



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives High/Low Report

High/Low from 20/09/2012 to 20/09/2012

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
2012/09/20	0106	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0357	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0403	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0457	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0703	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0757	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0804	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0807	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0857	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0904	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0908	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0957	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	0986	31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	1386	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	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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2012/09/20	2025	01/11/2012			Bond Future	107.4889	107.4889	107.9577	107.9577	0.436	0.0000	0.0000	4,417
2012/09/20	2025	01/11/2012	99.99	Call	Bond Future	7,498.8500	7.4988	7,967.7200	7.9677	6.253	0	0	0
2012/09/20	2025	01/11/2012	99.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	2025	01/11/2012	100.00	Call	Bond Future	7,488.8500	7.4888	7,957.7200	7.9577	6.261	0	0	0
2012/09/20	2025	01/11/2012	100.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	2025	01/11/2012	100.01	Call	Bond Future	7,478.8500	7.4788	7,947.7200	7.9477	6.269	0	0	0
2012/09/20	2025	01/11/2012	100.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	2038	01/11/2012			Bond Future	107.2406	107.2406	107.2396	107.2396	(0.001)	0.0000	0.0000	0
2012/09/20	2038	01/11/2012	98.99	Call	Bond Future	8,250.5900	8.2506	8,249.5600	8.2496	(0.012)	0	0	0
2012/09/20	2038	01/11/2012	98.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	2038	01/11/2012	99.00	Call	Bond Future	8,240.5900	8.2406	8,239.5600	8.2396	(0.012)	0	0	0
2012/09/20	2038	01/11/2012	99.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	2038	01/11/2012	99.01	Call	Bond Future	8,230.5900	8.2306	8,229.5600	8.2296	(0.013)	0	0	0
2012/09/20	2038	01/11/2012	99.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	2050	01/11/2012			Bond Future	115.2433	115.2433	115.2422	115.2422	(0.001)	0.0000	0.0000	0
2012/09/20	2050	01/11/2012	103.99	Call	Bond Future	11,253.3500	11.2534	11,252.1800	11.2522	(0.010)	0	0	0
2012/09/20	2050	01/11/2012	103.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	2050	01/11/2012	104.00	Call	Bond Future	11,243.3500	11.2434	11,242.1800	11.2422	(0.010)	0	0	0
2012/09/20	2050	01/11/2012	104.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	2050	01/11/2012	104.01	Call	Bond Future	11,233.3500	11.2334	11,232.1800	11.2322	(0.010)	0	0	0
2012/09/20	2050	01/11/2012	104.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	5701	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	5706	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	AI03	09/03/2016			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	AL7T	01/11/2012			Index Future	474.0850	474.0850	472.8250	472.8250	(0.266)	0.0000	0.0000	13
2012/09/20	AL7T	07/02/2013			Index Future	480.8430	480.8430	479.5660	479.5660	(0.266)	0.0000	0.0000	0
2012/09/20	ALBI	01/11/2012			Index Future	423.6190	423.6190	422.4100	422.4100	(0.285)	0.0000	0.0000	893
2012/09/20	ALBI	07/02/2013			Index Future	429.6570	429.6570	428.4330	428.4330	(0.285)	0.0000	0.0000	118
2012/09/20	C157	15/09/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	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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2012/09/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C201	22/12/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C203	15/09/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C204	21/12/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C206	15/01/2014			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C207	15/01/2020			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C208	31/03/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2012/09/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C211	31/01/2017			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	CES1	20/04/2018			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2012/09/20	EL28	01/11/2012			Bond Future	110.2478	110.2478	110.2468	110.2468	(0.001)	0.0000	0.0000	0
2012/09/20	EL28	01/11/2012	105.99	Call	Bond Future	4,257.7700	4.2578	4,256.7800	4.2568	(0.023)	0	0	0
2012/09/20	EL28	01/11/2012	105.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	EL28	01/11/2012	106.00	Call	Bond Future	4,247.7700	4.2478	4,246.7800	4.2468	(0.023)	0	0	0
2012/09/20	EL28	01/11/2012	106.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	EL28	01/11/2012	106.01	Call	Bond Future	4,237.7700	4.2378	4,236.7800	4.2368	(0.023)	0	0	0
2012/09/20	EL28	01/11/2012	106.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	ES33	01/11/2012			Bond Future	8.8975	87.9101	8.9522	87.4499	0.615	0.0000	0.0000	303
2012/09/20	ES33	01/11/2012	9.20	Call	Bond Future	2,497.2400	2.4972	2,036.9800	2.0370	(18.431)	0	0	0

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2012/09/20	ES33	01/11/2012	9.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	ES33	07/02/2013			Bond Future	9.0023	89.1321	9.0588	88.6658	0.628	0.0000	0.0000	0
2012/09/20	ES33	07/02/2013	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	ES33	07/02/2013	8.54	Put	Bond Future	3,963.8600	3.9639	4,430.0800	4.4301	11.762	0	0	0
2012/09/20	ES33	07/02/2013	8.55	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	ES33	07/02/2013	8.55	Put	Bond Future	3,875.1700	3.8752	4,341.3900	4.3414	12.031	0	0	0
2012/09/20	ES33	07/02/2013	8.56	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	ES33	07/02/2013	8.56	Put	Bond Future	3,786.6100	3.7866	4,252.8300	4.2528	12.312	0	0	0
2012/09/20	GOVI	01/11/2012			GOVI	423.9420	423.9420	422.8030	422.8030	(0.269)	0.0000	0.0000	267
2012/09/20	GOVI	01/11/2012	403.96	Call	GOVI	199,820.0000	19.9820	188,430.0000	18.8430	(5.700)	0	0	0
2012/09/20	GOVI	01/11/2012	403.96	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	GOVI	07/02/2013			GOVI	430.0470	430.0470	428.8930	428.8930	(0.268)	0.0000	0.0000	0
2012/09/20	GOVI	07/02/2013	432.99	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	GOVI	07/02/2013	432.99	Put	GOVI	29,430.0000	2.9430	40,970.0000	4.0970	39.212	0	0	0
2012/09/20	GOVI	07/02/2013	433.00	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	GOVI	07/02/2013	433.00	Put	GOVI	29,530.0000	2.9530	41,070.0000	4.1070	39.079	0	0	0
2012/09/20	GOVI	07/02/2013	433.01	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	GOVI	07/02/2013	433.01	Put	GOVI	29,630.0000	2.9630	41,170.0000	4.1170	38.947	0	0	0
2012/09/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2012/09/20	IGOV	01/11/2012			Index Future	188.4140	188.4140	188.4250	188.4250	0.006	0.0000	0.0000	595
2012/09/20	IGOV	07/02/2013			Index Future	191.1000	191.1000	191.1120	191.1120	0.006	0.0000	0.0000	14
2012/09/20	ILBI	01/11/2012			Index Future	509.6070	509.6070	510.2860	510.2860	0.133	0.0000	0.0000	0
2012/09/20	ILBI	07/02/2013			Index Future	516.7400	516.7400	517.4300	517.4300	0.134	0.0000	0.0000	169
2012/09/20	J157	15/09/2015			Interest Rate Swap	8.8220	(0.0200)	8.8220	(0.0200)	0.000	0.0000	0.0000	0
2012/09/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2012/09/20	J201	22/12/2014			Interest Rate Swap	8.6550	0.0514	8.6550	0.0514	0.000	0.0000	0.0000	0
2012/09/20	J203	15/09/2017			Interest Rate Swap	8.9750	0.0847	8.9750	0.0847	0.000	0.0000	0.0000	0
2012/09/20	J204	21/12/2018			Interest Rate Swap	8.9620	0.0958	8.9620	0.0958	0.000	0.0000	0.0000	0
2012/09/20	J207	15/01/2020			Interest Rate Swap	8.9970	0.0691	8.9970	0.0691	0.000	0.0000	0.0000	0
2012/09/20	JBAF	17/10/2012			Jibar Tradeable Future	4.9800	95.0200	5.0600	94.9400	1.606	0.0000	0.0000	500
2012/09/20	JBAF	21/11/2012			Jibar Tradeable Future	4.9400	95.0600	5.0300	94.9700	1.822	0.0000	0.0000	0
2012/09/20	JBAF	19/12/2012			Jibar Tradeable Future	4.8200	95.1800	4.8700	95.1300	1.037	0.0000	0.0000	840
2012/09/20	JBAF	16/01/2013			Jibar Tradeable Future	4.8100	95.1900	4.8300	95.1700	0.416	0.0000	0.0000	0
2012/09/20	JBAF	20/02/2013			Jibar Tradeable Future	4.8000	95.2000	4.8300	95.1700	0.625	0.0000	0.0000	0
2012/09/20	JBAF	20/03/2013			Jibar Tradeable Future	4.8000	95.2000	4.8200	95.1800	0.417	0.0000	0.0000	1,000
2012/09/20	JBAF	19/06/2013			Jibar Tradeable Future	4.8300	95.1700	4.8400	95.1600	0.207	0.0000	0.0000	500

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2012/09/20	JBAF	18/09/2013			Jibar Tradeable Future	4.9100	95.0900	4.9200	95.0800	0.204	0.0000	0.0000	1,700
2012/09/20	JBAF	18/12/2013			Jibar Tradeable Future	5.0100	94.9900	5.0200	94.9800	0.200	0.0000	0.0000	1,500
2012/09/20	JBAF	19/03/2014			Jibar Tradeable Future	5.1300	94.8700	5.1500	94.8500	0.390	0.0000	0.0000	800
2012/09/20	JBAF	18/06/2014			Jibar Tradeable Future	5.2900	94.7100	5.3000	94.7000	0.189	0.0000	0.0000	0
2012/09/20	JBAF	17/09/2014			Jibar Tradeable Future	5.2900	5.2900	5.4400	94.5600	2.836	0.0000	0.0000	0
2012/09/20	R023	01/11/2012			Bond Future	7.0541	106.4584	7.1093	106.0467	0.783	0.0000	0.0000	1,049
2012/09/20	R023	01/11/2012	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R023	01/11/2012	7.04	Put	Bond Future	105.5000	0.1055	517.2300	0.5172	390.265	0	0	0
2012/09/20	R023	01/11/2012	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R023	01/11/2012	7.05	Put	Bond Future	30.6600	0.0307	442.3900	0.4424	1342.890	0	0	0
2012/09/20	R023	01/11/2012	7.06	Call	Bond Future	44.1100	0.0441	0.0000	0.0000	(100.000)	0	0	0
2012/09/20	R023	01/11/2012	7.06	Put	Bond Future	0.0000	0.0000	367.6200	0.3676	100.000	0	0	0
2012/09/20	R023	07/02/2013			Bond Future	7.1276	107.9381	7.1849	107.5213	0.805	0.0000	0.0000	0
2012/09/20	R023	07/02/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R023	07/02/2013	7.04	Put	Bond Future	640.6100	0.6406	1,057.4600	1.0575	65.071	0	0	0
2012/09/20	R023	07/02/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R023	07/02/2013	7.05	Put	Bond Future	567.1900	0.5672	984.0400	0.9840	73.494	0	0	0
2012/09/20	R023	07/02/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R023	07/02/2013	7.06	Put	Bond Future	493.8400	0.4938	910.6900	0.9107	84.410	0	0	0
2012/09/20	R023	02/05/2013			Bond Future	7.1849	105.3475	7.2443	104.9246	0.827	0.0000	0.0000	0
2012/09/20	R023	02/05/2013	7.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R023	02/05/2013	7.04	Put	Bond Future	1,040.2900	1.0403	1,463.1900	1.4632	40.652	0	0	0
2012/09/20	R023	02/05/2013	7.05	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R023	02/05/2013	7.05	Put	Bond Future	968.0700	0.9681	1,390.9700	1.3910	43.685	0	0	0
2012/09/20	R023	02/05/2013	7.06	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R023	02/05/2013	7.06	Put	Bond Future	895.9100	0.8959	1,318.8100	1.3188	47.203	0	0	0
2012/09/20	R157	01/11/2012			Bond Future	5.3933	123.1179	5.4088	123.0721	0.287	0.0000	0.0000	15,680
2012/09/20	R157	01/11/2012	5.78	Call	Bond Future	1,184.6500	1.1847	1,141.9300	1.1419	(3.606)	0	0	5,630
2012/09/20	R157	01/11/2012	5.78	Put	Bond Future	47.9400	0.0479	50.9800	0.0510	6.341	0	0	0
2012/09/20	R157	01/11/2012	6.24	Call	Bond Future	2,472.7700	2.4728	2,427.0800	2.4271	(1.848)	0	0	0
2012/09/20	R157	01/11/2012	6.24	Put	Bond Future	1.5400	0.0015	1.6100	0.0016	4.545	0	0	0
2012/09/20	R157	07/02/2013			Bond Future	5.4215	124.8292	5.4387	124.7834	0.317	0.0000	0.0000	100
2012/09/20	R157	07/02/2013	6.28	Call	Bond Future	2,329.8700	2.3299	2,287.1500	2.2872	(1.834)	0	0	0
2012/09/20	R157	07/02/2013	6.28	Put	Bond Future	66.7800	0.0668	69.8500	0.0699	4.597	0	0	0
2012/09/20	R157	02/05/2013			Bond Future	5.4269	119.5569	5.4464	119.5095	0.360	0.0000	0.0000	0
2012/09/20	R157	02/05/2013	5.34	Call	Bond Future	689.3300	0.6893	665.9600	0.6660	(3.390)	0	0	0
2012/09/20	R157	02/05/2013	5.34	Put	Bond Future	900.5800	0.9006	924.6200	0.9246	2.669	0	0	0
2012/09/20	R157	02/05/2013	5.35	Call	Bond Future	700.0700	0.7001	676.4800	0.6765	(3.370)	0	0	0
2012/09/20	R157	02/05/2013	5.35	Put	Bond Future	886.9800	0.8870	910.8000	0.9108	2.686	0	0	0
2012/09/20	R157	02/05/2013	5.36	Call	Bond Future	710.9300	0.7109	687.1000	0.6871	(3.352)	0	0	0
2012/09/20	R157	02/05/2013	5.36	Put	Bond Future	873.5100	0.8735	897.0900	0.8971	2.699	0	0	0
2012/09/20	R186	01/11/2012			Bond Future	7.4912	129.8902	7.5412	129.3838	0.667	0.0000	0.0000	35,666
2012/09/20	R186	01/11/2012	7.82	Call	Bond Future	4,091.2300	4.0912	3,701.5600	3.7016	(9.525)	0	0	1,858
2012/09/20	R186	01/11/2012	7.82	Put	Bond Future	813.2900	0.8133	929.9600	0.9300	14.345	0	0	0
2012/09/20	R186	01/11/2012	8.00	Call	Bond Future	5,474.3900	5.4744	5,039.0900	5.0391	(7.952)	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
2012/09/20	R186	01/11/2012	8.00	Put	Bond Future	452.9300	0.4529	523.9700	0.5240	15.685	0	0	0
2012/09/20	R186	01/11/2012	8.50	Call	Bond Future	9,743.4800	9.7435	9,248.5200	9.2485	(5.080)	0	0	0
2012/09/20	R186	01/11/2012	8.50	Put	Bond Future	59.7400	0.0597	71.1200	0.0711	19.049	0	0	0
2012/09/20	R186	01/11/2012	8.82	Call	Bond Future	12,545.3000	12.5453	12,041.3400	12.0413	(4.017)	0	0	0
2012/09/20	R186	01/11/2012	8.82	Put	Bond Future	11.3900	0.0114	13.7700	0.0138	20.896	0	0	1,858
2012/09/20	R186	07/02/2013			Bond Future	7.5682	126.4060	7.6199	125.8933	0.684	0.0000	0.0000	1,750
2012/09/20	R186	07/02/2013	8.00	Call	Bond Future	6,317.2700	6.3173	5,960.0400	5.9600	(5.655)	0	0	0
2012/09/20	R186	07/02/2013	8.00	Put	Bond Future	2,128.0400	2.1280	2,283.5600	2.2836	7.308	0	0	150
2012/09/20	R186	07/02/2013	8.32	Call	Bond Future	8,479.9400	8.4799	8,072.6800	8.0727	(4.803)	0	0	0
2012/09/20	R186	07/02/2013	8.32	Put	Bond Future	1,313.1300	1.3131	1,418.6200	1.4186	8.033	0	0	2,000
2012/09/20	R186	07/02/2013	8.47	Call	Bond Future	9,561.8300	9.5618	9,135.5300	9.1355	(4.458)	0	0	0
2012/09/20	R186	07/02/2013	8.47	Put	Bond Future	1,035.0700	1.0351	1,121.5200	1.1215	8.352	0	0	0
2012/09/20	R186	07/02/2013	7.00	Call	Bond Future	1,582.0800	1.5821	1,430.8400	1.4308	(9.560)	0	0	10,300
2012/09/20	R186	07/02/2013	7.00	Put	Bond Future	7,411.4800	7.4115	7,772.9900	7.7730	4.878	0	0	0
2012/09/20	R186	07/02/2013	7.25	Call	Bond Future	2,422.0900	2.4221	2,218.7100	2.2187	(8.397)	0	0	670
2012/09/20	R186	07/02/2013	7.25	Put	Bond Future	5,640.7600	5.6408	5,950.1300	5.9501	5.485	0	0	0
2012/09/20	R186	02/05/2013			Bond Future	7.6332	127.9550	7.6867	127.4350	0.701	0.0000	0.0000	0
2012/09/20	R186	02/05/2013	7.39	Call	Bond Future	3,752.9800	3.7530	3,517.9200	3.5179	(6.263)	0	0	0
2012/09/20	R186	02/05/2013	7.39	Put	Bond Future	6,157.1600	6.1572	6,442.1300	6.4421	4.628	0	0	0
2012/09/20	R186	02/05/2013	7.40	Call	Bond Future	3,793.5300	3.7935	3,556.7900	3.5568	(6.241)	0	0	0
2012/09/20	R186	02/05/2013	7.40	Put	Bond Future	6,097.5900	6.0976	6,380.8800	6.3809	4.646	0	0	0
2012/09/20	R186	02/05/2013	7.41	Call	Bond Future	3,834.3600	3.8344	3,595.9300	3.5959	(6.218)	0	0	0
2012/09/20	R186	02/05/2013	7.41	Put	Bond Future	6,038.4100	6.0384	6,320.0100	6.3200	4.663	0	0	0
2012/09/20	R189	01/11/2012			Bond Future	213.5255	213.5255	213.5153	213.5153	(0.005)	0.0000	0.0000	0
2012/09/20	R189	01/11/2012	218.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R189	01/11/2012	218.99	Put	Bond Future	5,464.5300	5.4645	5,474.6800	5.4747	0.186	0	0	0
2012/09/20	R189	01/11/2012	219.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R189	01/11/2012	219.00	Put	Bond Future	5,474.5300	5.4745	5,484.6800	5.4847	0.185	0	0	0
2012/09/20	R189	01/11/2012	219.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R189	01/11/2012	219.01	Put	Bond Future	5,484.5300	5.4845	5,494.6800	5.4947	0.185	0	0	0
2012/09/20	R197	01/11/2012			Bond Future	275.4330	275.4330	275.4258	275.4258	(0.003)	0.0000	0.0000	6,268
2012/09/20	R197	01/11/2012	266.99	Call	Bond Future	8,443.0300	8.4430	8,435.8200	8.4358	(0.085)	0	0	0
2012/09/20	R197	01/11/2012	266.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R197	01/11/2012	267.00	Call	Bond Future	8,433.0300	8.4330	8,425.8200	8.4258	(0.085)	0	0	0
2012/09/20	R197	01/11/2012	267.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R197	01/11/2012	267.01	Call	Bond Future	8,423.0300	8.4230	8,415.8200	8.4158	(0.086)	0	0	0
2012/09/20	R197	01/11/2012	267.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R201	01/11/2012			Bond Future	4.8464	111.0752	4.8629	111.0408	0.339	0.0000	0.0000	1,560
2012/09/20	R201	01/11/2012	5.11	Call	Bond Future	598.4700	0.5985	568.2400	0.5682	(5.051)	0	0	0
2012/09/20	R201	01/11/2012	5.11	Put	Bond Future	48.1700	0.0482	52.3100	0.0523	8.595	0	0	0
2012/09/20	R201	07/02/2013			Bond Future	4.7899	108.2111	4.8085	108.1768	0.390	0.0000	0.0000	0
2012/09/20	R201	07/02/2013	4.98	Call	Bond Future	568.8900	0.5689	545.6500	0.5456	(4.085)	0	0	0
2012/09/20	R201	07/02/2013	4.98	Put	Bond Future	220.5900	0.2206	231.6500	0.2316	5.014	0	0	0
2012/09/20	R201	02/05/2013			Bond Future	4.7044	109.5373	4.7265	109.5016	0.470	0.0000	0.0000	0
2012/09/20	R201	02/05/2013	4.04	Call	Bond Future	106.4800	0.1065	99.7700	0.0998	(6.302)	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
2012/09/20	R201	02/05/2013	4.04	Put	Bond Future	1,184.8000	1.1848	1,213.7600	1.2138	2.444	0	0	0
2012/09/20	R201	02/05/2013	4.05	Call	Bond Future	109.1000	0.1091	102.2500	0.1022	(6.279)	0	0	0
2012/09/20	R201	02/05/2013	4.05	Put	Bond Future	1,171.0900	1.1711	1,199.9100	1.1999	2.461	0	0	0
2012/09/20	R201	02/05/2013	4.06	Call	Bond Future	111.7600	0.1118	104.7900	0.1048	(6.237)	0	0	0
2012/09/20	R201	02/05/2013	4.06	Put	Bond Future	1,157.4100	1.1574	1,186.1100	1.1861	2.480	0	0	0
2012/09/20	R202	01/11/2012			Bond Future	205.2761	205.2761	205.2742	205.2742	(0.001)	0.0000	0.0000	49,424
2012/09/20	R202	01/11/2012	191.99	Call	Bond Future	13,286.0600	13.2861	13,284.1500	13.2841	(0.014)	0	0	0
2012/09/20	R202	01/11/2012	191.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R202	01/11/2012	192.00	Call	Bond Future	13,276.0600	13.2761	13,274.1500	13.2741	(0.014)	0	0	0
2012/09/20	R202	01/11/2012	192.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R202	01/11/2012	192.01	Call	Bond Future	13,266.0600	13.2661	13,264.1500	13.2641	(0.014)	0	0	0
2012/09/20	R202	01/11/2012	192.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R203	01/11/2012			Bond Future	5.8219	111.3172	5.8780	111.0687	0.964	0.0000	0.0000	4,688
2012/09/20	R203	01/11/2012	6.87	Call	Bond Future	4,531.1400	4.5311	4,283.6700	4.2837	(5.462)	0	0	0
2012/09/20	R203	01/11/2012	6.87	Put	Bond Future	2.4300	0.0024	3.4000	0.0034	39.918	0	0	0
2012/09/20	R203	07/02/2013			Bond Future	5.8685	112.8645	5.9285	112.6132	1.022	0.0000	0.0000	11,310
2012/09/20	R203	07/02/2013	6.11	Call	Bond Future	1,782.5700	1.7826	1,622.7500	1.6228	(8.966)	0	0	12,600
2012/09/20	R203	07/02/2013	6.11	Put	Bond Future	774.9200	0.7749	866.4100	0.8664	11.806	0	0	2,300
2012/09/20	R203	07/02/2013	6.65	Call	Bond Future	3,480.6600	3.4807	3,267.2200	3.2672	(6.132)	0	0	0
2012/09/20	R203	07/02/2013	6.65	Put	Bond Future	260.7800	0.2608	298.6500	0.2986	14.522	0	0	30,250
2012/09/20	R203	07/02/2013	6.94	Call	Bond Future	4,521.1000	4.5211	4,291.2500	4.2913	(5.084)	0	0	0
2012/09/20	R203	07/02/2013	6.94	Put	Bond Future	135.9500	0.1360	157.4100	0.1574	15.785	0	0	0
2012/09/20	R203	02/05/2013			Bond Future	5.8993	110.0908	5.9633	109.8354	1.085	0.0000	0.0000	8
2012/09/20	R203	02/05/2013	5.91	Call	Bond Future	1,587.9200	1.5879	1,457.1300	1.4571	(8.237)	0	0	0
2012/09/20	R203	02/05/2013	5.91	Put	Bond Future	1,545.3200	1.5453	1,669.9300	1.6699	8.064	0	0	0
2012/09/20	R203	02/05/2013	5.89	Call	Bond Future	1,548.5000	1.5485	1,419.7900	1.4198	(8.312)	0	0	0
2012/09/20	R203	02/05/2013	5.89	Put	Bond Future	1,585.8400	1.5858	1,712.5300	1.7125	7.989	0	0	0
2012/09/20	R203	02/05/2013	5.90	Call	Bond Future	1,568.1400	1.5681	1,438.3800	1.4384	(8.275)	0	0	0
2012/09/20	R203	02/05/2013	5.90	Put	Bond Future	1,565.5000	1.5655	1,691.1400	1.6911	8.026	0	0	0
2012/09/20	R204	01/11/2012			Bond Future	6.1196	112.4886	6.1754	112.1915	0.912	0.0000	0.0000	5,871
2012/09/20	R204	01/11/2012	7.22	Call	Bond Future	5,684.1200	5.6841	5,388.5600	5.3886	(5.200)	0	0	0
2012/09/20	R204	01/11/2012	7.22	Put	Bond Future	4.4300	0.0044	5.9400	0.0059	34.086	0	0	0
2012/09/20	R204	07/02/2013			Bond Future	6.1718	110.0220	6.2307	109.7213	0.955	0.0000	0.0000	3,000
2012/09/20	R204	07/02/2013	7.29	Call	Bond Future	5,729.5700	5.7296	5,455.8800	5.4559	(4.777)	0	0	0
2012/09/20	R204	07/02/2013	7.29	Put	Bond Future	192.6500	0.1927	219.6100	0.2196	13.994	0	0	0
2012/09/20	R204	02/05/2013			Bond Future	6.2136	111.3703	6.2757	111.0650	1.000	0.0000	0.0000	0
2012/09/20	R204	02/05/2013	6.29	Call	Bond Future	2,257.0900	2.2571	2,091.7900	2.0918	(7.324)	0	0	0
2012/09/20	R204	02/05/2013	6.29	Put	Bond Future	1,881.5600	1.8816	2,021.5600	2.0216	7.441	0	0	0
2012/09/20	R204	02/05/2013	6.30	Call	Bond Future	2,285.0800	2.2851	2,118.6300	2.1186	(7.284)	0	0	0
2012/09/20	R204	02/05/2013	6.30	Put	Bond Future	1,860.5400	1.8605	1,999.3900	1.9994	7.463	0	0	0
2012/09/20	R204	02/05/2013	6.31	Call	Bond Future	2,313.2300	2.3132	2,145.6300	2.1456	(7.245)	0	0	0
2012/09/20	R204	02/05/2013	6.31	Put	Bond Future	1,839.7100	1.8397	1,977.4100	1.9774	7.485	0	0	0
2012/09/20	R206	01/11/2012			Bond Future	4.9868	105.1821	5.0039	105.1621	0.343	0.0000	0.0000	1,120
2012/09/20	R206	01/11/2012	5.05	Call	Bond Future	183.8300	0.1838	170.7800	0.1708	(7.099)	0	0	0

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2012/09/20	R206	01/11/2012	5.05	Put	Bond Future	110.1100	0.1101	117.0100	0.1170	6.266	0	0	0
2012/09/20	R206	07/02/2013			Bond Future	4.9142	102.8791	4.9359	102.8594	0.442	0.0000	0.0000	0
2012/09/20	R206	07/02/2013	4.76	Call	Bond Future	191.2600	0.1913	182.3300	0.1823	(4.669)	0	0	0
2012/09/20	R206	07/02/2013	4.76	Put	Bond Future	331.4800	0.3315	342.2700	0.3423	3.255	0	0	0
2012/09/20	R206	02/05/2013			Bond Future	4.7748	104.1400	4.8053	104.1191	0.639	0.0000	0.0000	0
2012/09/20	R206	02/05/2013	3.39	Call	Bond Future	49.7000	0.0497	46.8200	0.0468	(5.795)	0	0	0
2012/09/20	R206	02/05/2013	3.39	Put	Bond Future	1,004.9200	1.0049	1,022.9100	1.0229	1.790	0	0	0
2012/09/20	R206	02/05/2013	3.40	Call	Bond Future	50.5500	0.0505	47.6300	0.0476	(5.776)	0	0	0
2012/09/20	R206	02/05/2013	3.40	Put	Bond Future	998.8200	0.9988	1,016.7700	1.0168	1.797	0	0	0
2012/09/20	R206	02/05/2013	3.41	Call	Bond Future	51.4100	0.0514	48.4500	0.0484	(5.758)	0	0	0
2012/09/20	R206	02/05/2013	3.41	Put	Bond Future	992.7300	0.9927	1,010.6400	1.0106	1.804	0	0	0
2012/09/20	R207	01/11/2012			Bond Future	6.4530	106.7603	6.4932	106.5256	0.624	0.0000	0.0000	18,919
2012/09/20	R207	01/11/2012	7.58	Call	Bond Future	6,341.0300	6.3410	6,107.5600	6.1076	(3.682)	0	0	0
2012/09/20	R207	01/11/2012	7.58	Put	Bond Future	7.0600	0.0071	8.3200	0.0083	17.847	0	0	0
2012/09/20	R207	07/02/2013			Bond Future	6.5136	104.6048	6.5558	104.3673	0.647	0.0000	0.0000	0
2012/09/20	R207	07/02/2013	7.66	Call	Bond Future	6,452.9200	6.4529	6,235.9600	6.2360	(3.362)	0	0	0
2012/09/20	R207	07/02/2013	7.66	Put	Bond Future	228.5400	0.2285	249.0200	0.2490	8.961	0	0	0
2012/09/20	R207	02/05/2013			Bond Future	6.5657	105.8868	6.6099	105.6455	0.673	0.0000	0.0000	0
2012/09/20	R207	02/05/2013	6.44	Call	Bond Future	2,044.7500	2.0447	1,929.2900	1.9293	(5.647)	0	0	0
2012/09/20	R207	02/05/2013	6.44	Put	Bond Future	2,734.7300	2.7347	2,860.5800	2.8606	4.602	0	0	0
2012/09/20	R207	02/05/2013	6.45	Call	Bond Future	2,068.9100	2.0689	1,952.5700	1.9526	(5.623)	0	0	0
2012/09/20	R207	02/05/2013	6.45	Put	Bond Future	2,703.8000	2.7038	2,828.7700	2.8288	4.622	0	0	0
2012/09/20	R207	02/05/2013	6.46	Call	Bond Future	2,093.2600	2.0933	1,976.0200	1.9760	(5.601)	0	0	0
2012/09/20	R207	02/05/2013	6.46	Put	Bond Future	2,673.1000	2.6731	2,797.1700	2.7972	4.641	0	0	0
2012/09/20	R208	01/11/2012			Bond Future	6.6445	101.3480	6.6948	101.0274	0.757	0.0000	0.0000	11,751
2012/09/20	R208	01/11/2012	6.81	Call	Bond Future	1,747.5600	1.7476	1,533.5900	1.5336	(12.244)	0	0	0
2012/09/20	R208	01/11/2012	6.81	Put	Bond Future	697.5900	0.6976	804.2400	0.8042	15.288	0	0	0
2012/09/20	R208	01/11/2012	7.50	Call	Bond Future	5,327.7400	5.3277	5,016.8000	5.0168	(5.836)	0	0	0
2012/09/20	R208	01/11/2012	7.50	Put	Bond Future	44.1700	0.0442	53.8500	0.0538	21.915	0	0	12,250
2012/09/20	R208	01/11/2012	7.70	Call	Bond Future	6,483.1400	6.4831	6,165.9900	6.1660	(4.892)	0	0	0
2012/09/20	R208	01/11/2012	7.70	Put	Bond Future	14.5500	0.0146	18.0200	0.0180	23.849	0	0	0
2012/09/20	R208	07/02/2013			Bond Future	6.7074	102.7567	6.7598	102.4321	0.782	0.0000	0.0000	2,300
2012/09/20	R208	07/02/2013	6.00	Call	Bond Future	571.1700	0.5712	503.3400	0.5033	(11.876)	0	0	12,250
2012/09/20	R208	07/02/2013	6.00	Put	Bond Future	5,077.9900	5.0780	5,334.7100	5.3347	5.056	0	0	0
2012/09/20	R208	07/02/2013	7.78	Call	Bond Future	6,726.1000	6.7261	6,437.6100	6.4376	(4.289)	0	0	0
2012/09/20	R208	07/02/2013	7.78	Put	Bond Future	340.0500	0.3401	376.1100	0.3761	10.604	0	0	0
2012/09/20	R208	02/05/2013			Bond Future	6.7584	100.6227	6.8130	100.2933	0.808	0.0000	0.0000	0
2012/09/20	R208	02/05/2013	6.65	Call	Bond Future	2,372.4800	2.3725	2,213.4900	2.2135	(6.701)	0	0	0
2012/09/20	R208	02/05/2013	6.65	Put	Bond Future	3,030.0800	3.0301	3,200.5500	3.2006	5.626	0	0	0
2012/09/20	R208	02/05/2013	6.66	Call	Bond Future	2,399.8600	2.3999	2,239.6800	2.2397	(6.675)	0	0	0
2012/09/20	R208	02/05/2013	6.66	Put	Bond Future	2,996.5700	2.9966	3,165.8500	3.1658	5.649	0	0	0
2012/09/20	R208	02/05/2013	6.64	Call	Bond Future	2,345.2900	2.3453	2,187.4800	2.1875	(6.729)	0	0	0
2012/09/20	R208	02/05/2013	6.64	Put	Bond Future	3,063.8400	3.0638	3,235.4900	3.2355	5.602	0	0	0
2012/09/20	R209	01/11/2012			Bond Future	8.2964	79.6410	8.3513	79.1734	0.662	0.0000	0.0000	7,349
2012/09/20	R209	01/11/2012	8.99	Call	Bond Future	5,888.0900	5.8881	5,466.3800	5.4664	(7.162)	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
2012/09/20	R209	01/11/2012	8.99	Put	Bond Future	286.9300	0.2869	332.8000	0.3328	15.986	0	0	0
2012/09/20	R209	07/02/2013			Bond Future	8.3737	80.7480	8.4302	80.2742	0.675	0.0000	0.0000	0
2012/09/20	R209	07/02/2013	9.06	Call	Bond Future	7,020.9300	7.0209	6,661.4000	6.6614	(5.121)	0	0	0
2012/09/20	R209	07/02/2013	9.06	Put	Bond Future	1,557.2900	1.5573	1,671.4800	1.6715	7.333	0	0	0
2012/09/20	R209	02/05/2013			Bond Future	8.4384	78.5956	8.4964	78.1155	0.688	0.0000	0.0000	0
2012/09/20	R209	02/05/2013	7.99	Call	Bond Future	2,982.0100	2.9820	2,785.1200	2.7851	(6.603)	0	0	0
2012/09/20	R209	02/05/2013	7.99	Put	Bond Future	6,852.5700	6.8526	7,135.7800	7.1358	4.133	0	0	0
2012/09/20	R209	02/05/2013	8.00	Call	Bond Future	3,012.8700	3.0129	2,814.5800	2.8146	(6.581)	0	0	0
2012/09/20	R209	02/05/2013	8.00	Put	Bond Future	6,793.9000	6.7939	7,075.7100	7.0757	4.148	0	0	0
2012/09/20	R209	02/05/2013	8.01	Call	Bond Future	3,043.9300	3.0439	2,844.2300	2.8442	(6.561)	0	0	0
2012/09/20	R209	02/05/2013	8.01	Put	Bond Future	6,735.5800	6.7356	7,015.9800	7.0160	4.163	0	0	0
2012/09/20	R210	01/11/2012			Bond Future	155.8718	155.8718	155.8690	155.8690	(0.002)	0.0000	0.0000	3,414
2012/09/20	R210	01/11/2012	144.99	Call	Bond Future	10,881.7800	10.8818	10,878.9800	10.8790	(0.026)	0	0	0
2012/09/20	R210	01/11/2012	144.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R210	01/11/2012	145.00	Call	Bond Future	10,871.7800	10.8718	10,868.9800	10.8690	(0.026)	0	0	0
2012/09/20	R210	01/11/2012	145.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R210	01/11/2012	145.01	Call	Bond Future	10,861.7800	10.8618	10,858.9800	10.8590	(0.026)	0	0	0
2012/09/20	R210	01/11/2012	145.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R211	01/11/2012			Bond Future	122.4906	122.4906	122.5858	122.5858	0.078	0.0000	0.0000	703
2012/09/20	R211	01/11/2012	121.99	Call	Bond Future	500.6100	0.5006	595.7700	0.5958	19.009	0	0	0
2012/09/20	R211	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R211	01/11/2012	122.00	Call	Bond Future	490.6100	0.4906	585.7700	0.5858	19.396	0	0	0
2012/09/20	R211	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R211	01/11/2012	122.01	Call	Bond Future	480.6100	0.4806	575.7700	0.5758	19.800	0	0	0
2012/09/20	R211	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R212	01/11/2012			Bond Future	126.6397	126.6397	126.6363	126.6363	(0.003)	0.0000	0.0000	5,084
2012/09/20	R212	01/11/2012	121.99	Call	Bond Future	4,649.6700	4.6497	4,646.2500	4.6463	(0.074)	0	0	0
2012/09/20	R212	01/11/2012	121.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R212	01/11/2012	122.00	Call	Bond Future	4,639.6700	4.6397	4,636.2500	4.6363	(0.074)	0	0	0
2012/09/20	R212	01/11/2012	122.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R212	01/11/2012	122.01	Call	Bond Future	4,629.6700	4.6297	4,626.2500	4.6263	(0.074)	0	0	0
2012/09/20	R212	01/11/2012	122.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R213	01/11/2012			Bond Future	8.0477	91.3300	8.1026	90.8484	0.682	0.0000	0.0000	6,032
2012/09/20	R213	01/11/2012	7.75	Call	Bond Future	839.3100	0.8393	688.6700	0.6887	(17.948)	0	0	140
2012/09/20	R213	01/11/2012	7.75	Put	Bond Future	3,516.1400	3.5161	3,847.0500	3.8470	9.411	0	0	0
2012/09/20	R213	01/11/2012	8.81	Call	Bond Future	6,565.3300	6.5653	6,119.4500	6.1195	(6.791)	0	0	0
2012/09/20	R213	01/11/2012	8.81	Put	Bond Future	204.4100	0.2044	240.0800	0.2401	17.450	0	0	0
2012/09/20	R213	07/02/2013			Bond Future	8.1284	92.5996	8.1850	92.1117	0.697	0.0000	0.0000	0
2012/09/20	R213	07/02/2013	8.90	Call	Bond Future	7,630.6000	7.6306	7,247.1100	7.2471	(5.026)	0	0	0
2012/09/20	R213	07/02/2013	8.90	Put	Bond Future	1,303.1200	1.3031	1,407.5100	1.4075	8.011	0	0	0
2012/09/20	R213	02/05/2013			Bond Future	8.1929	90.1997	8.2511	89.7051	0.710	0.0000	0.0000	0
2012/09/20	R213	02/05/2013	7.84	Call	Bond Future	3,216.2500	3.2163	3,003.6400	3.0036	(6.610)	0	0	0
2012/09/20	R213	02/05/2013	7.84	Put	Bond Future	6,302.6000	6.3026	6,584.5500	6.5846	4.474	0	0	0
2012/09/20	R213	02/05/2013	7.85	Call	Bond Future	3,249.5700	3.2496	3,035.4600	3.0355	(6.589)	0	0	0

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2012/09/20	R213	02/05/2013	7.85	Put	Bond Future	6,246.3500	6.2463	6,526.8000	6.5268	4.490	0	0	0
2012/09/20	R213	02/05/2013	7.86	Call	Bond Future	3,283.0900	3.2831	3,067.5000	3.0675	(6.567)	0	0	0
2012/09/20	R213	02/05/2013	7.86	Put	Bond Future	6,190.4200	6.1904	6,469.3900	6.4694	4.506	0	0	0
2012/09/20	R214	01/11/2012			Bond Future	8.3211	81.4780	8.3760	80.9837	0.660	0.0000	0.0000	1,714
2012/09/20	R214	01/11/2012	7.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R214	01/11/2012	7.99	Put	Bond Future	3,090.6400	3.0906	3,584.9900	3.5850	15.995	0	0	0
2012/09/20	R214	01/11/2012	8.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R214	01/11/2012	8.00	Put	Bond Future	2,994.4500	2.9944	3,488.8000	3.4888	16.509	0	0	0
2012/09/20	R214	01/11/2012	8.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2012/09/20	R214	01/11/2012	8.01	Put	Bond Future	2,898.4400	2.8984	3,392.7900	3.3928	17.056	0	0	0

Total **300645**