



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 17/09/2012 to 17/09/2012

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
2012/09/17	0106	22/12/2014		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0357	15/09/2017		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0403	21/12/2018		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0457	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0703	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0757	15/01/2020		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0804	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0807	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0857	31/03/2021		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	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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2012/09/17	2025	01/11/2012			Bond Future	107.5039	107.5039	107.5013	107.5013	(0.002)	0.0000	0.0000	4,417
2012/09/17	2025	01/11/2012	99.99	Call	Bond Future	7,513.8600	7.5139	7,511.3000	7.5113	(0.034)	0	0	0
2012/09/17	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	2025	01/11/2012	100.00	Call	Bond Future	7,503.8600	7.5039	7,501.3000	7.5013	(0.034)	0	0	0
2012/09/17	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	2025	01/11/2012	100.01	Call	Bond Future	7,493.8600	7.4939	7,491.3000	7.4913	(0.034)	0	0	0
2012/09/17	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	2038	01/11/2012			Bond Future	105.8022	105.8022	107.0381	107.0381	1.168	0.0000	0.0000	0
2012/09/17	2038	01/11/2012	98.99	Call	Bond Future	6,812.1500	6.8122	8,048.0500	8.0480	18.143	0	0	0
2012/09/17	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	2038	01/11/2012	99.00	Call	Bond Future	6,802.1500	6.8022	8,038.0500	8.0380	18.169	0	0	0
2012/09/17	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	2038	01/11/2012	99.01	Call	Bond Future	6,792.1500	6.7922	8,028.0500	8.0280	18.196	0	0	0
2012/09/17	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	2050	01/11/2012			Bond Future	114.6668	114.6668	115.2486	115.2486	0.507	0.0000	0.0000	0
2012/09/17	2050	01/11/2012	103.99	Call	Bond Future	10,676.7900	10.6768	11,258.5900	11.2586	5.449	0	0	0
2012/09/17	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	2050	01/11/2012	104.00	Call	Bond Future	10,666.7900	10.6668	11,248.5900	11.2486	5.454	0	0	0
2012/09/17	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	2050	01/11/2012	104.01	Call	Bond Future	10,656.7900	10.6568	11,238.5900	11.2386	5.459	0	0	0
2012/09/17	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	AL7T	01/11/2012			Index Future	469.6880	469.6880	470.3410	470.3410	0.139	0.0000	0.0000	13
2012/09/17	AL7T	07/02/2013			Index Future	476.3720	476.3720	477.0410	477.0410	0.140	0.0000	0.0000	0
2012/09/17	ALBI	01/11/2012			Index Future	420.0550	420.0550	420.5210	420.5210	0.111	0.0000	0.0000	893
2012/09/17	ALBI	07/02/2013			Index Future	426.0330	426.0330	426.5110	426.5110	0.112	0.0000	0.0000	118
2012/09/17	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	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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2012/09/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/17	EL28	01/11/2012			Bond Future	109.9677	109.9677	110.2529	110.2529	0.259	0.0000	0.0000	0
2012/09/17	EL28	01/11/2012	105.99	Call	Bond Future	3,977.6900	3.9777	4,262.8800	4.2629	7.170	0	0	0
2012/09/17	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	EL28	01/11/2012	106.00	Call	Bond Future	3,967.6900	3.9677	4,252.8800	4.2529	7.188	0	0	0
2012/09/17	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	EL28	01/11/2012	106.01	Call	Bond Future	3,957.6900	3.9577	4,242.8800	4.2429	7.206	0	0	0
2012/09/17	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	ES33	01/11/2012			Bond Future	8.9849	87.1770	8.9991	87.0589	0.158	0.0000	0.0000	303
2012/09/17	ES33	01/11/2012	9.20	Call	Bond Future	1,764.1200	1.7641	1,645.9900	1.6460	(6.696)	0	0	0

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2012/09/17	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	ES33	07/02/2013			Bond Future	9.0929	88.3865	9.1075	88.2677	0.160	0.0000	0.0000	0
2012/09/17	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	ES33	07/02/2013	8.54	Put	Bond Future	4,709.4200	4.7094	4,828.2600	4.8283	2.523	0	0	0
2012/09/17	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	ES33	07/02/2013	8.55	Put	Bond Future	4,620.7300	4.6207	4,739.5700	4.7396	2.572	0	0	0
2012/09/17	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	ES33	07/02/2013	8.56	Put	Bond Future	4,532.1700	4.5322	4,651.0100	4.6510	2.622	0	0	0
2012/09/17	GOVI	01/11/2012			GOVI	420.4640	420.4640	420.9860	420.9860	0.124	0.0000	0.0000	264
2012/09/17	GOVI	01/11/2012	403.96	Call	GOVI	165,040.0000	16.5040	170,260.0000	17.0260	3.163	0	0	0
2012/09/17	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	GOVI	07/02/2013			GOVI	426.4470	426.4470	426.9830	426.9830	0.126	0.0000	0.0000	0
2012/09/17	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	GOVI	07/02/2013	432.99	Put	GOVI	65,430.0000	6.5430	60,070.0000	6.0070	(8.192)	0	0	0
2012/09/17	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	GOVI	07/02/2013	433.00	Put	GOVI	65,530.0000	6.5530	60,170.0000	6.0170	(8.179)	0	0	0
2012/09/17	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	GOVI	07/02/2013	433.01	Put	GOVI	65,630.0000	6.5630	60,270.0000	6.0270	(8.167)	0	0	0
2012/09/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/17	IGOV	01/11/2012			Index Future	187.1440	187.1440	188.1200	188.1200	0.522	0.0000	0.0000	594
2012/09/17	IGOV	07/02/2013			Index Future	189.8070	189.8070	190.8000	190.8000	0.523	0.0000	0.0000	14
2012/09/17	ILBI	01/11/2012			Index Future	506.8730	506.8730	508.0140	508.0140	0.225	0.0000	0.0000	0
2012/09/17	ILBI	07/02/2013			Index Future	513.9610	513.9610	515.1190	515.1190	0.225	0.0000	0.0000	169
2012/09/17	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/17	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/17	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/17	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/17	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/17	JBAF	19/09/2012			Jibar Tradeable Future	5.0600	94.9400	5.0700	94.9300	0.198	0.0000	0.0000	44,760
2012/09/17	JBAF	17/10/2012			Jibar Tradeable Future	5.0100	94.9900	5.0000	95.0000	(0.200)	0.0000	0.0000	0
2012/09/17	JBAF	21/11/2012			Jibar Tradeable Future	4.9700	95.0300	4.9800	95.0200	0.201	0.0000	0.0000	0
2012/09/17	JBAF	19/12/2012			Jibar Tradeable Future	4.8700	95.1300	4.8600	95.1400	(0.205)	0.0000	0.0000	840
2012/09/17	JBAF	16/01/2013			Jibar Tradeable Future	4.8500	95.1500	4.8400	95.1600	(0.206)	0.0000	0.0000	0
2012/09/17	JBAF	20/02/2013			Jibar Tradeable Future	4.8400	95.1600	4.8300	95.1700	(0.207)	0.0000	0.0000	0
2012/09/17	JBAF	20/03/2013			Jibar Tradeable Future	4.8500	95.1500	4.8400	95.1600	(0.206)	0.0000	0.0000	1,000

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2012/09/17	JBAF	19/06/2013			Jibar Tradeable Future	4.9000	95.1000	4.8800	95.1200	(0.408)	0.0000	0.0000	500
2012/09/17	JBAF	18/09/2013			Jibar Tradeable Future	5.0200	94.9800	4.9800	95.0200	(0.797)	0.0000	0.0000	1,700
2012/09/17	JBAF	18/12/2013			Jibar Tradeable Future	5.1500	94.8500	5.1000	94.9000	(0.971)	0.0000	0.0000	1,500
2012/09/17	JBAF	19/03/2014			Jibar Tradeable Future	5.3000	94.7000	5.2300	94.7700	(1.321)	0.0000	0.0000	800
2012/09/17	JBAF	18/06/2014			Jibar Tradeable Future	5.4500	94.5500	5.3800	94.6200	(1.284)	0.0000	0.0000	0
2012/09/17	R023	01/11/2012			Bond Future	7.1551	105.7066	7.1747	105.5613	0.274	0.0000	0.0000	1,049
2012/09/17	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R023	01/11/2012	7.04	Put	Bond Future	857.3300	0.8573	1,002.6300	1.0026	16.948	0	0	0
2012/09/17	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R023	01/11/2012	7.05	Put	Bond Future	782.4900	0.7825	927.7900	0.9278	18.569	0	0	0
2012/09/17	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R023	01/11/2012	7.06	Put	Bond Future	707.7200	0.7077	853.0200	0.8530	20.531	0	0	0
2012/09/17	R023	07/02/2013			Bond Future	7.2330	107.1731	7.2533	107.0269	0.280	0.0000	0.0000	0
2012/09/17	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R023	07/02/2013	7.04	Put	Bond Future	1,405.6500	1.4056	1,551.8400	1.5518	10.400	0	0	0
2012/09/17	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R023	07/02/2013	7.05	Put	Bond Future	1,332.2300	1.3322	1,478.4200	1.4784	10.973	0	0	0
2012/09/17	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R023	07/02/2013	7.06	Put	Bond Future	1,258.8800	1.2589	1,405.0700	1.4051	11.613	0	0	0
2012/09/17	R023	02/05/2013			Bond Future	7.2933	104.5778	7.3147	104.4272	0.293	0.0000	0.0000	0
2012/09/17	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R023	02/05/2013	7.04	Put	Bond Future	1,809.9500	1.8100	1,960.5900	1.9606	8.323	0	0	0
2012/09/17	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R023	02/05/2013	7.05	Put	Bond Future	1,737.7300	1.7377	1,888.3700	1.8884	8.669	0	0	0
2012/09/17	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R023	02/05/2013	7.06	Put	Bond Future	1,665.5700	1.6656	1,816.2100	1.8162	9.044	0	0	0
2012/09/17	R157	01/11/2012			Bond Future	5.5580	122.6322	5.5049	122.7883	(0.954)	0.0000	0.0000	15,680
2012/09/17	R157	01/11/2012	5.78	Call	Bond Future	796.5100	0.7965	908.8800	0.9089	14.108	0	0	5,630
2012/09/17	R157	01/11/2012	5.78	Put	Bond Future	145.4900	0.1455	101.7100	0.1017	(30.091)	0	0	0
2012/09/17	R157	01/11/2012	6.24	Call	Bond Future	1,995.1400	1.9951	2,146.7600	2.1468	7.599	0	0	0
2012/09/17	R157	01/11/2012	6.24	Put	Bond Future	9.6000	0.0096	5.0700	0.0051	(47.188)	0	0	0
2012/09/17	R157	07/02/2013			Bond Future	5.6077	124.3335	5.5476	124.4932	(1.072)	0.0000	0.0000	100
2012/09/17	R157	07/02/2013	6.28	Call	Bond Future	1,896.5600	1.8966	2,030.9500	2.0309	7.086	0	0	0
2012/09/17	R157	07/02/2013	6.28	Put	Bond Future	129.2000	0.1292	103.8600	0.1039	(19.613)	0	0	0
2012/09/17	R157	02/05/2013			Bond Future	5.6318	119.0607	5.5662	119.2192	(1.164)	0.0000	0.0000	0
2012/09/17	R157	02/05/2013	5.34	Call	Bond Future	493.2300	0.4932	548.4300	0.5484	11.192	0	0	0
2012/09/17	R157	02/05/2013	5.34	Put	Bond Future	1,200.7100	1.2007	1,097.3900	1.0974	(8.605)	0	0	0
2012/09/17	R157	02/05/2013	5.35	Call	Bond Future	501.6600	0.5017	557.5700	0.5576	11.145	0	0	0
2012/09/17	R157	02/05/2013	5.35	Put	Bond Future	1,184.8000	1.1848	1,082.1900	1.0822	(8.661)	0	0	0
2012/09/17	R157	02/05/2013	5.36	Call	Bond Future	510.1900	0.5102	566.8100	0.5668	11.098	0	0	0
2012/09/17	R157	02/05/2013	5.36	Put	Bond Future	1,169.0000	1.1690	1,067.1000	1.0671	(8.717)	0	0	0
2012/09/17	R186	01/11/2012			Bond Future	7.6381	128.4102	7.6272	128.5199	(0.144)	0.0000	0.0000	35,666
2012/09/17	R186	01/11/2012	7.82	Call	Bond Future	3,169.2900	3.1693	3,175.6900	3.1757	0.202	0	0	1,858
2012/09/17	R186	01/11/2012	7.82	Put	Bond Future	1,371.3400	1.3713	1,268.0100	1.2680	(7.535)	0	0	0
2012/09/17	R186	01/11/2012	8.00	Call	Bond Future	4,379.7700	4.3798	4,408.0300	4.4080	0.645	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
2012/09/17	R186	01/11/2012	8.00	Put	Bond Future	838.3000	0.8383	756.8300	0.7568	(9.718)	0	0	0
2012/09/17	R186	01/11/2012	8.50	Call	Bond Future	8,356.1000	8.3561	8,438.9200	8.4389	0.991	0	0	0
2012/09/17	R186	01/11/2012	8.50	Put	Bond Future	152.3500	0.1523	125.4400	0.1254	(17.663)	0	0	0
2012/09/17	R186	01/11/2012	8.82	Call	Bond Future	11,091.5900	11.0916	11,192.2300	11.1922	0.907	0	0	0
2012/09/17	R186	01/11/2012	8.82	Put	Bond Future	37.6700	0.0377	28.5800	0.0286	(24.131)	0	0	1,858
2012/09/17	R186	07/02/2013			Bond Future	7.7208	124.9020	7.7093	125.0147	(0.149)	0.0000	0.0000	1,750
2012/09/17	R186	07/02/2013	8.00	Call	Bond Future	5,399.7700	5.3998	5,431.4700	5.4315	0.587	0	0	0
2012/09/17	R186	07/02/2013	8.00	Put	Bond Future	2,714.5400	2.7145	2,633.5300	2.6335	(2.984)	0	0	150
2012/09/17	R186	07/02/2013	8.32	Call	Bond Future	7,398.0000	7.3980	7,446.3600	7.4464	0.654	0	0	0
2012/09/17	R186	07/02/2013	8.32	Put	Bond Future	1,735.1900	1.7352	1,670.8400	1.6708	(3.709)	0	0	2,000
2012/09/17	R186	07/02/2013	8.47	Call	Bond Future	8,413.7400	8.4137	8,469.7400	8.4697	0.666	0	0	0
2012/09/17	R186	07/02/2013	8.47	Put	Bond Future	1,390.9800	1.3910	1,334.2700	1.3343	(4.077)	0	0	0
2012/09/17	R186	07/02/2013	7.00	Call	Bond Future	1,245.7300	1.2457	1,242.4500	1.2425	(0.263)	0	0	10,300
2012/09/17	R186	07/02/2013	7.00	Put	Bond Future	8,579.1300	8.5791	8,463.1400	8.4631	(1.352)	0	0	0
2012/09/17	R186	07/02/2013	7.25	Call	Bond Future	1,950.8800	1.9509	1,952.3500	1.9524	0.075	0	0	670
2012/09/17	R186	07/02/2013	7.25	Put	Bond Future	6,673.5500	6.6736	6,562.3100	6.5623	(1.667)	0	0	0
2012/09/17	R186	02/05/2013			Bond Future	7.7901	126.4385	7.7785	126.5493	(0.148)	0.0000	0.0000	0
2012/09/17	R186	02/05/2013	7.39	Call	Bond Future	3,173.2500	3.1732	3,186.5200	3.1865	0.418	0	0	0
2012/09/17	R186	02/05/2013	7.39	Put	Bond Future	7,093.9800	7.0940	6,996.4600	6.9965	(1.375)	0	0	0
2012/09/17	R186	02/05/2013	7.40	Call	Bond Future	3,209.1000	3.2091	3,222.6400	3.2226	0.422	0	0	0
2012/09/17	R186	02/05/2013	7.40	Put	Bond Future	7,029.7100	7.0297	6,932.4600	6.9325	(1.383)	0	0	0
2012/09/17	R186	02/05/2013	7.41	Call	Bond Future	3,245.2100	3.2452	3,259.0300	3.2590	0.426	0	0	0
2012/09/17	R186	02/05/2013	7.41	Put	Bond Future	6,965.8100	6.9658	6,868.8400	6.8688	(1.392)	0	0	0
2012/09/17	R189	01/11/2012			Bond Future	213.4540	213.4540	213.4975	213.4975	0.020	0.0000	0.0000	0
2012/09/17	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R189	01/11/2012	218.99	Put	Bond Future	5,536.0000	5.5360	5,492.4600	5.4925	(0.786)	0	0	0
2012/09/17	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R189	01/11/2012	219.00	Put	Bond Future	5,546.0000	5.5460	5,502.4600	5.5025	(0.785)	0	0	0
2012/09/17	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R189	01/11/2012	219.01	Put	Bond Future	5,556.0000	5.5560	5,512.4600	5.5125	(0.784)	0	0	0
2012/09/17	R197	01/11/2012			Bond Future	274.2581	274.2581	274.4943	274.4943	0.086	0.0000	0.0000	6,268
2012/09/17	R197	01/11/2012	266.99	Call	Bond Future	7,268.0500	7.2680	7,504.3300	7.5043	3.251	0	0	0
2012/09/17	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R197	01/11/2012	267.00	Call	Bond Future	7,258.0500	7.2580	7,494.3300	7.4943	3.255	0	0	0
2012/09/17	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R197	01/11/2012	267.01	Call	Bond Future	7,248.0500	7.2480	7,484.3300	7.4843	3.260	0	0	0
2012/09/17	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R201	01/11/2012			Bond Future	5.0088	110.7359	4.9557	110.8466	(1.058)	0.0000	0.0000	1,560
2012/09/17	R201	01/11/2012	5.11	Call	Bond Future	355.9600	0.3560	424.2100	0.4242	19.174	0	0	0
2012/09/17	R201	01/11/2012	5.11	Put	Bond Future	144.9800	0.1450	102.5500	0.1026	(29.266)	0	0	0
2012/09/17	R201	07/02/2013			Bond Future	4.9793	107.8641	4.9172	107.9776	(1.246)	0.0000	0.0000	0
2012/09/17	R201	07/02/2013	4.98	Call	Bond Future	375.4100	0.3754	431.3000	0.4313	14.888	0	0	0
2012/09/17	R201	07/02/2013	4.98	Put	Bond Future	374.1000	0.3741	316.5100	0.3165	(15.394)	0	0	0
2012/09/17	R201	02/05/2013			Bond Future	4.9197	109.1910	4.8499	109.3030	(1.418)	0.0000	0.0000	0
2012/09/17	R201	02/05/2013	4.04	Call	Bond Future	60.6600	0.0607	72.4600	0.0725	19.453	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
2012/09/17	R201	02/05/2013	4.04	Put	Bond Future	1,485.2500	1.4853	1,385.0200	1.3850	(6.748)	0	0	0
2012/09/17	R201	02/05/2013	4.05	Call	Bond Future	62.2700	0.0623	74.3500	0.0743	19.399	0	0	0
2012/09/17	R201	02/05/2013	4.05	Put	Bond Future	1,470.5300	1.4705	1,370.5800	1.3706	(6.797)	0	0	0
2012/09/17	R201	02/05/2013	4.06	Call	Bond Future	63.9300	0.0639	76.2800	0.0763	19.318	0	0	0
2012/09/17	R201	02/05/2013	4.06	Put	Bond Future	1,455.8500	1.4559	1,356.1700	1.3562	(6.847)	0	0	0
2012/09/17	R202	01/11/2012			Bond Future	203.8459	203.8459	205.2866	205.2866	0.707	0.0000	0.0000	49,424
2012/09/17	R202	01/11/2012	191.99	Call	Bond Future	11,855.8600	11.8559	13,296.6000	13.2966	12.152	0	0	0
2012/09/17	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R202	01/11/2012	192.00	Call	Bond Future	11,845.8600	11.8459	13,286.6000	13.2866	12.162	0	0	0
2012/09/17	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R202	01/11/2012	192.01	Call	Bond Future	11,835.8600	11.8359	13,276.6000	13.2766	12.173	0	0	0
2012/09/17	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R203	01/11/2012			Bond Future	6.0154	110.4634	5.9736	110.6472	(0.695)	0.0000	0.0000	4,688
2012/09/17	R203	01/11/2012	6.87	Call	Bond Future	3,689.7900	3.6898	3,867.7900	3.8678	4.824	0	0	0
2012/09/17	R203	01/11/2012	6.87	Put	Bond Future	14.8700	0.0149	9.0500	0.0091	(39.139)	0	0	0
2012/09/17	R203	07/02/2013			Bond Future	6.0765	111.9959	6.0314	112.1835	(0.742)	0.0000	0.0000	11,310
2012/09/17	R203	07/02/2013	6.11	Call	Bond Future	1,300.0500	1.3000	1,387.9000	1.3879	6.757	0	0	12,600
2012/09/17	R203	07/02/2013	6.11	Put	Bond Future	1,161.0000	1.1610	1,061.2200	1.0612	(8.594)	0	0	0
2012/09/17	R203	07/02/2013	6.65	Call	Bond Future	2,792.0200	2.7920	2,928.5200	2.9285	4.889	0	0	0
2012/09/17	R203	07/02/2013	6.65	Put	Bond Future	440.7400	0.4407	389.6100	0.3896	(11.601)	0	0	30,250
2012/09/17	R203	07/02/2013	6.94	Call	Bond Future	3,761.5400	3.7615	3,916.6300	3.9166	4.123	0	0	0
2012/09/17	R203	07/02/2013	6.94	Put	Bond Future	244.9900	0.2450	212.4500	0.2125	(13.282)	0	0	0
2012/09/17	R203	02/05/2013			Bond Future	6.1191	109.2165	6.0719	109.4036	(0.772)	0.0000	0.0000	8
2012/09/17	R203	02/05/2013	5.91	Call	Bond Future	1,196.4600	1.1965	1,267.3000	1.2673	5.921	0	0	0
2012/09/17	R203	02/05/2013	5.91	Put	Bond Future	2,028.1200	2.0281	1,911.8700	1.9119	(5.732)	0	0	0
2012/09/17	R203	02/05/2013	5.89	Call	Bond Future	1,164.0300	1.1640	1,233.4100	1.2334	5.960	0	0	0
2012/09/17	R203	02/05/2013	5.89	Put	Bond Future	2,075.6300	2.0756	1,957.9200	1.9579	(5.671)	0	0	0
2012/09/17	R203	02/05/2013	5.90	Call	Bond Future	1,180.1700	1.1802	1,250.2800	1.2503	5.941	0	0	0
2012/09/17	R203	02/05/2013	5.90	Put	Bond Future	2,051.7900	2.0518	1,934.8100	1.9348	(5.701)	0	0	0
2012/09/17	R204	01/11/2012			Bond Future	6.3176	111.4389	6.2760	111.6586	(0.659)	0.0000	0.0000	3,741
2012/09/17	R204	01/11/2012	7.22	Call	Bond Future	4,653.4200	4.6534	4,864.6000	4.8646	4.538	0	0	0
2012/09/17	R204	01/11/2012	7.22	Put	Bond Future	23.4800	0.0235	14.9000	0.0149	(36.542)	0	0	0
2012/09/17	R204	07/02/2013			Bond Future	6.3818	108.9546	6.3375	109.1787	(0.694)	0.0000	0.0000	3,000
2012/09/17	R204	07/02/2013	7.29	Call	Bond Future	4,802.9500	4.8030	4,986.0800	4.9861	3.813	0	0	0
2012/09/17	R204	07/02/2013	7.29	Put	Bond Future	333.3800	0.3334	292.4200	0.2924	(12.286)	0	0	0
2012/09/17	R204	02/05/2013			Bond Future	6.4333	110.2949	6.3873	110.5189	(0.715)	0.0000	0.0000	0
2012/09/17	R204	02/05/2013	6.29	Call	Bond Future	1,745.3900	1.7454	1,835.8700	1.8359	5.184	0	0	0
2012/09/17	R204	02/05/2013	6.29	Put	Bond Future	2,445.2900	2.4453	2,311.7700	2.3118	(5.460)	0	0	0
2012/09/17	R204	02/05/2013	6.30	Call	Bond Future	1,769.3400	1.7693	1,860.6500	1.8606	5.161	0	0	0
2012/09/17	R204	02/05/2013	6.30	Put	Bond Future	2,420.2300	2.4202	2,287.5400	2.2875	(5.483)	0	0	0
2012/09/17	R204	02/05/2013	6.31	Call	Bond Future	1,793.4600	1.7935	1,885.6000	1.8856	5.138	0	0	0
2012/09/17	R204	02/05/2013	6.31	Put	Bond Future	2,395.3700	2.3954	2,263.5100	2.2635	(5.505)	0	0	0
2012/09/17	R206	01/11/2012			Bond Future	5.1558	104.9850	5.1005	105.0495	(1.074)	0.0000	0.0000	1,120
2012/09/17	R206	01/11/2012	5.05	Call	Bond Future	98.2100	0.0982	119.6500	0.1196	21.831	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
2012/09/17	R206	01/11/2012	5.05	Put	Bond Future	221.5200	0.2215	178.4600	0.1785	(19.438)	0	0	0
2012/09/17	R206	07/02/2013			Bond Future	5.1375	102.6766	5.0640	102.7431	(1.430)	0.0000	0.0000	0
2012/09/17	R206	07/02/2013	4.76	Call	Bond Future	123.3300	0.1233	142.0700	0.1421	15.195	0	0	0
2012/09/17	R206	07/02/2013	4.76	Put	Bond Future	466.1200	0.4661	418.2900	0.4183	(10.261)	0	0	0
2012/09/17	R206	02/05/2013			Bond Future	5.0680	103.9397	4.9732	104.0043	(1.871)	0.0000	0.0000	0
2012/09/17	R206	02/05/2013	3.39	Call	Bond Future	30.9100	0.0309	35.7300	0.0357	15.594	0	0	0
2012/09/17	R206	02/05/2013	3.39	Put	Bond Future	1,186.4500	1.1864	1,126.5700	1.1266	(5.047)	0	0	0
2012/09/17	R206	02/05/2013	3.40	Call	Bond Future	31.4800	0.0315	36.3800	0.0364	15.565	0	0	0
2012/09/17	R206	02/05/2013	3.40	Put	Bond Future	1,180.0700	1.1801	1,120.2700	1.1203	(5.067)	0	0	0
2012/09/17	R206	02/05/2013	3.41	Call	Bond Future	32.0600	0.0321	37.0400	0.0370	15.533	0	0	0
2012/09/17	R206	02/05/2013	3.41	Put	Bond Future	1,173.7000	1.1737	1,113.9800	1.1140	(5.088)	0	0	0
2012/09/17	R207	01/11/2012			Bond Future	6.6252	105.7605	6.5939	105.9415	(0.473)	0.0000	0.0000	19,118
2012/09/17	R207	01/11/2012	7.58	Call	Bond Future	5,362.7500	5.3627	5,534.8000	5.5348	3.208	0	0	0
2012/09/17	R207	01/11/2012	7.58	Put	Bond Future	28.6100	0.0286	19.6500	0.0197	(31.318)	0	0	0
2012/09/17	R207	07/02/2013			Bond Future	6.6950	103.5883	6.6618	103.7730	(0.495)	0.0000	0.0000	0
2012/09/17	R207	07/02/2013	7.66	Call	Bond Future	5,571.8000	5.5718	5,720.5700	5.7206	2.670	0	0	0
2012/09/17	R207	07/02/2013	7.66	Put	Bond Future	363.9300	0.3639	327.9900	0.3280	(9.876)	0	0	0
2012/09/17	R207	02/05/2013			Bond Future	6.7542	104.8625	6.7202	105.0468	(0.505)	0.0000	0.0000	0
2012/09/17	R207	02/05/2013	6.44	Call	Bond Future	1,628.5400	1.6285	1,687.9000	1.6879	3.645	0	0	0
2012/09/17	R207	02/05/2013	6.44	Put	Bond Future	3,342.7700	3.3428	3,217.8500	3.2179	(3.737)	0	0	0
2012/09/17	R207	02/05/2013	6.45	Call	Bond Future	1,649.0600	1.6491	1,709.0300	1.7090	3.637	0	0	0
2012/09/17	R207	02/05/2013	6.45	Put	Bond Future	3,308.2000	3.3082	3,183.8900	3.1839	(3.758)	0	0	0
2012/09/17	R207	02/05/2013	6.46	Call	Bond Future	1,669.7500	1.6697	1,730.3500	1.7303	3.629	0	0	0
2012/09/17	R207	02/05/2013	6.46	Put	Bond Future	3,273.8400	3.2738	3,150.1600	3.1502	(3.778)	0	0	0
2012/09/17	R208	01/11/2012			Bond Future	6.7962	100.3850	6.7902	100.4227	(0.088)	0.0000	0.0000	11,472
2012/09/17	R208	01/11/2012	6.81	Call	Bond Future	1,249.9800	1.2500	1,231.3400	1.2313	(1.491)	0	0	0
2012/09/17	R208	01/11/2012	6.81	Put	Bond Future	1,163.0100	1.1630	1,106.6300	1.1066	(4.848)	0	0	0
2012/09/17	R208	01/11/2012	7.50	Call	Bond Future	4,438.2700	4.4383	4,458.6200	4.4586	0.459	0	0	0
2012/09/17	R208	01/11/2012	7.50	Put	Bond Future	117.7000	0.1177	100.3100	0.1003	(14.775)	0	0	12,250
2012/09/17	R208	01/11/2012	7.70	Call	Bond Future	5,552.3400	5.5523	5,581.2200	5.5812	0.520	0	0	0
2012/09/17	R208	01/11/2012	7.70	Put	Bond Future	46.7500	0.0467	37.8900	0.0379	(18.952)	0	0	0
2012/09/17	R208	07/02/2013			Bond Future	6.8662	101.7775	6.8598	101.8171	(0.094)	0.0000	0.0000	2,300
2012/09/17	R208	07/02/2013	6.00	Call	Bond Future	418.9900	0.4190	412.3100	0.4123	(1.594)	0	0	12,250
2012/09/17	R208	07/02/2013	6.00	Put	Bond Future	5,904.9600	5.9050	5,858.7600	5.8588	(0.782)	0	0	0
2012/09/17	R208	07/02/2013	7.78	Call	Bond Future	5,904.8300	5.9048	5,923.7500	5.9238	0.320	0	0	0
2012/09/17	R208	07/02/2013	7.78	Put	Bond Future	497.9300	0.4979	477.3300	0.4773	(4.137)	0	0	0
2012/09/17	R208	02/05/2013			Bond Future	6.9226	99.6362	6.9164	99.6735	(0.090)	0.0000	0.0000	0
2012/09/17	R208	02/05/2013	6.65	Call	Bond Future	1,961.9300	1.9619	1,960.3400	1.9603	(0.081)	0	0	0
2012/09/17	R208	02/05/2013	6.65	Put	Bond Future	3,606.0600	3.6061	3,567.1500	3.5671	(1.079)	0	0	0
2012/09/17	R208	02/05/2013	6.66	Call	Bond Future	1,985.8500	1.9859	1,984.3700	1.9844	(0.075)	0	0	0
2012/09/17	R208	02/05/2013	6.66	Put	Bond Future	3,569.0900	3.5691	3,530.2900	3.5303	(1.087)	0	0	0
2012/09/17	R208	02/05/2013	6.64	Call	Bond Future	1,938.1900	1.9382	1,936.5100	1.9365	(0.087)	0	0	0
2012/09/17	R208	02/05/2013	6.64	Put	Bond Future	3,643.2700	3.6433	3,604.2700	3.6043	(1.070)	0	0	0
2012/09/17	R209	01/11/2012			Bond Future	8.3823	78.9114	8.3964	78.7926	0.168	0.0000	0.0000	7,349
2012/09/17	R209	01/11/2012	8.99	Call	Bond Future	5,319.3100	5.3193	5,179.4800	5.1795	(2.629)	0	0	0

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2012/09/17	R209	01/11/2012	8.99	Put	Bond Future	447.7600	0.4478	426.6600	0.4267	(4.712)	0	0	0
2012/09/17	R209	07/02/2013			Bond Future	8.4624	80.0060	8.4768	79.8866	0.170	0.0000	0.0000	0
2012/09/17	R209	07/02/2013	9.06	Call	Bond Future	6,534.8500	6.5349	6,415.9800	6.4160	(1.819)	0	0	0
2012/09/17	R209	07/02/2013	9.06	Put	Bond Future	1,813.1200	1.8131	1,813.6900	1.8137	0.031	0	0	0
2012/09/17	R209	02/05/2013			Bond Future	8.5289	77.8483	8.5439	77.7252	0.176	0.0000	0.0000	0
2012/09/17	R209	02/05/2013	7.99	Call	Bond Future	2,741.2600	2.7413	2,667.1500	2.6671	(2.704)	0	0	0
2012/09/17	R209	02/05/2013	7.99	Put	Bond Future	7,359.0900	7.3591	7,408.0200	7.4080	0.665	0	0	0
2012/09/17	R209	02/05/2013	8.00	Call	Bond Future	2,770.0900	2.7701	2,695.5700	2.6956	(2.690)	0	0	0
2012/09/17	R209	02/05/2013	8.00	Put	Bond Future	7,298.3900	7.2984	7,346.9100	7.3469	0.665	0	0	0
2012/09/17	R209	02/05/2013	8.01	Call	Bond Future	2,799.1100	2.7991	2,724.1800	2.7242	(2.677)	0	0	0
2012/09/17	R209	02/05/2013	8.01	Put	Bond Future	7,238.0300	7.2380	7,286.1400	7.2861	0.665	0	0	0
2012/09/17	R210	01/11/2012			Bond Future	155.6858	155.6858	155.8848	155.8848	0.128	0.0000	0.0000	3,414
2012/09/17	R210	01/11/2012	144.99	Call	Bond Future	10,695.8500	10.6959	10,894.7700	10.8948	1.860	0	0	0
2012/09/17	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R210	01/11/2012	145.00	Call	Bond Future	10,685.8500	10.6859	10,884.7700	10.8848	1.862	0	0	0
2012/09/17	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R210	01/11/2012	145.01	Call	Bond Future	10,675.8500	10.6759	10,874.7700	10.8748	1.863	0	0	0
2012/09/17	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R211	01/11/2012			Bond Future	122.3745	122.3745	122.4193	122.4193	0.037	0.0000	0.0000	703
2012/09/17	R211	01/11/2012	121.99	Call	Bond Future	384.5300	0.3845	429.3400	0.4293	11.653	0	0	0
2012/09/17	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R211	01/11/2012	122.00	Call	Bond Future	374.5300	0.3745	419.3400	0.4193	11.964	0	0	0
2012/09/17	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R211	01/11/2012	122.01	Call	Bond Future	364.5300	0.3645	409.3400	0.4093	12.293	0	0	0
2012/09/17	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R212	01/11/2012			Bond Future	125.9260	125.9260	126.0274	126.0274	0.081	0.0000	0.0000	5,084
2012/09/17	R212	01/11/2012	121.99	Call	Bond Future	3,935.9700	3.9360	4,037.4200	4.0374	2.578	0	0	0
2012/09/17	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R212	01/11/2012	122.00	Call	Bond Future	3,925.9700	3.9260	4,027.4200	4.0274	2.584	0	0	0
2012/09/17	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R212	01/11/2012	122.01	Call	Bond Future	3,915.9700	3.9160	4,017.4200	4.0174	2.591	0	0	0
2012/09/17	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R213	01/11/2012			Bond Future	8.1640	90.3142	8.1937	90.0582	0.363	0.0000	0.0000	5,142
2012/09/17	R213	01/11/2012	7.75	Call	Bond Future	656.3400	0.6563	552.7000	0.5527	(15.791)	0	0	140
2012/09/17	R213	01/11/2012	7.75	Put	Bond Future	4,348.9200	4.3489	4,501.2900	4.5013	3.504	0	0	0
2012/09/17	R213	01/11/2012	8.81	Call	Bond Future	5,715.6100	5.7156	5,458.8100	5.4588	(4.493)	0	0	0
2012/09/17	R213	01/11/2012	8.81	Put	Bond Future	370.4400	0.3704	369.6500	0.3697	(0.213)	0	0	0
2012/09/17	R213	07/02/2013			Bond Future	8.2487	91.5672	8.2792	91.3087	0.369	0.0000	0.0000	0
2012/09/17	R213	07/02/2013	8.90	Call	Bond Future	6,903.9200	6.9039	6,682.7100	6.6827	(3.204)	0	0	0
2012/09/17	R213	07/02/2013	8.90	Put	Bond Future	1,608.8400	1.6088	1,646.0800	1.6461	2.315	0	0	0
2012/09/17	R213	02/05/2013			Bond Future	8.3160	89.1587	8.3475	88.8948	0.379	0.0000	0.0000	0
2012/09/17	R213	02/05/2013	7.84	Call	Bond Future	2,846.2000	2.8462	2,717.7500	2.7177	(4.513)	0	0	0
2012/09/17	R213	02/05/2013	7.84	Put	Bond Future	6,973.4900	6.9735	7,109.0000	7.1090	1.943	0	0	0
2012/09/17	R213	02/05/2013	7.85	Call	Bond Future	2,876.5400	2.8765	2,747.2600	2.7473	(4.494)	0	0	0

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2012/09/17	R213	02/05/2013	7.85	Put	Bond Future	6,914.2600	6.9143	7,048.9400	7.0489	1.948	0	0	0
2012/09/17	R213	02/05/2013	7.86	Call	Bond Future	2,907.0800	2.9071	2,776.9800	2.7770	(4.475)	0	0	0
2012/09/17	R213	02/05/2013	7.86	Put	Bond Future	6,855.3500	6.8553	6,989.2100	6.9892	1.953	0	0	0
2012/09/17	R214	01/11/2012			Bond Future	8.3915	80.8452	8.4161	80.6262	0.293	0.0000	0.0000	1,714
2012/09/17	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R214	01/11/2012	7.99	Put	Bond Future	3,723.4200	3.7234	3,942.4100	3.9424	5.881	0	0	0
2012/09/17	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R214	01/11/2012	8.00	Put	Bond Future	3,627.2300	3.6272	3,846.2200	3.8462	6.037	0	0	0
2012/09/17	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/17	R214	01/11/2012	8.01	Put	Bond Future	3,531.2200	3.5312	3,750.2100	3.7502	6.202	0	0	0

Total

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