



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 19/09/2012 to 19/09/2012

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
2012/09/19	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	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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2012/09/19	2025	01/11/2012			Bond Future	107.4989	107.4989	107.4889	107.4889	(0.009)	0.0000	0.0000	4,417
2012/09/19	2025	01/11/2012	99.99	Call	Bond Future	7,508.8500	7.5088	7,498.8500	7.4988	(0.133)	0	0	0
2012/09/19	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	2025	01/11/2012	100.00	Call	Bond Future	7,498.8500	7.4988	7,488.8500	7.4888	(0.133)	0	0	0
2012/09/19	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	2025	01/11/2012	100.01	Call	Bond Future	7,488.8500	7.4888	7,478.8500	7.4788	(0.134)	0	0	0
2012/09/19	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	2038	01/11/2012			Bond Future	107.2449	107.2449	107.2406	107.2406	(0.004)	0.0000	0.0000	0
2012/09/19	2038	01/11/2012	98.99	Call	Bond Future	8,254.9400	8.2549	8,250.5900	8.2506	(0.053)	0	0	0
2012/09/19	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	2038	01/11/2012	99.00	Call	Bond Future	8,244.9400	8.2449	8,240.5900	8.2406	(0.053)	0	0	0
2012/09/19	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	2038	01/11/2012	99.01	Call	Bond Future	8,234.9400	8.2349	8,230.5900	8.2306	(0.053)	0	0	0
2012/09/19	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	2050	01/11/2012			Bond Future	115.2477	115.2477	115.2433	115.2433	(0.004)	0.0000	0.0000	0
2012/09/19	2050	01/11/2012	103.99	Call	Bond Future	11,257.7100	11.2577	11,253.3500	11.2534	(0.039)	0	0	0
2012/09/19	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	2050	01/11/2012	104.00	Call	Bond Future	11,247.7100	11.2477	11,243.3500	11.2434	(0.039)	0	0	0
2012/09/19	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	2050	01/11/2012	104.01	Call	Bond Future	11,237.7100	11.2377	11,233.3500	11.2334	(0.039)	0	0	0
2012/09/19	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	AL7T	01/11/2012			Index Future	472.6730	472.6730	474.0850	474.0850	0.299	0.0000	0.0000	13
2012/09/19	AL7T	07/02/2013			Index Future	479.4090	479.4090	480.8430	480.8430	0.299	0.0000	0.0000	0
2012/09/19	ALBI	01/11/2012			Index Future	422.4500	422.4500	423.6190	423.6190	0.277	0.0000	0.0000	893
2012/09/19	ALBI	07/02/2013			Index Future	428.4700	428.4700	429.6570	429.6570	0.277	0.0000	0.0000	118
2012/09/19	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	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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2012/09/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/19	EL28	01/11/2012			Bond Future	110.2519	110.2519	110.2478	110.2478	(0.004)	0.0000	0.0000	0
2012/09/19	EL28	01/11/2012	105.99	Call	Bond Future	4,261.8900	4.2619	4,257.7700	4.2578	(0.097)	0	0	0
2012/09/19	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	EL28	01/11/2012	106.00	Call	Bond Future	4,251.8900	4.2519	4,247.7700	4.2478	(0.097)	0	0	0
2012/09/19	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	EL28	01/11/2012	106.01	Call	Bond Future	4,241.8900	4.2419	4,237.7700	4.2378	(0.097)	0	0	0
2012/09/19	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	ES33	01/11/2012			Bond Future	8.9473	87.4915	8.8975	87.9101	(0.556)	0.0000	0.0000	303
2012/09/19	ES33	01/11/2012	9.20	Call	Bond Future	2,078.6200	2.0786	2,497.2400	2.4972	20.139	0	0	0

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2012/09/19	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	ES33	07/02/2013			Bond Future	9.0538	88.7068	9.0023	89.1321	(0.569)	0.0000	0.0000	0
2012/09/19	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	ES33	07/02/2013	8.54	Put	Bond Future	4,389.1600	4.3892	3,963.8600	3.9639	(9.690)	0	0	0
2012/09/19	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	ES33	07/02/2013	8.55	Put	Bond Future	4,300.4700	4.3005	3,875.1700	3.8752	(9.890)	0	0	0
2012/09/19	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	ES33	07/02/2013	8.56	Put	Bond Future	4,211.9100	4.2119	3,786.6100	3.7866	(10.098)	0	0	0
2012/09/19	GOVI	01/11/2012			GOVI	422.8780	422.8780	423.9420	423.9420	0.252	0.0000	0.0000	267
2012/09/19	GOVI	01/11/2012	403.96	Call	GOVI	189,180.0000	18.9180	199,820.0000	19.9820	5.624	0	0	0
2012/09/19	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	GOVI	07/02/2013			GOVI	428.9040	428.9040	430.0470	430.0470	0.266	0.0000	0.0000	0
2012/09/19	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	GOVI	07/02/2013	432.99	Put	GOVI	40,860.0000	4.0860	29,430.0000	2.9430	(27.974)	0	0	0
2012/09/19	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	GOVI	07/02/2013	433.00	Put	GOVI	40,960.0000	4.0960	29,530.0000	2.9530	(27.905)	0	0	0
2012/09/19	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	GOVI	07/02/2013	433.01	Put	GOVI	41,060.0000	4.1060	29,630.0000	2.9630	(27.837)	0	0	0
2012/09/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/19	IGOV	01/11/2012			Index Future	188.2110	188.2110	188.4140	188.4140	0.108	0.0000	0.0000	594
2012/09/19	IGOV	07/02/2013			Index Future	190.8930	190.8930	191.1000	191.1000	0.108	0.0000	0.0000	14
2012/09/19	ILBI	01/11/2012			Index Future	509.3920	509.3920	509.6070	509.6070	0.042	0.0000	0.0000	0
2012/09/19	ILBI	07/02/2013			Index Future	516.5180	516.5180	516.7400	516.7400	0.043	0.0000	0.0000	169
2012/09/19	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/19	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/19	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/19	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/19	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/19	JBAF	19/09/2012			Jibar Tradeable Future	5.0700	94.9300	5.0750	94.9250	0.099	0.0000	0.0000	0
2012/09/19	JBAF	17/10/2012			Jibar Tradeable Future	4.9800	95.0200	4.9800	95.0200	0.000	0.0000	0.0000	500
2012/09/19	JBAF	21/11/2012			Jibar Tradeable Future	4.9500	95.0500	4.9400	95.0600	(0.202)	0.0000	0.0000	0
2012/09/19	JBAF	19/12/2012			Jibar Tradeable Future	4.8300	95.1700	4.8200	95.1800	(0.207)	0.0000	0.0000	840
2012/09/19	JBAF	16/01/2013			Jibar Tradeable Future	4.8200	95.1800	4.8100	95.1900	(0.207)	0.0000	0.0000	0
2012/09/19	JBAF	20/02/2013			Jibar Tradeable Future	4.8100	95.1900	4.8000	95.2000	(0.208)	0.0000	0.0000	0
2012/09/19	JBAF	20/03/2013			Jibar Tradeable Future	4.8100	95.1900	4.8000	95.2000	(0.208)	0.0000	0.0000	1,000

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2012/09/19	JBAF	19/06/2013			Jibar Tradeable Future	4.8600	95.1400	4.8300	95.1700	(0.617)	0.0000	0.0000	500
2012/09/19	JBAF	18/09/2013			Jibar Tradeable Future	4.9300	95.0700	4.9100	95.0900	(0.406)	0.0000	0.0000	1,700
2012/09/19	JBAF	18/12/2013			Jibar Tradeable Future	5.0400	94.9600	5.0100	94.9900	(0.595)	0.0000	0.0000	1,500
2012/09/19	JBAF	19/03/2014			Jibar Tradeable Future	5.1800	94.8200	5.1300	94.8700	(0.965)	0.0000	0.0000	800
2012/09/19	JBAF	18/06/2014			Jibar Tradeable Future	5.3200	94.6800	5.2900	94.7100	(0.564)	0.0000	0.0000	0
2012/09/19	R023	01/11/2012			Bond Future	7.1027	106.0956	7.0541	106.4584	(0.685)	0.0000	0.0000	1,049
2012/09/19	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R023	01/11/2012	7.04	Put	Bond Future	468.2600	0.4683	105.5000	0.1055	(77.470)	0	0	0
2012/09/19	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R023	01/11/2012	7.05	Put	Bond Future	393.4200	0.3934	30.6600	0.0307	(92.207)	0	0	0
2012/09/19	R023	01/11/2012	7.06	Call	Bond Future	0.0000	0.0000	44.1100	0.0441	100.000	0	0	0
2012/09/19	R023	01/11/2012	7.06	Put	Bond Future	318.6500	0.3186	0.0000	0.0000	(100.000)	0	0	0
2012/09/19	R023	07/02/2013			Bond Future	7.1783	107.5693	7.1276	107.9381	(0.707)	0.0000	0.0000	0
2012/09/19	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R023	07/02/2013	7.04	Put	Bond Future	1,009.4500	1.0094	640.6100	0.6406	(36.539)	0	0	0
2012/09/19	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R023	07/02/2013	7.05	Put	Bond Future	936.0300	0.9360	567.1900	0.5672	(39.405)	0	0	0
2012/09/19	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R023	07/02/2013	7.06	Put	Bond Future	862.6800	0.8627	493.8400	0.4938	(42.755)	0	0	0
2012/09/19	R023	02/05/2013			Bond Future	7.2372	104.9753	7.1849	105.3475	(0.723)	0.0000	0.0000	0
2012/09/19	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R023	02/05/2013	7.04	Put	Bond Future	1,412.5100	1.4125	1,040.2900	1.0403	(26.352)	0	0	0
2012/09/19	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R023	02/05/2013	7.05	Put	Bond Future	1,340.2900	1.3403	968.0700	0.9681	(27.772)	0	0	0
2012/09/19	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R023	02/05/2013	7.06	Put	Bond Future	1,268.1300	1.2681	895.9100	0.8959	(29.352)	0	0	0
2012/09/19	R157	01/11/2012			Bond Future	5.4310	123.0065	5.3933	123.1179	(0.694)	0.0000	0.0000	15,680
2012/09/19	R157	01/11/2012	5.78	Call	Bond Future	1,088.9000	1.0889	1,184.6500	1.1847	8.793	0	0	5,630
2012/09/19	R157	01/11/2012	5.78	Put	Bond Future	63.5200	0.0635	47.9400	0.0479	(24.528)	0	0	0
2012/09/19	R157	01/11/2012	6.24	Call	Bond Future	2,362.3300	2.3623	2,472.7700	2.4728	4.675	0	0	0
2012/09/19	R157	01/11/2012	6.24	Put	Bond Future	2.4300	0.0024	1.5400	0.0015	(36.626)	0	0	0
2012/09/19	R157	07/02/2013			Bond Future	5.4643	124.7151	5.4215	124.8292	(0.783)	0.0000	0.0000	100
2012/09/19	R157	07/02/2013	6.28	Call	Bond Future	2,227.1900	2.2272	2,329.8700	2.3299	4.610	0	0	0
2012/09/19	R157	07/02/2013	6.28	Put	Bond Future	78.2500	0.0783	66.7800	0.0668	(14.658)	0	0	0
2012/09/19	R157	02/05/2013			Bond Future	5.4740	119.4426	5.4269	119.5569	(0.860)	0.0000	0.0000	0
2012/09/19	R157	02/05/2013	5.34	Call	Bond Future	639.7000	0.6397	689.3300	0.6893	7.758	0	0	0
2012/09/19	R157	02/05/2013	5.34	Put	Bond Future	965.2300	0.9652	900.5800	0.9006	(6.698)	0	0	0
2012/09/19	R157	02/05/2013	5.35	Call	Bond Future	649.9000	0.6499	700.0700	0.7001	7.720	0	0	0
2012/09/19	R157	02/05/2013	5.35	Put	Bond Future	951.0900	0.9511	886.9800	0.8870	(6.741)	0	0	0
2012/09/19	R157	02/05/2013	5.36	Call	Bond Future	660.2000	0.6602	710.9300	0.7109	7.684	0	0	0
2012/09/19	R157	02/05/2013	5.36	Put	Bond Future	937.0600	0.9371	873.5100	0.8735	(6.782)	0	0	0
2012/09/19	R186	01/11/2012			Bond Future	7.5450	129.3452	7.4912	129.8902	(0.713)	0.0000	0.0000	35,666
2012/09/19	R186	01/11/2012	7.82	Call	Bond Future	3,715.2100	3.7152	4,091.2300	4.0912	10.121	0	0	1,858
2012/09/19	R186	01/11/2012	7.82	Put	Bond Future	982.2700	0.9823	813.2900	0.8133	(17.203)	0	0	0
2012/09/19	R186	01/11/2012	8.00	Call	Bond Future	5,040.2800	5.0403	5,474.3900	5.4744	8.613	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
2012/09/19	R186	01/11/2012	8.00	Put	Bond Future	563.8200	0.5638	452.9300	0.4529	(19.668)	0	0	0
2012/09/19	R186	01/11/2012	8.50	Call	Bond Future	9,220.9600	9.2210	9,743.4800	9.7435	5.667	0	0	0
2012/09/19	R186	01/11/2012	8.50	Put	Bond Future	82.2200	0.0822	59.7400	0.0597	(27.341)	0	0	0
2012/09/19	R186	01/11/2012	8.82	Call	Bond Future	12,005.8800	12.0059	12,545.3000	12.5453	4.493	0	0	0
2012/09/19	R186	01/11/2012	8.82	Put	Bond Future	16.9700	0.0170	11.3900	0.0114	(32.882)	0	0	1,858
2012/09/19	R186	07/02/2013			Bond Future	7.6241	125.8521	7.5682	126.4060	(0.733)	0.0000	0.0000	1,750
2012/09/19	R186	07/02/2013	8.00	Call	Bond Future	5,958.2600	5.9583	6,317.2700	6.3173	6.025	0	0	0
2012/09/19	R186	07/02/2013	8.00	Put	Bond Future	2,322.9600	2.3230	2,128.0400	2.1280	(8.391)	0	0	150
2012/09/19	R186	07/02/2013	8.32	Call	Bond Future	8,063.0200	8.0630	8,479.9400	8.4799	5.171	0	0	0
2012/09/19	R186	07/02/2013	8.32	Put	Bond Future	1,450.1400	1.4501	1,313.1300	1.3131	(9.448)	0	0	2,000
2012/09/19	R186	07/02/2013	8.47	Call	Bond Future	9,122.1400	9.1221	9,561.8300	9.5618	4.820	0	0	0
2012/09/19	R186	07/02/2013	8.47	Put	Bond Future	1,149.3100	1.1493	1,035.0700	1.0351	(9.940)	0	0	0
2012/09/19	R186	07/02/2013	7.00	Call	Bond Future	1,441.5200	1.4415	1,582.0800	1.5821	9.751	0	0	10,300
2012/09/19	R186	07/02/2013	7.00	Put	Bond Future	7,824.8500	7.8249	7,411.4800	7.4115	(5.283)	0	0	0
2012/09/19	R186	07/02/2013	7.25	Call	Bond Future	2,228.8400	2.2288	2,422.0900	2.4221	8.670	0	0	670
2012/09/19	R186	07/02/2013	7.25	Put	Bond Future	6,001.4400	6.0014	5,640.7600	5.6408	(6.010)	0	0	0
2012/09/19	R186	02/05/2013			Bond Future	7.6908	127.3958	7.6332	127.9550	(0.748)	0.0000	0.0000	0
2012/09/19	R186	02/05/2013	7.39	Call	Bond Future	3,522.2500	3.5223	3,752.9800	3.7530	6.551	0	0	0
2012/09/19	R186	02/05/2013	7.39	Put	Bond Future	6,485.7100	6.4857	6,157.1600	6.1572	(5.066)	0	0	0
2012/09/19	R186	02/05/2013	7.40	Call	Bond Future	3,561.0300	3.5610	3,793.5300	3.7935	6.529	0	0	0
2012/09/19	R186	02/05/2013	7.40	Put	Bond Future	6,424.3700	6.4244	6,097.5900	6.0976	(5.087)	0	0	0
2012/09/19	R186	02/05/2013	7.41	Call	Bond Future	3,600.0700	3.6001	3,834.3600	3.8344	6.508	0	0	0
2012/09/19	R186	02/05/2013	7.41	Put	Bond Future	6,363.4000	6.3634	6,038.4100	6.0384	(5.107)	0	0	0
2012/09/19	R189	01/11/2012			Bond Future	213.4878	213.4878	213.5255	213.5255	0.018	0.0000	0.0000	0
2012/09/19	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R189	01/11/2012	218.99	Put	Bond Future	5,502.1800	5.5022	5,464.5300	5.4645	(0.684)	0	0	0
2012/09/19	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R189	01/11/2012	219.00	Put	Bond Future	5,512.1800	5.5122	5,474.5300	5.4745	(0.683)	0	0	0
2012/09/19	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R189	01/11/2012	219.01	Put	Bond Future	5,522.1800	5.5222	5,484.5300	5.4845	(0.682)	0	0	0
2012/09/19	R197	01/11/2012			Bond Future	274.4876	274.4876	275.4330	275.4330	0.344	0.0000	0.0000	6,268
2012/09/19	R197	01/11/2012	266.99	Call	Bond Future	7,497.6300	7.4976	8,443.0300	8.4430	12.609	0	0	0
2012/09/19	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R197	01/11/2012	267.00	Call	Bond Future	7,487.6300	7.4876	8,433.0300	8.4330	12.626	0	0	0
2012/09/19	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R197	01/11/2012	267.01	Call	Bond Future	7,477.6300	7.4776	8,423.0300	8.4230	12.643	0	0	0
2012/09/19	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R201	01/11/2012			Bond Future	4.8816	111.0017	4.8464	111.0752	(0.720)	0.0000	0.0000	1,560
2012/09/19	R201	01/11/2012	5.11	Call	Bond Future	539.8700	0.5399	598.4700	0.5985	10.854	0	0	0
2012/09/19	R201	01/11/2012	5.11	Put	Bond Future	63.1300	0.0631	48.1700	0.0482	(23.697)	0	0	0
2012/09/19	R201	07/02/2013			Bond Future	4.8311	108.1354	4.7899	108.2111	(0.854)	0.0000	0.0000	0
2012/09/19	R201	07/02/2013	4.98	Call	Bond Future	522.2000	0.5222	568.8900	0.5689	8.941	0	0	0
2012/09/19	R201	07/02/2013	4.98	Put	Bond Future	249.6300	0.2496	220.5900	0.2206	(11.633)	0	0	0
2012/09/19	R201	02/05/2013			Bond Future	4.7512	109.4618	4.7044	109.5373	(0.986)	0.0000	0.0000	0
2012/09/19	R201	02/05/2013	4.04	Call	Bond Future	94.5500	0.0946	106.4800	0.1065	12.618	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
2012/09/19	R201	02/05/2013	4.04	Put	Bond Future	1,248.3600	1.2484	1,184.8000	1.1848	(5.091)	0	0	0
2012/09/19	R201	02/05/2013	4.05	Call	Bond Future	96.9100	0.0969	109.1000	0.1091	12.579	0	0	0
2012/09/19	R201	02/05/2013	4.05	Put	Bond Future	1,234.3900	1.2344	1,171.0900	1.1711	(5.128)	0	0	0
2012/09/19	R201	02/05/2013	4.06	Call	Bond Future	99.3300	0.0993	111.7600	0.1118	12.514	0	0	0
2012/09/19	R201	02/05/2013	4.06	Put	Bond Future	1,220.4700	1.2205	1,157.4100	1.1574	(5.167)	0	0	0
2012/09/19	R202	01/11/2012			Bond Future	205.2847	205.2847	205.2761	205.2761	(0.004)	0.0000	0.0000	49,424
2012/09/19	R202	01/11/2012	191.99	Call	Bond Future	13,294.6900	13.2947	13,286.0600	13.2861	(0.065)	0	0	0
2012/09/19	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R202	01/11/2012	192.00	Call	Bond Future	13,284.6900	13.2847	13,276.0600	13.2761	(0.065)	0	0	0
2012/09/19	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R202	01/11/2012	192.01	Call	Bond Future	13,274.6900	13.2747	13,266.0600	13.2661	(0.065)	0	0	0
2012/09/19	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R203	01/11/2012			Bond Future	5.8803	111.0588	5.8219	111.3172	(0.993)	0.0000	0.0000	4,688
2012/09/19	R203	01/11/2012	6.87	Call	Bond Future	4,274.5600	4.2746	4,531.1400	4.5311	6.002	0	0	0
2012/09/19	R203	01/11/2012	6.87	Put	Bond Future	4.2300	0.0042	2.4300	0.0024	(42.553)	0	0	0
2012/09/19	R203	07/02/2013			Bond Future	5.9313	112.6013	5.8685	112.8645	(1.059)	0.0000	0.0000	11,310
2012/09/19	R203	07/02/2013	6.11	Call	Bond Future	1,623.9400	1.6239	1,782.5700	1.7826	9.768	0	0	12,600
2012/09/19	R203	07/02/2013	6.11	Put	Bond Future	879.4400	0.8794	774.9200	0.7749	(11.885)	0	0	0
2012/09/19	R203	07/02/2013	6.65	Call	Bond Future	3,263.2700	3.2633	3,480.6600	3.4807	6.662	0	0	0
2012/09/19	R203	07/02/2013	6.65	Put	Bond Future	306.5400	0.3065	260.7800	0.2608	(14.928)	0	0	30,250
2012/09/19	R203	07/02/2013	6.94	Call	Bond Future	4,284.7400	4.2847	4,521.1000	4.5211	5.516	0	0	0
2012/09/19	R203	07/02/2013	6.94	Put	Bond Future	162.7400	0.1627	135.9500	0.1360	(16.462)	0	0	0
2012/09/19	R203	02/05/2013			Bond Future	5.9658	109.8256	5.8993	110.0908	(1.114)	0.0000	0.0000	8
2012/09/19	R203	02/05/2013	5.91	Call	Bond Future	1,459.3200	1.4593	1,587.9200	1.5879	8.812	0	0	0
2012/09/19	R203	02/05/2013	5.91	Put	Bond Future	1,681.9200	1.6819	1,545.3200	1.5453	(8.122)	0	0	0
2012/09/19	R203	02/05/2013	5.89	Call	Bond Future	1,422.0500	1.4221	1,548.5000	1.5485	8.892	0	0	0
2012/09/19	R203	02/05/2013	5.89	Put	Bond Future	1,724.5900	1.7246	1,585.8400	1.5858	(8.045)	0	0	0
2012/09/19	R203	02/05/2013	5.90	Call	Bond Future	1,440.6100	1.4406	1,568.1400	1.5681	8.852	0	0	0
2012/09/19	R203	02/05/2013	5.90	Put	Bond Future	1,703.1700	1.7032	1,565.5000	1.5655	(8.083)	0	0	0
2012/09/19	R204	01/11/2012			Bond Future	6.1831	112.1508	6.1196	112.4886	(1.026)	0.0000	0.0000	5,871
2012/09/19	R204	01/11/2012	7.22	Call	Bond Future	5,349.4800	5.3495	5,684.1200	5.6841	6.256	0	0	0
2012/09/19	R204	01/11/2012	7.22	Put	Bond Future	7.5600	0.0076	4.4300	0.0044	(41.402)	0	0	0
2012/09/19	R204	07/02/2013			Bond Future	6.2391	109.6783	6.1718	110.0220	(1.080)	0.0000	0.0000	3,000
2012/09/19	R204	07/02/2013	7.29	Call	Bond Future	5,423.0500	5.4230	5,729.5700	5.7296	5.652	0	0	0
2012/09/19	R204	07/02/2013	7.29	Put	Bond Future	229.8200	0.2298	192.6500	0.1927	(16.174)	0	0	0
2012/09/19	R204	02/05/2013			Bond Future	6.2841	111.0236	6.2136	111.3703	(1.123)	0.0000	0.0000	0
2012/09/19	R204	02/05/2013	6.29	Call	Bond Future	2,079.7100	2.0797	2,257.0900	2.2571	8.529	0	0	0
2012/09/19	R204	02/05/2013	6.29	Put	Bond Future	2,050.8800	2.0509	1,881.5600	1.8816	(8.256)	0	0	0
2012/09/19	R204	02/05/2013	6.30	Call	Bond Future	2,106.3900	2.1064	2,285.0800	2.2851	8.483	0	0	0
2012/09/19	R204	02/05/2013	6.30	Put	Bond Future	2,028.5500	2.0285	1,860.5400	1.8605	(8.282)	0	0	0
2012/09/19	R204	02/05/2013	6.31	Call	Bond Future	2,133.2500	2.1332	2,313.2300	2.3132	8.437	0	0	0
2012/09/19	R204	02/05/2013	6.31	Put	Bond Future	2,006.4300	2.0064	1,839.7100	1.8397	(8.309)	0	0	0
2012/09/19	R206	01/11/2012			Bond Future	5.0231	105.1397	4.9868	105.1821	(0.723)	0.0000	0.0000	1,120
2012/09/19	R206	01/11/2012	5.05	Call	Bond Future	161.8100	0.1618	183.8300	0.1838	13.609	0	0	0

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2012/09/19	R206	01/11/2012	5.05	Put	Bond Future	130.4900	0.1305	110.1100	0.1101	(15.618)	0	0	0
2012/09/19	R206	07/02/2013			Bond Future	4.9627	102.8351	4.9142	102.8791	(0.978)	0.0000	0.0000	0
2012/09/19	R206	07/02/2013	4.76	Call	Bond Future	174.4500	0.1745	191.2600	0.1913	9.636	0	0	0
2012/09/19	R206	07/02/2013	4.76	Put	Bond Future	358.7500	0.3588	331.4800	0.3315	(7.601)	0	0	0
2012/09/19	R206	02/05/2013			Bond Future	4.8384	104.0965	4.7748	104.1400	(1.315)	0.0000	0.0000	0
2012/09/19	R206	02/05/2013	3.39	Call	Bond Future	44.9100	0.0449	49.7000	0.0497	10.666	0	0	0
2012/09/19	R206	02/05/2013	3.39	Put	Bond Future	1,043.6400	1.0436	1,004.9200	1.0049	(3.710)	0	0	0
2012/09/19	R206	02/05/2013	3.40	Call	Bond Future	45.6900	0.0457	50.5500	0.0505	10.637	0	0	0
2012/09/19	R206	02/05/2013	3.40	Put	Bond Future	1,037.4700	1.0375	998.8200	0.9988	(3.725)	0	0	0
2012/09/19	R206	02/05/2013	3.41	Call	Bond Future	46.4900	0.0465	51.4100	0.0514	10.583	0	0	0
2012/09/19	R206	02/05/2013	3.41	Put	Bond Future	1,031.3200	1.0313	992.7300	0.9927	(3.742)	0	0	0
2012/09/19	R207	01/11/2012			Bond Future	6.5166	106.3898	6.4530	106.7603	(0.976)	0.0000	0.0000	18,919
2012/09/19	R207	01/11/2012	7.58	Call	Bond Future	5,975.0000	5.9750	6,341.0300	6.3410	6.126	0	0	0
2012/09/19	R207	01/11/2012	7.58	Put	Bond Future	11.5200	0.0115	7.0600	0.0071	(38.715)	0	0	0
2012/09/19	R207	07/02/2013			Bond Future	6.5805	104.2281	6.5136	104.6048	(1.018)	0.0000	0.0000	0
2012/09/19	R207	07/02/2013	7.66	Call	Bond Future	6,117.9900	6.1180	6,452.9200	6.4529	5.475	0	0	0
2012/09/19	R207	07/02/2013	7.66	Put	Bond Future	270.3200	0.2703	228.5400	0.2285	(15.456)	0	0	0
2012/09/19	R207	02/05/2013			Bond Future	6.6354	105.5065	6.5657	105.8868	(1.051)	0.0000	0.0000	0
2012/09/19	R207	02/05/2013	6.44	Call	Bond Future	1,877.9700	1.8780	2,044.7500	2.0447	8.881	0	0	0
2012/09/19	R207	02/05/2013	6.44	Put	Bond Future	2,948.1800	2.9482	2,734.7300	2.7347	(7.240)	0	0	0
2012/09/19	R207	02/05/2013	6.45	Call	Bond Future	1,900.7500	1.9007	2,068.9100	2.0689	8.847	0	0	0
2012/09/19	R207	02/05/2013	6.45	Put	Bond Future	2,915.8700	2.9159	2,703.8000	2.7038	(7.273)	0	0	0
2012/09/19	R207	02/05/2013	6.46	Call	Bond Future	1,923.7100	1.9237	2,093.2600	2.0933	8.814	0	0	0
2012/09/19	R207	02/05/2013	6.46	Put	Bond Future	2,883.7800	2.8838	2,673.1000	2.6731	(7.306)	0	0	0
2012/09/19	R208	01/11/2012			Bond Future	6.6978	101.0083	6.6445	101.3480	(0.796)	0.0000	0.0000	11,751
2012/09/19	R208	01/11/2012	6.81	Call	Bond Future	1,547.8900	1.5479	1,747.5600	1.7476	12.899	0	0	0
2012/09/19	R208	01/11/2012	6.81	Put	Bond Future	837.5600	0.8376	697.5900	0.6976	(16.712)	0	0	0
2012/09/19	R208	01/11/2012	7.50	Call	Bond Future	5,005.4100	5.0054	5,327.7400	5.3277	6.440	0	0	0
2012/09/19	R208	01/11/2012	7.50	Put	Bond Future	61.4800	0.0615	44.1700	0.0442	(28.155)	0	0	12,250
2012/09/19	R208	01/11/2012	7.70	Call	Bond Future	6,150.3900	6.1504	6,483.1400	6.4831	5.410	0	0	0
2012/09/19	R208	01/11/2012	7.70	Put	Bond Future	21.4400	0.0214	14.5500	0.0146	(32.136)	0	0	0
2012/09/19	R208	07/02/2013			Bond Future	6.7632	102.4113	6.7074	102.7567	(0.825)	0.0000	0.0000	2,300
2012/09/19	R208	07/02/2013	6.00	Call	Bond Future	509.1900	0.5092	571.1700	0.5712	12.172	0	0	12,250
2012/09/19	R208	07/02/2013	6.00	Put	Bond Future	5,361.4300	5.3614	5,077.9900	5.0780	(5.287)	0	0	0
2012/09/19	R208	07/02/2013	7.78	Call	Bond Future	6,428.0300	6.4280	6,726.1000	6.7261	4.637	0	0	0
2012/09/19	R208	07/02/2013	7.78	Put	Bond Future	387.4000	0.3874	340.0500	0.3401	(12.223)	0	0	0
2012/09/19	R208	02/05/2013			Bond Future	6.8162	100.2741	6.7584	100.6227	(0.848)	0.0000	0.0000	0
2012/09/19	R208	02/05/2013	6.65	Call	Bond Future	2,216.5800	2.2166	2,372.4800	2.3725	7.033	0	0	0
2012/09/19	R208	02/05/2013	6.65	Put	Bond Future	3,222.7800	3.2228	3,030.0800	3.0301	(5.979)	0	0	0
2012/09/19	R208	02/05/2013	6.66	Call	Bond Future	2,242.7200	2.2427	2,399.8600	2.3999	7.007	0	0	0
2012/09/19	R208	02/05/2013	6.66	Put	Bond Future	3,188.0300	3.1880	2,996.5700	2.9966	(6.006)	0	0	0
2012/09/19	R208	02/05/2013	6.64	Call	Bond Future	2,190.6300	2.1906	2,345.2900	2.3453	7.060	0	0	0
2012/09/19	R208	02/05/2013	6.64	Put	Bond Future	3,257.7800	3.2578	3,063.8400	3.0638	(5.953)	0	0	0
2012/09/19	R209	01/11/2012			Bond Future	8.3450	79.2271	8.2964	79.6410	(0.582)	0.0000	0.0000	7,349
2012/09/19	R209	01/11/2012	8.99	Call	Bond Future	5,537.7200	5.5377	5,888.0900	5.8881	6.327	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
2012/09/19	R209	01/11/2012	8.99	Put	Bond Future	350.3900	0.3504	286.9300	0.2869	(18.111)	0	0	0
2012/09/19	R209	07/02/2013			Bond Future	8.4238	80.3276	8.3737	80.7480	(0.595)	0.0000	0.0000	0
2012/09/19	R209	07/02/2013	9.06	Call	Bond Future	6,722.4700	6.7225	7,020.9300	7.0209	4.440	0	0	0
2012/09/19	R209	07/02/2013	9.06	Put	Bond Future	1,679.2100	1.6792	1,557.2900	1.5573	(7.261)	0	0	0
2012/09/19	R209	02/05/2013			Bond Future	8.4896	78.1709	8.4384	78.5956	(0.604)	0.0000	0.0000	0
2012/09/19	R209	02/05/2013	7.99	Call	Bond Future	2,825.6100	2.8256	2,982.0100	2.9820	5.535	0	0	0
2012/09/19	R209	02/05/2013	7.99	Put	Bond Future	7,120.8200	7.1208	6,852.5700	6.8526	(3.767)	0	0	0
2012/09/19	R209	02/05/2013	8.00	Call	Bond Future	2,855.2700	2.8553	3,012.8700	3.0129	5.520	0	0	0
2012/09/19	R209	02/05/2013	8.00	Put	Bond Future	7,060.9500	7.0610	6,793.9000	6.7939	(3.782)	0	0	0
2012/09/19	R209	02/05/2013	8.01	Call	Bond Future	2,885.1300	2.8851	3,043.9300	3.0439	5.504	0	0	0
2012/09/19	R209	02/05/2013	8.01	Put	Bond Future	7,001.4300	7.0014	6,735.5800	6.7356	(3.797)	0	0	0
2012/09/19	R210	01/11/2012			Bond Future	155.8822	155.8822	155.8718	155.8718	(0.007)	0.0000	0.0000	3,414
2012/09/19	R210	01/11/2012	144.99	Call	Bond Future	10,892.1700	10.8922	10,881.7800	10.8818	(0.095)	0	0	0
2012/09/19	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R210	01/11/2012	145.00	Call	Bond Future	10,882.1700	10.8822	10,871.7800	10.8718	(0.095)	0	0	0
2012/09/19	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R210	01/11/2012	145.01	Call	Bond Future	10,872.1700	10.8722	10,861.7800	10.8618	(0.096)	0	0	0
2012/09/19	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R211	01/11/2012			Bond Future	122.4133	122.4133	122.4906	122.4906	0.063	0.0000	0.0000	703
2012/09/19	R211	01/11/2012	121.99	Call	Bond Future	423.3400	0.4233	500.6100	0.5006	18.252	0	0	0
2012/09/19	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R211	01/11/2012	122.00	Call	Bond Future	413.3400	0.4133	490.6100	0.4906	18.694	0	0	0
2012/09/19	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R211	01/11/2012	122.01	Call	Bond Future	403.3400	0.4033	480.6100	0.4806	19.158	0	0	0
2012/09/19	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R212	01/11/2012			Bond Future	126.5483	126.5483	126.6397	126.6397	0.072	0.0000	0.0000	5,084
2012/09/19	R212	01/11/2012	121.99	Call	Bond Future	4,558.3300	4.5583	4,649.6700	4.6497	2.004	0	0	0
2012/09/19	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R212	01/11/2012	122.00	Call	Bond Future	4,548.3300	4.5483	4,639.6700	4.6397	2.008	0	0	0
2012/09/19	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R212	01/11/2012	122.01	Call	Bond Future	4,538.3300	4.5383	4,629.6700	4.6297	2.013	0	0	0
2012/09/19	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R213	01/11/2012			Bond Future	8.1066	90.8135	8.0477	91.3300	(0.727)	0.0000	0.0000	6,032
2012/09/19	R213	01/11/2012	7.75	Call	Bond Future	714.4200	0.7144	839.3100	0.8393	17.481	0	0	140
2012/09/19	R213	01/11/2012	7.75	Put	Bond Future	3,907.7300	3.9077	3,516.1400	3.5161	(10.021)	0	0	0
2012/09/19	R213	01/11/2012	8.81	Call	Bond Future	6,108.9700	6.1090	6,565.3300	6.5653	7.470	0	0	0
2012/09/19	R213	01/11/2012	8.81	Put	Bond Future	264.5300	0.2645	204.4100	0.2044	(22.727)	0	0	0
2012/09/19	R213	07/02/2013			Bond Future	8.1893	92.0749	8.1284	92.5996	(0.744)	0.0000	0.0000	0
2012/09/19	R213	07/02/2013	8.90	Call	Bond Future	7,240.0900	7.2401	7,630.6000	7.6306	5.394	0	0	0
2012/09/19	R213	07/02/2013	8.90	Put	Bond Future	1,437.3000	1.4373	1,303.1200	1.3031	(9.336)	0	0	0
2012/09/19	R213	02/05/2013			Bond Future	8.2553	89.6696	8.1929	90.1997	(0.756)	0.0000	0.0000	0
2012/09/19	R213	02/05/2013	7.84	Call	Bond Future	3,008.7500	3.0088	3,216.2500	3.2163	6.897	0	0	0
2012/09/19	R213	02/05/2013	7.84	Put	Bond Future	6,625.2000	6.6252	6,302.6000	6.3026	(4.869)	0	0	0
2012/09/19	R213	02/05/2013	7.85	Call	Bond Future	3,040.5000	3.0405	3,249.5700	3.2496	6.876	0	0	0

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2012/09/19	R213	02/05/2013	7.85	Put	Bond Future	6,567.3800	6.5674	6,246.3500	6.2463	(4.888)	0	0	0
2012/09/19	R213	02/05/2013	7.86	Call	Bond Future	3,072.4700	3.0725	3,283.0900	3.2831	6.855	0	0	0
2012/09/19	R213	02/05/2013	7.86	Put	Bond Future	6,509.9000	6.5099	6,190.4200	6.1904	(4.908)	0	0	0
2012/09/19	R214	01/11/2012			Bond Future	8.3646	81.0858	8.3211	81.4780	(0.520)	0.0000	0.0000	1,714
2012/09/19	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R214	01/11/2012	7.99	Put	Bond Future	3,482.8800	3.4829	3,090.6400	3.0906	(11.262)	0	0	0
2012/09/19	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R214	01/11/2012	8.00	Put	Bond Future	3,386.6900	3.3867	2,994.4500	2.9944	(11.582)	0	0	0
2012/09/19	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/19	R214	01/11/2012	8.01	Put	Bond Future	3,290.6800	3.2907	2,898.4400	2.8984	(11.920)	0	0	0

Total **298344**