918	13.565	0	0	0
2012/10/05	R186	02/05/2013	7.40	Call	Bond Future	3,317.2600	3.3173	2,752.2900	2.7523	(17.031)	0	0	0
2012/10/05	R186	02/05/2013	7.40	Put	Bond Future	6,097.0300	6.0970	6,927.4200	6.9274	13.620	0	0	0
2012/10/05	R186	02/05/2013	7.41	Call	Bond Future	3,358.0300	3.3580	2,788.3100	2.7883	(16.966)	0	0	0
2012/10/05	R186	02/05/2013	7.41	Put	Bond Future	6,037.7900	6.0378	6,863.4300	6.8634	13.675	0	0	0
2012/10/05	R189	01/11/2012			Bond Future	213.4248	213.4248	213.4196	213.4196	(0.002)	0.0000	0.0000	0
2012/10/05	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R189	01/11/2012	218.99	Put	Bond Future	5,565.1900	5.5652	5,570.3900	5.5704	0.093	0	0	0
2012/10/05	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R189	01/11/2012	219.00	Put	Bond Future	5,575.1900	5.5752	5,580.3900	5.5804	0.093	0	0	0
2012/10/05	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R189	01/11/2012	219.01	Put	Bond Future	5,585.1900	5.5852	5,590.3900	5.5904	0.093	0	0	0
2012/10/05	R197	01/11/2012			Bond Future	281.2810	281.2810	280.2854	280.2854	(0.354)	0.0000	0.0000	6,288
2012/10/05	R197	01/11/2012	266.99	Call	Bond Future	14,290.9600	14.2910	13,295.3600	13.2954	(6.967)	0	0	0
2012/10/05	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R197	01/11/2012	267.00	Call	Bond Future	14,280.9600	14.2810	13,285.3600	13.2854	(6.972)	0	0	0
2012/10/05	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R197	01/11/2012	267.01	Call	Bond Future	14,270.9600	14.2710	13,275.3600	13.2754	(6.976)	0	0	0
2012/10/05	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R201	01/11/2012			Bond Future	4.7865	111.2009	4.8962	110.9711	2.291	0.0000	0.0000	1,560
2012/10/05	R201	01/11/2012	5.11	Call	Bond Future	691.2300	0.6912	486.0900	0.4861	(29.678)	0	0	0
2012/10/05	R201	01/11/2012	5.11	Put	Bond Future	15.2900	0.0153	39.8800	0.0399	160.824	0	0	0
2012/10/05	R201	07/02/2013			Bond Future	4.7165	108.3459	4.8431	108.1135	2.684	0.0000	0.0000	0
2012/10/05	R201	07/02/2013	4.98	Call	Bond Future	651.1300	0.6511	496.4900	0.4965	(23.749)	0	0	0
2012/10/05	R201	07/02/2013	4.98	Put	Bond Future	168.0200	0.1680	245.8100	0.2458	46.298	0	0	0
2012/10/05	R201	02/05/2013	4.6281		Bond Future	4.6281	109.6604	4.7745	109.4243	3.164	0.0000	0.0000	0
2012/10/05	R201	02/05/2013	4.04	Call	Bond Future	79.5000	0.0795	47.9400	0.0479	(39.698)	0	0	0

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2012/10/05	R201	02/05/2013	4.04	Put	Bond Future	1,034.6800	1.0347	1,239.2200	1.2392	19.768	0	0	0
2012/10/05	R201	02/05/2013	4.05	Call	Bond Future	82.3200	0.0823	49.8300	0.0498	(39.468)	0	0	0
2012/10/05	R201	02/05/2013	4.05	Put	Bond Future	1,021.1700	1.0212	1,224.7800	1.2248	19.939	0	0	0
2012/10/05	R201	02/05/2013	4.06	Call	Bond Future	85.2100	0.0852	51.7800	0.0518	(39.232)	0	0	0
2012/10/05	R201	02/05/2013	4.06	Put	Bond Future	1,007.7200	1.0077	1,210.3900	1.2104	20.112	0	0	0
2012/10/05	R202	01/11/2012			Bond Future	209.5092	209.5092	207.8738	207.8738	(0.781)	0.0000	0.0000	50,731
2012/10/05	R202	01/11/2012	191.99	Call	Bond Future	17,519.1900	17.5192	15,883.8400	15.8838	(9.335)	0	0	0
2012/10/05	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R202	01/11/2012	192.00	Call	Bond Future	17,509.1900	17.5092	15,873.8400	15.8738	(9.340)	0	0	0
2012/10/05	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R202	01/11/2012	192.01	Call	Bond Future	17,499.1900	17.4992	15,863.8400	15.8638	(9.345)	0	0	0
2012/10/05	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R203	01/11/2012			Bond Future	5.7805	111.5008	5.9074	110.9389	2.195	0.0000	0.0000	4,688
2012/10/05	R203	01/11/2012	6.87	Call	Bond Future	4,712.6100	4.7126	4,151.0900	4.1511	(11.915)	0	0	0
2012/10/05	R203	01/11/2012	6.87	Put	Bond Future	0.2000	0.0002	0.6500	0.0007	225.000	0	0	0
2012/10/05	R203	07/02/2013			Bond Future	5.8223	113.0583	5.9582	112.4890	2.333	0.0000	0.0000	11,950
2012/10/05	R203	07/02/2013	6.11	Call	Bond Future	1,863.0000	1.8630	1,500.9300	1.5009	(19.435)	0	0	12,600
2012/10/05	R203	07/02/2013	6.11	Put	Bond Future	661.5500	0.6616	868.7700	0.8688	31.323	0	0	3,254
2012/10/05	R203	07/02/2013	6.65	Call	Bond Future	3,607.5900	3.6076	3,118.7000	3.1187	(13.552)	0	0	0
2012/10/05	R203	07/02/2013	6.65	Put	Bond Future	193.9100	0.1939	274.3100	0.2743	41.463	0	0	30,250
2012/10/05	R203	07/02/2013	6.94	Call	Bond Future	4,664.1400	4.6641	4,135.9000	4.1359	(11.326)	0	0	0
2012/10/05	R203	07/02/2013	6.94	Put	Bond Future	85.1900	0.0852	126.2400	0.1262	48.186	0	0	0
2012/10/05	R203	02/05/2013			Bond Future	5.8537	110.2733	5.9983	109.6963	2.469	0.0000	0.0000	8
2012/10/05	R203	02/05/2013	5.91	Call	Bond Future	1,582.3300	1.5823	1,290.4900	1.2905	(18.444)	0	0	0
2012/10/05	R203	02/05/2013	5.91	Put	Bond Future	1,357.1700	1.3572	1,642.3500	1.6424	21.013	0	0	0
2012/10/05	R203	02/05/2013	5.89	Call	Bond Future	1,539.2900	1.5393	1,252.4700	1.2525	(18.633)	0	0	0
2012/10/05	R203	02/05/2013	5.89	Put	Bond Future	1,394.0700	1.3941	1,684.2700	1.6843	20.817	0	0	0
2012/10/05	R203	02/05/2013	5.90	Call	Bond Future	1,560.7300	1.5607	1,271.4000	1.2714	(18.538)	0	0	0
2012/10/05	R203	02/05/2013	5.90	Put	Bond Future	1,375.5300	1.3755	1,663.2200	1.6632	20.915	0	0	0
2012/10/05	R204	01/11/2012			Bond Future	6.0927	112.6324	6.2090	112.0133	1.909	0.0000	0.0000	5,818
2012/10/05	R204	01/11/2012	7.22	Call	Bond Future	5,823.8200	5.8238	5,205.3600	5.2054	(10.619)	0	0	0
2012/10/05	R204	01/11/2012	7.22	Put	Bond Future	0.3500	0.0004	0.9300	0.0009	165.714	0	0	0
2012/10/05	R204	07/02/2013			Bond Future	6.1418	110.1753	6.2647	109.5481	2.001	0.0000	0.0000	3,000
2012/10/05	R204	07/02/2013	7.29	Call	Bond Future	5,822.0900	5.8221	5,244.6100	5.2446	(9.919)	0	0	0
2012/10/05	R204	07/02/2013	7.29	Put	Bond Future	131.8800	0.1319	181.6000	0.1816	37.701	0	0	0
2012/10/05	R204	02/05/2013			Bond Future	6.1848	111.5119	6.3142	110.8763	2.092	0.0000	0.0000	0
2012/10/05	R204	02/05/2013	6.29	Call	Bond Future	2,183.7700	2.1838	1,845.4200	1.8454	(15.494)	0	0	0
2012/10/05	R204	02/05/2013	6.29	Put	Bond Future	1,666.5900	1.6666	1,963.8800	1.9639	17.838	0	0	0
2012/10/05	R204	02/05/2013	6.30	Call	Bond Future	2,211.4000	2.2114	1,870.4600	1.8705	(15.417)	0	0	0
2012/10/05	R204	02/05/2013	6.30	Put	Bond Future	1,645.2100	1.6452	1,939.9100	1.9399	17.913	0	0	0
2012/10/05	R204	02/05/2013	6.31	Call	Bond Future	2,239.2000	2.2392	1,895.6900	1.8957	(15.341)	0	0	0
2012/10/05	R204	02/05/2013	6.31	Put	Bond Future	1,624.0300	1.6240	1,916.1600	1.9162	17.988	0	0	0
2012/10/05	R206	01/11/2012			Bond Future	4.9372	105.2400	5.0497	105.1087	2.280	0.0000	0.0000	1,120
2012/10/05	R206	01/11/2012	5.05	Call	Bond Future	193.7300	0.1937	114.2000	0.1142	(41.052)	0	0	0

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2012/10/05	R206	01/11/2012	5.05	Put	Bond Future	62.0400	0.0620	113.8900	0.1139	83.575	0	0	0
2012/10/05	R206	07/02/2013			Bond Future	4.8417	102.9450	4.9879	102.8122	3.018	0.0000	0.0000	0
2012/10/05	R206	07/02/2013	4.76	Call	Bond Future	206.0200	0.2060	150.7800	0.1508	(26.813)	0	0	0
2012/10/05	R206	07/02/2013	4.76	Put	Bond Future	280.4000	0.2804	357.9100	0.3579	27.643	0	0	0
2012/10/05	R206	02/05/2013			Bond Future	4.6960	104.1939	4.8935	104.0588	4.207	0.0000	0.0000	0
2012/10/05	R206	02/05/2013	3.39	Call	Bond Future	50.7500	0.0508	35.2900	0.0353	(30.463)	0	0	0
2012/10/05	R206	02/05/2013	3.39	Put	Bond Future	952.0200	0.9520	1,071.7000	1.0717	12.571	0	0	0
2012/10/05	R206	02/05/2013	3.40	Call	Bond Future	51.6400	0.0516	35.9500	0.0360	(30.383)	0	0	0
2012/10/05	R206	02/05/2013	3.40	Put	Bond Future	945.9600	0.9460	1,065.4100	1.0654	12.627	0	0	0
2012/10/05	R206	02/05/2013	3.41	Call	Bond Future	52.5500	0.0525	36.6200	0.0366	(30.314)	0	0	0
2012/10/05	R206	02/05/2013	3.41	Put	Bond Future	939.9200	0.9399	1,059.1300	1.0591	12.683	0	0	0
2012/10/05	R207	01/11/2012			Bond Future	6.4452	106.8055	6.5511	106.1893	1.642	0.0000	0.0000	18,919
2012/10/05	R207	01/11/2012	7.58	Call	Bond Future	6,379.7900	6.3798	5,764.4000	5.7644	(9.646)	0	0	0
2012/10/05	R207	01/11/2012	7.58	Put	Bond Future	0.6600	0.0007	1.4600	0.0015	121.212	0	0	0
2012/10/05	R207	07/02/2013			Bond Future	6.5042	104.6578	6.6152	104.0335	1.708	0.0000	0.0000	0
2012/10/05	R207	07/02/2013	7.66	Call	Bond Future	6,452.6600	6.4527	5,882.0400	5.8820	(8.843)	0	0	0
2012/10/05	R207	07/02/2013	7.66	Put	Bond Future	175.2600	0.1753	228.9400	0.2289	30.629	0	0	0
2012/10/05	R207	02/05/2013			Bond Future	6.5583	105.9275	6.6744	105.2948	1.771	0.0000	0.0000	0
2012/10/05	R207	02/05/2013	6.44	Call	Bond Future	1,900.1000	1.9001	1,615.9800	1.6160	(14.953)	0	0	0
2012/10/05	R207	02/05/2013	6.44	Put	Bond Future	2,549.3500	2.5494	2,897.9200	2.8979	13.673	0	0	0
2012/10/05	R207	02/05/2013	6.45	Call	Bond Future	1,925.5700	1.9256	1,638.9400	1.6389	(14.885)	0	0	0
2012/10/05	R207	02/05/2013	6.45	Put	Bond Future	2,519.7300	2.5197	2,865.7900	2.8658	13.734	0	0	0
2012/10/05	R207	02/05/2013	6.46	Call	Bond Future	1,951.2500	1.9513	1,662.1100	1.6621	(14.818)	0	0	0
2012/10/05	R207	02/05/2013	6.46	Put	Bond Future	2,490.3600	2.4904	2,833.9100	2.8339	13.795	0	0	0
2012/10/05	R208	01/11/2012			Bond Future	6.6110	101.5620	6.7318	100.7922	1.828	0.0000	0.0000	11,904
2012/10/05	R208	01/11/2012	6.81	Call	Bond Future	1,670.7300	1.6707	1,150.6100	1.1506	(31.131)	0	0	0
2012/10/05	R208	01/11/2012	6.81	Put	Bond Future	406.6900	0.4067	656.4500	0.6564	61.413	0	0	0
2012/10/05	R208	01/11/2012	7.50	Call	Bond Future	5,505.1000	5.5051	4,744.1400	4.7441	(13.823)	0	0	0
2012/10/05	R208	01/11/2012	7.50	Put	Bond Future	7.4600	0.0075	16.3800	0.0164	119.571	0	0	12,250
2012/10/05	R208	01/11/2012	7.70	Call	Bond Future	6,684.0500	6.6840	5,916.1500	5.9162	(11.489)	0	0	0
2012/10/05	R208	01/11/2012	7.70	Put	Bond Future	1.3900	0.0014	3.3700	0.0034	142.446	0	0	0
2012/10/05	R208	07/02/2013			Bond Future	6.6713	102.9807	6.7974	102.2005	1.890	0.0000	0.0000	3,000
2012/10/05	R208	07/02/2013	6.00	Call	Bond Future	511.7100	0.5117	370.6200	0.3706	(27.572)	0	0	12,250
2012/10/05	R208	07/02/2013	6.00	Put	Bond Future	4,794.5700	4.7946	5,433.6700	5.4337	13.330	0	0	0
2012/10/05	R208	07/02/2013	7.78	Call	Bond Future	6,847.9300	6.8479	6,147.2300	6.1472	(10.232)	0	0	0
2012/10/05	R208	07/02/2013	7.78	Put	Bond Future	237.9200	0.2379	317.4100	0.3174	33.410	0	0	0
2012/10/05	R208	02/05/2013			Bond Future	6.7230	100.8370	6.8541	100.0466	1.950	0.0000	0.0000	0
2012/10/05	R208	02/05/2013	6.65	Call	Bond Future	2,313.1200	2.3131	1,943.8600	1.9439	(15.964)	0	0	0
2012/10/05	R208	02/05/2013	6.65	Put	Bond Future	2,756.4500	2.7564	3,177.6100	3.1776	15.279	0	0	0
2012/10/05	R208	02/05/2013	6.66	Call	Bond Future	2,343.0500	2.3431	1,970.7400	1.9707	(15.890)	0	0	0
2012/10/05	R208	02/05/2013	6.66	Put	Bond Future	2,725.4900	2.7255	3,143.6000	3.1436	15.341	0	0	0
2012/10/05	R208	02/05/2013	6.64	Call	Bond Future	2,283.3900	2.2834	1,917.1900	1.9172	(16.038)	0	0	0
2012/10/05	R208	02/05/2013	6.64	Put	Bond Future	2,787.6700	2.7877	3,211.8900	3.2119	15.218	0	0	0
2012/10/05	R209	01/11/2012			Bond Future	8.3766	78.9589	8.5220	77.7470	1.736	0.0000	0.0000	7,349
2012/10/05	R209	01/11/2012	8.99	Call	Bond Future	5,089.6300	5.0896	4,008.7500	4.0088	(21.237)	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
2012/10/05	R209	01/11/2012	8.99	Put	Bond Future	170.5100	0.1705	301.5400	0.3015	76.846	0	0	0
2012/10/05	R209	07/02/2013			Bond Future	8.4557	80.0618	8.6054	78.8333	1.771	0.0000	0.0000	0
2012/10/05	R209	07/02/2013	8.63	Call	Bond Future	4,121.1500	4.1212	3,420.5600	3.4206	(17.000)	0	0	0
2012/10/05	R209	07/02/2013	8.63	Put	Bond Future	2,693.7800	2.6938	3,221.6900	3.2217	19.597	0	0	11,000
2012/10/05	R209	07/02/2013	9.06	Call	Bond Future	6,289.1600	6.2892	5,407.2100	5.4072	(14.023)	0	0	0
2012/10/05	R209	07/02/2013	9.06	Put	Bond Future	1,511.7100	1.5117	1,858.2600	1.8583	22.924	0	0	0
2012/10/05	R209	02/05/2013			Bond Future	8.5236	77.8914	8.6773	76.6474	1.803	0.0000	0.0000	0
2012/10/05	R209	02/05/2013	7.99	Call	Bond Future	2,454.6600	2.4547	2,020.6800	2.0207	(17.680)	0	0	0
2012/10/05	R209	02/05/2013	7.99	Put	Bond Future	7,029.3900	7.0294	7,839.4300	7.8394	11.524	0	0	0
2012/10/05	R209	02/05/2013	8.00	Call	Bond Future	2,484.1900	2.4842	2,046.4500	2.0465	(17.621)	0	0	0
2012/10/05	R209	02/05/2013	8.00	Put	Bond Future	6,969.3900	6.9694	7,775.6700	7.7757	11.569	0	0	0
2012/10/05	R209	02/05/2013	8.01	Call	Bond Future	2,514.1500	2.5141	2,072.6400	2.0726	(17.561)	0	0	0
2012/10/05	R209	02/05/2013	8.01	Put	Bond Future	6,909.9700	6.9100	7,712.4800	7.7125	11.614	0	0	0
2012/10/05	R210	01/11/2012			Bond Future	159.5317	159.5317	159.5319	159.5319	0.000	0.0000	0.0000	3,414
2012/10/05	R210	01/11/2012	144.99	Call	Bond Future	14,541.7300	14.5417	14,541.9300	14.5419	0.001	0	0	0
2012/10/05	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R210	01/11/2012	145.00	Call	Bond Future	14,531.7300	14.5317	14,531.9300	14.5319	0.001	0	0	0
2012/10/05	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R210	01/11/2012	145.01	Call	Bond Future	14,521.7300	14.5217	14,521.9300	14.5219	0.001	0	0	0
2012/10/05	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R211	01/11/2012			Bond Future	123.4864	123.4864	123.5330	123.5330	0.038	0.0000	0.0000	703
2012/10/05	R211	01/11/2012	121.99	Call	Bond Future	1,496.3500	1.4963	1,543.0200	1.5430	3.119	0	0	0
2012/10/05	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R211	01/11/2012	122.00	Call	Bond Future	1,486.3500	1.4863	1,533.0200	1.5330	3.140	0	0	0
2012/10/05	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R211	01/11/2012	122.01	Call	Bond Future	1,476.3500	1.4763	1,523.0200	1.5230	3.161	0	0	0
2012/10/05	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R212	01/11/2012			Bond Future	128.8317	128.8317	128.8304	128.8304	(0.001)	0.0000	0.0000	5,084
2012/10/05	R212	01/11/2012	121.99	Call	Bond Future	6,841.6700	6.8417	6,840.4000	6.8404	(0.019)	0	0	0
2012/10/05	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R212	01/11/2012	122.00	Call	Bond Future	6,831.6700	6.8317	6,830.4000	6.8304	(0.019)	0	0	0
2012/10/05	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R212	01/11/2012	122.01	Call	Bond Future	6,821.6700	6.8217	6,820.4000	6.8204	(0.019)	0	0	0
2012/10/05	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R213	01/11/2012			Bond Future	8.1174	90.7190	8.2729	89.3784	1.916	0.0000	0.0000	6,022
2012/10/05	R213	01/11/2012	7.75	Call	Bond Future	382.4500	0.3824	172.0400	0.1720	(55.016)	0	0	140
2012/10/05	R213	01/11/2012	7.75	Put	Bond Future	3,670.3100	3.6703	4,800.4300	4.8004	30.791	0	0	0
2012/10/05	R213	01/11/2012	8.81	Call	Bond Future	5,856.7900	5.8568	4,619.4200	4.6194	(21.127)	0	0	0
2012/10/05	R213	01/11/2012	8.81	Put	Bond Future	106.9000	0.1069	210.0600	0.2101	96.501	0	0	0
2012/10/05	R213	07/02/2013			Bond Future	8.1997	91.9861	8.3601	90.6272	1.957	0.0000	0.0000	0
2012/10/05	R213	07/02/2013	8.90	Call	Bond Future	6,984.4000	6.9844	5,967.8700	5.9679	(14.554)	0	0	0
2012/10/05	R213	07/02/2013	8.90	Put	Bond Future	1,270.4000	1.2704	1,612.7400	1.6127	26.947	0	0	0
2012/10/05	R213	02/05/2013			Bond Future	8.2674	89.5677	8.4322	88.1916	1.994	0.0000	0.0000	0
2012/10/05	R213	02/05/2013	7.84	Call	Bond Future	2,725.5300	2.7255	2,215.2700	2.2153	(18.721)	0	0	0

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2012/10/05	R213	02/05/2013	7.84	Put	Bond Future	6,443.8200	6.4438	7,309.6800	7.3097	13.437	0	0	0
2012/10/05	R213	02/05/2013	7.85	Call	Bond Future	2,758.0500	2.7581	2,243.4800	2.2435	(18.657)	0	0	0
2012/10/05	R213	02/05/2013	7.85	Put	Bond Future	6,386.7700	6.3868	7,248.3200	7.2483	13.490	0	0	0
2012/10/05	R213	02/05/2013	7.86	Call	Bond Future	2,790.7900	2.7908	2,271.9100	2.2719	(18.593)	0	0	0
2012/10/05	R213	02/05/2013	7.86	Put	Bond Future	6,330.0600	6.3301	7,187.3000	7.1873	13.542	0	0	0
2012/10/05	R214	01/11/2012			Bond Future	8.4014	80.7566	8.5569	79.3905	1.851	0.0000	0.0000	1,714
2012/10/05	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R214	01/11/2012	7.99	Put	Bond Future	3,812.0100	3.8120	5,178.2000	5.1782	35.839	0	0	0
2012/10/05	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R214	01/11/2012	8.00	Put	Bond Future	3,715.8200	3.7158	5,082.0100	5.0820	36.767	0	0	0
2012/10/05	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/10/05	R214	01/11/2012	8.01	Put	Bond Future	3,619.8100	3.6198	4,986.0000	4.9860	37.742	0	0	0
Total													315348